



ANNUAL STATEMENT

As of December 31, 2015

of the Condition and Affairs of the

NATIONWIDE MUTUAL FIRE INSURANCE COMPANY

NAIC Group Code..... 0140, 0140
(Current Period) (Prior Period)

NAIC Company Code..... 23779

Employer's ID Number..... 31-4177110

Organized under the Laws of OHIO

State of Domicile or Port of Entry OHIO

Country of Domicile US

Incorporated/Organized..... December 27, 1933

Commenced Business..... April 15, 1934

Statutory Home Office

ONE WEST NATIONWIDE BLVD..... COLUMBUS OH US 43215-2220
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office

ONE WEST NATIONWIDE BLVD..... COLUMBUS OH US 43215-2220
(Street and Number) (City or Town, State, Country and Zip Code)

614-249-7111
(Area Code) (Telephone Number)

Mail Address

ONE WEST NATIONWIDE BLVD., 1-04-701..... COLUMBUS OH US 43215-2220
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records

ONE WEST NATIONWIDE BLVD., 1-04-701..... COLUMBUS OH US 43215-2220
(Street and Number) (City or Town, State, Country and Zip Code)

614-249-1545
(Area Code) (Telephone Number)

Internet Web Site Address

WWW.NATIONWIDE.COM

Statutory Statement Contact

CHERYL M. DENNIS
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614-249-1545
(Area Code) (Telephone Number) (Extension)
866-315-1430
(Fax Number)

OFFICERS

Name	Title	Name	Title
1. MARK ALLEN BERVEN #	PRES & COO- PROP & CAS	2. ROBERT WILLIAM HORNER III	VP - CORP GOV & SECRETARY
3. DAVID PATRICK LAPAUL	SR VP & TREASURER		

OTHER

J LYNN ANDERSON	SR VP- PRES - NW BANK	DAVID GERARD ARANGO	SR VP-PERSONAL LINES PRO
DAVID ALAN BANO	SR VP-CHIEF CLAIMS OFF	JAMES DAVID BENSON	SR VP-CONTROLLER
DAVID WILLIAM BERSON	SR VP-CHIEF ECONOMIST	PAMELA ANN BIESECKER	SR VP-HEAD OF TAXATION
MICHAEL ALOYSIUS BOYD #	SR VP-ENTERPRISE BRAND MRK	WILLIAM JOSEPH BURKE	SR VP- MARKETING -P&C OPS
JOHN LAUGHLIN CARTER	SR VP-NW RETIREMENT PLANS	THOMAS EDWARD CLARK	SR VP-NW EXCESS & SURPLUS
TAMMY CRAIG	SR VP- CIO CL & AGENCY	GARY ANTHONY DOUGLAS	SR VP-NW NATIONAL PARTNERS
SCOTT EDWARD FAILOR	SR VP - P&C LEGAL	TERRI LISA FORGY	SR VP- TALENT, DIV & ORG EFFECT
TIMOTHY GERARD FROMMEYER	SR VP	MARTHA LOVETTE FRYE #	SR REG VP-SOUTHEAST EXCL DIST
MARK ANTHONY GAETANO	SR VP-BTO	DAVID LUTHER GIERTZ #	SR VP- DISTRIBUTION & SALES
PETER ANTHONY GOLATO	SR VP- NW FINANCIAL NETWORK	SUSAN JEAN GUELI	SR VP - CIO NF SYSTEMS
MELISSA DOSS GUTIERREZ	SR VP - PCIO SALES SUPPORT	HARRY HANSEN HALLOWELL	SR VP - CHIEF INVEST OFF
PATRICIA RUTH HATLER	EXEC VP - CHIEF LEGAL & GOV OFF	ERIC SHAWN HENDERSON	SR VP - IND PROD & SOL
TIFFANIE J HIBNER #	SR VP- MARK SERVIS	TERRI LYNN HILL	SR VP-PRESIDENT,NW GROWTH SOL
GREGORY SCOTT JORDAN	SR VP- INTERNAL AUDIT	THOMAS WAYNE JURGENS #	SR VP-BROK-EXCES & SURPLS
CHETAN DHRUV KANDHARI #	SR VP- CIO ENTERPRISE APP	MICHAEL CRAIG KELLER	EXEC VP - CHIEF INFO OFFICER
GALE VERDELL KING	EXEC VP- CHIEF ADMIN OFF	JAMES RUSSELL KORCYKOSKI #	SR VP - ENTERPRISE CTO
MICHAEL PATRICK LEACH	SR VP- CFO - P&C	BRADLEY HIATT LEMONS #	SR VP-CUST INSIGTS & ANALYT
MICHAEL ALLEN LEX	SR VP-CMRCL LINES PROD MGMT	KATHERINE MARIE LIEBEL #	SR VP - P&C TRANSFORMATION
BRAD RAY LIGGETT #	SR VP- NW AGRIBUSINESS	LINDA ENN LU #	SR VP-CHIEF LITIGATION OFFC
NANCY KAREN MACKE	SR VP-COMP., BENEFITS&HR OPS	JENNIFER BOYD MACKENZIE	SR VP -MARKETING NF
MICHAEL WILLIAM MAHAFFEY #	SR VP-CHF STGY & RISK OFFC	JENNIFER LYNN MARSHALEK #	SR VP-ENTPRISE DIGI SALE & SERV
ORYSIA KSENIA MEYERS #	SR REG VP-CENTRL ATL EXL DIST	MICHAEL DEAN MILLER #	SR VP-PRESIDENT NW VENTRS
KAI VINCENT MONAHAN	SR VP- MORTGAGE OPERATIONS	GREGORY STEPHEN MORAN	SR VP - CIO IT INFRA
DAVID NEIL NELSON #	SR VP- CONTRT & PROG UNDWTR	JAMES MICHAEL PEDERSEN	SR VP-NW PVT CLIENT
MARK ANGELO PIZZI	PRES & COO-NW DIRECT & MEM SOL	STEVEN CHARLES POWER #	SR VP-NFS FIN SOLN & SPT SVCS
STEPHEN SCOTT RASMUSSEN	CEO	SANDRA LYNN RICH	SR VP - CHIEF COMPLIANCE OFF
MICHAEL ANTHONY RICHARDSON #	SR VP- CIO PL & DIRECT	JEFF MILLARD ROMMEL	SR VP-P&C INDEPENDENT DIST
AMY TAYLOR SHORE	SR VP-P&C EXCLUSIVE DISTR	ERIC EUGENE SMITH	SR VP-FIELD UNDERWRITING/PROD
MICHAEL SCOTT SPANGLER #	SR VP- INVEST MANAGMT GRP	SHELLY BRAZEAU TEMPLE	SR VP-P&C CUST SER & SAL
MARK RAYMOND THRESHER	EXEC VP - CFO	GURUPRASAD CHITRAPURA VASUDEVA #	SR VP - APPS & DATA SVCS CIO
ANDREW DAWNLY WALKER	SR VP-IT CFO & CH PROC OFF	KIRT ALAN WALKER	PRESIDENT & COO - NATIONWIDE FIN
TERRANCE WILLIAMS #	EXEC VP- CHIEF MARKT OFFC		

DIRECTORS OR TRUSTEES

JAMES BERNARD BACHMANN	ARTHUR IRVING BELL	TIMOTHY JOSEPH CORCORAN	YVONNE MONTGOMERY CURL
KENNETH DALE DAVIS	DANIEL THOMAS KELLEY	MARY DIANE KOKEN	LYDIA MICHEAUX MARSHALL
TERRY WAYNE MCCLURE	BARRY JAMES NALEBUFF	BRENT RINNER PORTEUS	SUKU RADIA
STEPHEN SCOTT RASMUSSEN	MICHAEL JOSEPH TOELLE	SPARKY RAY WEILNAU	JEFFREY WADE ZELLERS

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

(Signature)	(Signature)	(Signature)
MARK ALLEN BERVEN	ROBERT WILLIAM HORNER III	DAVID PATRICK LAPAUL
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRES & COO- PROP & CAS	VP - CORP GOV & SECRETARY	SR VP & TREASURER
(Title)	(Title)	(Title)
Subscribed and sworn to before me	a. Is this an original filing?	Yes [X] No []
This _____ day of _____	b. If no:	_____
	1. State the amendment number	_____
	2. Date filed	_____
	3. Number of pages attached	_____

NATIONWIDE MUTUAL FIRE INSURANCE COMPANY
SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	526,946,916	11.6	526,946,916		526,946,916	11.6
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....	6,421,465	0.1	6,421,465		6,421,465	0.1
1.22 Issued by U.S. government sponsored agencies.....		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	121,832,901	2.7	121,832,901		121,832,901	2.7
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	257,176,459	5.7	257,176,459		257,176,459	5.7
1.43 Revenue and assessment obligations.....	646,223,661	14.2	646,223,661		646,223,661	14.2
1.44 Industrial development and similar obligations.....		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....	113,318,795	2.5	113,318,795		113,318,795	2.5
1.513 All other.....		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	4,516,203	0.1	4,516,203		4,516,203	0.1
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....		0.0			0	0.0
1.523 All other.....	35,357,358	0.8	35,357,358		35,357,358	0.8
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	1,787,869,714	39.3	1,787,869,714	2,351,564	1,790,221,278	39.4
2.2 Unaffiliated non-U.S. securities (including Canada).....	365,738,492	8.0	365,738,492		365,738,492	8.0
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....	291,223	0.0	291,223		291,223	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....		0.0			0	0.0
3.4 Other equity securities:						
3.41 Affiliated.....	210,279,332	4.6	210,279,332		210,279,332	4.6
3.42 Unaffiliated.....	6,940,409	0.2	6,940,409		6,940,409	0.2
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....	35,015,234	0.8	35,015,234		35,015,234	0.8
4.5 Commercial loans.....	69,219,504	1.5	69,219,504		69,219,504	1.5
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....	4,766,060	0.1	4,766,060		4,766,060	0.1
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....		0.0			0	0.0
7. Derivatives.....	184,000	0.0	184,000		184,000	0.0
8. Receivables for securities.....		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....	36,914,477	0.8	36,914,477	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	50,737,079	1.1	50,737,079	34,562,913	85,299,992	1.9
11. Other invested assets.....	265,492,901	5.8	265,492,901		265,492,901	5.8
12. Total invested assets.....	4,545,242,183	100.0	4,545,242,183	36,914,477	4,545,242,183	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		5,564,817
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....	(126,610)	(126,610)
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		
5.	Deduct amounts received on disposals, Part 3, Column 15.....		
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....		
6.2	Totals, Part 3, Column 13.....		0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....		
7.2	Totals, Part 3, Column 10.....		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....	672,148	
8.2	Totals, Part 3, Column 9.....		672,148
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		4,766,059
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		4,766,059

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		113,726,618
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....		
2.2	Additional investment made after acquisition (Part 2, Column 8).....	4,171,693	4,171,693
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....		
5.2	Totals, Part 3, Column 8.....		0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		
7.	Deduct amounts received on disposals, Part 3, Column 15.....		13,500,617
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....		
9.2	Totals, Part 3, Column 13.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....		
10.2	Totals, Part 3, Column 10.....		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		104,397,694
12.	Total valuation allowance.....		(162,956)
13.	Subtotal (Line 11 plus Line 12).....		104,234,738
14.	Deduct total nonadmitted amounts.....		
15.	Statement value at end of current period (Line 13 minus Line 14).....		104,234,738

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		247,930,726
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	24,540,884	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	67,109,437	91,650,321
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	1,835,782	
5.2	Totals, Part 3, Column 9.....	749,737	2,585,519
6.	Total gain (loss) on disposals, Part 3, Column 19.....		3,555,920
7.	Deduct amounts received on disposals, Part 3, Column 16.....		23,203,642
8.	Deduct amortization of premium and depreciation.....		57,792,053
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		264,726,791
12.	Deduct total nonadmitted amounts.....		35,025
13.	Statement value at end of current period (Line 11 minus Line 12).....		264,691,766

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		3,977,931,522
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		625,423,572
3.	Accrual of discount.....		9,477,554
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	(23,279,458)	
4.2	Part 2, Section 1, Column 15.....	(1)	
4.3	Part 2, Section 2, Column 13.....	(1,107,831)	
4.4	Part 4, Column 11.....	5,168,969	(19,218,321)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		(6,475,959)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		473,174,825
7.	Deduct amortization of premium.....		17,167,192
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....	(841,000)	
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		(841,000)
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....	12,046,517	
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....	995,909	13,042,426
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		4,082,912,925
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		4,082,912,925

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	535,428,103	597,279,683	480,684,371	453,452,117
	2. Canada.....				
	3. Other Countries.....				
	4. Totals.....	535,428,103	597,279,683	480,684,371	453,452,117
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	121,832,900	139,725,689	124,595,184	119,970,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	257,176,459	289,058,705	259,526,805	256,600,000
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.....	761,998,943	830,200,199	777,751,158	745,206,876
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	1,823,227,064	1,837,386,871	1,855,650,664	1,817,619,312
	9. Canada.....	45,545,950	44,810,167	49,664,323	48,726,557
	10. Other Countries.....	320,192,542	322,964,019	335,719,475	331,810,053
	11. Totals.....	2,188,965,556	2,205,161,057	2,241,034,462	2,198,155,922
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	3,865,401,961	4,061,425,333	3,883,591,980	3,773,384,915
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	291,223	291,223	292,592	
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	291,223	291,223	292,592	
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	291,223	291,223	292,592	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	6,940,409	6,940,409	6,349,351	
	21. Canada.....				
	22. Other Countries.....				
	23. Totals.....	6,940,409	6,940,409	6,349,351	
Parent, Subsidiaries and Affiliates	24. Totals.....	210,279,332	210,279,332	184,139,615	
	25. Total Common Stocks.....	217,219,741	217,219,741	190,488,966	
	26. Total Stocks.....	217,510,964	217,510,964	190,781,558	
	27. Total Bonds and Stocks....	4,082,912,925	4,278,936,297	4,074,373,538	

SCHEDULE D - PART 1A - SECTION 1

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

SIOIS	NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
	1. U.S. Governments											
	1.1 NAIC 1.....	31,311,089	104,228,649	96,458,868	303,429,495		535,428,101	13.9	536,175,376	14.2	529,883,101	5,545,000
	1.2 NAIC 2.....						0	0.0		0.0		
	1.3 NAIC 3.....						0	0.0		0.0		
	1.4 NAIC 4.....						0	0.0		0.0		
	1.5 NAIC 5.....						0	0.0		0.0		
	1.6 NAIC 6.....						0	0.0		0.0		
	1.7 Totals.....	31,311,089	104,228,649	96,458,868	303,429,495	0	535,428,101	13.9	536,175,376	14.2	529,883,101	5,545,000
	2. All Other Governments											
	2.1 NAIC 1.....						0	0.0		0.0		
	2.2 NAIC 2.....						0	0.0		0.0		
	2.3 NAIC 3.....						0	0.0		0.0		
	2.4 NAIC 4.....						0	0.0		0.0		
	2.5 NAIC 5.....						0	0.0		0.0		
	2.6 NAIC 6.....						0	0.0		0.0		
	2.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	3. U.S. States, Territories and Possessions, etc., Guaranteed											
	3.1 NAIC 1.....	5,040,355	64,368,630	21,784,343	30,639,573		121,832,901	3.2	150,074,818	4.0	121,832,901	
	3.2 NAIC 2.....						0	0.0		0.0		
	3.3 NAIC 3.....						0	0.0		0.0		
	3.4 NAIC 4.....						0	0.0		0.0		
	3.5 NAIC 5.....						0	0.0		0.0		
	3.6 NAIC 6.....						0	0.0		0.0		
	3.7 Totals.....	5,040,355	64,368,630	21,784,343	30,639,573	0	121,832,901	3.2	150,074,818	4.0	121,832,901	0
	4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
	4.1 NAIC 1.....	8,104,881	77,055,822	89,645,691	68,395,548		243,201,942	6.3	276,505,865	7.3	243,201,942	
	4.2 NAIC 2.....						0	0.0		0.0		
	4.3 NAIC 3.....		8,778,308		5,196,208		13,974,516	0.4		0.0	13,974,516	
	4.4 NAIC 4.....						0	0.0		0.0		
	4.5 NAIC 5.....						0	0.0		0.0		
	4.6 NAIC 6.....						0	0.0		0.0		
	4.7 Totals.....	8,104,881	85,834,130	89,645,691	73,591,756	0	257,176,458	6.7	276,505,865	7.3	257,176,458	0
	5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
	5.1 NAIC 1.....	92,525,692	284,998,824	115,647,775	197,344,205	43,300,747	733,817,243	19.0	680,604,679	18.1	728,391,541	5,425,702
	5.2 NAIC 2.....			19,327,754	8,853,941		28,181,695	0.7	8,851,702	0.2	28,181,695	
	5.3 NAIC 3.....						0	0.0		0.0		
	5.4 NAIC 4.....						0	0.0		0.0		
	5.5 NAIC 5.....						0	0.0		0.0		
	5.6 NAIC 6.....						0	0.0		0.0		
	5.7 Totals.....	92,525,692	284,998,824	134,975,529	206,198,146	43,300,747	761,998,938	19.7	689,456,381	18.3	756,573,236	5,425,702

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

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

	1	2	3	4	5	6	7	8	9	10	11
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Column 6 as a % of Line 9.7	Total from Column 6 Prior Year	% from Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 NAIC 1.....	65,395,072	449,802,516	314,963,979	50,710,816	23,692,507	904,564,890	23.4	840,778,479	22.3	597,382,923	307,181,967
6.2 NAIC 2.....	10,594,253	575,770,073	414,881,117	44,868,607	19,105,682	1,065,219,732	27.6	1,051,856,914	27.9	887,615,480	177,604,252
6.3 NAIC 3.....	2,520,307	66,827,491	37,228,814	2,182,500	9,572,500	118,331,612	3.1	104,556,860	2.8	108,070,165	10,261,447
6.4 NAIC 4.....	1,905,139	43,576,044	21,859,991			67,341,174	1.7	92,754,532	2.5	50,654,639	16,686,535
6.5 NAIC 5.....	6,255,649	17,933,288	6,883,173	40,847		31,112,957	0.8	15,822,440	0.4	15,567,797	15,545,160
6.6 NAIC 6.....	295,250					295,250	0.0	606,983	0.0		295,250
6.7 Totals.....	86,965,670	1,153,909,412	795,817,074	97,802,770	52,370,689	2,186,865,615	56.6	2,106,376,208	55.9	1,659,291,004	527,574,611
7. Hybrid Securities											
7.1 NAIC 1.....						0	0.0		0.0		
7.2 NAIC 2.....					2,099,950	2,099,950	0.1	6,194,828	0.2		2,099,950
7.3 NAIC 3.....						0	0.0		0.0		
7.4 NAIC 4.....						0	0.0		0.0		
7.5 NAIC 5.....						0	0.0		0.0		
7.6 NAIC 6.....						0	0.0		0.0		
7.7 Totals.....	0	0	0	0	2,099,950	2,099,950	0.1	6,194,828	0.2	0	2,099,950
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1.....						0	0.0		0.0		
8.2 NAIC 2.....						0	0.0		0.0		
8.3 NAIC 3.....						0	0.0		0.0		
8.4 NAIC 4.....						0	0.0		0.0		
8.5 NAIC 5.....						0	0.0		0.0		
8.6 NAIC 6.....						0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

		1	2	3	4	5	6	7	8	9	10	11
	NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Column 6 as a % of Line 9.7	Total from Column 6 Prior Year	% from Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
9.	Total Bonds Current Year											
9.1	NAIC 1.....	(d).....202,377,089	980,454,441	638,500,656	650,519,637	66,993,254	2,538,845,077	65.7	XXX.....	XXX.....	2,220,692,408	318,152,669
9.2	NAIC 2.....	(d).....10,594,253	575,770,073	434,208,871	53,722,548	21,205,632	1,095,501,377	28.3	XXX.....	XXX.....	915,797,175	179,704,202
9.3	NAIC 3.....	(d).....2,520,307	75,605,799	37,228,814	7,378,708	9,572,500	132,306,128	3.4	XXX.....	XXX.....	122,044,681	10,261,447
9.4	NAIC 4.....	(d).....1,905,139	43,576,044	21,859,991	0	0	67,341,174	1.7	XXX.....	XXX.....	50,654,639	16,686,535
9.5	NAIC 5.....	(d).....6,255,649	17,933,288	6,883,173	40,847	0	(c).....31,112,957	0.8	XXX.....	XXX.....	15,567,797	15,545,160
9.6	NAIC 6.....	(d).....295,250	0	0	0	0	(c).....295,250	0.0	XXX.....	XXX.....	0	295,250
9.7	Totals.....	223,947,687	1,693,339,645	1,138,681,505	711,661,740	97,771,386	(b)....3,865,401,963	100.0	XXX.....	XXX.....	3,324,756,700	540,645,263
9.8	Line 9.7 as a % of Col. 6.....	5.8	43.8	29.5	18.4	2.5	100.0	XXX.....	XXX.....	XXX.....	86.0	14.0
10.	Total Bonds Prior Year											
10.1	NAIC 1.....	123,054,794	842,892,274	738,494,437	748,557,637	31,140,075	XXX.....	XXX.....	2,484,139,217	66.0	2,211,334,078	272,805,139
10.2	NAIC 2.....	20,927,474	345,700,458	576,642,021	59,769,267	63,864,224	XXX.....	XXX.....	1,066,903,444	28.3	885,324,606	181,578,838
10.3	NAIC 3.....	1,560,623	67,544,129	35,452,108	0	0	XXX.....	XXX.....	104,556,860	2.8	93,589,127	10,967,733
10.4	NAIC 4.....	81,181	56,031,759	36,641,592	0	0	XXX.....	XXX.....	92,754,532	2.5	76,148,724	16,605,808
10.5	NAIC 5.....	0	15,822,440	0	0	0	XXX.....	XXX.....	(c).....15,822,440	0.4	8,297,440	7,525,000
10.6	NAIC 6.....	290,411	88,358	168,417	59,797	0	XXX.....	XXX.....	(c).....606,983	0.0	333,983	273,000
10.7	Totals.....	145,914,483	1,328,079,418	1,387,398,575	808,386,701	95,004,299	XXX.....	XXX.....	(b)....3,764,783,476	100.0	3,275,027,958	489,755,518
10.8	Line 10.7 as a % of Col. 8.....	3.9	35.3	36.9	21.5	2.5	XXX.....	XXX.....	100.0	XXX.....	87.0	13.0
11.	Total Publicly Traded Bonds											
11.1	NAIC 1.....	185,736,436	842,609,820	513,702,776	620,422,037	58,221,339	2,220,692,408	57.5	2,211,334,078	58.7	2,220,692,408	XXX.....
11.2	NAIC 2.....	7,931,138	462,216,088	380,780,288	52,671,536	12,198,125	915,797,175	23.7	885,324,606	23.5	915,797,175	XXX.....
11.3	NAIC 3.....	1,690,831	67,345,085	36,057,557	7,378,708	9,572,500	122,044,681	3.2	93,589,127	2.5	122,044,681	XXX.....
11.4	NAIC 4.....	1,808,438	26,997,653	21,848,548	0	0	50,654,639	1.3	76,148,724	2.0	50,654,639	XXX.....
11.5	NAIC 5.....	3,091	8,640,686	6,883,173	40,847	0	15,567,797	0.4	8,297,440	0.2	15,567,797	XXX.....
11.6	NAIC 6.....	0	0	0	0	0	0	0.0	333,983	0.0	0	XXX.....
11.7	Totals.....	197,169,934	1,407,809,332	959,272,342	680,513,128	79,991,964	3,324,756,700	86.0	3,275,027,958	87.0	3,324,756,700	XXX.....
11.8	Line 11.7 as a % of Col. 6.....	5.9	42.3	28.9	20.5	2.4	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
11.9	Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	5.1	36.4	24.8	17.6	2.1	86.0	XXX.....	XXX.....	XXX.....	86.0	XXX.....
12.	Total Privately Placed Bonds											
12.1	NAIC 1.....	16,640,653	137,844,621	124,797,880	30,097,600	8,771,915	318,152,669	8.2	272,805,139	7.2	XXX.....	318,152,669
12.2	NAIC 2.....	2,663,115	113,553,985	53,428,583	1,051,012	9,007,507	179,704,202	4.6	181,578,838	4.8	XXX.....	179,704,202
12.3	NAIC 3.....	829,476	8,260,714	1,171,257	0	0	10,261,447	0.3	10,967,733	0.3	XXX.....	10,261,447
12.4	NAIC 4.....	96,701	16,578,391	11,443	0	0	16,686,535	0.4	16,605,808	0.4	XXX.....	16,686,535
12.5	NAIC 5.....	6,252,558	9,292,602	0	0	0	15,545,160	0.4	7,525,000	0.2	XXX.....	15,545,160
12.6	NAIC 6.....	295,250	0	0	0	0	295,250	0.0	273,000	0.0	XXX.....	295,250
12.7	Totals.....	26,777,753	285,530,313	179,409,163	31,148,612	17,779,422	540,645,263	14.0	489,755,518	13.0	XXX.....	540,645,263
12.8	Line 12.7 as a % of Col. 6.....	5.0	52.8	33.2	5.8	3.3	100.0	XXX.....	XXX.....	XXX.....	XXX.....	100.0
12.9	Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....	0.7	7.4	4.6	0.8	0.5	14.0	XXX.....	XXX.....	XXX.....	XXX.....	14.0

- (a) Includes \$.....401,316,594 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$.....0 current year, \$.....26,884,924 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.
- (c) Includes \$.....15,545,160 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 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

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.....	30,213,585	99,819,240	94,406,345	303,384,211		527,823,381	13.7	527,605,678	14.0	527,823,381	
1.2	Residential Mortgage-Backed Securities.....	386,905	1,036,977	590,554	45,284		2,059,720	0.1	2,424,697	0.1	2,059,720	
1.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
1.4	Other Loan-Backed and Structured Securities.....	710,599	3,372,432	1,461,970			5,545,001	0.1	6,145,001	0.2		5,545,001
1.5	Totals.....	31,311,089	104,228,649	96,458,869	303,429,495	0	535,428,102	13.9	536,175,376	14.2	529,883,101	5,545,001
2.	All Other Governments											
2.1	Issuer Obligations.....						0	0.0		0.0		
2.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
2.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
2.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
2.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.	U.S. States, Territories and Possessions, Guaranteed											
3.1	Issuer Obligations.....	5,040,355	64,368,630	21,784,343	30,639,573		121,832,901	3.2	150,074,818	4.0	121,832,901	
3.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
3.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
3.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
3.5	Totals.....	5,040,355	64,368,630	21,784,343	30,639,573	0	121,832,901	3.2	150,074,818	4.0	121,832,901	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1	Issuer Obligations.....	8,104,881	85,834,131	89,645,691	73,591,757		257,176,460	6.7	276,505,865	7.3	257,176,460	
4.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
4.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
4.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
4.5	Totals.....	8,104,881	85,834,131	89,645,691	73,591,757	0	257,176,460	6.7	276,505,865	7.3	257,176,460	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1	Issuer Obligations.....	82,576,831	206,135,641	98,987,870	160,526,326	8,610,000	556,836,668	14.4	582,085,421	15.5	551,410,966	5,425,702
5.2	Residential Mortgage-Backed Securities.....	5,257,603	18,016,042	18,932,217	38,653,208	34,690,747	115,549,817	3.0	5,615,261	0.1	115,549,817	
5.3	Commercial Mortgage-Backed Securities.....	7,776	37,265	64,248	116,171		225,460	0.0	233,063	0.0	225,460	
5.4	Other Loan-Backed and Structured Securities.....	4,683,482	60,809,876	16,991,193	6,902,441		89,386,992	2.3	101,522,636	2.7	89,386,992	
5.5	Totals.....	92,525,692	284,998,824	134,975,528	206,198,146	43,300,747	761,998,937	19.7	689,456,381	18.3	756,573,235	5,425,702
6.	Industrial and Miscellaneous (unaffiliated)											
6.1	Issuer Obligations.....	28,622,258	954,300,235	616,808,492	48,155,258	48,536,987	1,696,423,230	43.9	1,679,044,802	44.6	1,369,155,133	327,268,097
6.2	Residential Mortgage-Backed Securities.....	26,455,347	68,682,057	38,029,222	39,560,377	181,811	172,908,814	4.5	146,715,352	3.9	122,829,974	50,078,840
6.3	Commercial Mortgage-Backed Securities.....	20,766,458	70,876,648	76,590,153			168,233,259	4.4	119,558,816	3.2	126,373,748	41,859,511
6.4	Other Loan-Backed and Structured Securities.....	11,121,608	60,050,472	64,389,206	10,087,135	3,651,890	149,300,311	3.9	161,057,242	4.3	40,932,149	108,368,162
6.5	Totals.....	86,965,671	1,153,909,412	795,817,073	97,802,770	52,370,688	2,186,865,614	56.6	2,106,376,212	55.9	1,659,291,004	527,574,610
7.	Hybrid Securities											
7.1	Issuer Obligations.....					2,099,950	2,099,950	0.1	6,194,828	0.2		2,099,950
7.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
7.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
7.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
7.5	Totals.....	0	0	0	0	2,099,950	2,099,950	0.1	6,194,828	0.2	0	2,099,950
8.	Parent, Subsidiaries and Affiliates											
8.1	Issuer Obligations.....						0	0.0		0.0		
8.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
8.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
8.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
8.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

801S

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.....	154,557,910	1,410,457,877	921,632,741	616,297,125	59,246,937	3,162,192,590	81.8	XXX	XXX	2,827,398,841	334,793,749
9.2	Residential Mortgage-Backed Securities.....	32,099,855	87,735,076	57,551,993	78,258,869	34,872,558	290,518,351	7.5	XXX	XXX	240,439,511	50,078,840
9.3	Commercial Mortgage-Backed Securities.....	20,774,234	70,913,913	76,654,401	116,171	0	168,458,719	4.4	XXX	XXX	126,599,208	41,859,511
9.4	Other Loan-Backed and Structured Securities.....	16,515,689	124,232,780	82,842,369	16,989,576	3,651,890	244,232,304	6.3	XXX	XXX	130,319,141	113,913,163
9.5	Totals.....	223,947,688	1,693,339,646	1,138,681,504	711,661,741	97,771,385	3,865,401,964	100.0	XXX	XXX	3,324,756,701	540,645,263
9.6	Line 9.5 as a % of Col. 6.....	5.8	43.8	29.5	18.4	2.5	100.0	XXX	XXX	XXX	86.0	14.0
10.	Total Bonds Prior Year											
10.1	Issuer Obligations.....	83,635,730	1,122,122,902	1,161,489,002	763,400,080	90,863,698	XXX	XXX	3,221,511,412	85.6	2,898,646,829	322,864,583
10.2	Residential Mortgage-Backed Securities.....	36,518,436	57,485,832	44,308,780	16,332,090	110,172	XXX	XXX	154,755,310	4.1	132,394,816	22,360,494
10.3	Commercial Mortgage-Backed Securities.....	8,781,896	46,599,093	64,279,779	131,111	0	XXX	XXX	119,791,879	3.2	98,319,065	21,472,814
10.4	Other Loan-Backed and Structured Securities.....	16,978,421	101,871,591	117,321,015	28,523,421	4,030,431	XXX	XXX	268,724,879	7.1	145,667,246	123,057,633
10.5	Totals.....	145,914,483	1,328,079,418	1,387,398,576	808,386,702	95,004,301	XXX	XXX	3,764,783,480	100.0	3,275,027,956	489,755,524
10.6	Line 10.5 as a % of Col. 8.....	3.9	35.3	36.9	21.5	2.5	XXX	XXX	100.0	XXX	87.0	13.0
11.	Total Publicly Traded Bonds											
11.1	Issuer Obligations.....	143,889,520	1,201,663,573	828,825,148	607,901,195	45,119,405	2,827,398,841	73.1	2,898,646,829	77.0	2,827,398,841	XXX
11.2	Residential Mortgage-Backed Securities.....	24,229,090	71,241,912	46,647,800	63,448,151	34,872,558	240,439,511	6.2	132,394,816	3.5	240,439,511	XXX
11.3	Commercial Mortgage-Backed Securities.....	20,774,234	49,803,346	55,905,457	116,171	0	126,599,208	3.3	98,319,065	2.6	126,599,208	XXX
11.4	Other Loan-Backed and Structured Securities.....	8,277,089	85,100,501	27,893,938	9,047,613	0	130,319,141	3.4	145,667,246	3.9	130,319,141	XXX
11.5	Totals.....	197,169,933	1,407,809,332	959,272,343	680,513,130	79,991,963	3,324,756,701	86.0	3,275,027,956	87.0	3,324,756,701	XXX
11.6	Line 11.5 as a % of Col. 6.....	5.9	42.3	28.9	20.5	2.4	100.0	XXX	XXX	XXX	100.0	XXX
11.7	Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	5.1	36.4	24.8	17.6	2.1	86.0	XXX	XXX	XXX	86.0	XXX
12.	Total Privately Placed Bonds											
12.1	Issuer Obligations.....	10,668,390	208,794,304	92,807,593	8,395,930	14,127,532	334,793,749	8.7	322,864,583	8.6	XXX	334,793,749
12.2	Residential Mortgage-Backed Securities.....	7,870,765	16,493,164	10,904,193	14,810,718	0	50,078,840	1.3	22,360,494	0.6	XXX	50,078,840
12.3	Commercial Mortgage-Backed Securities.....	0	21,110,567	20,748,944	0	0	41,859,511	1.1	21,472,814	0.6	XXX	41,859,511
12.4	Other Loan-Backed and Structured Securities.....	8,238,600	39,132,279	54,948,431	7,941,963	3,651,890	113,913,163	2.9	123,057,633	3.3	XXX	113,913,163
12.5	Totals.....	26,777,755	285,530,314	179,409,161	31,148,611	17,779,422	540,645,263	14.0	489,755,524	13.0	XXX	540,645,263
12.6	Line 12.5 as a % of Col. 6.....	5.0	52.8	33.2	5.8	3.3	100.0	XXX	XXX	XXX	XXX	100.0
12.7	Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	0.7	7.4	4.6	0.8	0.5	14.0	XXX	XXX	XXX	XXX	14.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	15,058,653			15,058,653	
2. Cost of short-term investments acquired.....	1,274,858,839			1,274,858,839	
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	1,242,271,487			1,242,271,487	
7. Deduct amortization of premium.....	0				
8. Total foreign exchange change in book/adjusted carrying value.....	0				
9. Deduct current year's other-than-temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	47,646,005	0	0	47,646,005	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	47,646,005	0	0	47,646,005	0

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

Pool of Short Term Assets

\$10

NATIONWIDE MUTUAL FIRE INSURANCE COMPANY
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).....		(657,000)
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12.....		
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14.....		0
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17.....		
3.2	Section 2, Column 19.....		0
4.	Total gain (loss) on termination recognized, Section 2, Column 22.....		
5.	Considerations received/(paid) on terminations, Section 2, Column 15.....		
6.	Amortization:		
6.1	Section 1, Column 19.....		
6.2	Section 2, Column 21.....		0
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
7.1	Section 1, Column 20.....		
7.2	Section 2, Column 23.....		0
8.	Total foreign exchange change in Book/Adjusted Carrying Value:		
8.1	Section 1, Column 18.....	841,000	
8.2	Section 2, Column 20.....		841,000
9.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....		184,000
10.	Deduct nonadmitted assets.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		184,000

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year).....		540,000
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column).....		
3.1	Add:		
	Change in variation margin on open contracts - highly effective hedges:		
3.11	Section 1, Column 15, current year minus.....		
3.12	Section 1, Column 15, prior year.....		0
	Change in the valuation margin on open contracts - all other:		
3.13	Section 1, Column 18, current year minus.....	(384,375)	
3.14	Section 1, Column 18, prior year.....	342,188	(726,563)
			(726,563)
3.2	Add:		
	Change in adjustment to basis of hedged item:		
3.21	Section 1, Column 17, current year to date minus.....		
3.22	Section 1, Column 17, prior year.....		0
	Change in amount recognized:		
3.23	Section 1, Column 19, current year to date minus.....	(384,375)	
3.24	Section 1, Column 19, prior year.....	342,188	(726,563)
			(726,563)
3.3	Subtotal (Line 3.1 minus Line 3.2).....		0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15).....	(766,208)	
4.2	Less:		
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17).....		
4.22	Amount recognized (Section 2, Column 16).....	(766,208)	(766,208)
4.3	Subtotal (Line 4.1 minus Line 4.2).....		0
5.	Dispositions gains (losses) on contracts terminated in prior year:		
5.1	Total gain (loss) recognized for terminations in prior year.....		
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year.....		
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....		540,000
7.	Deduct nonadmitted assets.....		
8.	Statement value at end of current period (Line 6 minus Line 7).....		540,000

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

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

NATIONWIDE MUTUAL FIRE INSURANCE COMPANY
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.....	<u>184,000</u>	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance.....	<u>540,000</u>	
3.	Subtotal (Line 1 plus Line 2).....		<u>724,000</u>
4.	Part D, Section 1, Column 5.....	<u>724,000</u>	
5.	Part D, Section 1, Column 6.....	<u></u>	
6.	Total (Line 3 minus Line 4 minus Line 5).....		<u>0</u>
		Fair Value Check	
7.	Part A, Section 1, Column 16.....	<u>233,501</u>	
8.	Part B, Section 1, Column 13.....	<u>(84,375)</u>	
9.	Total (Line 7 plus Line 8).....		<u>149,126</u>
10.	Part D, Section 1, Column 8.....	<u>233,501</u>	
11.	Part D, Section 1, Column 9.....	<u>(84,375)</u>	
12.	Total (Line 9 minus Line 10 minus Line 11).....		<u>0</u>
		Potential Exposure Check	
13.	Part A, Section 1, Column 21.....	<u>202,934</u>	
14.	Part B, Section 1, Column 20.....	<u>540,000</u>	
15.	Part D, Section 1, Column 11.....	<u>742,934</u>	
16.	Total (Line 13 plus Line 14 minus Line 15).....		<u>0</u>

NATIONWIDE MUTUAL FIRE INSURANCE COMPANY
SCHEDULE E - VERIFICATION BETWEEN YEARS

Cash Equivalents

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

NONE

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year Depreciation	Current Year's Other- Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Occupied by the Reporting Entity - Health Care Delivery																
3300 SW Williston.....		Gainesville.....	FL.....	01/01/1979.	12/28/2015.	9,614,259	.....	.....4,766,060	6,109,706	672,148	.....	.....	.....(672,148)	.....	.....	.....
0199999. Properties Occupied by the Reporting Entity - Health Care Delivery.....						9,614,259	0	4,766,060	6,109,706	672,148	0	0	(672,148)	0	0	0
0399999. Total - Properties Occupied by the Reporting Entity.....						9,614,259	0	4,766,060	6,109,706	672,148	0	0	(672,148)	0	0	0
0699999. Totals.....						9,614,259	0	4,766,060	6,109,706	672,148	0	0	(672,148)	0	0	0

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 Internal Transfer								
3300 SW Williston.....	Gainesville.....	FL.....	01/01/1979	.....	.....	.....	.....4,766,060	(126,610)
0299999. Total - Acquired by Internal Transfer.....	.....	.....	.....	.....	.....0	0	4,766,060	(126,610)
0399999. Totals.....	.....	.....	.....	.....	.....0	0	4,766,060	(126,610)

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Commercial Mortgages - All Other														
00-1000188.....		KEASBY.....	NJ.....	.....	.04/17/2000	8.250	566,086	.....	.....	.....	.....	.....	.....1,888,421	.01/01/2001
00-1000369.....		PITTSBURGH.....	PA.....	.....	.12/13/2000	8.060	2,075,841	.....	.....	.....	.....	.....	.....6,650,000	.10/16/2000
00-1000391.....		BROOKLYN.....	OH.....	.....	.01/11/2001	8.340	883,231	.....	.....	.....	.....	.....	.....2,733,333	.11/15/2000
00-1000449.....		EAST MEADOW.....	NY.....	.....	.12/29/2000	8.310	3,239,325	.....	.....	.....	.....	.....	.....6,482,312	.12/21/2000
00-1000450.....		MIDLAND PARK.....	NJ.....	.....	.12/29/2000	8.310	2,577,707	.....	.....	.....	.....	.....	.....5,217,428	.12/22/2000
00-1000701.....		VILLANOVA.....	PA.....	.....	.12/17/2001	7.350	1,017,199	.....	.....	.....	.....	.....	.....2,766,911	.11/05/2001
00-1000949.....		STOW.....	OH.....	.....	.05/30/2002	7.620	498,851	.....	.....	.....	.....	.....	.....1,252,291	.05/06/2002
00-1001038.....		ITHACA.....	NY.....	.....	.10/01/2002	6.780	4,083,238	.....	.....	.....	.....	.....	.....7,592,593	.06/23/2004
00-1001090.....		MASON.....	OH.....	.....	.12/20/2002	5.960	2,299,975	.....	.....	.....	.....	.....	.....3,749,388	.11/07/2002
00-1001203.....		NILES.....	IL.....	.....	.12/30/2002	5.890	1,529,418	.....	.....	.....	.....	.....	.....2,669,091	.12/19/2002
00-1101880.....		HOUSTON.....	TX.....	.....	.08/30/2012	3.550	20,489,485	.....	.....	.....	.....	.....	.....29,440,000	.08/22/2012
00-1101900.....		BELLEVUE.....	WA.....	.....	.12/06/2012	4.000	11,443,020	.....	.....	.....	.....	.....	.....15,495,000	.11/08/2012
00-1101968.....		ELGIN.....	IL.....	.....	.05/06/2013	4.000	2,225,000	.....	.....	.....	.....	.....	.....3,500,000	.05/02/2013
00-1102012.....		HENDERSON.....	NV.....	.....	.08/01/2013	3.000	6,747,084	.....	.....	.....	.....	.....	.....9,890,000	.07/25/2013
00-1102014.....		CINCINNATI.....	OH.....	.....	.07/01/2013	2.870	19,000,000	.....	.....	.....	.....	.....	.....35,700,345	.06/24/2013
00-1102017.....		ORLANDO.....	FL.....	.....	.07/16/2013	3.180	20,350,000	.....	.....	.....	.....	.....	.....28,643,885	.06/14/2013
00-9000050.....		SANTA MONICA.....	CA.....	.....	.02/01/2001	9.000	19,537	.....	.....	.....	.....	.....	.....1,999,200	.01/31/2001
02-0000039.....		DALLAS.....	TX.....	.....	.04/13/1999	7.250	1,534,937	.....	.....	.....	.....	.....	.....2,800,000	.02/09/1999
03-4002170.....		SALT LAKE CITY.....	UT.....	.....	.12/28/1999	3.200	3,817,762	.....	.....	.....	.....	.....	.....9,800,000	.10/01/1999
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....							104,397,695	0	0	0	0	0	178,270,197	XXX
0899999. Total - Mortgages in Good Standing.....							104,397,695	0	0	0	0	0	178,270,197	XXX
3399999. Totals.....							104,397,695	0	0	0	0	0	178,270,197	XXX

General Interrogatory:

1. Mortgages in good standing \$.....0 unpaid taxes \$.....0 interest due and unpaid.

2. Restructured mortgages \$.....0 unpaid taxes \$.....0 interest due and unpaid.

3. Mortgages with overdue interest over 90 days not in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.

4. Mortgages in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
03-4002170.....	SALT LAKE CITY	UT.....	.....	01/01/2015.....	3.200.....	.....	.....4,171,693.....	9,800,000.....
05999999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....						0.....	4,171,693.....	9,800,000.....
08999999. Total - Mortgages in Good Standing.....						0.....	4,171,693.....	9,800,000.....
33999999. Totals.....						0.....	4,171,693.....	9,800,000.....

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
00-1000696.....	FT. LAUDERDALE.....	FL.....		05/08/2002.	07/10/2015.	2,866,979	.....				.....0		2,866,979	2,866,979			0
00-1001227.....	HOUSTON.....	TX.....		11/20/2002.	12/10/2015.	375,853					0		375,853	375,853			0
00-1101752.....	AGOURA HILLS.....	CA.....		07/28/2011.	03/17/2015.	7,524,275					0		7,524,275	7,524,275			0
0199999. Total - Mortgages Closed by Repayment.....						10,767,107	0	0	0	0	0	0	10,767,107	10,767,107	0	0	0
Mortgages With Partial Repayments																	
00-1000188.....	KEASBY.....	NJ.....		04/17/2000.		668,138					0		102,052	102,052			0
00-1000369.....	PITTSBURGH.....	PA.....		12/13/2000.		2,393,553					0		317,712	317,712			0
00-1000391.....	BROOKLYN.....	OH.....		01/11/2001.		1,014,562					0		131,330	131,330			0
00-1000449.....	EAST MEADOW.....	NY.....		12/29/2000.		3,436,622					0		197,297	197,297			0
00-1000450.....	MIDLAND PARK.....	NJ.....		12/29/2000.		2,749,298					0		171,590	171,590			0
00-1000701.....	VILLANOVA.....	PA.....		12/17/2001.		1,145,156					0		127,957	127,957			0
00-1000949.....	STOW.....	OH.....		05/30/2002.		556,006					0		57,155	57,155			0
00-1001038.....	ITHACA.....	NY.....		10/01/2002.		4,197,359					0		114,121	114,121			0
00-1001090.....	MASON.....	OH.....		12/20/2002.		2,375,354					0		75,379	75,379			0
00-1001203.....	NILES.....	IL.....		12/30/2002.		1,579,909					0		50,491	50,491			0
00-1101880.....	HOUSTON.....	TX.....		08/30/2012.		20,892,467					0		402,982	402,982			0
00-1101900.....	BELLEVUE.....	WA.....		12/06/2012.		11,738,933					0		295,914	295,914			0
00-1102012.....	HENDERSON.....	NV.....		08/01/2013.		6,901,360					0		154,276	154,276			0
00-9000050.....	SANTA MONICA.....	CA.....		02/01/2001.		131,526					0		111,989	111,989			0
02-0000039.....	DALLAS.....	TX.....		04/13/1999.		1,604,271					0		69,333	69,333			0
03-4002170.....	SALT LAKE CITY.....	UT.....		12/28/1999.							0		353,931	353,931			0
0299999. Total - Mortgages With Partial Repayments.....						61,384,512	0	0	0	0	0	0	2,733,510	2,733,510	0	0	0
0599999. Total Mortgages.....						72,151,619	0	0	0	0	0	0	13,500,617	13,500,617	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 Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	520 Park Master Tenant LLC.....		Baltimore.....	MD...	The Time Group.....		06/20/2014.		5,051,599	1,117,942	1,117,942								99.000
	526 Superior Avenue Ltd.....		Cleveland.....	OH...	526 Superior Manager LLC.....		09/04/2015.		177,200	177,200	177,200							1,572,800	50.000
	Bay Area Historic 2011 Fund LLC.....		San Francisco.....	CA...	Impact Investment Advisor LLC.....		06/03/2011.		3,953,713	531,005	531,005		(263,532)					391,305	8.095
	CDS Enterprises Master Tenant LLC.....		Columbus.....	OH...	Casto Communities.....		10/30/2014.		4,622,014	1,525,664	1,525,664		(3,096,350)					3,648,133	98.990
	Charlton MT LLC.....		Charlton.....	MA...	SFC Solar LLC.....		12/24/2014.		5,361,121	938,646	938,646		(4,221)					316,944	99.000
	Laurel Hill Venture LLC.....		Madison.....	WI...	Laurel Hill Managing Member LLC.....		12/15/2015.		100,630	100,630	100,630							1,880,815	0.164
	NTW Master Tenant LLC.....		Cleveland.....	OH...	Morgan Warehouse Realty LLC.....		10/29/2015.		1,165,113	1,165,113	1,165,113							2,895,282	99.000
	Penelope Solar LLC.....		Town of Lansing.....	NY...	Odyssey Solar I LLC.....		08/28/2014.		2,274,523	304,770	304,770								99.000
	Plant 64 Master Tenant LLC.....		Winston-Salem.....	NC...	Pennrose.....		08/22/2014.		5,552,270	866,893	866,893		(173,965)					623,501	57.790
	Stonehenge Investor III LLC.....		Winston-Salem.....	NC...	Pennrose.....		08/11/2014.		1,028,410	8,390	8,390		(1,020,020)						9.300
	Strata Fund 24 Lessee LLC.....		Chapel Hill.....	NC...	Strata Fund 24 Lessor LLC.....		06/05/2015.		19,964,291	5,662,440	5,662,440		(14,301,851)						99.000
	Telemachus Solar LLC.....		Washington.....	DC...	Odyssey Solar 2 LLC.....		10/09/2015.		2,982,680	489,370	489,370		(2,493,310)					2,209,393	99.000
	Woodward Landlord LLC.....		Mount Vernon.....	OH...	Woodward Manager LLC.....		12/31/2015.		150,970	150,970	150,970							593,881	20.000
1799999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								52,384,534	13,039,033	13,039,033	0	(21,353,249)	0	0	0	0	14,132,054	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Prisma Spectrum Fund, LP.....		Jersey City.....	NJ...	Prisma Capital Partners, LP.....		12/30/2008.	13	85,404,694	132,060,042	132,060,042	1,840,441							13.410
	Riverview Multi Series Fund LLC - Class N.....		Red Bank.....	NJ...	Riverview Alternative Investment Advisors LLC.....		12/30/2008.	13	36,415	36,415	36,415								61.750
2199999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								85,441,109	132,096,457	132,096,457	1,840,441	0	0	0	0	0	0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
	Nationwide Affordable Housing Fund 33 LLC.....		Cleveland.....	OH...	Red Capital Partners.....		10/01/2013.		43,306,256	27,169,181	27,169,181		(9,983,638)						95.000
	Nationwide Affordable Housing Fund 36: Apollo Tax Credit Fund 62 LLC.....		Columbus.....	OH...	Apollo Housing Capital.....		10/01/2013.		61,815,102	40,630,822	40,630,822		(12,163,405)					2,285,044	95.000
	WNC Institutional Tax Credit Fund XXIV LLC.....		Irvine.....	CA...	WNC Advisors, LLC.....		10/01/2013.		27,685,172	16,553,668	16,553,668		(6,287,468)					819,265	95.000
3399999.	Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....								132,806,530	84,353,671	84,353,671	0	(28,434,511)	0	0	0	0	3,104,309	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
	NTCIF-2011 LLC.....		Columbus.....	OH...	Nationwide Mutual Fire Ins Co.....		04/03/2012.		62,553,735	35,239,020	35,239,020		(5,489,046)						50.000
3499999.	Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated.....								62,553,735	35,239,020	35,239,020	0	(5,489,046)	0	0	0	0	0	XXX
Any Other Class of Assets - Affiliated																			
	Nationwide Better Health, LLC.....		Columbus.....	OH...	Nationwide Mutual Fire Ins Co.....		12/31/2010.			(1,390)	(1,390)	(4,659)					361,090		25.000
4399999.	Total - Any Other Class of Asset - Affiliated.....								0	(1,390)	(1,390)	(4,659)	0	0	0	0	361,090	0	XXX
4499999.	Subtotal - Unaffiliated.....								270,632,173	229,489,161	229,489,161	1,840,441	(49,787,760)	0	0	0	0	17,236,363	XXX
4599999.	Subtotal - Affiliated.....								62,553,735	35,237,630	35,237,630	(4,659)	(5,489,046)	0	0	0	361,090	0	XXX
4699999.	Totals.....								333,185,908	264,726,791	264,726,791	1,835,782	(55,276,806)	0	0	0	361,090	17,236,363	XXX

E07

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated										
	520 Park Master Tenant LLC.....	Baltimore.....	MD.....	The Time Group.....	06/20/2014.	.....	.....	.....(193,328)	.....	.....99.000
	526 Superior Avenue Ltd.....	Cleveland.....	OH.....	526 Superior Manager LLC.....	09/04/2015.	.....	.....177,200	.....	.....	.....50.000
	CDS Enterprises Master Tenant LLC.....	Columbus.....	OH.....	Casto Communities.....	10/30/2014.	.....	.....	.....3,649,442	.....	.....98.990
	Charlton MT LLC.....	Charlton.....	MA.....	SFC Solar LLC.....	12/24/2014.	.....	.....	.....(684)	.....	.....99.000
	Laurel Hill Venture LLC.....	Madison.....	WI.....	Laurel Hill Managing Member LLC.....	12/15/2015.	.....	.....100,630	.....	.....	.....0.164
	NTW Master Tenant LLC.....	Cleveland.....	OH.....	Morgan Warehouse Realty LLC.....	10/29/2015.	.....	.....1,165,113	.....	.....	.....99.000
	Plant 64 Master Tenant LLC.....	Winston-Salem.....	NC.....	Pennrose.....	08/22/2014.	.....	.....	.....(1,345)	.....	.....57.790
	River House Landlord LLC.....	Roanoke.....	VA.....	River House Manager LLC.....	11/28/2012.	.....	.....	.....91	.....	.....1.000
	STCE NC Nationwide Fund LLC.....	Atlanta.....	GA.....	FLS Energy.....	12/23/2013.	.....	.....	.....167	.....	.....24.998
	Stonehenge Investor III LLC.....	Winston-Salem.....	NC.....	Pennrose.....	08/11/2014.	.....	.....	.....453,652	.....	.....9.300
	Strata Fund 24 Lessee LLC.....	Chapel Hill.....	NC.....	Strata Fund 24 Lessor LLC.....	06/05/2015.	.....	.....19,964,291	.....	.....	.....99.000
	Telemachus Solar LLC.....	Washington.....	DC.....	Odyssey Solar 2 LLC.....	10/09/2015.	.....	.....2,982,680	.....	.....	.....99.000
	Woodward Landlord LLC.....	Mount Vernon.....	OH.....	Woodward Manager LLC.....	12/31/2015.	.....	.....150,970	.....	.....	.....20.000
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							24,540,884	3,907,995	0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated										
	Nationwide Affordable Housing Fund 33 LLC.....	Cleveland.....	OH.....	Red Capital Partners.....	10/01/2013.	.....	.....	.....16,900,928	.....	.....95.000
	Nationwide Affordable Housing Fund 35: Red Stone Equity Fund 2 LLC.....	Independence.....	OH.....	Red Stone Equity Partners, LLC.....	10/01/2013.	.....	.....	.....8,969,224	.....	.....95.000
	Nationwide Affordable Housing Fund 36: Apollo Tax Credit Fund 62 LLC.....	Columbus.....	OH.....	Apollo Housing Capital.....	10/01/2013.	.....	.....	.....25,752,238	.....	.....95.000
	Nationwide Affordable Housing Fund 51: Red Stone Equity Fund 39 LLC.....	Wilmington.....	DE.....	Red Stone Equity Partners, LLC.....	12/29/2013.	.....	.....	.....33,638	.....	.....0.500
	WNC Institutional Tax Credit Fund XXIV LLC.....	Irvine.....	CA.....	WNC Advisors, LLC.....	10/01/2013.	.....	.....	.....10,893,794	.....	.....95.000
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....							0	62,549,822	0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated										
	NTCIF-2011 LLC.....	Columbus.....	OH.....	Nationwide Mutual Fire Ins Co.....	04/03/2012.	.....	.....	.....651,620	.....	.....50.000
3499999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated.....							0	651,620	0	XXX
4499999. Subtotal - Unaffiliated.....							24,540,884	66,457,817	0	XXX
4599999. Subtotal - Affiliated.....							0	651,620	0	XXX
4699999. Totals.....							24,540,884	67,109,437	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
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	520 Park Master Tenant LLC.....	Baltimore.....	MD...	Distribution.....	06/20/2014.	06/29/2015.	25,101	.....	.....	.....	.....	.....0	.....	.....25,101	25,101	.....	.....	.....0	.....
	Bay Area Historic 2011 Fund LLC.....	San Francisco.....	CA...	Distribution.....	06/03/2011.	01/30/2015.	70,496	.....	.....	.....	.....	.....0	.....	.....70,496	70,496	.....	.....	.....0	.....
	CDS Enterprises Master Tenant LLC.....	Columbus.....	OH...	Distribution.....	10/30/2014.	10/27/2015.	852,428	.....	.....	.....	.....	.....0	.....	.....852,428	852,428	.....	.....	.....0	.....
	Charlton MT LLC.....	Charlton.....	MA...	Distribution.....	12/24/2014.	11/25/2015.	77,196	.....	.....	.....	.....	.....0	.....	.....77,196	77,196	.....	.....	.....0	.....
	Penelope Solar LLC.....	Town of Lansing.....	NY...	Distribution.....	08/28/2014.	10/21/2015.	48,090	.....	.....	.....	.....	.....0	.....	.....48,090	48,090	.....	.....	.....0	.....
	River House Landlord LLC.....	Roanoke.....	VA...	Fully Amortized.....	11/28/2012.	06/30/2015.	.....	.....	.....(91)	.....	.....	.....(91)	.....	.....	.....	.....	.....	.....0	.....
	Rockbridge Real Estate Fund II.....	Columbus.....	OH...	Distribution.....	07/07/2003.	12/16/2015.	749,737	.....	.....	.....	.....	.....749,737	.....	.....749,737	749,737	.....	.....	.....0	700,311
	Rose Hill Owner LLC.....	Asheville.....	NC...	Fully Amortized.....	12/13/2012.	12/31/2015.	140,790	.....	.....(140,790)	.....	.....	.....(140,790)	.....	.....	.....	.....	.....	.....0	.....
	STCE NC Nationwide Fund LLC.....	Atlanta.....	GA...	Fully Amortized.....	12/23/2013.	12/31/2015.	40,022	.....	.....(40,188)	.....	.....	.....(40,188)	.....	.....	.....	.....	.....	.....0	.....
	Stuyvestant Hall Master Tenant LLC.....	Delaware.....	OH...	Distribution.....	04/03/2012.	08/28/2015.	.....	.....	.....	.....	.....	.....0	.....	.....	.....262	.....	.....262	262	397
	Taylor Lofts State Investor, LLC.....	South Boston.....	VA...	Distribution.....	06/09/2008.	01/07/2015.	.....	.....	.....	.....	.....	.....0	.....	.....2,000	.....	.....	.....2,000	2,000	.....
	Town Of Dunn Solar Farm - Owner.....	Asheville.....	NC...	Distribution.....	12/31/2012.	11/27/2015.	111,179	.....	.....(83,899)	.....	.....	.....(83,899)	.....	.....27,280	27,280	.....	.....	.....0	.....
	Victory Midtown Landlord LLC.....	Cleveland.....	OH...	Nationwide Property & Casualty Insurance Company	12/02/2013.	06/29/2015.	448,090	.....	.....	.....	.....	.....0	.....	.....448,090	657,000	.....	.....208,910	208,910	.....
1799999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....						1,813,392	749,737	(264,968)	0	0	484,769	0	2,298,418	2,509,590	0	211,172	211,172	700,708
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
	Key Tax Credit Investment Members No. 33 LLC.....	Columbus.....	OH...	Fully Amortized.....	04/07/2003.	03/31/2015.	3,650	.....	.....(3,650)	.....	.....	.....(3,650)	.....	.....	.....	.....	.....	.....0	.....
	Nationwide Affordable Housing Fund 35: Red Stone Equity Fund 2 LLC	Independence.....	OH...	NTCP 2015-B.....	10/01/2013.	09/30/2015.	9,711,291	.....	.....(1,331,209)	.....	.....	.....(1,331,209)	.....	.....17,349,307	20,411,746	.....	.....3,062,442	3,062,442	.....
	Nationwide Affordable Housing Fund 51: Red Stone Equity Fund 39 LLC	Wilmington.....	DE...	Fully Amortized.....	12/29/2013.	12/31/2015.	879,858	.....	.....(913,497)	.....	.....	.....(913,497)	.....	.....	.....	.....	.....	.....0	.....
3399999.	Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....						10,594,799	0	(2,248,356)	0	0	(2,248,356)	0	17,349,307	20,411,746	0	3,062,442	3,062,442	0
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
	NTCIF-2011 LLC.....	Columbus.....	OH...	Distribution.....	04/03/2012.	10/12/2015.	1,921	.....	.....(1,921)	.....	.....	.....(1,921)	.....	.....	.....282,306	.....	.....282,306	282,306	.....
3499999.	Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated.....						1,921	0	(1,921)	0	0	(1,921)	0	0	282,306	0	282,306	282,306	0
4499999.	Subtotal - Unaffiliated.....						12,408,191	749,737	(2,513,324)	0	0	(1,763,587)	0	19,647,725	22,921,336	0	3,273,614	3,273,614	700,708
4599999.	Subtotal - Affiliated.....						1,921	0	(1,921)	0	0	(1,921)	0	0	282,306	0	282,306	282,306	0
4699999.	Totals.....						12,410,112	749,737	(2,515,245)	0	0	(1,765,508)	0	19,647,725	23,203,642	0	3,555,920	3,555,920	700,708

SCHEDULE D - PART 1

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

1		2					Codes		6	7		Fair Value		10	11		Change in Book/Adjusted Carrying Value				Interest				Dates			
				3	4	5				8	9						12	13	14	15	16	17	18	19	20	21	22	
				F	o	r											Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.		Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
CUSIP Identification		Description					Code	Bond CHAR	NAIC Design- ation	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value						Rate of							
U.S. Government - Issuer Obligations																												
455780	AG	1	Indonesia (Republic of) AID Sr Nt.....	.....	..	.....2	1			599,500	..114.275	628,510	550,000	569,678				(2,866)			8.900	7.467	JD.....	4,079	48,950	10/18/2001.	06/01/2021.	
491798	AA	2	Kenya (Republic of) AID Sr Nt.....	.....	..	.....2	1			327,750	..112.042	336,125	300,000	306,788				(1,995)			10.000	8.355	AO.....	6,333	30,000	10/18/2001.	10/15/2018.	
912810	FH	6	U S Treasury Inflation Index IX Nt.....	.....	..		.....1			40,357,415	..196.543	49,135,695	25,000,000	42,714,488			27,548	(370,915)			3.875	2.288	AO.....	298,691	1,392,728	04/15/2009.	04/15/2029.	
912810	FR	4	U S Treasury Inflation Index IX Nt.....	.....	..		.....1			80,492,689	..143.443	107,582,295	75,000,000	94,354,556			164,570	23,268			2.375	2.411	JJ.....	1,038,252	2,239,583	05/15/2007.	01/15/2025.	
912810	FS	2	U S Treasury Inflation Protected Nt.....	.....	..		.....1			128,582,548	..133.134	166,417,698	125,000,000	147,852,725			272,416	150,132			2.000	2.144	JJ.....	1,383,918	2,985,213	12/11/2007.	01/15/2026.	
912810	PZ	5	U S Treasury Inflation Index Nt.....	.....	..		.....1			102,140,968	..131.233	131,233,192	100,000,000	112,816,998			179,331	(119,059)			2.500	2.335	JJ.....	1,279,354	2,759,688	07/29/2009.	01/15/2029.	
912828	KZ	2	U S Treasury Nt.....	SD.....	..		1			30,098,438	..101.297	30,389,070	30,000,000	30,007,745				(15,211)			3.250	3.197	JD.....	2,679	975,000	07/01/2009.	06/30/2016.	
912828	MF	4	U S Treasury Inflation Index Nt.....	.....	..		.....1			90,472,701	..114.330	102,896,962	90,000,000	99,200,404			164,104	(46,595)			1.375	1.320	JJ.....	628,753	1,356,263	01/19/2010.	01/15/2020.	
0199999		U.S. Government - Issuer Obligations.....									473,072,009	XXX	588,619,547	445,850,000	527,823,382		807,969	(383,241)		0	0	XXX	XXX	XXX	4,642,059	11,787,425	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																												
911760	HH	2	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z.....	.....	..	.....2	1			1,676,311	..113.529	1,912,614	1,684,688	1,677,762				119			6.750	6.895	MON.....	9,476	113,716	01/24/2002.	06/15/2026.	
911760	LQ	7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1.....	.....	..	.....2	1			391,051	..115.686	430,849	372,429	381,959				(343)			6.750	5.969	MON.....	2,095	25,139	11/02/2001.	06/15/2028.	
0299999		U.S. Government - Residential Mortgage-Backed Securities.....									2,067,362	XXX	2,343,463	2,057,117	2,059,721		0	(224)		0	0	XXX	XXX	XXX	11,571	138,855	XXX	XXX
U.S. Government - Other Loan-Backed and Structured Securities																												
62938L	AA	8	NRRC-B Facilities Corp CTL GSA Backed.....	.....	..	.....2	1			5,545,000	..113.917	6,316,673	5,545,000	5,545,000							6.850	6.851	AO.....	80,187	379,833	03/13/2001.	04/15/2022.	
0499999		U.S. Government - Other Loan-Backed and Structured Securities.....									5,545,000	XXX	6,316,673	5,545,000	5,545,000		0	0		0	0	XXX	XXX	XXX	80,187	379,833	XXX	XXX
0599999		Total - U.S. Government.....									480,684,371	XXX	597,279,683	453,452,117	535,428,103		807,969	(383,465)		0	0	XXX	XXX	XXX	4,733,817	12,306,113	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																												
13062P	BM	3	California St GO.....	.....	..		.....1FE			19,348,000	..126.982	25,396,400	20,000,000	19,529,023				27,295			5.000	5.266	FA.....	416,667	1,000,000	02/29/2008.	02/01/2028.	
25476F	DG	0	District Columbia GO Ser B.....	.....	..		.....1FE			10,929,999	..119.792	11,877,377	9,915,000	10,380,208				(74,837)			5.250	4.270	JD.....	43,378	520,538	06/01/2007.	06/01/2021.	
57582N	FN	0	Massachusetts St GO Cons Ln Ser D.....	SD.....	..		1FE			2,241,720	..115.131	2,302,620	2,000,000	2,070,191				(17,699)			5.500	4.430	FA.....	45,833	110,000	09/22/2003.	08/01/2019.	
57582N	SD	8	Massachusetts St GO Ref Ser D.....	.....	..		.....1FE			2,257,440	..103.721	2,074,420	2,000,000	2,018,925				(24,388)			5.500	4.201	AO.....	27,500	110,000	10/07/2003.	10/01/2016.	
57582N	SH	9	Massachusetts St GO Ref Ser D.....	.....	..		.....1FE			2,267,200	..112.056	2,241,120	2,000,000	2,062,586				(21,004)			5.500	4.281	AO.....	27,500	110,000	10/02/2003.	10/01/2018.	
57582N	XM	2	Massachusetts St GO Ref Ser B.....	.....	..		.....1FE			11,418,578	..130.289	13,608,686	10,445,000	11,110,550				(42,847)			5.250	4.537	FA.....	228,484	548,363	07/13/2007.	08/01/2027.	
57582P	AF	7	Massachusetts St GO Ref Ser B.....	SD.....	..		1FE			5,735,800	..127.893	6,394,650	5,000,000	5,446,347				(36,856)			5.250	4.121	MS.....	87,500	262,500	10/05/2006.	09/01/2025.	
605580	JD	2	Mississippi St GO Ref Ser A.....	.....	..		.....1FE			8,980,960	..117.983	9,438,640	8,000,000	8,399,518				(73,286)			5.250	4.100	MN.....	70,000	420,000	08/24/2006.	11/01/2020.	
605580	SM	2	Mississippi St GO MBIA- IBC.....	.....	..		.....1FE			5,739,720	..117.983	6,194,108	5,250,000	5,448,095				(36,047)			5.250	4.375	MN.....	45,938	275,625	04/20/2006.	11/01/2020.	
641461	JB	5	Nevada St GO Cap Impt & Cultural Aff Ser.....	.....	..	.....1	1FE			5,924,640	..109.572	6,574,320	6,000,000	5,957,788				5,428			5.000	5.130	JD.....	25,000	300,000	12/04/2008.	06/01/2022.	
641461	JG	4	Nevada St GO Cap Impt & Cultural Aff.....	.....	..	.....1	1FE			10,369,000	..109.572	10,957,200	10,000,000	10,105,982				(40,626)			5.000	4.532	JD.....	41,667	500,000	07/16/2008.	06/01/2027.	
677520	EL	8	Ohio St GO Ref Higher Ed Ser C.....	.....	..		.....1FE			3,331,320	..102.608	3,078,240	3,000,000	3,021,429				(35,657)			5.000	3.751	FA.....	62,500	150,000	09/14/2005.	08/01/2016.	
93974B	2V	3	Washington St GO Ser C - Var Purp.....	.....	..	.....1	1FE			10,421,862	..108.135	11,073,024	10,240,000	10,284,303				(20,633)			5.000	4.771	JJ.....	256,000	512,000	03/10/2008.	01/01/2027.	
93974B	4A	7	Washington St GO Ser D.....	.....	..	.....1	1FE			9,843,495	..108.135	11,711,021	10,830,000	10,562,140				567,893			5.000	6.336	JJ.....	270,750	541,500	12/04/2008.	01/01/2033.	
93974C	BM	1	Washington St GO Ser A Var Purpose.....	.....	..	.....1	1FE			5,573,650	..109.901	5,813,763	5,290,000	5,373,042				(30,805)			5.000	4.331	JJ.....	132,250	264,500	07/16/2008.	07/01/2024.	
93974C	BS	8	Washington St GO Ser A Var Purpose.....	.....	..	.....1	1FE			10,211,800	..109.901	10,990,100	10,000,000	10,062,773				(23,125)			5.000	4.731	JJ.....	250,000	500,000	07/18/2008.	07/01/2029.	
1199999		U.S. States, Territories & Possessions - Issuer Obligations.....									124,595,184	XXX	139,725,689	119,970,000	121,832,900		0	122,806		0	0	XXX	XXX	XXX	2,030,967	6,125,026	XXX	XXX
1799999		Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....									124,595,184	XXX	139,725,689	119,970,000	121,832,900		0	122,806		0	0	XXX	XXX	XXX	2,030,967	6,125,026	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																												
114889	VE	5	Broward Cnty FL GO Ref Ser B.....	.....	..	.....1	1FE			9,151,865	..117.227	9,964,295	8,500,000	8,784,467				(50,061)			5.000	4.250	JJ.....	212,500	425,000	05/31/2007.	01/01/2022.	
114889	VF	2	Broward Cnty FL GO Ref Ser B.....	.....	..	.....1	1FE			5,501,696	..116.859	5,983,181	5,120,000	5,286,692				(29,317)			5.000	4.270	JJ.....	128,000	256,000	05/29/2007.	01/01/2023.	
167485	R6	0	Chicago IL GO Proj & Ref Ser C.....	.....	..	.....1	1FE			13,902,758	..102.525	13,420,523	13,090,000	13,278,524				(88,491)			5.000	4.241	JJ.....	327,250	654,500	10/26/2007.	01/01/2025.	
167501	2S	3	Chicago Ill Brd Ed Sch Ref GO Ser A.....	.....	..		.....3FE			5,688,231	..98.227	5,196,208	5,290,000	5,196,208				(368,780)	(18,682)		5.500	4.880	JD.....	24,246	290,950	04/02/2008.	12/01/2026.	
167505	AB	2	Chicago Ill Brd Ed Sch Ref GO Ser B.....	.....	..		.....3FE			9,357,782	..100.209	8,778,308	8,760,000	8,778,308				(164,477)	(57,721)		5.000	4.231	JD.....	36,500	438,000	08/03/2007.	12/01/2018.	

SCHEDULE D - PART 1

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

1			2				Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
			3	4	5			8	9							12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification			Description				Code	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		
167505	BH	8	Chicago Ill Brd Ed Sch Ref GO Ser A- AMB.....	.....	.....	.....	.....	1FE	8,072,198	108.376	7,738,046	7,140,000	7,848,250		(39,734)				5.500	4.480	JD.....	32,725	392,700	08/26/2009.	12/01/2028.		
181059	PH	3	Clark Cnty NV Sch Dist GO Ltd Tax Bldg S.....	.....	.....	.....	.....	1FE	10,477,300	109.116	10,911,600	10,000,000	10,138,146		(52,205)				5.000	4.400	JD.....	22,222	500,000	07/08/2008.	06/15/2023.		
230342	AR	8	Culver City Calif Sch Facs GO Uni Sch Di.....	.....	.....	.....	.....	1FE	1,500,180	121.534	1,622,479	1,335,000	1,406,917		(11,134)				5.500	4.401	FA.....	30,594	73,425	11/04/2005.	08/01/2021.		
234685	HG	3	Dallas Cnty TX Comm College GO Dist Ref.....	.....	.....	.....	.....	1FE	11,048,263	109.093	12,027,503	11,025,000	11,031,552		(2,860)				5.000	4.970	FA.....	208,250	551,250	12/01/2008.	02/15/2023.		
239427	AH	0	Dawson Ridge Met Dist GO #1 CO Ltd Tax.....	@.....				1	18,705,602	88.098	35,063,004	39,800,000	28,051,899		1,416,729					5.250	N/A.....				02/28/2008.	10/01/2022.	
249174	HL	0	Denver CO City & Cnty GO Sch Dist No 1 R.....	.....	.....	.....	.....	1FE	4,584,965	124.576	4,796,176	3,850,000	4,202,990		(43,543)				5.500	3.971	JD.....	17,646	211,750	06/29/2005.	12/01/2022.		
382604	VN	3	Goose Creek TX Cons ISD GO Ref & Schoolh.....	.....	.....	.....	.....	1FE	9,357,821	114.797	9,964,380	8,680,000	8,940,264		(56,709)				5.000	4.200	FA.....	163,956	434,000	05/24/2007.	02/15/2020.		
414004	3V	1	Harris Cnty TX GO Ref Ser C.....	.....	.....	.....	.....	1FE	5,435,300	128.061	6,403,050	5,000,000	5,287,885		(20,661)				5.250	4.560	FA.....	99,167	262,500	07/13/2007.	08/15/2026.		
414004	3Y	5	Harris Cnty TX GO Ref Ser C.....	.....	.....	.....	.....	1FE	13,246,374	130.206	15,833,050	12,160,000	12,953,413		(41,115)				5.250	4.600	FA.....	241,173	638,400	07/13/2007.	08/15/2029.		
414004	3Z	2	Harris Cnty TX GO Ref Ser C.....	.....	.....	.....	.....	1FE	7,832,728	131.037	9,415,008	7,185,000	7,670,172		(22,821)				5.250	4.610	FA.....	142,503	377,213	07/13/2007.	08/15/2030.		
442331	QE	7	Houston TX GO Pub Impt Ref Ser A.....	.....	.....	.....	.....	1FE	4,585,460	109.103	5,182,393	4,750,000	4,651,795		10,967				5.000	5.351	MS.....	79,167	237,500	12/04/2008.	03/01/2023.		
442402	6V	0	Houston TX ISD GO Ref Ser B.....	.....	.....	.....	.....	1FE	10,542,200	104.545	10,454,500	10,000,000	10,067,076		(57,132)				5.000	4.380	FA.....	188,889	500,000	12/13/2005.	02/15/2023.		
442403	DH	1	Houston TX ISD GO Schoolhouse.....	.....	.....	.....	.....	1FE	5,144,300	104.499	5,224,950	5,000,000	5,021,581		(18,341)				5.000	4.601	FA.....	94,444	250,000	03/11/2008.	02/15/2024.		
484026	JL	4	Kane County IL Sch Dist GO Ser A.....	.....	.....	.....	.....	1FE	18,521,669	147.156	18,526,940	12,590,000	16,125,114		(356,371)				9.000	4.739	JJ.....	566,550	1,133,100	04/15/2008.	01/01/2024.		
484026	JM	2	Kane County IL Sch Dist GO Ser A.....	.....	.....	.....	.....	1FE	12,273,168	150.787	12,847,052	8,520,000	10,898,348		(204,028)				9.000	5.092	JJ.....	383,400	766,800	03/03/2008.	01/01/2025.		
484080	NF	9	Kane McHenry Cook DeKalb IL GO Sch Dist.....	.....	.....	.....	.....	1FE	6,292,864	100.772	6,131,976	6,085,000	6,085,000		(26,595)				5.000	4.548	JJ.....	152,125	304,250	07/21/2006.	01/01/2023.		
508205	FP	1	Lake Cnty IL & McHenry CntysGO Cmnty Uni.....	.....	.....	.....	.....	1FE	9,253,290	110.551	9,092,820	8,225,000	8,499,486		(87,027)				5.250	4.025	JD.....	35,984	431,813	08/16/2005.	12/01/2018.		
512804	QZ	1	Lakota OH Loc Sch Dist GO Ref Ser A.....	.....	.....	.....	.....	1FE	3,177,929	120.167	3,430,768	2,855,000	2,999,892		(21,105)				5.250	4.270	JD.....	12,491	149,888	10/24/2005.	12/01/2021.		
593388	3S	8	Miami FL GO Ref Homeland Def Impt PJ A.....	.....	.....	.....	.....	1FE	5,273,950	104.198	5,209,900	5,000,000	5,034,374		(32,945)				5.000	4.290	JJ.....	125,000	250,000	06/28/2007.	01/01/2017.		
602364	5J	6	Milwaukee WI GO Ref Ser A.....	.....	.....	.....	.....	1FE	2,279,460	103.125	2,062,500	2,000,000	2,019,881		(28,993)				5.250	3.720	MS.....	35,000	105,000	05/19/2005.	09/01/2016.		
656491	MW	4	Norristown PA GO Sch Dist Ref.....	.....	.....	.....	.....	1FE	7,417,005	101.509	7,806,042	7,690,000	7,494,922		10,128				4.250	4.501	MS.....	108,942	326,825	10/06/2006.	09/01/2029.		
742327	CD	9	Princeton OH City Sch Dist GO Ref Sch Im.....	.....	.....	.....	.....	2	8,551,520	126.358	10,108,640	8,000,000	8,423,947		(6,692)				5.250	4.750	JD.....	35,000	420,000	03/11/2008.	12/01/2030.		
791639	KJ	5	St Louis MO Brd of Ed GO Direct Dep Prog.....	.....	.....	.....	.....	1FE	7,528,360	115.973	8,118,110	7,000,000	7,237,577		(39,545)				5.000	4.271	AO.....	87,500	350,000	05/30/2007.	04/01/2021.		
797355	YY	4	San Diego CA Uni Sch Dist GO Ref 1998 Se.....	.....	.....	.....	.....	1FE	6,584,762	129.712	7,523,296	5,800,000	6,342,842		(32,312)				5.250	4.275	JJ.....	152,250	304,500	07/18/2007.	07/01/2028.		
797355	ZF	4	San Diego CA Uni Sch Dist GO Ref 1998 Se.....	.....	.....	.....	.....	1FE	5,709,670	129.712	6,485,600	5,000,000	5,489,539		(29,214)				5.250	4.233	JJ.....	131,250	262,500	07/18/2007.	07/01/2028.		
847082	HH	0	Spartanburg Cnty SC Sch GO No 7.....	.....	.....	.....	.....	1FE	2,089,740	105.070	2,101,400	2,000,000	2,010,088		(8,242)				5.000	4.550	MS.....	33,333	100,000	09/16/2003.	03/01/2020.		
89438V	YM	2	Travis Cnty TX GO Ref.....	.....	.....	.....	.....	1FE	3,286,560	105.321	3,159,630	3,000,000	3,034,732		(28,476)				5.250	4.220	MS.....	52,500	157,500	04/05/2005.	03/01/2018.		
952347	UG	5	West Contra Costa CA GO Election of 2005.....	.....	.....	.....	.....	1FE	7,151,835	137.811	8,475,377	6,150,000	6,884,578		(41,894)				6.000	4.730	FA.....	153,750	369,000	08/08/2008.	08/01/2028.		
1899999 U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....									259,526,805	XXX	289,058,705	256,600,000	257,176,459	(533,257)	(116,142)	0	0	XXX	XXX	XXX	4,114,307	11,924,364	XXX	XXX			
2499999 Total - U.S. Political Subdivisions of States, Territories & Possessions.....									259,526,805	XXX	289,058,705	256,600,000	257,176,459	(533,257)	(116,142)	0	0	XXX	XXX	XXX	4,114,307	11,924,364	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																											
052414	EL	9	Austin TX Elec Util Sys Rev Ref.....	.....	.....	.....	.....	1FE	4,532,329	103.858	4,465,894	4,300,000	4,323,606		(26,050)				5.000	4.350	MN.....	27,472	215,000	05/19/2006.	11/15/2018.		
052414	KM	0	Austin TX Elec Util Sys Rev Ref Ser A.....	.....	.....	.....	.....	1FE	7,208,220	111.465	7,997,614	7,175,000	7,186,079		(3,491)				5.250	5.191	MN.....	48,132	376,688	07/24/2008.	11/15/2027.		
052414	KN	8	Austin TX Elec Util Sys Rev Ref Ser A.....	.....	.....	.....	.....	1FE	7,540,199	111.465	8,398,888	7,535,000	7,536,690		(532)				5.250	5.241	MN.....	50,547	395,588	07/24/2008.	11/15/2028.		
052476	RX	8	Austin TX Wtr & Wastewtr Rev Ref.....	.....	.....	.....	.....	1FE	5,308,401	107.673	5,566,694	5,170,000	5,201,165		(15,587)				5.000	4.660	MN.....	33,031	258,500	11/09/2007.	11/15/2027.		
052476	RY	6	Austin TX Wtr & Wastewtr Rev Ref.....	.....	.....	.....	.....	1FE	5,567,451	107.673	5,852,028	5,435,000	5,464,865		(14,931)				5.000	4.690	MN.....	34,724	271,750	11/09/2007.	11/15/2028.		
123550	GG	4	Butler Cnty OH Hosp Facs Rev Kettering H.....	.....	.....	.....	.....	1FE	4,780,700	112.525	5,626,250	5,000,000	4,811,413		7,645				5.250	5.622	AO.....	65,625	262,500	06/30/2011.	04/01/2031.		
167592	P5	7	Chicago IL O'Hare Int Arpt Rev Ref Gen A.....	.....	.....	.....	.....	1FE	9,094,090	108.151	8,954,903	8,280,000	8,445,111		(77,549)				5.250	4.200	JJ.....	217,350	434,700	12/15/2005.	01/01/2018.		
235241	EY	8	Dallas TX Area Rapid Tr Rev Sr Lien.....	.....	.....	.....	.....	1FE	5,498,700	128.720	6,436,000	5,000,000	5,368,585		(18,656)				5.250	4.530	JD.....	21,875	262,500	11/06/2007.	12/01/2029.		
240523	UG	3	De Kalb Cnty GA Wtr & Sew Rev																								

SCHEDULE D - PART 1

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

1	2				6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
							8	9			12	13	14	15	16	17	18	19	20	21	22
							Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description				NAIC Designation	Actual Cost			Par Value	Book/Adjusted Carrying Value											
341507	TL	5	Florida St Bd Ed Lottery Rev Ser A.....		1FE	5,503,336	106.192	5,500,746	5,180,000	5,238,129		(36,778)			5.000	4.220	JJ.....	129,500	259,000	07/18/2007.	07/01/2017.
341507	TV	3	Florida St Bd Ed Lottery Rev Ser A.....		1FE	15,257,527	107.088	16,379,110	15,295,000	15,270,237		1,754			5.000	5.020	JJ.....	382,375	764,750	03/28/2008.	07/01/2026.
387883	HW	4	Grant Cnty WA PUD #2 Rev P Rapids Hydro.....		1FE	3,017,866	100.772	2,902,234	2,880,000	2,880,000		(16,586)			5.000	4.405	JJ.....	72,000	144,000	12/06/2005.	01/01/2021.
387883	HX	2	Grant Cnty WA PUD #2 Rev P Rapids Hydro.....		1FE	3,180,685	100.772	3,068,507	3,045,000	3,045,000		(16,352)			5.000	4.445	JJ.....	76,125	152,250	12/06/2005.	01/01/2022.
414009	AS	9	Harris Cnty TX Cultural Ed Rev Methodist.....		1FE	2,120,700	112.047	2,240,940	2,000,000	2,040,274		(12,591)			5.500	4.752	JD.....	9,167	110,000	08/06/2008.	12/01/2018.
422341	AU	1	Heartland SD Cons Pwr El Rev Ser 1977.....		1	409,712	100.485	552,668	550,000	550,000		12,494			6.375	8.798	JJ.....	17,531	35,063	10/15/1985.	01/01/2016.
442348	4P	0	Houston TX Arpt Sys Rev AMT-Ref-Sub Lien.....		1FE	7,670,850	115.121	8,634,075	7,500,000	7,604,018		(16,214)			5.000	4.711	JJ.....	187,500	375,000	06/29/2011.	07/01/2022.
442348	4Q	8	Houston TX Arpt Sys Rev AMT-Ref-Sub Lien.....		1FE	1,515,180	114.786	1,721,790	1,500,000	1,509,255		(1,435)			5.000	4.871	JJ.....	37,500	75,000	06/29/2011.	07/01/2023.
442435	EY	5	Houston TX Util Sys Rev Ref Comb First L.....		1FE	5,516,300	103.866	5,193,300	5,000,000	5,048,691		(53,970)			5.000	3.851	MN.....	31,944	250,000	08/31/2005.	11/15/2016.
452024	CD	2	Illinois Mun Elec Agy Supp Rev.....		1FE	4,024,374	100.782	3,819,638	3,790,000	3,792,467		(28,879)			5.000	4.211	FA.....	78,958	189,500	06/07/2006.	02/01/2017.
452226	8H	9	Illinois St Sales Tax Rev.....		1FE	6,219,540	101.924	6,115,440	6,000,000	6,012,232		(26,127)			5.000	4.540	JD.....	13,333	300,000	06/09/2006.	06/15/2029.
455057	ER	6	Indiana St Fin Auth Rev St Revolving Fd.....		1FE	5,478,050	112.523	5,626,150	5,000,000	5,140,382		(41,739)			5.250	4.269	FA.....	109,375	262,500	04/13/2006.	02/01/2019.
455141	NB	3	Indiana Trans Fin Auth Hwy Rev Ref Ser B.....		1FE	9,445,336	112.413	9,510,140	8,460,000	8,756,393		(93,636)			5.500	4.210	JD.....	38,775	465,300	06/05/2007.	12/01/2018.
455141	NC	1	Indiana Trans Fin Auth Hwy Rev Ref Ser B.....		1FE	10,770,900	116.014	11,601,400	10,000,000	10,304,631		(69,407)			5.500	4.640	JD.....	45,833	550,000	02/29/2008.	12/01/2019.
46874T	DT	6	Jackson TN Hospital Rev Preref Jackson M.....		1	4,564,554	109.276	5,070,406	4,640,000	4,580,998		16,444			5.375	5.988	AO.....	62,350	124,700	04/30/2015.	04/01/2028.
46874T	EE	8	Jackson TN Hospital Rev Unref Jackson Ma.....		1FE	1,635,907	108.487	1,828,006	1,685,000	1,637,762		1,855			5.375	5.696	AO.....	22,642	45,284	04/30/2015.	04/01/2028.
546589	LM	2	LouisvilleJeffersn Cnty KY Rev Ser A.....		1FE	2,569,003	101.711	2,481,748	2,440,000	2,445,849		(15,348)			5.000	4.340	MN.....	15,589	122,000	05/16/2006.	05/15/2019.
56036Y	AP	0	Main St Natural Gas Inc GA Rev Ser B.....		2FE	4,774,750	113.139	5,656,950	5,000,000	4,892,626		17,373			5.000	5.480	MS.....	73,611	250,000	11/14/2007.	03/15/2021.
56036Y	DE	2	Main St Natural Gas Inc GA Rev Gas Proj.....		2FE	4,266,564	119.249	5,437,754	4,560,000	4,380,324		17,738			5.500	6.150	MS.....	73,847	250,800	03/12/2008.	09/15/2023.
575579	LH	8	Massachusetts Bay Tr Auth Rev Sr Ser A.....		1FE	5,755,350	130.339	6,516,950	5,000,000	5,506,137		(30,244)			5.250	4.201	JJ.....	131,250	262,500	03/01/2006.	07/01/2028.
575579	LJ	4	Massachusetts Bay Tr Auth Rev Sr Ser A.....		1FE	4,600,840	131.049	5,241,960	4,000,000	4,416,043		(22,452)			5.250	4.231	JJ.....	105,000	210,000	03/01/2006.	07/01/2029.
575579	XJ	1	Massachusetts Bay Tr Auth Rev Preref SR.....		1	166,112	107.115	166,028	155,000	158,036		(1,922)			5.500	4.140	JJ.....	4,263	8,525	06/28/2011.	07/01/2017.
575579	XL	6	Massachusetts Bay Tr Auth Rev Unref SR S.....		1FE	5,192,329	106.991	5,183,714	4,845,000	4,939,884		(60,092)			5.500	4.140	JJ.....	133,238	266,475	06/28/2011.	07/01/2017.
57586C	S8	9	Massachusetts St Hlth & Ed Rev Auth Bost.....		1FE	11,568,453	129.833	13,833,706	10,655,000	11,314,497		(37,996)			5.500	4.831	JD.....	48,835	586,025	02/27/2008.	06/01/2028.
576049	V9	8	Massachusetts St Wr Rs Aut Rev Ref Gen S.....		1FE	11,096,300	130.638	13,063,800	10,000,000	10,777,942		(45,315)			5.250	4.437	FA.....	218,750	525,000	10/15/2007.	08/01/2028.
576049	W2	2	Massachusetts St Wr Rs Aut Rev Ref Gen S.....		1FE	5,476,200	130.939	6,546,950	5,000,000	5,356,984		(18,655)			5.250	4.540	FA.....	109,375	262,500	08/21/2008.	08/01/2029.
576051	LK	0	Massachusetts St Wr Rs Aut Rev Preref Re.....		1FE	822,320	107.040	856,320	800,000	814,770		(7,550)			5.250	4.035	FA.....	17,500	21,000	02/24/2015.	08/01/2018.
576051	MA	1	Massachusetts St Wr Rs Aut Rev Preref 20.....		1FE	7,446,829	107.040	7,781,808	7,270,000	7,399,344		(47,484)			5.250	4.078	FA.....	159,031	190,838	05/20/2015.	08/01/2018.
576051	MC	7	Massachusetts St Wr Rs Aut Rev Unref 201.....		1FE	4,731,417	107.040	4,961,304	4,635,000	4,705,599		(25,818)			5.250	4.245	FA.....	101,391	121,669	05/20/2015.	08/01/2018.
581714	PD	8	McKinney TX WtrWks & Swr Rev Ref Sys.....		1FE	1,048,744	100.821	1,018,292	1,010,000	1,010,982		(4,725)			5.000	4.511	MS.....	14,869	50,500	05/03/2006.	03/15/2022.
591745	B7	8	Metro Atlanta RTA GA Rev Sales Tax Ref S.....		1FE	5,485,350	129.161	6,458,050	5,000,000	5,333,789		(21,741)			5.250	4.500	JJ.....	131,250	262,500	11/06/2007.	07/01/2027.
592597	3V	8	Metropolitan Trans Auth NY Rev FGIC TCRS.....		2	5,641,400	105.884	5,294,200	5,000,000	5,101,208		(64,133)			5.500	4.095	JJ.....	137,500	275,000	12/07/2005.	07/01/2017.
59259R	K2	9	Metropolitan Trans Auth NY Rev Trans Ser.....		1FE	12,895,930	103.655	12,811,758	12,360,000	12,415,113		(60,754)			5.000	4.472	MN.....	78,967	618,000	07/13/2006.	11/15/2018.
59259R	NV	2	Metropolitan Trans Auth NY Rev Ser A.....		1FE	9,596,755	124.207	10,880,533	8,760,000	9,230,403		(57,033)			5.500	4.580	MN.....	61,563	481,800	08/05/2008.	11/15/2022.
59333A	GP	0	Miami-Dade Cnty FL Ed Fac Rev Auth Ref U.....		1FE	12,218,030	124.594	13,705,340	11,000,000	11,782,974		(53,319)			5.250	4.380	AO.....	144,375	577,500	05/29/2007.	04/01/2026.
59333P	SZ	2	Miami-Dade Cnty FL Rev AMT Aviation Ser.....		1FE	7,718,720	107.848	8,627,840	8,000,000	7,820,981		(6,087)			5.125	5.450	AO.....	102,500	410,000	03/12/2008.	10/01/2024.
60411K	BG	6	Minnesota Pub Fac Auth Rev Ser B.....		1FE	4,316,320	112.117	4,484,680	4,000,000	4,103,332		(29,930)			5.000	4.121	MS.....	66,667	200,000	10/10/2007.	03/01/2019.
64605L	D6	2	New Jersey St Ed Fac Auth Rev Kean Unive.....		1FE	2,862,546	102.237	2,770,623	2,710,000	2,718,887		(17,213)			5.000	4.330	JJ.....	67,750	135,500	12/02/2005.	07/01/2022.
64605L	GP	0	New Jersey St Ed Fac Auth Rev Kean Unive.....		1FE	3,218,992	102.237	3,123,340	3,055,000	3,064,567		(18,527)			5.000	4.360	JJ.....	76,375	152,750	12/02/2005.	07/01/2023.
64605L	D8	8	New Jersey St Ed Fac Auth Rev Kean Unive.....		1FE	3,263,634	102.237	3,174,459	3,105,000	3,114,268		(17,943)			5.000	4.390	JJ.....	77,625	155,250	12/02/2005.	07/01/2024.
646135	5N	9	New Jersey St Trans Auth Rev Trans Sys S.....		1FE	5,719,000	111.911	5,595,550	5,000,000	5,266,124		(60,911)			5.500	4.030	JD.....	12,222	275,000	05/16/2007.	12/15/2019.
646136	LU	3	New Jersey St Trans Fd Rev Trans Sys Ser.....		1FE	11,266,400	116.924	11,692,400	10,000,000	10,677,447		(81,753)			5.500	4.360	JD.....	24,444	550,000	07/31/2007.	12/15/2022.

SCHEDULE D - PART 1

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

1			2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
						3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
649902	LS	0	New York St Dorm Auth Rev Pers Inc Tax R.....	.....	.....	1	.....	1FE	5,134,100	105,154	5,257,700	5,000,000	5,021,383	(16,888)				5.000	4.630	MS	73,611	250,000	04/01/2008	03/15/2025.		
649902	NB	5	New York St Dorm Auth Rev Pers Inc Tax R.....	.....	.....	1	.....	1FE	10,157,500	108,648	10,864,800	10,000,000	10,041,241	(17,326)				5.000	4.800	MS	147,222	500,000	02/28/2008	03/15/2022.		
650013	T3	9	New York St Hwy&Bldg Tr Fd Rev Ser B.....	.....	.....	1	.....	1FE	13,697,450	117,616	14,231,536	12,100,000	12,713,476	(129,267)				5.500	4.184	AO	166,375	665,500	04/01/2008	04/01/2020.		
650033	3K	7	New York St Urban Dev Corp Rev Ref St Fa.....	.....	.....	2	.....	1FE	6,327,530	109,382	6,016,010	5,500,000	5,796,943	(62,371)				5.700	4.296	AO	78,375	313,500	09/22/2005	04/01/2020.		
66285W	NG	7	North Texas Tollway Auth Rev Ref-Ser A.....	.....	.....	1	.....	1FE	4,542,000	115,651	4,626,040	4,000,000	4,508,776	(33,224)				5.000	3.351	JJ	100,000	37,778	04/09/2015	01/01/2030.		
662903	DP	5	North TX Muni Wtr Dist Sys Rev.....	.....	.....	1	.....	1FE	7,538,701	102,969	7,388,026	7,175,000	7,203,749	(41,713)				5.000	4.381	MS	119,583	358,750	04/28/2006	09/01/2018.		
677377	2M	4	Ohio St Hsg Fin Agy SF Mtg Rev LBASS Txb.....	.....	.....	1	.....	1FE	8,610,000	100,538	8,656,322	8,610,000	8,610,000					2.720	2.720	MON	19,516	234,192	03/13/2013	11/01/2041.		
67760H	CH	2	Ohio St Tpk Commn Rev Ser A.....	.....	.....	2	.....	1FE	2,998,288	125,903	3,260,888	2,590,000	2,837,320	(13,551)				5.500	4.325	FA	53,814	142,450	10/21/2005	02/15/2026.		
677659	SF	2	Ohio St Wtr Dev Auth Rev Ref Wtr Dev Fre.....	.....	.....	1	.....	1FE	6,322,860	119,991	6,479,514	5,400,000	5,758,157	(64,694)				5.500	4.000	JD	24,750	297,000	07/14/2005	12/01/2020.		
677659	WW	0	Ohio St Wtr Dev Auth Rev Ref Fresh Wtr S.....	.....	.....	2	.....	1FE	14,050,109	131,317	16,257,045	12,380,000	13,608,669	(57,648)				5.250	4.338	JD	54,163	649,950	07/12/2007	12/01/2030.		
67766W	GQ	9	Ohio St Wtr Dev Auth Rev Ref Wtr Quality.....	.....	.....	1	.....	1FE	11,271,900	108,346	10,834,600	10,000,000	10,235,440	(116,065)				5.250	3.961	JD	43,750	525,000	03/01/2005	12/01/2017.		
709222	CX	9	Pennsylvania St Tpk Commn Rev Ref Ser A.....	.....	.....	1	.....	1FE	6,586,931	126,393	7,621,498	6,030,000	6,434,228	(21,154)				5.250	4.580	JJ	145,976	316,575	06/18/2007	07/15/2029.		
71884W	AM	3	Phoenix AZ Civic Impt Corp Rev Conv Cap.....	.....	.....	1	.....	1FE	3,431,396	121,661	5,438,247	4,470,000	4,757,713	(31,634)				5.500	4.480	JJ	122,925	245,850	09/22/2005	07/01/2023.		
759136	MJ	0	Regional Tran Dist CO Sale Rev Tax Ref S.....	.....	.....	1	.....	1FE	9,012,204	120,883	10,099,775	8,355,000	8,673,604	(46,765)				5.250	4.499	MN	73,106	438,638	06/14/2007	11/01/2021.		
759136	MK	7	Regional Tran Dist CO Sale Rev Tax Ref S.....	.....	.....	1	.....	1FE	3,474,477	122,837	3,955,351	3,220,000	3,355,072	(16,514)				5.250	4.529	MN	28,175	169,050	06/14/2007	11/01/2022.		
759911	ZK	9	Regional Trans Auth IL Ref Rev Ser A.....	.....	.....	1	.....	1FE	5,501,100	113,362	5,668,100	5,000,000	5,171,005	(45,425)				5.500	4.410	JD	22,917	275,000	06/22/2007	06/01/2019.		
785138	AQ	1	SA Energy Acq Fac Corp Rev TX Gas Supply.....	.....	.....	2	.....	2FE	10,097,500	118,136	11,813,600	10,000,000	10,054,805	(6,775)				5.500	5.400	FA	229,167	550,000	05/16/2008	08/01/2022.		
786107	KW	1	Sacramento Cnty CA Arpt Rev AMT Sub & PF.....	.....	.....	1	.....	1FE	7,051,766	110,540	7,428,288	6,720,000	6,817,859	(100,025)				5.750	5.122	JJ	193,200	386,400	04/18/2008	07/01/2024.		
79575D	WW	6	Salt River Proj AZ El Rev Ser A.....	.....	.....	1	.....	1FE	2,062,300	108,115	2,162,300	2,000,000	2,015,050	(7,027)				5.000	4.602	JJ	50,000	100,000	03/06/2008	01/01/2021.		
79575E	AR	9	Salt Verde AZ Fin Corp Gas Rev Nat Gas U.....	.....	.....	2	.....	2FE	8,838,955	116,225	10,361,459	8,915,000	8,853,941	2,239				5.000	5.061	JD	37,146	445,750	10/12/2007	12/01/2032.		
836753	KH	5	South Broward Hospital FL Rev Preref Ref.....	.....	.....	1	.....	1FE	5,157,623	101,525	5,198,080	5,120,000	5,132,638	(24,985)				5.000	4.242	MN	42,667	128,000	05/01/2015	05/01/2017.		
836753	KU	6	South Broward Hospital FL Rev Unref Ref.....	.....	.....	1	.....	1FE	1,900,684	101,411	1,906,527	1,880,000	1,886,942	(13,743)				5.000	3.868	MN	15,667	47,000	05/01/2015	05/01/2017.		
837147	G3	5	South Carolina St Auth Rev Ref Ser B.....	.....	.....	1	.....	1FE	5,299,450	100,772	5,038,600	5,000,000	5,000,000	(35,839)				5.000	4.260	JJ	125,000	250,000	12/14/2005	01/01/2021.		
837152	KX	4	South Carolina Trans Rev Infrastructure.....	.....	.....	1	.....	1FE	7,083,252	117,481	7,630,391	6,495,000	6,746,105	(46,614)				5.250	4.340	AO	85,247	340,988	07/19/2007	10/01/2020.		
86657M	BD	7	Sumter Landing FL CDD Rec Rev Txbl Ref.....	.....	.....	1	.....	1FE	10,000,000	100,804	10,080,400	10,000,000	10,000,000					4.878	4.878	AO	105,690		09/25/2015	10/01/2034.		
899518	BP	8	Tulsa Cnty OK Indl Auth CapRev Impt Ser.....	.....	.....	1	.....	1FE	7,024,095	105,564	6,861,660	6,500,000	6,576,331	(53,057)				5.000	4.110	MN	41,528	325,000	11/29/2005	05/15/2017.		
914084	K7	2	University AR Univ Rev Var Facs UAMS Cam.....	.....	.....	1	.....	1FE	2,938,348	100,698	2,769,195	2,750,000	2,753,773	(22,463)				5.000	4.150	MS	45,833	137,500	03/28/2006	03/01/2018.		
91412F	Z7	5	University CA Rev Ser L.....	.....	.....	1	.....	1FE	9,880,300	102,721	10,272,100	10,000,000	10,088,067	188,695				5.000	5.277	MN	63,889	500,000	03/25/2008	05/15/2036.		
91417K	JX	0	University CO System Rev Enterprise Ref.....	.....	.....	1	.....	1FE	3,290,274	124,328	3,673,892	2,955,000	3,008,813	(36,388)				5.000	3.667	JD	12,313	147,750	02/09/2007	06/01/2026.		
915115	Y2	9	University TX Perm Univ Fd Rev Ref Ser B.....	.....	.....	1	.....	1FE	21,748,424	131,721	25,883,177	19,650,000	21,170,304	(80,478)				5.250	4.480	JJ	515,813	1,031,625	07/23/2007	07/01/2029.		
915137	K2	8	University TX Rev Fin Sys Ser C.....	.....	.....	1	.....	1FE	13,817,830	118,935	15,461,550	13,000,000	13,387,796	(59,595)				5.000	4.395	FA	245,556	650,000	07/11/2007	08/15/2021.		
917565	FQ	1	Utah Tran Auth Sales Tax Rev Ref Sub Ser.....	.....	.....	2	.....	1FE	10,888,600	123,679	12,367,900	10,000,000	10,619,801	(36,813)				5.000	4.350	JD	22,222	500,000	05/24/2007	06/15/2028.		
92706N	DE	0	VLG Center FL CDD Rec Rev Txbl Ref.....	.....	.....	2	.....	1FE	5,429,246	104,886	5,406,873	5,155,000	5,425,702	(3,544)				4.756	4.250	MN	40,862	122,586	09/23/2015	11/01/2029.		
958697	AW	4	Western MN Mun Pwr Agy Rev Ser 1977-A.....	.....	.....	1	.....	1	89,550	100,485	90,437	90,000	90,000	30				6.375	6.410	JJ	2,869	5,738	05/27/1977	01/01/2016.		
2599999 U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....									574,512,652	XXX	617,888,008	540,430,000	556,836,674	0	(2,938,028)	0	0	XXX	XXX	XXX	7,889,372	26,644,250	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																										
312905	KJ	0	FHLMC REMIC Ser 1060-X.....	.....	.....	2	.....	1	38,519	99,258	37,410	37,690	38,117	(55)				7.250	6.441	MON	228	2,733	08/26/1998	03/15/2021.		
312906	E5	5	FHLMC REMIC Ser 1116-XA.....	.....	.....	2	.....	1	12,273	109,578	13,974	12,753	12,594	14				8.400	9.269	MON	48	1,071	06/24/1991	08/15/2021.		
31339D	KD	9	FHLMC REMIC Ser 2415 CE.....	.....	.....	2	.....	1	97,927	101,849	96,598	94,845	94,950	(217)				5.500	4.925	MON	435	5,216	11/25/2003	02/15/2017.		
3133T3	Q2	7	FHLMC REMIC Ser 1674-Z.....	.....	.....	2	.....	1	100,253	109,782	106,378	96,900	98,439	(102)				6.750	6.001	MON	545	6,541	11/02/2001	02/15/2024.		
3133T3	X8	6	FHLMC REMIC Ser 1683 Z.....	.....	.....	2	.....	1	865,433	113,873	979,345	860,036	860,941	(203)				6.500	6.427	MON	4,659	55,902	11/13/2001	02/15/2024.		
3133TC	6P	8	FHLMC Structured Ser 2008 M.....	.....	.....	2	.....	1	340,163	114,669	375,848	327,769	334,801	(223)				7.000	6.049	MON	1,912	22,944	10/24/2001	11/20/2027.		
31340Y	BH	1	FHLMC REMIC Ser 6-C.....	.....	.....	2	.....	1	1,516	104,397	1,481	1,419	1,440	(9)				9.050	6.505	MON	6	128	12/30/1991	06/15/2019.		

SCHEDULE D - PART 1

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

1			2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates								
			3	4	5					8	9			12	13	14	15	16	17	18	19	20	21	22						
CUSIP Identification			Description			Code	F	o	r	e	i	n			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					
31340Y	KX	6	FHLMC REMIC Ser 33-D	.....	.....	2	.....	.....	1	.....	3,453	103.484	3,350	3,237	3,257	.....	(10)	.....	8.000	6.861	MON	.....	12	.....	259	07/19/1993	04/15/2020			
31340Y	QS	1	FHLMC REMIC Ser 46-B	.....	.....	2	.....	.....	1	.....	5,771	104.154	5,693	5,466	5,529	.....	(19)	.....	7.800	6.273	MON	.....	19	.....	426	09/10/1992	09/15/2020			
31358K	7A	0	FNMA REMIC Ser 1991-164PX	.....	.....	2	.....	.....	1	.....	89,497	109.632	94,480	86,179	87,391	.....	(131)	.....	7.500	6.458	MON	.....	539	.....	6,463	02/19/1998	12/25/2021			
31358L	VM	5	FNMA REMIC Ser G92-14Z	.....	.....	2	.....	.....	1	.....	62,359	106.611	65,450	61,392	61,654	.....	(57)	.....	7.000	6.591	MON	.....	358	.....	4,297	03/09/1998	02/25/2022			
31359B	DN	4	FNMA REMIC Ser 1993-115G	.....	.....	2	.....	.....	1	.....	160,097	107.735	187,489	174,028	169,665	.....	216	.....	5.500	6.621	MON	.....	798	.....	9,571	06/15/1993	07/25/2023			
31359B	ZK	6	FNMA REMIC Ser 1993-119GA	.....	.....	2	.....	.....	1	.....	115,706	107.792	126,381	117,245	116,448	.....	16	.....	6.500	6.710	MON	.....	635	.....	7,621	06/17/1993	07/25/2023			
31359K	2K	2	FNMA REMIC Ser 1996-M7 CI Z	.....	.....	2	.....	.....	1	.....	61,770	99.983	63,338	63,349	62,103	.....	39	.....	6.640	7.075	MON	.....	351	.....	4,206	03/23/2001	05/17/2036			
313602	3E	2	FNMA REMIC Ser 1989-67D	.....	.....	2	.....	.....	1	.....	9,506	106.163	10,125	9,537	9,485	.....	(1)	.....	9.000	9.128	MON	.....	72	.....	858	09/14/1989	10/25/2019			
313602	W4	2	FNMA REMIC Ser 1989-62G	.....	.....	2	.....	.....	1	.....	18,848	107.582	21,074	19,589	19,350	.....	19	.....	8.600	9.292	MON	.....	140	.....	1,685	08/30/1989	10/25/2019			
313603	2H	4	FNMA REMIC Ser 1990-35E	.....	.....	2	.....	.....	1	.....	14,055	110.596	15,558	14,067	13,993	.....	(2)	.....	9.500	9.593	MON	.....	111	.....	1,336	02/23/1990	04/25/2020			
313603	5J	7	FNMA REMIC Ser 1990-41D	.....	.....	2	.....	.....	1	.....	80,459	109.961	89,044	80,978	80,464	.....		.....	9.500	9.691	MON	.....	641	.....	7,693	03/14/1990	04/25/2020			
313603	JJ	2	FNMA REMIC Ser 1989-90E	.....	.....	2	.....	.....	1	.....	8,496	109.080	9,439	8,653	8,581	.....	3	.....	8.700	9.063	MON	.....	63	.....	753	07/31/1990	12/25/2019			
31377M	AP	6	FNMA DUS Pool #380814	.....	.....	2	.....	.....	1	.....	1,324,362	106.331	1,312,060	1,233,938	1,254,985	.....	(6,220)	.....	6.030	5.013	MON	.....	6,201	.....	74,406	11/14/2003	12/25/2019			
31377T	KU	9	FNMA DUS Pool #386507	.....	.....	2	.....	.....	1	.....	787,531	106.317	808,720	760,670	764,189	.....	(2,097)	.....	5.690	5.163	MON	.....	3,607	.....	43,282	10/31/2003	11/25/2018			
3138WE	VB	2	FNMA Pool #AS5109	.....	.....	2	.....	.....	1	.....	19,931,075	103.249	19,891,653	19,265,803	19,921,042	.....	(10,034)	.....	3.500	3.154	MON	.....	56,192	.....	337,152	06/04/2015	06/25/2045			
3138YG	XE	7	FNMA Pool #AY3376	.....	.....	2	.....	.....	1	.....	24,430,131	103.249	24,557,992	23,785,325	24,422,250	.....	(7,881)	.....	3.500	3.182	MON	.....	69,374	.....	346,869	06/23/2015	04/25/2045			
31392E	FS	4	FNMA REMIC Ser 2002-65 CI HC	.....	.....	2	.....	.....	1	.....	28,576	101.276	28,712	28,350	28,294	.....	(26)	.....	5.000	4.786	MON	.....	118	.....	1,417	10/22/2003	10/25/2017			
31392V	KE	1	FHLMC REMIC Ser 2497 OE	.....	.....	2	.....	.....	1	.....	125,859	102.872	126,935	123,392	123,526	.....	(176)	.....	5.500	5.116	MON	.....	566	.....	6,787	11/13/2003	09/15/2017			
3140E8	FP	8	FNMA Pool #BA3773	.....	.....	2	.....	.....	1	.....	15,245,780	100.087	14,986,218	14,973,221	15,244,287	.....	(1,493)	.....	3.000	2.866	MON	.....	37,433	.....	37,433	10/27/2015	11/25/2045			
31417D	LN	1	FNMA Pool #AB6632	.....	.....	2	.....	.....	1	.....	51,725,248	103.352	51,095,844	49,438,708	51,712,043	.....	(13,205)	.....	3.500	3.113	MON	.....	144,196	.....	144,196	10/20/2015	10/25/2042			
2699999 U.S. Special Revenue - Residential Mortgage-Backed Securities												115,684,663	XXX	115,110,589	111,684,539	115,549,818		0	(41,854)		0	XXX	XXX	XXX		329,300		1,131,245	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																														
31359P	DJ	2	FNMA ACES Ser 1997-M2 CI Z			2			1		229,124	98.852	210,873	213,321	225,459		(643)			7.125	6.325	MON		1,267		15,199	05/13/2004	01/17/2037		
2799999 U.S. Special Revenue - Commercial Mortgage-Backed Securities												229,124	XXX	210,873	213,321	225,459		0	(643)		0	XXX	XXX	XXX		1,267		15,199	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																														
083778	DT	4	Bergen County NJ Impt Auth Rev LBASS Cnt	.....	.....	1FE	.....	.....	.....	.....	3,207,434	114.447	3,410,521	2,980,000	3,056,843	.....	(17,884)	.....	5.000	4.270	MN	.....	19,039	.....	149,000	11/10/2005	11/15/2019			
083778	DU	1	Bergen County NJ Impt Auth Rev LBASS Cnt	.....	.....	1FE	.....	.....	.....	.....	3,762,093	119.743	4,143,108	3,460,000	3,595,385	.....	(19,906)	.....	5.000	4.240	MN	.....	22,106	.....	173,000	12/08/2005	11/15/2021			
14329N	BR	4	Carmel IN Redev Auth Rev LBASS Cap Appre	.....	.....	1FE	.....	.....	.....	.....	1,052,060	95.721	1,914,420	2,000,000	1,719,571	.....	82,222	.....		4.960	N/A	.....	.....	.....	.....	12/07/2005	02/01/2019			
14329N	BS	2	Carmel IN Redev Auth Rev LBASS Cap Appre	.....	.....	1FE	.....	.....	.....	.....	1,494,390	93.418	2,802,540	3,000,000	2,452,118	.....	118,159	.....		5.000	N/A	.....	.....	.....	.....	12/07/2005	02/01/2020			
14329N	BU	7	Carmel IN Redev Auth Rev LBASS Cap App P	.....	.....	1FE	.....	.....	.....	.....	1,321,323	88.197	2,615,041	2,965,000	2,185,174	.....	106,919	.....		5.080	N/A	.....	.....	.....	.....	12/07/2005	02/01/2022			
14329N	BV	5	Carmel IN Redev Auth Rev LBASS Cap Appre	.....	.....	1FE	.....	.....	.....	.....	1,319,984	85.251	2,668,356	3,130,000	2,189,369	.....	107,733	.....		5.110	N/A	.....	.....	.....	.....	12/07/2005	02/01/2023			
14329N	BW	3	Carmel IN Redev Auth Rev LBASS Cap Appre	.....	.....	1FE	.....	.....	.....	.....	1,506,341	81.964	3,090,043	3,770,000	2,503,340	.....	123,645	.....		5.130	N/A	.....	.....	.....	.....	12/07/2005	02/01/2024			
408395	MK	4	Hammond IN Multi Sch Bldg Rev LBASS Ref	.....	.....	1FE	.....	.....	.....	.....	3,518,806	110.407	3,659,992	3,315,000	3,375,576	.....	(18,270)	.....	5.000	4.351	JJ	.....	76,429	.....	165,750	08/24/2006	07/15/2025			
462462	BM	3	Iowa Hsg Fin Auth Rev LBASS MF FHA Ins M	.....	.....	1FE	.....	.....	.....	.....	441,048	100.870	514,437	510,000	487,925	.....	3,372	.....	6.000	7.000	AO	.....	7,650	.....	30,600	11/29/1978	04/01/2021			
485052	TN	4	Kansas City MO Mun AsstCor Rev LBASS Ref	.....	.....	1FE	.....	.....	.....	.....	10,803,950	113.682	11,493,250	10,110,000	10,368,314	.....	(53,676)	.....	5.000	4.340	AO	.....	106,717	.....	505,500	04/05/2006	04/15/2020			
490303	GG	3	Kent Cnty MI Bldg Auth Rev LBASS Ref	.....	.....	1FE	.....	.....	.....	.....	2,768,265	129.669	3,099,089	2,390,000	2,622,441	.....	(17,327)	.....	5.500	4.330	JD	.....	10,954	.....	131,450	10/13/2005	06/01/2026			
49130P	U5	1	Kentucky St Hsg Corp Rev LBASS AMT Sgl F	.....	.....	1FE	.....	.....	.....	.....	5,160,000	100.449	5,183,168	5,160,000	5,160,000	.....		.....	4.700	4.700	JJ	.....	121,260	.....	242,520	10/26/2006	07/01/2022			
57563R	GV	5	Massachusetts Educ Fin Rev LBASS Ser I	.....	.....	1FE	.....	.....	.....	.....	7,435,123	110.341	8,054,893	7,300,000	7,350,036	.....	(15,023)	.....	5.500	5.250	JJ	.....	200,750	.....	401,500	06/26/2009	01/01/2019			
57563R	GW	3	Massachusetts Educ Fin Rev LBASS Ser I	.....	.....	1FE	.....	.....	.....	.....	7,913,829	112.581	8,668,737	7,700,000	7,795,778	.....	(20,921)	.....	5.750	5.400	JJ	.....	221,375	.....	442,750	06/26/2009	01/01/2020			
594615	CB	0	Michigan St Bldg Auth Rev LBASS Zero Cpn	.....	.....	1FE	.....	.....	.....	.....	921,298	91.102	956,571	1,050,000	932,069	.....	10,771	.....		12.280	N/A	.....	.....	.....	.....	09/10/2015	10/15/2018			
594615	CV	6	Michigan St Bldg Auth Rev Unref LBASS Ze	.....	.....	1FE	.....	.....	.....	.....	5,495,881	91.074	5,755,877	6,320,000	5,572,859	.....	76,978	.....		4.562	N/A	.....	.....	.....	.....	09/10/2015	10/15/2018			
645918	TG	8	New Jersey Econ Dev Auth Rev LBASS Trans	.....	.....	1FE	.....	.....	.....	.....	5,283,350	104.674	5,233,700	5,000,000	5,078,896	.....	(31,498)	.....	5.000	4.282	MN	.....	41,667	.....	250,000	08/07/2008	05/01/2018			

SCHEDULE D - PART 1

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

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
			3	4	5						8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
647200	MA	9	New Mexico Mtg Fin Auth Rev LBASS AMT SF.....			1		1FE	1,530,000	100.529	1,538,094	1,530,000	1,530,000						4.850	4.850	JJ.....	37,103	74,205	06/09/2006	07/01/2026	
647200	NU	4	New Mexico Mtg Fin Auth Rev LBASS AMT SF.....			1		1FE	870,000	100.395	873,437	870,000	870,000						4.700	4.700	JJ.....	20,445	40,890	10/26/2006	07/01/2021	
762212	4D	7	Rhode Island Hsg & Mtg Fin Rev LBASS AMT.....			1		1FE	1,500,000	100.443	1,506,645	1,500,000	1,500,000						4.800	4.800	AO.....	18,000	72,000	08/30/2006	10/01/2027	
762212	4E	5	Rhode Island Hsg & Mtg Fin Rev LBASS AMT.....			1		1FE	1,250,000	100.435	1,255,438	1,250,000	1,250,000						4.850	4.850	AO.....	15,156	60,625	08/30/2006	10/01/2029	
92817S	FS	2	Virginia St Pub Sch Auth Rev LBASS Ser B.....			1		1FE	11,736,693	106.651	11,699,615	10,970,000	11,116,784		(87,930)				5.000	4.118	FA.....	228,542	548,500	10/16/2007	08/01/2020	
944049	BX	2	Wawasee Cmnty Sch Cp IN Rev LBASS New El.....			1		1FE	2,939,510	104.242	2,824,958	2,710,000	2,765,517		(20,339)				5.000	4.141	JJ.....	62,481	135,500	09/16/2005	07/15/2021	
96106A	CW	6	Westmoreland Cnty VA Indl Rev LBASS Nort.....			1		1FE	3,945,631	103.431	3,857,976	3,730,000	3,751,413		(24,756)				5.000	4.290	MN.....	31,083	186,500	08/30/2006	11/01/2026	
976710	HU	0	Wisconsin Hsg Fin Auth Rev LBASS Multi F.....			1		1	147,710	107.425	170,823	159,016	157,584		680				6.100	6.609	JD.....	808	9,700	06/02/1978	06/01/2021	
2899999 U.S. Special Revenue - Other Loan-Backed and Structured Securities.....										87,324,719	XXX	96,990,729	92,879,016	89,386,992	0	302,949	0	0	XXX	XXX	XXX	1,241,565	3,619,990	XXX	XXX	
3199999 Total - U.S. Special Revenue & Special Assessment Obligations.....										777,751,158	XXX	830,200,199	745,206,876	761,998,943	0	(2,677,576)	0	0	XXX	XXX	XXX	9,461,504	31,410,684	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																										
00003#	AA	1	A&E Television Networks LLC Sr Nt.....					1	12,000,000	100.625	12,075,029	12,000,000	12,000,000						3.110	3.110	FA.....	133,730	373,200	08/22/2012	08/22/2019	
001192	AL	7	AGL Capital Corp Sr Nt.....					1	1,015,230	100.578	1,005,778	1,000,000	1,015,199		(31)				3.875	3.686	MN.....	4,628		12/18/2015	11/15/2025	
00162F	AC	4	Apple Leisure Group 1st Lien Term Ln Nt.....					4FE	10,656,099	99.750	10,731,789	10,758,686	10,698,884	31,444	16,340				7.000	7.261	MJSD..	2,092	764,644	03/18/2013	02/28/2019	
00206R	AX	0	AT&T Inc Sr Nt.....					2FE	11,297,200	106.435	10,643,540	10,000,000	10,904,382		(154,711)				4.450	2.633	MN.....	56,861	445,000	05/23/2013	05/15/2021	
00287Y	AQ	2	ABBVIE Inc Sr Nt.....					1	4,991,250	98.694	4,934,675	5,000,000	4,991,716		466				3.600	3.621	MN.....	23,500	90,000	05/05/2015	05/14/2025	
01741R	AE	2	Allegheny Technologies Inc Sr Nt.....					1	10,439,600	59.000	5,900,000	10,000,000	5,900,000	(4,300,075)	(43,905)				5.950	5.361	JJ.....	274,361	595,000	01/26/2011	01/15/2021	
018522	H#	2	Allete Inc 1st Mtg Bd.....					1	6,000,000	99.374	5,962,422	6,000,000	6,000,000						3.020	3.020	MS.....	53,353	180,697	09/16/2014	09/15/2021	
01877K	AB	9	Alliance Pipeline LP Sr Nt.....					2	681,805	108.078	736,881	681,805	681,805						6.996	6.997	JD.....	133	47,699	03/01/2001	12/31/2019	
02209S	AD	5	Altria Group Inc Co Gtd Nt.....					2FE	25,967,760	120.251	25,252,668	21,000,000	22,946,701		(605,877)				9.700	6.113	MN.....	288,575	2,037,000	04/08/2010	11/10/2018	
02209S	AL	7	Altria Group Inc Co Gtd Nt.....					2FE	2,987,250	108.502	3,255,063	3,000,000	2,992,443		1,213				4.750	4.804	MN.....	22,167	142,500	05/02/2011	05/05/2021	
02209S	AS	2	Altria Group Inc Sr Nt.....					2FE	4,968,900	103.599	5,179,925	5,000,000	4,975,061		2,559				4.000	4.073	JJ.....	83,889	200,000	10/28/2013	01/31/2024	
023608	AG	7	Ameren Corp Sr Nt.....					1	10,013,060	99.548	9,954,770	10,000,000	10,012,769		(291)				3.650	3.635	FA.....	37,514		11/17/2015	02/15/2026	
02360F	AC	0	Union Electric Co Nt.....					1FE	5,222,100	100.329	5,016,430	5,000,000	5,003,550		(41,517)				5.400	4.538	FA.....	112,500	270,000	02/17/2010	02/01/2016	
02361D	AE	0	Ameren Illinois Co Sr Nt.....	LS				1FE	10,677,018	108.035	10,803,510	10,000,000	10,201,499		(100,327)				6.125	4.983	MN.....	78,264	612,500	10/01/2010	11/15/2017	
02361D	AP	5	Ameren Illinois Co Sr Nt.....					1	999,430	100.578	1,005,782	1,000,000	999,451		21				3.250	3.257	MS.....	10,833	23,563	12/03/2014	03/01/2025	
02666Q	G7	2	American Honda Fin Corp MT Nt.....					1FE	2,071,020	105.916	2,012,404	1,900,000	2,014,090		(22,462)				3.875	2.517	MS.....	20,451	73,625	05/29/2013	09/21/2020	
03040W	AK	1	American Water Cap Corp Sr Nt.....					1	8,529,419	104.967	8,906,484	8,485,000	8,524,946		(4,510)				3.850	3.778	MS.....	108,891	326,673	09/02/2014	03/01/2024	
03040W	AL	9	American Water Cap Corp Sr Nt.....					1	8,988,030	101.596	9,143,613	9,000,000	8,989,484		1,018				3.400	3.415	MS.....	102,000	320,450	08/11/2014	03/01/2025	
031162	AX	8	Amgen Inc Sr Nt.....					2FE	5,373,600	109.708	5,485,405	5,000,000	5,117,630		(44,662)				6.150	5.102	JD.....	25,625	307,500	06/04/2009	06/01/2018	
031162	BQ	2	Amgen Inc Sr Nt.....					2FE	5,007,700	100.610	5,030,510	5,000,000	5,002,216		(1,576)				2.125	2.092	MN.....	13,576	106,250	05/25/2012	05/15/2017	
032511	BH	9	Anadarko Petroleum Corp Sr Nt.....					2FE	10,751,940	104.862	9,437,598	9,000,000	9,604,415		(343,488)				6.375	2.329	MS.....	168,938	573,750	07/24/2012	09/15/2017	
03305@	AB	0	Anchor Hocking Exit Term Ln Nt 1.....					4FE	2,968,005	92.500	2,800,708	3,027,792	2,800,708	(177,622)	10,324				10.000	10.921	MJSD..	25,232	153,913	06/02/2015	05/21/2018	
03523T	BP	2	Anheuser-Busch InBev WldwdInc Sr Nt.....					1FE	2,066,329	96.208	2,148,334	2,233,000	2,107,404		16,841				2.500	3.469	JJ.....	25,742	55,825	06/26/2013	07/15/2022	
05348E	AQ	2	AvalonBay Communities Inc Sr Nt.....					1	2,780,730	99.141	2,974,224	3,000,000	2,833,154		21,360				2.950	3.901	MS.....	26,058	88,500	06/21/2013	09/15/2022	
05569A	AB	5	BP AMI Leasing Inc Co Gtd Nt.....					1FE	4,820,888	109.627	4,467,312	4,075,000	4,465,998		(110,377)				5.523	2.519	MN.....	33,134	225,062	09/06/2012	05/08/2019	
06050T	JZ	6	Bank of America NA Sub Bk Nt.....					1FE	9,712,500	118.721	11,872,100	10,000,000	9,733,630		6,138				6.000	6.230	AO.....	126,667	600,000	04/18/2012	10/15/2036	
06051G	EX	3	Bank of America Corp Nt.....					2FE	4,999,150	100.326	5,016,295	5,000,000	4,999,430		178				2.600	2.604	JJ.....	59,944	130,000	10/17/2013	01/15/2019	
06051G	FH	7	Bank of America Corp Sub Nt.....					2FE	11,991,240	99.218	11,906,136	12,000,000	11,992,220		732				4.200	4.209	FA.....	175,000	504,000	08/21/2014	08/26/2024	
071813	BJ	7	Baxter Intl Sr Nt.....					2FE	2,999,700	99.403	2,982,075	3,000,000	2,999,851		59				1.850	1.852	JD.....	2,467	55,500	06/04/2013	06/15/2018	
075887	BF	5	Becton Dickinson & Co Sr Nt.....					1	6,139,080	100.853	6,051,156	6,000,000	6,126,435		(12,214)				3.734	3.452	JD.....	9,957	224,040	12/16/2014	12/15/2024	
09062X	AC	7	Biogen Inc Sr Nt.....					2FE	4,989,600	99.737	4,986,855	5,000,000	4,990,177		577				2.900	2.945	MS.....	42,694		09/10/2015	09/15/2020	
092113	AH	2	Black Hills Corp Sr Nt.....					1	6,071,300	102.112	5,973,534	5,850,000	6,039,401		(21,170)				4.250	3.757	MN.....	21,409	248,625	06/12/2014	11/30/2023	

SCHEDULE D - PART 1

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

E10.6

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	n	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
096630	AC	2	Boardwalk Pipelines LLC Sr Nt.....	..	1	2FE	4,470,400	...80.406	4,020,315	5,000,000	4,555,861	.....	.....51,370	.....	.....	.....3.375	4.873	FA.....	70,313	168,750	04/21/2014.	02/01/2023.
12189L	AR	2	Burlington Northern Santa Fe Nt.....	..	1	1FE	3,878,888	...102.438	3,841,418	3,750,000	3,860,163	.....	.....(11,808)	.....	.....	.....3.750	3.329	AO.....	35,156	140,625	05/14/2014.	04/01/2024.
12189L	AT	8	Burlington Northern Santa Fe Sr Nt.....	..	1	2FE	12,970,230	...100.094	13,012,194	13,000,000	12,973,853	.....	.....2,623	.....	.....	.....3.400	3.427	MS.....	147,333	457,961	08/11/2014.	09/01/2024.
124857	AD	5	CBS Corp Co Gtd Nt.....	..	.....	2FE	8,988,930	...110.996	9,989,667	9,000,000	8,994,597	.....	.....1,081	.....	.....	.....5.750	5.766	AO.....	109,250	517,500	03/30/2010.	04/15/2020.
12527G	AB	9	CF Industries Inc Nt.....	..	.....	2FE	21,162,463	...112.842	19,183,055	17,000,000	19,713,903	.....	.....(575,484)	.....	.....	.....7.125	3.153	MN.....	201,875	1,211,250	06/03/2013.	05/01/2020.
12527G	AC	7	CF Industries Inc Nt.....	..	.....	2FE	5,494,885	...93.077	5,119,257	5,500,000	5,496,080	.....	.....456	.....	.....	.....3.450	3.461	JD.....	15,813	189,750	05/20/2013.	06/01/2023.
12630U	AD	8	Cablevision (CSC Holdings) Term Ln B Nt.....	..	.....	3FE	1,465,882	...99.521	1,466,188	1,473,248	1,466,188	.....	.....26,192	.....	.....	.....2.902	2.793	MON...	475	40,143	04/24/2013.	04/17/2020.
126408	GM	9	CSX Corp Sr Nt.....	..	.....	2FE	12,924,340	...108.822	13,074,951	12,015,000	12,288,082	.....	.....(114,141)	.....	.....	.....6.250	5.145	MS.....	221,109	750,938	08/25/2009.	03/15/2018.
126408	HB	2	CSX Corp Sr Nt.....	..	1	2FE	15,986,400	...99.421	15,907,376	16,000,000	15,988,202	.....	.....1,192	.....	.....	.....3.400	3.410	FA.....	226,667	559,111	07/16/2014.	08/01/2024.
131347	BY	1	Calpine Corp 1st Lien HY Nt.....	..	1	3FE	7,237,415	...106.500	6,999,180	6,572,000	6,999,180	.....	.....(18,584)	.....	.....	.....7.875	4.840	JJ.....	238,646	517,545	09/11/2014.	01/15/2023.
14040H	BJ	3	Capital One Financial Corp Sr Nt.....	..	1	2FE	4,999,600	...98.735	4,936,755	5,000,000	4,999,606	.....	.....6	.....	.....	.....4.200	4.201	AO.....	36,167	.....	10/26/2015.	10/29/2025.
14042E	4A	5	Capital One NA Sr Nt.....	..	1	2FE	4,981,550	...98.939	4,946,950	5,000,000	4,986,220	.....	.....3,532	.....	.....	.....2.400	2.479	MS.....	38,667	120,000	09/02/2014.	09/05/2019.
14149Y	AT	5	Cardinal Health Inc Sr Nt.....	..	.....	2FE	1,515,771	...108.458	1,446,830	1,334,000	1,454,052	.....	.....(22,374)	.....	.....	.....4.625	2.673	JD.....	2,742	61,698	02/27/2013.	12/15/2020.
14912L	5P	2	Caterpillar Finl Svcs Corp Sr Nt.....	..	.....	1FE	4,990,350	...99.360	4,967,985	5,000,000	4,995,746	.....	.....1,921	.....	.....	.....1.300	1.340	MS.....	21,667	65,000	02/25/2013.	03/01/2018.
151020	AE	4	Celgene Corp Sr Nt.....	..	.....	2FE	5,642,045	...104.944	5,530,559	5,270,000	5,515,518	.....	.....(47,123)	.....	.....	.....3.950	2.900	AO.....	43,946	208,165	07/26/2013.	10/15/2020.
151020	AH	7	Celgene Corp Sr Nt.....	..	.....	2FE	6,962,060	...99.207	6,944,504	7,000,000	6,973,557	.....	.....3,517	.....	.....	.....3.250	3.314	AO.....	85,944	227,500	08/09/2012.	08/15/2022.
166764	AC	5	Chevron Corp Sr Nt.....	..	1	1FE	4,000,000	...100.101	4,004,024	4,000,000	4,000,000	.....	.....	.....	.....	.....2.427	2.427	JD.....	1,888	97,080	06/17/2013.	06/02/2020.
171798	AG	5	Cimarex Energy Co Sr Nt.....	..	.....	2FE	2,500,000	...88.715	2,217,875	2,500,000	2,500,000	.....	.....112,500	.....	.....	.....4.375	4.375	JD.....	9,115	109,375	05/20/2014.	06/01/2024.
17275R	AR	3	Cisco Systems Inc Sr Nt.....	..	.....	1FE	6,495,385	...100.858	6,555,790	6,500,000	6,497,017	.....	.....900	.....	.....	.....2.125	2.140	MS.....	46,042	138,125	02/24/2014.	03/01/2019.
172967	EV	9	Citigroup Inc Sr Nt.....	..	.....	2FE	6,180,500	...119.424	5,971,185	5,000,000	5,544,488	.....	.....(144,017)	.....	.....	.....8.500	4.969	MN.....	46,042	425,000	02/23/2011.	05/22/2019.
172967	HD	6	Citigroup Inc Sr Nt.....	..	.....	2FE	8,979,300	...103.342	9,300,780	9,000,000	8,983,169	.....	.....1,808	.....	.....	.....3.875	3.903	AO.....	63,938	348,750	10/21/2013.	10/25/2023.
17401Q	AB	7	Citizens Bank NA/RI Sr Nt.....	..	1	2FE	8,991,540	...98.376	8,853,849	9,000,000	8,993,275	.....	.....1,612	.....	.....	.....2.450	2.470	JD.....	16,538	220,500	12/01/2014.	12/04/2019.
174610	AJ	4	Citizens Financial Group Sub Nt.....	..	1	2FE	4,038,160	...99.596	3,983,820	4,000,000	4,038,112	.....	.....(48)	.....	.....	.....4.350	4.227	FA.....	72,983	.....	12/17/2015.	08/01/2025.
184496	AL	1	Clean Harbors Inc Sr Nt.....	..	1	3FE	5,901,500	...101.250	5,872,500	5,800,000	5,868,001	.....	.....103,785	.....	.....	.....5.125	4.690	JD.....	24,771	297,250	05/21/2014.	06/01/2021.
20030N	AG	6	Comcast Corp Co Gtd Nt.....	..	.....	1FE	3,044,700	...101.803	3,054,099	3,000,000	3,003,443	.....	.....(7,346)	.....	.....	.....4.950	4.691	JD.....	6,600	148,500	08/17/2009.	06/15/2016.
20030N	AZ	4	Comcast Corp Co Gtd Nt.....	..	.....	1FE	7,370,650	...112.121	7,848,463	7,000,000	7,153,546	.....	.....(39,204)	.....	.....	.....5.700	5.009	JJ.....	199,500	399,000	09/02/2009.	07/01/2019.
20030N	BA	8	Comcast Corp Sr Nt.....	..	.....	1FE	25,015,050	...111.733	27,933,225	25,000,000	25,007,188	.....	.....(1,512)	.....	.....	.....5.150	5.142	MS.....	429,167	1,287,500	02/24/2010.	03/01/2020.
205887	BL	5	ConAgra Foods Inc Sr Nt.....	..	.....	2FE	2,632,135	...106.924	2,624,977	2,455,000	2,579,228	.....	.....(24,189)	.....	.....	.....4.950	3.747	FA.....	45,909	121,523	10/04/2013.	08/15/2020.
205887	BR	2	ConAgra Foods Inc Sr Nt.....	LS...	1	2FE	4,804,800	...96.203	4,810,145	5,000,000	4,806,229	.....	.....1,429	.....	.....	.....3.200	3.831	JJ.....	69,333	.....	12/08/2015.	01/25/2023.
212015	AN	1	Continental Resources Inc Sr Nt.....	..	1	2FE	4,982,657	...70.443	3,522,135	5,000,000	4,984,892	.....	.....1,494	.....	.....	.....3.800	3.842	JD.....	15,833	190,000	09/08/2014.	06/01/2024.
22003B	AJ	5	Corporate Office Prop LP Sr Nt.....	..	1	2FE	14,608,680	...96.845	14,236,171	14,700,000	14,625,594	.....	.....12,048	.....	.....	.....3.700	3.804	JD.....	24,173	543,900	09/10/2014.	06/15/2021.
22025Y	AM	2	Corrections Corp of America Sr Nt.....	..	1	3FE	997,500	...99.000	990,000	1,000,000	990,000	.....	.....17,063	.....	.....	.....4.125	4.176	AO.....	10,313	41,250	10/29/2014.	04/01/2020.
224044	BS	5	Cox Communications Inc Sr Nt.....	..	.....	2FE	1,071,790	...107.458	1,074,582	1,000,000	1,023,288	.....	.....(8,826)	.....	.....	.....6.250	5.211	JD.....	5,208	62,500	09/17/2009.	06/01/2018.
232820	AJ	9	Cytec Inds Inc Sr Nt.....	..	1	2FE	4,965,150	...94.273	4,713,635	5,000,000	4,973,726	.....	.....3,119	.....	.....	.....3.500	3.583	AO.....	43,750	175,000	02/26/2013.	04/01/2023.
232820	AK	6	Cytec Inds Inc Sr Nt.....	..	1	2FE	6,788,235	...96.176	6,491,846	6,750,000	6,784,652	.....	.....(3,146)	.....	.....	.....3.950	3.883	MN.....	44,438	258,478	11/07/2014.	05/01/2025.
23311V	AD	9	DCP Midstream Operating Sr Nt.....	..	1	3FE	4,582,650	...75.483	3,774,165	5,000,000	3,774,165	.....	.....(891,145)	.....	.....	.....3.875	4.993	MS.....	57,049	193,750	09/26/2013.	03/15/2023.
233851	BE	3	Daimler Fin NA LLC Sr Nt.....	..	.....	1FE	8,384,124	...98.623	8,284,324	8,400,000	8,387,930	.....	.....2,122	.....	.....	.....2.875	2.905	MS.....	74,463	241,500	03/03/2014.	03/10/2021.
233851	BJ	2	Daimler Fin NA LLC Sr Nt.....	..	.....	1FE	7,427,925	...97.421	7,306,560	7,500,000	7,436,731	.....	.....6,261	.....	.....	.....3.250	3.364	FA.....	101,563	243,750	07/24/2014.	08/01/2024.
24702N	AD	2	Dell International Inc Term Ln C Nt 1.....	..	.....	2FE	723,211	...99.569	723,716	726,846	724,699	.....	.....1,432	.....	.....	.....3.750	3.859	JAJO...	4,846	.....	11/04/2013.	10/29/2018.
25271C	AK	8	Diamond Offshore Drilling Inc Nt.....	LS...	.....	2FE	10,745,100	...101.351	10,135,120	10,000,000	10,300,644	.....	.....(81,143)	.....	.....	.....5.875	4.886	MN.....	97,917	587,500	10/22/2009.	05/01/2019.
25459H	AT	2	DirectTV Holdings/Fin Gtd Nt.....	..	.....	2FE	25,665,900	...108.301	27,616,679	25,500,000	25,581,665	.....	.....(17,330)	.....	.....	.....5.200	5.113	MS.....	390,433	1,326,000	06/22/2010.	03/15/2020.
25459H	AU	9	DirectTV Holdings/Fin Gtd Nt.....	..	.....	2FE	10,591,700	...111.613	11,161,300	10,000,000	10,268,510	.....	.....(63,444)	.....	.....	.....5.875	5.079	AO.....	146,875	587,500	04/16/2010.	10/01/2019.

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	F o r e i g n	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
25470D	AC	3	Discovery Communications Co Gtd Nt.....	LS...	..		2FE	10,042,600	106.321	10,632,130	10,000,000	10,021,566		(4,265)			5.050	4.995	JD	42,083	505,000	06/11/2010.	06/01/2020.
25470D	AF	6	Discovery Communications Nt.....	..	..		2FE	3,774,080	94.277	3,771,068	4,000,000	3,827,392		23,275			3.300	4.076	MN	16,867	132,000	08/23/2013.	05/15/2022.
25470D	AH	2	Discovery Communications Sr Nt.....	LS...	..		2FE	4,662,950	92.136	4,606,810	5,000,000	4,737,644		30,480			3.250	4.094	AO	40,625	162,500	06/24/2013.	04/01/2023.
25674D	AC	7	Dollar Tree Inc Term Ln B Nt 1.....	..	..		3FE	15,942,066	99.571	15,765,871	15,833,734	15,765,714	(164,938)	(11,413)			3.500	3.390	MON	40,024	606,670	03/11/2015.	02/06/2022.
25746U	CA	5	Dominion Resources Inc Sr Nt.....	..	..	1	2FE	8,986,500	99.630	8,966,736	9,000,000	8,989,340		2,596			2.500	2.532	JD	18,750	228,750	11/17/2014.	12/01/2019.
26138E	AH	2	Dr Pepper Snapple Group Inc Gtd Sr Nt.....	..	..		2FE	10,426,000	110.778	11,077,760	10,000,000	10,131,022		(50,693)			6.820	6.208	MN	113,667	682,000	01/19/2009.	05/01/2018.
26441C	AK	1	Duke Energy Corp Sr Nt.....	..	..	1	2FE	4,994,550	100.137	5,006,845	5,000,000	4,997,258		1,077			2.100	2.123	JD	4,667	105,000	06/10/2013.	06/15/2018.
26884T	AA	0	ERAC USA Finance Company Sr Nt.....	..	..		2FE	11,341,332	109.565	10,798,687	9,856,000	10,858,007		(193,674)			5.250	2.940	AO	129,360	517,440	06/30/2014.	10/01/2020.
277432	AH	3	Eastman Chem Co Sr Nt.....	..	..		2FE	998,980	108.904	1,089,037	1,000,000	999,553		101			5.500	5.513	MN	7,028	55,000	10/28/2009.	11/15/2019.
28501*	AS	4	Electric Transmission TX LLC Sr Nt Ser D.....	..	..		2	7,000,000	98.557	6,899,018	7,000,000	7,000,000					2.500	2.500	JD	8,750	175,000	06/13/2013.	06/13/2019.
29250R	AS	5	Enbridge Energy Partners LP Sr Nt.....	..	..		2FE	8,484,525	101.315	7,598,633	7,500,000	8,133,947		(139,147)			5.200	3.042	MS	114,833	390,000	05/30/2013.	03/15/2020.
29250R	AU	0	Enbridge Energy Partners LP Sr Nt.....	..	..	1	2FE	8,705,082	95.326	7,816,732	8,200,000	8,557,108		(58,675)			4.200	3.321	MS	101,407	344,400	05/28/2013.	09/15/2021.
29273R	AC	2	Energy Transfer Partners Sr Nt.....	..	..	1	2FE	4,987,900	93.426	4,671,275	5,000,000	4,992,028		1,087			5.200	5.231	FA	108,333	260,000	01/09/2012.	02/01/2022.
29364D	AR	1	Entergy Arkansas Inc 1st Mtg Bd.....	..	..	1	1FE	6,980,260	98.283	6,879,824	7,000,000	6,984,807		1,797			3.050	3.083	JD	17,792	213,500	05/22/2013.	06/01/2023.
29379V	AZ	6	Enterprise Products Operations Nt.....	..	..	1	2FE	6,871,410	90.426	6,329,813	7,000,000	6,900,944		11,841			3.350	3.575	MS	69,047	234,500	06/19/2013.	03/15/2023.
29379V	BH	5	Enterprise Products Operations Sr Nt.....	..	..	1	2FE	1,992,700	89.700	1,794,004	2,000,000	1,992,983		283			3.700	3.742	FA	27,956	20,144	05/04/2015.	02/15/2026.
30161M	AH	6	Exelon Generation Co LLC Sr Nt.....	..	..	1	2FE	2,098,000	103.061	2,061,214	2,000,000	2,093,745		(4,255)			4.000	2.882	AO	20,000		10/07/2015.	10/01/2020.
30219G	AK	4	Express Scripts Hldg Co Sr Nt.....	..	..	1	2FE	4,963,600	98.519	4,925,955	5,000,000	4,968,532		3,134			3.500	3.587	JD	7,778	175,000	06/02/2014.	06/15/2024.
302508	AQ	9	FMR Corp Bd.....	..	..		1FE	3,074,567	132.668	3,095,147	2,333,000	2,970,228		(33,072)			7.570	4.792	JD	7,849	176,608	08/27/2012.	06/15/2029.
30251B	AE	8	FMR LLC Sr Nt.....	..	..		1FE	5,125,535	105.971	5,298,545	5,000,000	5,120,025		(2,063)			5.150	4.987	FA	107,292	257,500	02/13/2013.	02/01/2043.
316773	AD	2	Fifth Third Bancorp Sub Bk Nt.....	..	..		2FE	2,062,488	105.296	2,000,630	1,900,000	2,062,488					4.500	2.494	JD	7,125	85,500	11/13/2013.	06/01/2018.
345397	WF	6	Ford Motor Cr Co Sr Nt.....	..	..		2FE	6,887,533	102.304	6,933,122	6,777,000	6,866,363		(11,360)			4.250	4.024	MS	80,806	288,023	01/28/2014.	09/20/2022.
345397	WY	5	Ford Motor Cr Co Sr Nt.....	LS...	..		2FE	2,000,000	98.184	1,963,676	2,000,000	2,000,000					2.597	2.597	MN	8,224	51,940	10/28/2014.	11/04/2019.
345397	XA	6	Ford Motor Cr Co Sr Nt.....	..	..		2FE	5,500,000	97.875	5,383,136	5,500,000	5,500,000					3.219	3.219	JJ	84,588	88,523	01/06/2015.	01/09/2022.
35671D	AU	9	Freeport-McMoran Copper & Gold Sr Nt.....	..	..	1	2FE	13,741,700	58.000	8,294,000	14,300,000	13,797,938		50,731			3.550	4.199	MS	169,217	380,738	05/07/2015.	03/01/2022.
35671D	AZ	8	Freeport-McMoran Copper & Gold Sr Nt.....	..	..	1	2FE	4,260,492	57.000	2,451,000	4,300,000	4,266,625		3,929			3.875	4.000	MS	49,062	166,625	10/10/2014.	03/15/2023.
35671D	BG	9	Freeport-McMoran Copper & Gold Sr Nt.....	LS...	..		2FE	10,637,154	64.000	6,912,000	10,800,000	10,689,173		23,868			3.100	3.362	MS	98,580	334,800	06/05/2014.	03/15/2020.
361448	AL	7	GATX Corp Sr Nt.....	..	..		2FE	11,051,500	105.201	10,520,100	10,000,000	10,859,942		(143,611)			4.850	3.112	JD	40,417	485,000	08/25/2014.	06/01/2021.
361448	AR	4	GATX Corp Sr Nt.....	..	..		2FE	3,300,396	98.399	3,247,151	3,300,000	3,300,311		(79)			2.500	2.497	MS	24,292	82,500	10/03/2014.	03/15/2019.
361448	AV	5	GATX Corp Sr Nt.....	..	..	1	2FE	9,950,000	97.288	9,728,750	10,000,000	9,960,125		8,685			2.600	2.700	MS	65,722	238,333	10/28/2014.	03/30/2020.
375558	AU	7	Gilead Sciences Inc Sr Nt.....	..	..	1	1FE	5,198,862	108.012	5,128,400	4,748,000	5,071,630		(51,515)			4.400	3.080	JD	17,409	208,912	06/21/2013.	12/01/2021.
379352	AL	1	Global Marine Inc Sr Nt.....	LS...	..		3FE	4,505,490	48.500	2,182,500	4,500,000	2,182,500	(2,322,676)	(255)			7.000	6.986	JD	26,250	315,000	01/25/2012.	06/01/2028.
38141G	VP	6	Goldman Sachs Group Inc Sr Nt.....	..	..	1	1FE	5,502,405	99.934	5,496,387	5,500,000	5,502,435		30			2.750	2.739	MS	44,535		10/16/2015.	09/15/2020.
391164	AF	7	Great Plains Energy Sr Nt.....	..	..	1	2FE	12,528,781	109.355	12,068,363	11,036,000	12,250,036		(173,429)			5.292	3.316	JD	25,957	584,025	05/14/2014.	06/15/2022.
404121	AC	9	HCA Inc 1st Lien Nt.....	..	..		3FE	2,235,000	108.950	2,179,000	2,000,000	2,179,000	(41,366)	(14,634)			6.500	3.599	FA	49,111		09/09/2015.	02/15/2020.
40426W	AV	3	HRPT Properties Tr Sr Nt.....	..	..	1	2FE	12,495,731	105.837	12,218,893	11,545,000	11,852,451		(188,174)			6.650	4.832	JJ	354,015	767,743	05/07/2012.	01/15/2018.
41283D	AB	9	Harley-Davidson Inc Co Gtd Nt.....	..	..		1FE	2,862,691	110.968	2,563,361	2,310,000	2,555,305		(96,047)			6.800	2.322	JD	6,981	157,080	09/14/2012.	06/15/2018.
423074	AZ	6	Heinz /H J/ Co Nt.....	..	..		2FE	7,981,840	99.741	7,979,312	8,000,000	7,983,533		1,693			2.800	2.849	JJ	111,378		06/23/2015.	07/02/2020.
423457	AB	6	Helmerich & Payne Intl Sr Nt.....	..	..	1	2FE	1,280,673	100.045	1,250,565	1,250,000	1,279,681		(992)			4.650	4.328	MS	17,115	28,417	08/14/2015.	03/15/2025.
42833U	AB	4	Hi-Crush Partners Term Ln Nt 1.....	..	..		4FE	987,413	77.667	763,075	982,500	763,075	(167,214)	(630)			4.750	4.693	MJSD	519	47,317	05/28/2014.	04/28/2021.
438516	AZ	9	Honeywell International Inc Sr Nt.....	..	..		1FE	5,972,760	109.504	6,570,222	6,000,000	5,989,892		2,919			5.000	5.059	FA	113,333	300,000	06/05/2009.	02/15/2019.
446150	AG	9	Huntington Bancshares Sub Bk Nt.....	LS...	..		2FE	3,263,843	116.446	3,330,367	2,860,000	3,110,459		(43,672)			7.000	4.980	JD	8,898	200,200	08/16/2012.	12/15/2020.
449669	CD	0	IMC Global Inc Sr Nt.....	..	..		2FE	4,467,920	108.365	4,334,600	4,000,000	4,164,981		(57,769)			7.375	5.637	FA	122,917	295,000	12/23/2009.	08/01/2018.

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	F o r e i g n	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
459200	GM	7	International Bus Machs Corp Nt.....				1FE	2,301,280	115.270	2,305,402	2,000,000	2,104,062	.....	.....(33,598)	.....	.....	.....7.625	5.582	AO.....	32,194	152,500	02/19/2009.	10/15/2018.
465685	AE	5	ITC Holdings Corp Sr Nt.....				2FE	6,252,908	107.907	5,665,139	5,250,000	5,695,007	.....	.....(207,742)	.....	.....	.....6.050	1.878	JJ.....	133,226	317,625	04/03/2013.	01/31/2018.
465685	AJ	4	ITC Holdings Corp Sr Nt.....			1	2FE	7,028,290	98.503	6,895,231	7,000,000	7,024,470	.....	.....(2,493)	.....	.....	.....3.650	3.601	JD.....	11,356	255,500	05/29/2014.	06/15/2024.
46625H	JC	5	JPMorgan Chase & Co Sr Nt.....				1FE	4,478,355	106.423	4,789,049	4,500,000	4,486,458	.....	.....2,080	.....	.....	.....4.350	4.411	FA.....	73,950	195,750	12/15/2011.	08/15/2021.
46625H	JY	7	JPMorgan Chase & Co Sub Nt.....				2FE	2,984,250	99.474	2,984,232	3,000,000	2,985,983	.....	.....1,327	.....	.....	.....3.875	3.939	MS.....	35,844	116,250	09/03/2014.	09/10/2024.
478366	AU	1	Johnson Controls Inc Sr Nt.....				2FE	3,999,580	106.982	4,279,272	4,000,000	3,999,861	.....	.....26	.....	.....	.....5.000	5.001	MS.....	50,556	200,000	03/04/2010.	03/30/2020.
48121C	VZ	6	JPMorgan Chase Sub Bk Nt.....				1FE	11,094,162	106.230	10,648,525	10,024,000	10,310,202	.....	.....(180,165)	.....	.....	.....6.000	4.033	JJ.....	294,037	601,440	04/20/2011.	07/05/2017.
48121C	YK	6	JPMorgan Chase Sub Bk Nt.....				1FE	6,641,100	106.916	6,414,960	6,000,000	6,191,177	.....	.....(103,332)	.....	.....	.....6.000	4.092	AO.....	90,000	360,000	04/21/2011.	10/01/2017.
485170	AK	0	Kansas City Southern Inds Inc Sr Nt.....			1	2FE	2,148,145	99.238	2,103,850	2,120,000	2,147,938	.....	.....(207)	.....	.....	.....3.850	3.651	MN.....	4,988	.....	12/09/2015.	11/15/2023.
491674	BK	2	Kentucky Utilities Co 1st Mtg Bd.....			1	1FE	2,498,925	100.766	2,519,158	2,500,000	2,498,951	.....	.....26	.....	.....	.....3.300	3.305	AO.....	21,313	.....	09/21/2015.	10/01/2025.
49327M	2K	9	Key Bank NA Sr Nt.....				1FE	9,976,300	98.908	9,890,750	10,000,000	9,977,482	.....	.....1,182	.....	.....	.....3.300	3.328	JD.....	27,500	165,000	05/27/2015.	06/01/2025.
49446R	AN	9	Kimco Realty Corp Sr Nt.....			1	2FE	2,482,975	99.059	2,476,473	2,500,000	2,483,401	.....	.....426	.....	.....	.....3.400	3.510	MN.....	17,000	.....	10/07/2015.	11/01/2022.
494550	AY	2	Kinder Morgan Energy - LP Sr Nt.....				2FE	3,997,460	102.530	4,101,188	4,000,000	3,999,335	.....	.....285	.....	.....	.....5.950	5.958	FA.....	89,911	238,000	02/06/2008.	02/15/2018.
494550	BC	9	Kinder Morgan Energy - LP Sr Nt.....				2FE	19,959,200	99.542	19,908,340	20,000,000	19,977,955	.....	.....3,558	.....	.....	.....5.800	5.825	MS.....	386,667	1,160,000	09/11/2009.	03/01/2021.
494550	BL	9	Kinder Morgan Energy - LP Sr Nt.....			1	2FE	5,273,580	87.052	4,526,704	5,200,000	5,262,392	.....	.....(8,411)	.....	.....	.....3.950	3.739	MS.....	68,467	205,400	07/28/2014.	09/01/2022.
50075N	AU	8	Kraft Foods Inc Sr Nt.....				2FE	20,355,760	108.596	20,633,164	19,000,000	19,404,132	.....	.....(179,614)	.....	.....	.....6.125	5.037	FA.....	484,896	1,163,750	02/11/2010.	02/01/2018.
50076Q	AJ	4	Kraft Foods Group Inc Sr Nt.....				2FE	4,541,346	109.794	4,260,007	3,880,000	4,241,061	.....	.....(130,604)	.....	.....	.....6.125	2.467	FA.....	84,498	237,650	08/27/2013.	08/23/2018.
50540R	AX	1	Laboratory Corp of America Sr Nt.....			1	2FE	3,847,186	105.309	3,685,822	3,500,000	3,712,319	.....	.....(41,933)	.....	.....	.....4.625	3.203	MN.....	20,684	161,875	08/28/2012.	11/15/2020.
53117C	AR	3	Liberty Property LP Sr Nt.....			1	2FE	5,916,300	96.488	5,789,250	6,000,000	5,921,050	.....	.....4,750	.....	.....	.....3.750	3.921	AO.....	56,250	116,875	05/06/2015.	04/01/2025.
53154*	AD	5	Liberty Utilities Finance Sr Nt Ser C.....				2FE	6,000,000	99.350	5,960,973	6,000,000	6,000,000	.....	.....	.....	.....	.....3.230	3.230	JJ.....	81,288	193,800	07/31/2013.	07/31/2020.
539830	BH	1	Lockheed Martin Corp Sr Nt.....			1	2FE	4,971,880	100.352	5,017,595	5,000,000	4,972,001	.....	.....121	.....	.....	.....3.550	3.616	JJ.....	18,736	.....	11/17/2015.	01/15/2026.
579780	AJ	6	McCormick & Co Inc Sr Nt.....			1	1FE	1,407,837	101.657	1,443,534	1,420,000	1,410,340	.....	.....1,075	.....	.....	.....3.500	3.602	MS.....	16,567	49,700	08/15/2013.	09/01/2023.
580645	AE	9	McGraw-Hill Cos Sr Nt.....				2FE	7,956,200	106.027	8,482,152	8,000,000	7,988,512	.....	.....5,873	.....	.....	.....5.900	5.985	AO.....	99,644	472,000	09/10/2009.	11/15/2017.
581557	BE	4	McKesson Corp Sr Nt.....			1	2FE	5,830,385	100.523	5,780,061	5,750,000	5,818,778	.....	.....(7,303)	.....	.....	.....3.796	3.622	MS.....	64,268	218,270	05/07/2014.	03/15/2024.
58405U	AD	4	Medoo Health Solutions Inc Sr Nt.....				2FE	6,879,240	110.544	6,632,622	6,000,000	6,279,541	.....	.....(117,318)	.....	.....	.....7.125	4.868	MS.....	125,875	427,500	04/15/2010.	03/15/2018.
58504F	AC	9	Medpace Holdings Inc Term Ln Nt 1.....				4FE	7,327,393	99.167	7,297,172	7,358,491	7,297,172	(32,188)	1,967	.....	.....	.....4.750	4.881	MON.....	2,913	148,550	07/31/2015.	05/31/2021.
585055	AN	6	Medtronic Inc Sr Nt.....				1FE	722,456	110.770	775,389	700,000	708,655	.....	.....(2,422)	.....	.....	.....5.600	5.176	MS.....	11,542	39,200	06/08/2009.	03/15/2019.
585055	AS	5	Medtronic Inc Sr Nt.....				1FE	2,772,313	107.680	2,600,467	2,415,000	2,636,498	.....	.....(49,749)	.....	.....	.....4.450	2.156	MS.....	31,643	107,468	03/19/2013.	03/15/2020.
585055	BS	4	Medtronic Inc Sr Nt.....				1FE	6,082,769	100.817	6,049,020	6,000,000	6,080,346	.....	.....(2,422)	.....	.....	.....3.500	3.330	MS.....	61,833	105,000	09/02/2015.	03/15/2025.
617446	7P	8	Morgan Stanley Dean Witter Sr Nt.....				1FE	9,949,200	111.262	11,126,150	10,000,000	9,973,328	.....	.....5,006	.....	.....	.....5.500	5.567	JJ.....	239,861	550,000	07/21/2010.	07/24/2020.
617446	8C	6	Morgan Stanley Dean Witter Sr Nt.....				1FE	2,588,425	102.977	2,574,435	2,500,000	2,587,015	.....	.....(1,410)	.....	.....	.....4.000	3.567	JJ.....	43,889	.....	10/16/2015.	07/23/2025.
61761J	ZN	2	Morgan Stanley Sub Nt.....				2FE	4,097,510	97.058	4,124,961	4,250,000	4,103,861	.....	.....6,351	.....	.....	.....3.950	4.338	AO.....	31,710	83,938	05/12/2015.	04/23/2027.
626717	AE	2	Murphy Oil Corp Sr Nt.....	LS...			2FE	6,067,200	91.716	5,502,954	6,000,000	6,029,420	.....	.....(14,866)	.....	.....	.....2.500	2.237	JD.....	12,500	150,000	05/28/2013.	12/01/2017.
628530	AW	7	Mylan Inc Sr Nt.....				2FE	4,497,385	99.936	4,497,107	4,500,000	4,499,458	.....	.....1,119	.....	.....	.....1.800	1.825	JD.....	1,575	92,250	03/04/2014.	06/24/2016.
628530	AX	5	Mylan Inc Sr Nt.....				2FE	7,486,367	99.231	7,442,325	7,500,000	7,492,055	.....	.....3,062	.....	.....	.....2.600	2.644	JD.....	3,792	213,750	03/04/2014.	06/24/2018.
629377	BS	0	NRG Energy Inc Sr Nt.....			1	4FE	2,035,095	93.750	1,808,438	1,929,000	1,808,438	(213,468)	(13,190)	.....	.....	.....7.875	5.239	MN.....	19,411	75,954	09/10/2015.	05/15/2021.
62937N	AT	4	NRG Energy Inc Term Ln B Nt 1.....				3FE	9,554,813	97.219	9,289,074	9,554,813	9,289,074	(61,208)	.....	.....	.....	.....2.750	2.759	MJSD.....	2,920	267,075	06/04/2013.	07/01/2018.
63946C	AD	0	NBCUniversal Enterprise Sr Nt.....				1FE	6,996,010	99.938	6,995,632	7,000,000	6,997,813	.....	.....637	.....	.....	.....1.974	1.984	AO.....	29,171	138,180	03/20/2013.	04/15/2019.
651639	AL	0	Newmont Mining Corp Co Gtd Nt.....	LS...			2FE	4,975,100	104.017	5,200,860	5,000,000	4,989,235	.....	.....2,537	.....	.....	.....5.125	5.189	AO.....	64,063	256,250	09/15/2009.	10/01/2019.
651714	AW	7	Newpage Corp 1st Lien TL B Nt 1.....				5FE	6,949,800	35.500	6,853,275	19,305,000	6,853,275	564,342	43,963	12,046,517	.....	.....9.500	10.019	JAJO.....	427,928	1,849,741	02/20/2014.	02/11/2021.
65339K	AK	6	Nextera Energy Capital Sr Nt.....			1	2FE	4,000,000	99.557	3,982,260	4,000,000	4,000,000	.....	.....	.....	.....	.....2.700	2.700	MS.....	31,800	108,000	03/06/2014.	09/15/2019.
65473Q	AS	2	NiSource Finance Corp Nt.....				2FE	4,229,320	108.958	4,358,300	4,000,000	4,071,660	.....	.....(29,768)	.....	.....	.....6.400	5.525	MS.....	75,378	256,000	12/08/2009.	03/15/2018.

SCHEDULE D - PART 1

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

E10.9

1			2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
						3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
65473Q	AT	0	NiSource Finance Corp Nt.....	.....	.....	.....	.....	2FE	537,950	112.184	560,921	500,000	514,904		(4,374)				6.800	5.717	JJ.....	15,678	34,000	12/08/2009	01/15/2019.
65473Q	AU	7	NiSource Finance Corp Nt.....	.....	.....	.....	.....	2FE	3,733,410	101.634	3,049,005	3,000,000	3,028,138		(134,564)				10.750	5.998	MS.....	94,958	322,500	12/10/2009	03/15/2016.
655044	AH	8	Noble Energy Inc Sr Nt.....	LS.....	.....	.....	.....	2FE	4,984,750	89.002	4,450,110	5,000,000	4,986,255		1,324				3.900	3.937	MN.....	24,917	199,333	11/04/2014.	11/15/2024.
666807	BF	8	Northrop Grumman Corp Sr Nt.....	.....	.....	.....	.....	2FE	6,980,680	99.108	6,937,588	7,000,000	6,990,457		3,830				1.750	1.808	JD.....	10,208	122,500	05/28/2013.	06/01/2018.
66988A	AB	0	Novant Health Inc Nt.....	.....	.....	.....	.....	1FE	10,127,000	112.531	11,253,100	10,000,000	10,056,445		(12,834)				5.850	5.684	MN.....	97,500	585,000	09/16/2009.	11/01/2019.
67059T	AA	3	Nustar Logistics Co Gtd Nt.....	.....	.....	.....	.....	3FE	6,942,554	102.125	6,622,806	6,485,000	6,622,806	(37,836)	(68,692)				8.150	6.849	AO.....	111,578	528,528	09/01/2009.	04/15/2018.
69349L	AG	3	PNC Bank NA Sub Bk Nt.....	.....	.....	.....	.....	1FE	4,631,346	97.264	4,863,185	5,000,000	4,709,471		36,758				2.700	3.669	MN.....	22,500	135,000	10/28/2013.	11/01/2022.
69349L	AQ	1	PNC Bank NA Sub Nt.....	.....	.....	.....	.....	1FE	3,010,189	106.041	3,181,215	3,000,000	3,008,704		(707)				4.200	4.164	MN.....	21,000	126,000	10/21/2013.	11/01/2025.
69362B	BA	9	PSEG Power LLC Sr Nt.....	LS.....	.....	.....	.....	2FE	2,111,380	98.150	1,962,992	2,000,000	2,104,510		(6,870)				4.300	3.513	MN.....	10,989	43,000	05/28/2015.	11/15/2023.
693656	AA	8	PVH CORP Sr Nt.....	.....	.....	.....	.....	3FE	4,488,750	97.750	4,398,750	4,500,000	4,398,750	(90,646)	646				4.500	4.540	JD.....	9,000	101,250	09/17/2015.	12/15/2022.
713448	DC	9	Pepsico Inc Sr Nt.....	LS.....	.....	.....	.....	1FE	2,497,300	99.552	2,488,793	2,500,000	2,497,411		111				2.150	2.173	AO.....	11,497		10/08/2015.	10/14/2020.
718172	AT	6	Philip Morris Intl Inc Sr Nt.....	.....	.....	.....	.....	1FE	3,213,560	97.981	3,429,325	3,500,000	3,274,997		29,502				2.500	3.597	FA.....	31,354	87,500	11/13/2013.	08/22/2022.
720198	AC	4	Piedmont Operating Partnership Sr Nt.....	.....	.....	.....	.....	2FE	928,450	93.768	937,676	1,000,000	940,280		6,689				3.400	4.351	JD.....	2,833	34,000	03/12/2014.	06/01/2023.
720198	AD	2	Piedmont Operating Partnership Sr Nt.....	.....	.....	.....	.....	2FE	1,129,117	100.042	1,100,457	1,100,000	1,125,047		(2,603)				4.450	4.112	MS.....	14,413	48,950	05/20/2014.	03/15/2024.
74044W	A*	3	Pregis Holding I Corp 1st Lien TL B Nt 1.....	.....	.....	.....	.....	4FE	4,351,641	99.000	4,325,254	4,368,943	4,325,254	(27,658)	1,271				4.500	4.602	MJSD.....	546	102,502	06/30/2015.	05/20/2021.
74273@	AA	1	PRIT Core Realty Hldgs LLC Sr Nt Ser A.....	.....	.....	.....	.....	2	10,000,000	100.816	10,081,558	10,000,000	10,000,000						3.250	3.250	FA.....	123,681	325,000	02/14/2013.	02/14/2020.
74340X	AN	1	Prologis LP Sr Nt.....	.....	.....	.....	.....	2FE	11,677,800	116.366	11,636,640	10,000,000	10,858,468		(199,219)				7.375	4.888	AO.....	124,965	737,500	07/12/2011.	10/30/2019.
74456Q	BK	1	Public Svc Elec & Gas Sr Nt.....	.....	.....	.....	.....	1FE	6,469,700	99.595	6,473,649	6,500,000	6,472,758		2,678				3.050	3.104	MN.....	25,332	202,656	11/04/2014.	11/15/2024.
74834L	AS	9	Quest Diagnostics Inc Co Gtd Nt.....	.....	.....	.....	.....	2FE	5,590,950	105.898	5,294,910	5,000,000	5,377,668		(65,160)				4.700	3.128	AO.....	58,750	235,000	08/07/2012.	04/01/2021.
74836H	AC	1	Questa Pipeline Co Nt.....	.....	.....	.....	.....	1FE	7,712,700	107.381	8,053,568	7,500,000	7,562,673		(27,432)				5.830	5.404	JD.....	36,438	437,250	09/08/2009.	02/01/2018.
760759	AH	3	Republic Services Inc Co Gtd Nt.....	.....	.....	.....	.....	2FE	21,881,522	108.596	23,891,142	22,000,000	21,941,629		12,224				5.000	5.071	MS.....	366,667	1,100,000	08/05/2010.	03/01/2020.
760761	AB	2	Republic Services Inc Co Gtd Nt.....	.....	.....	.....	.....	2FE	4,058,979	110.021	4,400,820	4,000,000	4,027,490		(6,548)				5.500	5.293	MS.....	64,778	220,000	08/03/2010.	09/15/2019.
761713	BR	6	Reynolds American Inc Sr Nt.....	LS.....	.....	.....	.....	2FE	4,997,450	100.778	5,038,915	5,000,000	4,997,496		46				2.300	2.331	FA.....	41,528		12/23/2015.	08/21/2017.
779382	AN	0	Rowan Companies Inc Sr Nt.....	.....	.....	.....	.....	2FE	10,244,400	99.248	9,924,790	10,000,000	10,067,646		(38,212)				5.000	4.573	MS.....	166,667	500,000	12/01/2010.	09/01/2017.
779382	AP	5	Rowan Companies Inc Co Gtd Nt.....	.....	.....	.....	.....	2FE	2,790,460	73.542	1,948,858	2,650,000	2,747,602		(13,583)				4.875	4.192	JD.....	10,766	129,188	09/04/2012.	06/01/2022.
82570J	AE	6	Vencore Inc (SI Org Inc) 1st Lien TL Nt.....	.....	.....	.....	.....	4FE	3,515,328	99.469	3,530,685	3,549,540	3,523,285	(682)	5,674				5.750	6.000	MJSD.....	3,402	199,945	06/09/2015.	11/23/2019.
82967N	AJ	7	Sirius XM Radio Inc Nt.....	.....	.....	.....	.....	3FE	626,563	101.000	631,250	625,000	626,423		(140)				4.250	4.148	MN.....	3,394	13,281	09/09/2015.	05/15/2020.
82967N	AQ	1	Sirius XM Radio Inc Nt.....	.....	.....	.....	.....	3FE	657,031	104.750	654,688	625,000	653,182		(3,849)				5.875	3.619	AO.....	9,180	18,359	09/09/2015.	10/01/2020.
832696	AK	4	Smucker JM Co Sr Nt.....	.....	.....	.....	.....	2FE	5,617,542	99.458	5,723,831	5,755,000	5,620,291		2,749				3.500	3.804	MS.....	59,308		10/13/2015.	03/15/2025.
842400	GF	4	Southern CA Edison Co 1st Mtg Bd.....	.....	.....	.....	.....	1FE	4,178,571	99.075	4,139,920	4,178,571	4,178,571						1.845	1.845	FA.....	32,123	41,760	01/13/2015.	02/01/2022.
842587	CJ	4	Southern Co Sr Nt.....	.....	.....	.....	.....	2FE	4,989,900	100.778	5,038,900	5,000,000	4,994,479		1,976				2.450	2.493	MS.....	40,833	122,500	08/21/2013.	09/01/2018.
86765B	AG	4	Sunoco Logistics Ptnrs Op LP Co Gtd Nt.....	.....	.....	.....	.....	2FE	12,016,780	103.723	12,446,808	12,000,000	12,008,117		(1,732)				5.500	5.481	FA.....	249,333	660,000	03/02/2010.	02/15/2020.
870845	AC	8	Swiss Bank Corp-NY Sub Nt.....	.....	.....	.....	.....	2FE	6,581,686	130.993	6,602,052	5,040,000	6,430,114		(99,627)				7.750	4.470	MS.....	130,200	390,600	06/03/2014.	09/01/2026.
871829	AM	9	Sysco Corp Sr Nt.....	.....	.....	.....	.....	1FE	2,570,808	109.270	2,786,385	2,550,000	2,558,110		(2,261)				5.375	5.266	MS.....	39,596	137,063	06/05/2009.	03/17/2019.
871829	AX	5	Sysco Corp Sr Nt.....	.....	.....	.....	.....	1FE	4,990,450	100.158	5,007,910	5,000,000	4,990,916		466				2.600	2.641	AO.....	33,583		09/23/2015.	10/01/2020.
87264A	AK	1	T-Mobile USA Inc Hgh Yld Nt.....	.....	.....	.....	.....	3FE	5,182,667	103.000	5,150,000	5,000,000	5,121,406	37,197	(33,291)				6.250	5.424	AO.....	78,125	312,500	02/10/2014.	04/01/2021.
87305Q	CH	2	TTX Co Sr Nt.....	.....	.....	.....	.....	1FE	8,002,235	99.110	7,928,760	8,000,000	8,002,483		317				3.600	3.596	JJ.....	132,800	188,000	11/13/2014.	01/15/2025.
87875U	AK	8	Teco Finance Inc Gtd Nt.....	.....	.....	.....	.....	2FE	3,982,080	107.377	4,295,084	4,000,000	3,991,339		1,797				5.150	5.208	MS.....	60,656	206,000	03/04/2010.	03/15/2020.
88224P	JS	9	Texas Capital Bk NA Sr Nt.....	.....	.....	.....	.....	2FE	10,000,000	103.701	10,370,100	10,000,000	10,000,000						5.250	5.250	JJ.....	220,208	525,000	01/28/2014.	01/31/2026.
887317	AF	2	Time Warner Inc Co Gtd Nt.....	.....	.....	.....	.....	2FE	9,984,250	108.118	10,811,830	10,000,000	9,992,480		1,572				4.875	4.895	MS.....	143,542	487,500	03/04/2010.	03/15/2020.
887317	AW	5	Time Warner Inc Sr Nt.....	.....	.....	.....	.....	2FE	4,988,000	97.348	4,867,395	5,000,000	4,988,759		759				3.600	3.628	JJ.....	103,500		05/28/2015.	07/15/2025.
88732J	AH	1	Time Warner Cable Inc Co Gtd Nt.....	.....	.....	.....	.....	2FE	3,027,040	104.613	3,138,375	3,000,000	3,005,564		(3,912)				5.850	5.703	MN.....	29,250	175,500	07/15/2009.	05/01/2017.
88732J	AL	2	Time Warner Cable Inc Sr Nt.....	.....	.....	.....	.....	2FE	3,189,750	109.105	3,273,156	3,000,000	3,063,216		(22,850)				6.750	5.832	JJ.....	101,250	202,500	07/15/2009.	07/

SCHEDULE D - PART 1

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

E10.10

1			2			Codes			6	7			Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5					8	9						12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	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					
CUSIP Identification		Description																									
89054X	AB	1	Topaz Solar Farms LLC Nt.....			2FE	2,223,905	103.225	2,250,603	2,180,300	2,221,524			(923)		4.875	4.741	MS	26,868	106,290	04/24/2013	09/30/2039					
893570	BM	2	Transcontinental Gas P L Corp Deb.....			2FE	789,250	104.362	730,531	700,000	759,081		(3,699)			7.250	6.176	JD	4,229	50,750	02/24/2005	12/01/2026					
90131H	BL	8	21st Century Fox America Sr Nt.....			2FE	10,852,158	116.206	11,620,600	10,000,000	10,839,342		(12,816)			6.650	5.958	MN	84,972	665,000	04/06/2015	11/15/2037					
902494	AX	1	Tyson Foods Inc Sr Nt.....		1	2FE	15,255,700	102.671	15,400,635	15,000,000	15,225,855		(22,439)			3.950	3.739	FA	223,833	604,021	09/02/2014	08/15/2024					
90261X	HK	1	Swiss Bank Corp-NY Sr Nt.....	E		1FE	7,970,240	99.883	7,990,624	8,000,000	7,973,796			3,556		2.350	2.432	MS	49,611	94,000	05/27/2015	03/26/2020					
90346Y	AE	9	US Shipping Corp Term Ln B2 Nt 1.....			4FE	8,158,231	92.000	7,539,773	8,195,405	7,539,773	(619,813)	1,355			5.250	5.319	MJSD	1,195	21,714	12/31/2015	05/27/2021					
907818	DY	1	Union Pacific Corp Nt.....		1	1FE	1,998,620	101.481	2,029,620	2,000,000	1,998,749		114			3.250	3.258	JJ	29,972	60,125	08/07/2014	01/15/2025					
911312	AK	2	United Parcel Service Sr Nt.....			1FE	16,388,960	110.347	15,448,538	14,000,000	15,368,270		(403,195)			5.125	2.002	AO	179,375	717,500	06/04/2013	04/01/2019					
913017	BQ	1	United Technologies Corp Sr Nt.....			1FE	1,535,224	111.518	1,589,132	1,425,000	1,466,273		(12,067)			6.125	5.098	FA	36,367	87,281	06/04/2009	02/01/2019					
91911X	AM	6	Valeant Pharmaceuticals Intl Co Gtd Nt.....		1	4FE	2,970,000	99.750	2,992,500	3,000,000	2,982,428		3,008			7.000	7.148	AO	52,500	210,000	07/07/2011	10/01/2020					
92343V	BR	4	Verizon Communications Inc Sr Nt.....			2FE	5,391,700	109.933	5,496,630	5,000,000	5,325,077		(35,094)			5.150	4.155	MS	75,819	257,500	01/21/2014	09/15/2023					
92890H	AC	6	WEA Fin LLC/Westfield Sr Nt.....		1	2FE	6,983,218	99.442	6,960,905	7,000,000	6,985,047		1,421			3.750	3.779	MS	75,833	262,500	09/10/2014	09/17/2024					
941063	AQ	2	Waste Management Inc Co Gtd Nt.....			2FE	7,764,710	107.858	7,550,074	7,000,000	7,529,924		(93,343)			4.600	3.006	MS	107,333	322,000	06/03/2013	03/01/2021					
942683	AE	3	Watson Pharmaceuticals Inc Sr Nt.....			2FE	4,777,035	111.505	4,331,977	3,885,000	4,393,221		(132,953)			6.125	2.337	FA	89,895	237,956	01/15/2013	08/15/2019					
942683	AG	8	Watson Pharmaceuticals Inc Sr Nt.....			2FE	1,008,340	99.881	998,809	1,000,000	1,003,190		(1,781)			1.875	1.689	AO	4,688	18,750	01/17/2013	10/01/2017					
94974B	FQ	8	Wells Fargo & Co Sub Nt.....			1FE	5,188,612	100.559	5,229,047	5,200,000	5,193,163		2,153			2.150	2.195	JJ	51,552	111,800	10/21/2013	01/15/2019					
94974B	FY	1	Wells Fargo & Co Sr Nt.....			1FE	1,248,713	100.939	1,261,743	1,250,000	1,248,848		87			4.100	4.111	JD	3,986	51,250	05/27/2014	06/03/2026					
96950F	AD	6	Williams Partners LP Sr Nt.....			2FE	3,989,245	92.875	3,714,996	4,000,000	3,994,908		1,054			5.250	5.284	MS	61,833	210,000	07/12/2010	03/15/2020					
96950F	AL	8	Williams Partners LP Sr Nt.....		1	2FE	3,478,860	80.940	2,832,897	3,500,000	3,482,598		1,799			4.500	4.576	MN	20,125	157,500	11/12/2013	11/15/2023					
98149B	AK	7	World Kitchen LLC Term Ln Nt 1.....			4FE	4,100,665	98.375	4,074,777	4,142,086	4,074,777	(33,954)	8,066			5.500	5.767	MJSD	2,531	230,979	03/11/2013	04/02/2018					
982526	AU	9	Wrigley Wm Jr Co Sr Nt.....		1	2FE	4,990,650	100.267	5,013,345	5,000,000	4,994,620		1,831			2.400	2.440	AO	23,333	120,000	10/16/2013	10/21/2018					
008916	AG	3	Agrium Inc Sr Nt.....	I		2FE	1,379,867	120.145	1,387,671	1,155,000	1,358,784		(5,215)			7.125	5.656	MN	8,687	82,294	07/12/2011	05/23/2036					
15135U	AD	1	Cenovus Energy Inc Sr Nt.....	I		2FE	10,023,169	104.802	10,480,210	10,000,000	10,011,341		(2,626)			5.700	5.666	AO	120,333	570,000	07/08/2010	10/15/2019					
292505	AD	6	EnCana Corp Sr Nt.....	I		2FE	3,530,340	80.881	2,426,424	3,000,000	3,482,873		(15,186)			6.500	5.146	FA	73,667	195,000	09/05/2012	08/15/2034					
448058	C*	6	Husky Injection Molding 1st Lien Term Ln.....	I		4FE	1,971,076	96.281	1,923,274	1,997,557	1,923,274	(50,728)	2,926			4.250	4.515	MJSD	943	86,075	03/20/2015	06/30/2021					
65334H	AG	7	Nexen Inc Sr Nt.....	I		1FE	5,005,150	111.841	5,592,045	5,000,000	5,005,150					6.400	6.391	MN	40,889	320,000	06/30/2011	05/15/2037					
65334H	AK	8	Nexen Inc Sr Nt.....	I		1FE	5,335,700	110.556	5,527,780	5,000,000	5,159,656		(39,615)			6.200	5.210	JJ	130,028	310,000	02/02/2011	07/30/2019					
654677	AB	9	Niska Gas Storage Can Fin Sr Nt.....	A	1	5FE	9,777,600	86.250	8,625,000	10,000,000	8,625,000	(1,199,645)	47,045			6.500	7.114	AO	162,500	650,000	01/09/2015	04/01/2019					
655422	AU	7	Xstrata Canada Corp Sr Nt.....	LS	I	2FE	946,200	97.625	1,112,925	1,140,000	1,094,640		28,190			5.500	8.469	JD	2,787	62,700	06/10/2009	06/15/2017					
878742	AW	5	Teck Cominco Ltd Co Gtd Nt.....	I		3FE	4,985,750	44.000	2,200,000	5,000,000	2,200,000	(2,786,725)	207			6.250	6.271	JJ	144,097	312,500	06/29/2011	07/15/2041					
89153U	AE	1	Total Capital Canada Ltd Sr Nt.....	A		1FE	1,998,080	99.382	1,987,638	2,000,000	1,999,199		384			1.450	1.470	JJ	13,372	29,000	01/10/2013	01/15/2018					
98417E	AC	4	Xstrata Finance Canada Gtd Nt.....	I		2FE	4,711,391	80.000	3,547,200	4,434,000	4,686,033		(5,176)			6.900	6.413	MN	39,093	305,946	03/22/2010	11/15/2037					
00507U	AS	0	Actavis Funding SCS Sr Nt.....	F	1	2FE	6,994,436	99.489	6,964,251	7,000,000	6,994,791		356			3.800	3.809	MS	78,322	135,217	03/03/2015	03/15/2025					
034863	AB	6	Anglo American Capital Co Gtd Nt.....			2FE	6,100,000	90.000	4,500,000	5,000,000	5,452,773		(121,208)			9.375	6.266	AO	108,073	468,750	10/26/2009	04/08/2019					
03938L	AM	6	ArcelorMittal Sr Nt.....	R		3FE	2,548,060	93.750	1,875,000	2,000,000	1,875,000	(394,299)	(44,483)			10.850	6.397	JD	18,083	214,500	04/01/2010	06/01/2019					
03938L	AU	8	ArcelorMittal Sr Nt.....	LS	R	3FE	6,290,340	80.489	5,634,230	7,000,000	5,634,230	(947,864)	94,088			6.250	7.672	MS	145,833	437,500	12/02/2011	03/01/2021					
05565Q	BJ	6	BP Capital Markets PLC Sr Nt.....			1FE	10,028,600	106.932	10,693,160	10,000,000	10,011,119		(3,155)			4.750	4.712	MS	146,458	475,000	07/01/2009	03/10/2019					
05565Q	CJ	5	BP Capital Markets PLC Nt.....			1FE	2,903,124	102.266	2,863,445	2,800,000	2,883,429		(9,211)			3.994	3.550	MS	29,511	111,832	10/22/2013	09/26/2023					
05565Q	CR	7	BP Capital Markets PLC Sr Nt.....			1FE	6,250,000	100.133	6,258,294	6,250,000	6,250,000					2.237	2.237	MN	19,807	139,813	02/05/2014	05/10/2019					
05578Q	AB	9	BPCE SA Sub Nt.....			2FE	5,221,600	100.840	5,042,020	5,000,000	5,196,269		(18,349)			5.150	4.590	JJ	114,444	257,500	08/05/2014	07/21/2024					
05578Q	AD	5	BPCE SA Sub Nt.....			2FE	5,914,620	95.929	5,755,764	6,000,000	5,923,073		6,546			4.500	4.673	MS	79,500	270,000	09/08/2014	03/15/2025					
11042B	AA	0	British Airways Plc PTC.....		2	2FE	8,495,778	104.125	8,209,958	7,884,713	8,297,850		(89,312)			5.625	3.281	MJSD	13,552	443,515	03/05/2014	06/20/2020					

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	F o r e i g n	Bond CHAR	NAIC Design- 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
12656*	AF	9	CSLB Holdings Inc Sr Nt Ser F.....	.....	R	.....	.....1	16,000,000	98.887	15,821,934	16,000,000	16,000,000	.....	.....	.....	.....	.....2.570	2.570	MS.....	107,369	411,200	03/27/2013.	03/27/2020.
21684A	AA	4	Rabobank Nederland Sub Nt.....	.....	F	.....	.....1FE	5,951,160	104.215	6,252,870	6,000,000	5,959,585	.....	.....4,121	.....	.....	.....4.625	4.728	JD.....	23,125	277,500	11/25/2013.	12/01/2023.
22303Q	AG	5	Covidien International Fin SA Gtd Nt.....	.....	R	.....	.....1FE	2,765,850	107.718	2,692,960	2,500,000	2,567,195	.....	.....(35,364)	.....	.....	.....6.000	4.418	AO.....	31,667	150,000	09/16/2009.	10/15/2017.
29358Q	AA	7	Ensc0 Plc Sr Nt.....	.....	LS..	R	2FE	1,960,500	80.518	1,610,358	2,000,000	1,977,047	.....	.....3,775	.....	.....	.....4.700	4.953	MS.....	27,678	94,000	03/08/2011.	03/15/2021.
40052V	AC	8	Grupo Bimbo SAB De CV Sr Nt.....	.....	LS..	F	2FE	15,061,755	97.189	14,578,320	15,000,000	15,057,231	.....	.....(5,390)	.....	.....	.....3.875	3.822	JD.....	6,458	581,250	01/08/2015.	06/27/2024.
404280	AK	5	HSBC Holdings PLC Sr Nt.....	.....	R	.....	.....1FE	8,980,470	111.176	10,005,831	9,000,000	8,988,510	.....	.....1,857	.....	.....	.....5.100	5.128	AO.....	109,650	459,000	03/29/2011.	04/05/2021.
44920U	AD	0	Hyundai Capital Services Sr Nt.....	.....	R	.....	.....2FE	1,064,250	101.856	1,018,559	1,000,000	1,024,218	.....	.....(13,861)	.....	.....	.....3.500	2.041	MS.....	10,500	35,000	01/15/2013.	09/13/2017.
449786	AL	6	Ing Bank NV Sr Nt.....	.....	R	.....	.....1FE	7,995,680	100.628	8,050,240	8,000,000	7,999,808	.....	......925	.....	.....	.....4.000	4.012	MS.....	94,222	320,000	03/08/2011.	03/15/2016.
65504L	AC	1	Noble Hldg Intl Co Gtd Nt.....	.....	LS..	R	1FE	2,042,540	76.008	1,520,162	2,000,000	2,021,911	.....	.....(4,200)	.....	.....	.....4.900	4.632	FA.....	40,833	98,000	07/22/2010.	08/01/2020.
71647N	AB	5	Petrobras Global Finance Nt.....	.....	LS..	F	3FE	9,935,200	76.000	7,600,000	10,000,000	7,600,000	(2,364,024)	11,121	.....	.....	.....3.000	3.125	JJ.....	138,333	300,000	05/13/2013.	01/15/2019.
74986@	AE	1	RREEF America REIT II Inc Sr Nt.....	.....	F	.....	.....1	10,635,300	104.122	10,412,245	10,000,000	10,470,000	.....	.....(165,300)	.....	.....	.....5.160	1.855	JD.....	25,800	258,000	06/25/2015.	06/13/2017.
767201	AH	9	Rio Tinto Finance USA Ltd Co Gtd Nt.....	.....	R	.....	.....1FE	12,300,000	116.741	11,674,110	10,000,000	10,944,329	.....	.....(249,718)	.....	.....	.....9.000	5.839	MN.....	150,000	900,000	09/15/2009.	05/01/2019.
76720A	AM	8	Rio Tinto Finance USA PLC Sr Nt.....	.....	R	.....	.....1FE	3,468,010	97.506	3,412,717	3,500,000	3,482,266	.....	.....5,728	.....	.....	.....2.250	2.429	JD.....	3,719	78,750	06/14/2013.	12/14/2018.
78572M	AF	2	SABMiller Plc Nt.....	.....	R	.....	.....1FE	14,994,600	110.331	16,549,635	15,000,000	14,998,260	.....	......612	.....	.....	.....6.500	6.505	JJ.....	449,583	975,000	07/10/2008.	07/15/2018.
82620K	AE	3	Siemens Financieringsmat Sr Nt.....	.....	F	.....	.....1FE	12,930,320	99.877	12,983,945	13,000,000	12,934,892	.....	.....4,572	.....	.....	.....3.250	3.311	MN.....	39,903	211,250	10/09/2015.	05/27/2025.
86959L	AE	3	Svenska Handelsbanken AB Sr Nt.....	.....	R	.....	.....1FE	5,142,950	110.665	5,533,240	5,000,000	5,069,933	.....	.....(14,528)	.....	.....	.....5.125	4.757	MS.....	64,774	256,250	05/21/2010.	03/30/2020.
893830	AZ	2	Transocean Sedco Forex Inc Co Gtd Nt.....	.....	R	.....	.....3FE	5,740,750	57.000	2,850,000	5,000,000	2,850,000	(2,853,243)	(10,656)	.....	.....	.....7.350	6.248	JD.....	16,333	367,500	01/26/2033.	12/15/2041.
893830	BB	4	Transocean Sedco Forex Inc Co Gtd Nt.....	.....	LS..	R	3FE	4,783,920	64.625	2,585,000	4,000,000	2,585,000	(1,949,805)	(74,355)	.....	.....	.....6.875	4.305	JD.....	12,222	265,000	08/07/2012.	12/15/2021.
902133	AF	4	Tyco Electronics Group Co Gtd Nt.....	.....	R	.....	.....1FE	7,145,040	107.768	7,004,946	6,500,000	6,669,685	.....	.....(90,648)	.....	.....	.....6.550	4.971	AO.....	106,438	425,750	02/08/2010.	10/01/2017.
928670	AX	6	Volkswagen Intl Fin NV Sr Nt.....	.....	F	.....	.....2FE	9,490,120	96.071	9,126,745	9,500,000	9,494,173	.....	.....1,937	.....	.....	.....2.125	2.147	MN.....	22,991	201,875	11/13/2013.	11/20/2018.
947075	AB	3	Weatherford Intl Inc Co Gtd Nt.....	.....	R	.....	.....3FE	7,065,287	67.500	4,522,500	6,700,000	4,522,500	(2,510,819)	(7,989)	.....	.....	.....6.500	6.073	FA.....	181,458	435,500	07/12/2011.	08/01/2036.
950399	AA	3	Welltec A/S Sr Nt.....	.....	LS..	R	1	13,557,500	93.750	13,125,000	14,000,000	13,125,000	49,839	55,161	.....	.....	.....8.000	8.570	FA.....	466,667	1,120,000	12/03/2012.	02/01/2019.
G1745*	AG	6	Brookfield Utilities UK PLC Priv Pl Nt G.....	.....	D	.....	.....2FE	15,238,000	97.788	14,410,100	14,736,000	14,736,000	.....	.....	.....	.....(841,000)	4.050	4.050	AO.....	122,677	615,600	04/17/2013.	04/17/2023.
G2615@	AA	2	DCC plc Sr Nt Ser A.....	.....	F	.....	.....2	13,000,000	100.368	13,047,874	13,000,000	13,000,000	.....	.....	.....	.....	.....3.410	3.410	AO.....	81,272	443,300	04/25/2013.	04/25/2020.
G7770#	AB	8	Sage Group plc Nt.....	.....	F	.....	.....2	21,000,000	98.967	20,783,073	21,000,000	21,000,000	.....	.....	.....	.....	.....3.080	3.080	MN.....	73,663	646,800	05/20/2013.	05/20/2020.
3299999			Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....	.....				.....1,747,534,431	XXX	1,705,895,705	1,706,247,030	1,696,423,231	(23,314,431)	(6,887,963)	12,046,517	(841,000)	XXX	XXX	XXX	19,798,835	75,317,783	XXX	XXX

Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																								
02150W	AB	9	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	..	.....2	1FM	5,503,775	93.367	5,508,102	5,899,435	5,503,775	.....	.....	.....	.....	.....3.942	7.163	MON..	19,379	153,499	03/22/2007.	03/25/2047.	
03072S	L9	4	Ameriquest Mtg Sec Inc RMBS Ser 2005-R8.....	.....	..	.....2	1FM	4,411,719	90.044	4,502,175	5,000,000	4,455,185	.....	.....34,819	.....	.....	.....0.912	1.899	MON..	506	34,494	11/13/2014.	10/25/2035.	
03072S	S6	3	Ameriquest Mtg Sec Inc RMBS Ser 2005-R10.....	.....	..	.....2	1FM	13,959,375	94.197	14,129,595	15,000,000	14,104,963	.....	.....111,731	.....	.....	.....0.832	1.647	MON..	1,386	91,248	08/19/2014.	01/25/2036.	
12668B	EJ	8	CWMBS Inc RMBS Ser 2005-85CB Cl 2A4.....	.....	..	.....2	1FM	6,930,893	94.751	7,345,632	7,752,547	6,930,893	.....	.....	.....	.....	.....5.500	8.305	MON..	35,533	426,389	02/28/2006.	02/25/2036.	
144527	AB	4	Carrington Mtg Loan Tr RMBS Ser 2007-FRE.....	.....	..	.....2	1FM	6,104,241	93.665	5,719,268	6,106,088	6,104,241	.....	.....	.....	.....	.....0.622	0.627	MON..	316	24,072	03/29/2007.	02/25/2037.	
17323T	AA	8	Citigroup Mtg Loan Tr RMBS Ser 2015-RP2.....	.....	..	.....2	1FM	14,115,426	99.132	14,074,428	14,197,663	14,117,082	.....	.....1,655	.....	.....	.....3.500	3.575	MON..	41,410	289,672	06/09/2015.	01/25/2053.	
36228F	C3	8	GS Mortgage Securities Corp RMBS Ser 200.....	.....	..	.....2	1FM	73,044	103.783	75,809	73,046	72,907	.....	.....(36)	.....	.....	.....5.262	5.269	MON..	320	3,697	02/12/2004.	11/25/2033.	
362341	Q6	9	GSAA Home Equity Tr RMBS Ser 2005-9F Cl1.....	.....	..	.....2	1FM	2,633,637	97.153	2,786,062	2,867,699	2,633,637	.....	.....	.....	.....	.....5.500	7.452	MON..	13,144	157,723	03/09/2006.	12/25/2035.	
39538W	CZ	9	Greenpoint Mtg Funding Tr RMBS Ser 2005-.....	.....	..	.....2	1FM	245,082	86.615	379,850	438,551	245,082	.....	.....	.....	.....	.....0.511	20.701	MON..	106	5,013	11/14/2007.	09/15/2030.	
40430H	DD	7	HSI Asset Sec Corp Tr RMBS Ser 2006-OPT1.....	.....	..	.....2	1FM	8,575,000	89.422	8,942,230	10,000,000	9,112,589	.....	.....(202,141)	.....	.....	.....0.722	3.633	MON..	802	49,618	11/01/2013.	12/25/2035.	
437084	PZ	3	Home Equity Asset Tr RMBS Ser 2005-8 Cl.....	.....	..	.....2	1FM	22,578,125	93.010	23,252,425	25,000,000	23,192,613	.....	.....582,402	.....	.....	.....0.852	3.418	MON..	2,366	157,177	12/01/2014.	02/25/2036.	
437690	AL	4	Homestar Mtg Acceptance Corp RMBS Ser 20.....	.....	..	.....2	1FM	2,605,358	98.480	2,619,364	2,659,801	2,614,772	.....	.....(949)	.....	.....	.....0.772	1.302	MON..	171	16,984	09/25/2007.	06/25/2034.	
456606	AG	7	Indymac Home Eq Mtg Ln ABS Tr RMBS Ser 2.....	.....	..	.....2	5FM	245,894	24.502	89,522	365,369	89,522	.....	.....(72,890)	.....	.....	.....9.120	15.467	MON..	2,777	25,603	05/09/2000.	06/25/2031.	
542514	HT	4	Long Beach Mtg Loan Tr RMBS Ser 2004-4 C.....	.....	..	.....2	1FM	14,314,850	90.397	13,839,796	15,310,000	14,332,716	.....	.....17,866	.....	.....	.....1.322	1.914	MON..	3,934	44,149	09/29/2015.	10/25/2034.	
59020U	P7	4	Merrill Lynch Crd Bse A S & S RMBS Ser 2.....	.....	..	.....2	1FM	1,367	100.663	1,413	1,404	1,384	.....	.....2	.....	.....	.....5.250	5.681	MON..	6	74	11/10/2005.	08/25/2036.	
59020U	YN	9	Merrill Lynch Mortgage Tr RMBS Ser 2005-.....	.....	..	.....2	1FM	8,476,574	96.202	8,450,415	8,784,015	8,515,956	.....	.....(14,286)	.....	.....	.....2.573	2.897	MON..	18,837	224,173	10/04/2013.	06/25/2035.	

E10.11

SCHEDULE D - PART 1

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

1				2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
				3	4	5					8	9				12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification				Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
64828Y	AQ	4	New Residential Mtg Ln Tr RMBS Ser 2014-.....	.....	..	..2	1FE	5,002,043	...100.918	4,939,882	4,894,966	4,999,393	.....	.....(2,650)	.....	.....	.....	.....	.....3.750	3.470	MON...	15,297	61,187	08/12/2015.	05/25/2054.	
64828Y	AR	2	New Residential Mtg Ln Tr RMBS Ser 2014-.....	.....	..	..2	1FE	8,592,640	...101.548	8,521,293	8,391,370	8,577,762	.....	.....9,124	.....	.....	.....	.....	.....3.750	3.444	MON...	26,223	314,676	10/02/2014.	05/25/2054.	
64829C	AD	0	New Residential Mtg Ln Tr RMBS Ser 2015-.....	.....	..	..2	1FM	6,845,260	...102.322	6,839,026	6,683,840	6,839,444	.....	.....(5,817)	.....	.....	.....	.....	.....3.750	3.407	MON...	20,887	125,322	06/23/2015.	04/25/2052.	
65535V	CN	6	Nomura Asset Sec Corp RMBS Ser 2004-AP1.....	.....	..	..2	1FM	237,509	...103.500	245,828	237,515	236,889	.....	.....(48)	.....	.....	.....	.....	.....4.820	4.826	MON...	954	12,438	02/05/2004.	03/25/2034.	
70069F	MS	3	Park Place Securities Inc RMBS Ser 2005-.....	.....	..	..2	1FM	6,413,750	...93.160	6,521,221	7,000,000	6,486,516	.....	.....52,746	.....	.....	.....	.....	.....0.892	1.912	MON...	693	46,864	10/21/2014.	09/25/2035.	
74967D	AA	5	RMAT RMBS Ser 2015-RPL1 CI A1.....	.....	..	..2	5*	15,613,437	...99.563	15,545,160	15,613,437	15,545,160	.....	.....(68,278)	.....	.....	.....	.....	.....3.967	4.000	MON...	10,323	326,898	06/12/2015.	05/26/2020.	
759950	EL	8	Renaissance Home Equity Ln Tr RMBS Ser 2.....	.....	..	..2	1FM	772,645	...100.543	776,842	772,645	770,312	.....	.....(86)	.....	.....	.....	.....	.....4.876	4.876	MON...	3,140	37,404	11/19/2004.	02/25/2035.	
81745Y	AA	3	Sequoia Mortgage Tr RMBS Ser 2013-12 CI.....	.....	..	..2	1FM	8,515,680	...102.129	8,538,213	8,360,232	8,437,247	.....	.....(7,504)	.....	.....	.....	.....	.....4.000	3.118	MON...	27,867	334,409	11/07/2013.	12/25/2043.	
86359B	JU	6	Structured Asset Sec Corp RMBS Ser 2004-.....	.....	..	..2	1FM	84,354	...101.341	85,499	84,367	84,277	.....	.....52	.....	.....	.....	.....	.....5.130	5.150	MON...	361	4,475	02/20/2004.	03/25/2034.	
86363G	AJ	3	Structured Asset Sec Corp RMBS Ser 2007-.....	.....	..	..2	1FM	667,082	...95.661	707,113	739,191	667,082	.....	.....	.....	.....	.....	.....	.....4.584	9.372	MON...	2,824	34,860	03/23/2007.	04/25/2047.	
939348	AE	8	Washington Mutual MSC Mtg PT RMBS Ser 20.....	.....	..	..2	1FM	2,325,130	...73.973	2,237,497	3,024,757	2,325,130	.....	.....	.....	.....	.....	.....	.....1.812	3.970	MON...	4,568	53,600	03/23/2007.	04/25/2037.	
94983C	AE	7	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2.....	.....	..	..2	1FM	5,916,737	...102.542	5,984,867	5,836,486	5,912,286	.....	.....(1,325)	.....	.....	.....	.....	.....2.738	2.358	MON...	13,315	155,347	09/26/2013.	06/25/2035.	
3399999 Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....											171,760,627	XXX	172,658,527	181,094,424	172,908,815	(141,168)	575,555	0	0	XXX	XXX	XXX	267,445	3,211,065	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																										
05529S	AC	3	Barclays Comm Mort Sec CMBS Ser 2013-TYS.....	.....	..	..2	1FM	6,179,983	...104.441	6,266,472	6,000,000	6,123,731	.....	.....(24,574)	.....	.....	.....	.....	.....3.756	3.293	MON...	18,781	225,372	08/13/2013.	09/05/2032.	
05529S	AJ	8	Barclays Comm Mort Sec CMBS Ser 2013-TYS.....	.....	..	..2	1FM	3,087,632	...105.026	3,150,786	3,000,000	3,060,401	.....	.....(11,919)	.....	.....	.....	.....	.....4.045	3.593	MON...	10,112	121,341	08/13/2013.	09/05/2032.	
07387B	FU	2	Bear Stearns Comm Mtg Sec Tr CMBS Ser 20.....	.....	..	..2	1FM	5,738,906	...100.472	5,525,977	5,500,000	5,501,027	.....	.....(51,709)	.....	.....	.....	.....	.....5.620	4.692	MON...	25,758	311,825	12/13/2010.	04/12/2038.	
12591U	AD	5	Comm Mortgage Trust CMBS Ser 2014-UBS2 C.....	.....	..	..2	1FM	16,479,386	...102.355	16,376,784	16,000,000	16,369,859	.....	.....(62,044)	.....	.....	.....	.....	.....3.472	3.025	MON...	46,293	555,520	03/03/2014.	03/10/2047.	
12593J	BE	5	Comm Mortgage Trust CMBS Ser 2015-CR24 C.....	.....	..	..2	1FM	15,149,318	...100.053	15,007,905	15,000,000	15,143,499	.....	.....(5,818)	.....	.....	.....	.....	.....3.432	3.324	MON...	42,900	171,600	07/24/2015.	08/10/2055.	
12624K	AC	0	Commercial Mortgage PTC CMBS Ser 2012-CR.....	.....	..	..2	1FM	6,304,029	...100.421	6,452,056	6,425,000	6,344,010	.....	.....17,267	.....	.....	.....	.....	.....2.752	3.080	MON...	14,735	176,816	08/15/2013.	08/15/2045.	
12650Y	AG	8	Credit Suisse Mortgage Trust CMBS Ser 20.....	.....	..	..2	1FE	10,235,550	...102.001	10,200,080	10,000,000	10,234,743	.....	.....(807)	.....	.....	.....	.....	.....3.938	3.554	MON...	32,815	.....	12/04/2015.	11/15/2034.	
46634G	AB	7	JP Morgan Chase Comm Mtg Secs CMBS Ser 2.....	.....	..	..2	1FM	10,098,281	...111.282	10,015,380	9,000,000	9,713,615	.....	.....(168,080)	.....	.....	.....	.....	.....5.633	3.479	MON...	42,248	506,970	08/23/2013.	12/05/2027.	
46639N	AR	2	JPMBB Comm Mtg Secs Tr CMBS Ser 2013-C12.....	.....	..	..2	1FM	22,659,868	...101.724	22,379,214	22,000,000	22,424,826	.....	.....(95,281)	.....	.....	.....	.....	.....3.157	2.678	MON...	57,878	694,540	06/14/2013.	07/15/2045.	
61751X	AE	0	Morgan Stanley Cap I CMBS Ser 2007-T25 C.....	.....	..	..2	1FM	13,973,515	...102.116	15,017,135	14,706,015	14,624,830	.....	.....56,334	.....	.....	.....	.....	.....5.514	6.392	MON...	67,574	885,811	02/13/2008.	11/12/2049.	
61762M	BU	4	Morgan Stanley BAML Tr CMBS Ser 2013-C10.....	.....	..	..2	1FM	5,149,929	...105.097	5,254,850	5,000,000	5,100,289	.....	.....(20,380)	.....	.....	.....	.....	.....3.912	3.447	MON...	16,300	195,600	06/24/2013.	07/15/2046.	
61764X	BG	9	Morgan Stanley BAML Tr CMBS Ser 2015-C21.....	.....	..	..2	1FM	10,299,570	...100.156	10,015,630	10,000,000	10,266,727	.....	.....(32,843)	.....	.....	.....	.....	.....3.150	2.698	MON...	26,250	262,500	02/13/2015.	03/15/2048.	
67087M	AA	4	OBP Depositor LLC Tr CMBS Ser 2010-OBP C.....	.....	..	..2	1FM	11,889,176	...107.742	11,280,608	10,470,000	11,396,952	.....	.....(194,168)	.....	.....	.....	.....	.....4.646	2.550	MON...	40,538	486,457	05/24/2013.	07/15/2045.	
820922	AV	4	Shearson Lehman CMO Inc CMBS Mtg Bkd Ser.....	.....	..	..2	1	19,891	...101.605	22,150	21,800	21,355	.....	.....45	.....	.....	.....	.....	.....5.750	9.693	MON...	104	1,245	12/08/1999.	05/01/2017.	
90270R	BF	0	UBS-Barclays Comm Mort Tr CMBS Ser 2012-.....	.....	..	..2	1FM	12,889,297	...98.643	12,823,564	13,000,000	12,925,832	.....	.....14,708	.....	.....	.....	.....	.....2.459	2.601	MON...	26,638	319,657	06/14/2013.	12/10/2045.	
92939K	AJ	7	WF-RBS Comm Mtg Tr CMBS Ser 2014-C24 CI.....	.....	..	2,4	1FE	2,000,000	3.517	1,784,113	.....	.....1,782,145	.....	.....(194,747)	.....	.....	.....	.....	.....0.414	0.820	MON...	17,519	241,350	10/28/2014.	11/15/2047.	
94988M	AA	8	Wells Fargo Comm Mgt Tr CMBS Ser 2013-BT.....	.....	..	..2	1FM	10,560,547	...103.026	10,302,550	10,000,000	10,514,202	.....	.....(46,345)	.....	.....	.....	.....	.....3.544	2.758	MON...	29,533	236,267	04/09/2015.	04/16/2035.	
94989E	AH	0	Wells Fargo Comm Mtg Tr CMBS Ser 2015-LC.....	.....	..	2,4	1FE	7,462,948	8.651	6,613,744	.....	.....6,685,217	.....	.....(777,731)	.....	.....	.....	.....	.....1.407	(7.838)	MON...	89,653	855,200	03/26/2015.	04/15/2050.	
3499999 Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....											170,177,826	XXX	168,488,998	156,122,815	168,233,260	0	(1,598,092)	0	0	XXX	XXX	XXX	605,629	6,248,071	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																										
001749	AB	6	American Money Mgmt Corp CLO Ser 2011-9A.....	.....	..	..2	1FE	11,701,500	...100.466	12,055,916	12,000,000	11,843,300	.....	.....40,781	.....	.....	.....	.....	.....2.821	3.219	JAJO...	73,333	336,045	09/28/2012.	01/15/2022.	
01082#	AA	3	Alameda Cnty CA CTL Ser 2002-A.....	.....	..	..2	1	2,129,383	...116.378	2,337,852	2,008,852	2,057,307	.....	.....(6,704)	.....	.....	.....	.....	.....7.500	6.921	MON...	6,696	150,664	08/15/2002.	06/15/2021.	
020053	AA	2	ALM Loan Funding CLO Ser 2013-8A CI A1A.....	.....	E	..2	1FE	1,247,060	...99.116	1,238,948	1,250,000	1,247,370	.....	.....250	.....	.....	.....	.....	.....1.767	1.814	JAJO...	4,479	21,702	09/30/2014.	01/20/2026.	
02376T	AC	2	American Airlines Inc LBASS EETC Ser 201.....	.....	..	..2	3FE	13,098,197	...102.000	13,360,161	13,098,197	13,098,197	.....	.....	.....	.....	.....	.....	.....5.600	5.599	JJ.....	338,225	733,499	07/30/2014.	07/15/2020.	
02377U	AB	0	American Airlines Inc LBASS PTC Ser 2013.....	.....	..	..2	2FE	997,745	...105.500	1,007,116	954,613	990,140	.....	.....(4,254)	.....	.....	.....	.....	.....4.950	3.976	JJ.....	21,789	47,253	07/30/2014.	01/15/2023.	
03765P	AA	1	Apidos CLO CLO Ser 2015-21A CI A1.....	.....	..	..2	1FE	3,9																		

E10.12

SCHEDULE D - PART 1

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

1			2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates					
			3	4	5									12	13	14	15	16	17	18	19	20	21	22			
			F	o	r	e								Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date			
CUSIP Identification			Description				Code	g	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value												
05549@	AA	3						2	2		1,710,871	105.340	1,785,009	1,694,523	1,701,670		(851)		6.950	6.930	MON.	5,234	117,769	10/17/2002.	05/15/2022.		
117017	AA	1						2	1		2,537,590	113.255	2,873,948	2,537,590	2,537,590				7.230	7.232	AO	38,732	183,468	08/16/2001.	10/15/2022.		
117017	AB	9						2	1		1,604,036	106.908	1,714,842	1,604,036	1,604,036				6.260	6.261	FA	37,934	100,413	12/19/2001.	02/15/2023.		
117017	AC	7						2	1		2,907,119	105.785	3,075,296	2,907,119	2,907,119				5.980	5.981	JJ	80,162	173,846	11/19/2002.	01/15/2024.		
12644*	AC	1						2	1		1,856,900	120.659	2,240,522	1,856,900	1,856,900				7.290	7.406	MON.	6,016	135,368	02/28/2002.	12/15/2026.		
12644@	AX	3						2	1		911,753	113.923	1,038,698	911,753	911,753				7.070	7.072	FA	24,352	64,461	10/17/2001.	08/15/2021.		
12644@	BR	5						2	1		1,354,097	111.528	1,510,194	1,354,097	1,354,097				6.650	6.743	MON.	4,002	90,047	12/13/2002.	10/15/2022.		
12644@	BX	2						2	2		789,856	105.544	833,644	789,856	789,856				5.330	5.390	MON.	1,871	42,099	11/05/2004.	01/15/2025.		
126650	BP	4						2	2FE		5,001,759	109.819	4,857,591	4,423,282	4,935,674		(36,602)		6.036	4.164	MON.	15,574	266,989	03/12/2014.	12/10/2028.		
126650	BQ	2						2	2FE		1,463,199	114.335	1,821,563	1,593,187	1,494,561		5,341		6.943	8.181	MON.	6,453	110,615	07/10/2009.	01/10/2030.		
126650	BS	8						2	2FE		1,705,569	117.893	1,581,826	1,341,753	1,677,196		(19,336)		7.507	4.220	MON.	5,876	100,725	07/15/2014.	01/10/2032.		
301965	CE	7						2	3AM		311,127	101.312	316,508	312,409	311,226		1,215		7.850	7.985	MON.	2,044	24,524	12/02/1999.	05/18/2026.		
50026*	AA	3						2	2		1,287,804	113.266	1,380,673	1,218,969	1,246,918		(3,629)		7.600	6.990	MON.	4,117	92,439	09/11/2002.	12/15/2022.		
52467@	AH	8						2	4		597,902	102.577	584,782	570,091	579,107		(429)		7.750	7.194	MON.	1,964	43,693	07/02/2002.	01/15/2021.		
636517	AA	2						2	1		1,805,633	113.428	2,048,094	1,805,633	1,805,633				7.070	7.070	JJ	58,865	127,658	07/09/2002.	07/15/2022.		
64508Q	AA	3						2	1		1,628,078	108.475	1,766,051	1,628,078	1,628,078				5.900	5.901	JJ	44,293	96,057	10/22/2002.	01/15/2020.		
653240	AA	9						2	1		1,801,903	110.482	1,990,839	1,801,966	1,801,935		3		6.082	6.160	MON.	4,871	109,595	08/08/2002.	05/15/2023.		
67020B	AA	8						2	1		2,210,251	112.949	2,496,448	2,210,251	2,210,251				6.500	6.589	MON.	9,578	143,666	09/19/2002.	11/07/2023.		
67102Q	AB	4						2	1FE		9,983,000	99.776	9,977,612	10,000,000	9,985,251		1,915		1.790	1.828	FMAN.	20,879	171,899	11/18/2014.	11/20/2023.		
90332U	AS	2						2	3FE		9,864,638	109.000	11,303,501	10,370,185	10,047,633		54,691		8.390	9.400	MS	290,020	870,059	05/10/2012.	09/01/2023.		
907831	AA	9						2	1FE		2,662,086	110.140	2,570,359	2,333,730	2,624,943		(31,195)		6.630	1.602	JJ	66,188	154,726	05/30/2013.	01/27/2022.		
90783V	AA	3						2	1		680,265	108.588	765,805	705,237	692,257		1,901		5.082	5.576	JJ	17,821	35,840	02/12/2008.	01/02/2029.		
91736#	AA	4						2	1		1,129,982	110.106	1,244,177	1,129,982	1,129,982				5.730	5.731	MS	19,065	64,748	04/09/2003.	03/15/2024.		
94978#	AT	4						2	2		998,125	113.615	1,134,023	998,125	998,125				6.650	6.743	MON.	5,531	66,375	07/28/2002.	08/01/2027.		
94978#	AU	1						2	1		1,239,157	131.809	1,560,008	1,183,540	1,220,218		(1,731)		7.380	7.019	MON.	3,882	87,345	07/30/2002.	05/15/2032.		
94978#	AX	5						2	2		1,732,098	111.904	1,938,279	1,732,098	1,732,098				6.640	6.733	MON.	6,709	115,011	10/09/2002.	10/10/2024.		
98881@	AA	4						2	3		1,793,472	93.196	1,671,437	1,793,472	1,671,437		(122,036)		7.338	7.339	JJ	57,029	131,605	12/20/2002.	12/23/2022.		
26250A	AM	1						F	2	1FE	20,000,000	98.829	19,765,812	20,000,000	20,000,000				2.071	2.076	JAJO	89,722	407,961	01/08/2014.	01/15/2022.		
26250C	AU	9						F	2	1FE	9,750,000	99.380	9,689,561	9,750,000	9,750,000				2.221	2.227	JAJO	46,908	213,709	06/27/2014.	07/17/2023.		
44984R	AF	5						R	2	1AM	2,273,205	98.910	2,967,300	3,000,000	2,273,205				2.276	6.946	MJSD	1,517	61,830	10/01/2007.	06/24/2034.		
74040Y	AA	0						R	2	1FE	989,987	97.010	1,515,403	1,562,110	1,069,457		21,568		1.046	5.622	JAJO	3,992	15,603	05/14/2012.	07/03/2033.		
74040Y	AF	9						R	2	6FE	600,574	11.810	295,250	2,500,000	295,250		22,250		2.026	82.277	JAJO	12,384	49,946	10/02/2007.	07/03/2033.		
74041N	AL	9						R	2	1FE	2,579,547	97.590	2,996,167	3,070,158	2,645,824		23,315		1.056	2.204	MJSD	720	25,300	03/26/2013.	12/24/2033.		
74042C	AA	6						R	2	1FE	5,847,457	100.140	5,855,643	5,847,457	5,847,457				1.392	1.394	MJSD	2,261	70,170	11/06/2007.	03/22/2038.		
74043A	AD	3						R	2	1FE	2,582,995	92.740	2,512,897	2,709,615	2,615,322		3,136		0.822	1.007	MJSD	619	16,307	09/27/2007.	12/22/2036.		
3599999			Industrial & Miscellaneous - Other Loan-Backed and Structured Securities									149,461,628	XXX	155,720,327	152,691,653	149,300,303	(98,571)	50,446	0	0	XXX	XXX	XXX	1,511,557	6,044,350	XXX	XXX
3899999			Total - Industrial & Miscellaneous (Unaffiliated)									2,238,934,512	XXX	2,202,763,557	2,196,155,922	2,186,865,609	(23,554,170)	(7,860,054)	12,046,517	(841,000)	XXX	XXX	XXX	22,183,466	90,821,269	XXX	XXX
Hybrid Securities - Issuer Obligations																											
151327	20	2						R		2FE	2,099,950	119.880	2,397,500	2,000,000	2,099,950				9.080	9.080	FMAN.		181,600	03/18/2008.	01/1/2049...		
4299999			Hybrid Securities - Issuer Obligations									2,099,950	XXX	2,397,500	2,000,000	2,099,950	0	0	0	0	XXX	XXX	XXX	0	181,600	XXX	XXX
4899999			Total - Hybrid Securities									2,099,950	XXX	2,397,500	2,000,000	2,099,950	0	0	0	0	XXX	XXX	XXX	0	181,600	XXX	XXX
Totals																											
7799999			Total - Issuer Obligations									3,181,341,031	XXX	3,343,585,154	3,071,097,030	3,162,192,596	(23,039,719)	(10,202,568)	12,046,517	(841,000)	XXX	XXX	XXX	38,475,540	131,980,448	XXX	XXX

E10.13

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC 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
7899999	Total - Residential Mortgage-Backed Securities.....					289,512,652	XXX	290,112,579	294,836,080	290,518,354	(141,168)	533,477	0	0	XXX	XXX	XXX	608,316	4,481,165	XXX	XXX
7999999	Total - Commercial Mortgage-Backed Securities.....					170,406,950	XXX	168,699,871	156,336,136	168,458,719	0	(1,598,735)	0	0	XXX	XXX	XXX	606,896	6,263,270	XXX	XXX
8099999	Total - Other Loan-Backed and Structured Securities.....					242,331,347	XXX	259,027,729	251,115,669	244,232,295	(98,571)	353,395	0	0	XXX	XXX	XXX	2,833,309	10,044,173	XXX	XXX
8399999	Grand Total - Bonds.....					3,883,591,980	XXX	4,061,425,333	3,773,384,915	3,865,401,964	(23,279,458)	(10,914,431)	12,046,517	(841,000)	XXX	XXX	XXX	42,524,061	152,769,056	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)																						
338135	2*	6	Fitchburg Gas & Elec Lt Co 5.125% Cum Pf.....			240.000	100.00	79.550	17.723	73.847	17.723	19,092				(1)			(1)		RP3A	06/01/1966.
70867*	11	3	Pennsylvania-American Wtr Co 9.35% Pfd (.....)			2,735.000	100.00		273,500	100.000	273,500	273,500		25,572					0		P2A	04/23/1971.
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated).....									291,223	XXX	291,223	292,592	0	25,572	0	(1)	0	0	(1)	0	XXX	XXX
8999999. Total - Preferred Stocks.....									291,223	XXX	291,223	292,592	0	25,572	0	(1)	0	0	(1)	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2			Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
				3	4			7	8		10	11	12	13	14	15	16		
				F or ei gn			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
CUSIP Identification	Description			Code	gn	Number of Shares													
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																			
300439	20	5	Everyware Global Inc Com.....			580,158,000	4,206,146	7.250	4,206,146	5,470,761				(1,264,616)		(1,264,616)		L	06/02/2015
55303C	2#	7	MGM Com.....	R		35,742,000	2,734,263	76.500	2,734,263	878,590				125,097		125,097		A	12/20/2010
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....							6,940,409	XXX	6,940,409	6,349,351	0	0	0	(1,139,519)	0	(1,139,519)	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																			
63862@	10	3	Nationwide Corp.....			649,510,000	210,279,332	323.751	210,279,332	178,939,615				31,688		31,688		K	12/30/2006
G7538*	10	9	Retention Alternatives Ltd.....		F.	120,000,000				5,200,000						0		K	08/01/2002
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates.....							210,279,332	XXX	210,279,332	184,139,615	0	0	0	31,688	0	31,688	0	XXX	XXX
9799999. Total - Common Stock.....							217,219,741	XXX	217,219,741	190,488,966	0	0	0	(1,107,831)	0	(1,107,831)	0	XXX	XXX
9899999. Total Common and Preferred Stock.....							217,510,964	XXX	217,510,964	190,781,558	0	25,572	0	(1,107,832)	0	(1,107,832)	0	XXX	XXX

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

SCHEDULE D - PART 3

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

1			2		3	4	5		6	7	8	9
CUSIP Identification			Description		Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Special Revenue and Special Assessment												
3138WE	VB	2	FNMA Pool #AS5109	3.500% 06/25/45.....		06/04/2015.....	Morgan/JP/Securities - Bonds.....			19,931,075	19,265,803	18,731
3138YG	XE	7	FNMA Pool #AY3376	3.500% 04/25/45.....		06/23/2015.....	Nomura Securities Int'l Inc.....			24,430,131	23,785,325	30,062
3140E8	FP	8	FNMA Pool #BA3773	3.000% 11/25/45.....		10/27/2015.....	Wells Fargo.....			15,245,780	14,973,221	13,725
31417D	LN	1	FNMA Pool #AB6632	3.500% 10/25/42.....		10/20/2015.....	Nomura Securities Int'l Inc.....			51,725,248	49,438,708	52,872
46874T	DT	6	Jackson TN Hospital Rev Preref Jackson M.....			04/30/2015.....	Tax Free Exchange.....			4,564,554	4,640,000	20,091
46874T	EE	8	Jackson TN Hospital Rev Unref Jackson Ma.....			04/30/2015.....	Tax Free Exchange.....			1,635,907	1,685,000	7,296
576051	LK	0	Massachusetts St Wr Rs Aut Rev Preref Re.....			02/24/2015.....	Tax Free Exchange.....			822,320	800,000	2,683
576051	MA	1	Massachusetts St Wr Rs Aut Rev Preref 20.....			05/20/2015.....	Tax Free Exchange.....			7,446,829	7,270,000	115,563
576051	MC	7	Massachusetts St Wr Rs Aut Rev Unref 201.....			05/20/2015.....	Tax Free Exchange.....			4,731,417	4,635,000	73,677
594615	CB	0	Michigan St Bldg Auth Rev LBASS Zero Cpn.....			09/10/2015.....	Tax Free Exchange.....			921,298	1,050,000	
594615	CV	6	Michigan St Bldg Auth Rev Unref LBASS Ze.....			09/10/2015.....	Tax Free Exchange.....			5,495,881	6,320,000	
66285W	NG	7	North Texas Tollway Auth Rev Ref-Ser A.....			04/09/2015.....	Morgan/JP/Securities - Bonds.....			4,542,000	4,000,000	
836753	KH	5	South Broward Hospital FL Rev Preref Ref.....			05/01/2015.....	Tax Free Exchange.....			5,157,623	5,120,000	
836753	KU	6	South Broward Hospital FL Rev Unref Ref.....			05/01/2015.....	Tax Free Exchange.....			1,900,684	1,880,000	
86657M	BD	7	Sumter Landing FL CDD Rec Rev Txbl Ref.....			09/25/2015.....	Citigroup.....			10,000,000	10,000,000	
92706N	DE	0	VLG Center FL CDD Rec Rev Txbl Ref.....			09/23/2015.....	Raymond James & Assoc Inc.....			5,429,246	5,155,000	100,112
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....									163,979,993	160,018,057	434,812
Bonds - Industrial and Miscellaneous												
001192	AL	7	AGL Capital Corp Sr Nt.....			12/18/2015.....	Jeffries & Co Inc.....			1,015,230	1,000,000	3,767
00287Y	AQ	2	ABBVIE Inc Sr Nt	3.600% 05/14/25.....		05/05/2015.....	Bank of America BISD Dealer.....			4,991,250	5,000,000	
023608	AG	7	Ameren Corp Sr Nt	3.650% 02/15/26.....		11/17/2015.....	Various.....			10,013,060	10,000,000	
03305@	AB	0	Anchor Hocking Exit Term Ln Nt 1.....			06/02/2015.....	Tax Free Exchange.....			2,968,005	3,027,792	
03765P	AA	1	Apidos CLO CLO Ser 2015-21A Cl A1.....			09/01/2015.....	Morgan/JP/Securities - Bonds.....			3,982,000	4,000,000	14,791
09062X	AC	7	Biogen Inc Sr Nt	2.900% 09/15/20.....		09/10/2015.....	Goldman Sachs & Company.....			4,989,600	5,000,000	
12593J	BE	5	Comm Mortgage Trust CMBS Ser 2015-CR24 C.....			07/24/2015.....	Deutsche Bank Securities.....			15,149,318	15,000,000	7,150
12650Y	AG	8	Credit Suisse Mortgage Trust CMBS Ser 20.....			12/04/2015.....	Credit Suisse First Boston.....			10,235,550	10,000,000	22,971
14040H	BJ	3	Capital One Financial Corp Sr Nt.....			10/26/2015.....	Credit Suisse First Boston.....			4,999,600	5,000,000	
17323T	AA	8	Citigroup Mtg Loan Tr RMBS Ser 2015-RP2.....			06/09/2015.....	Citigroup.....			14,115,426	14,197,663	55,213
174610	AJ	4	Citizens Financial Group Sub Nt.....			12/17/2015.....	Jeffries & Co Inc.....			4,038,160	4,000,000	68,633
205887	BR	2	ConAgra Foods Inc Sr Nt.....			12/08/2015.....	Various.....			4,804,800	5,000,000	60,444
25674D	AC	7	Dollar Tree Inc Term Ln B Nt 1.....			03/11/2015.....	Morgan/JP/Securities - Bonds.....			15,942,066	15,833,734	
29379V	BH	5	Enterprise Products Operations Sr Nt.....			05/04/2015.....	Wells Fargo.....			1,992,700	2,000,000	
30161M	AH	6	Exelon Generation Co LLC Sr Nt.....			10/07/2015.....	Barclays Capital.....			2,098,000	2,000,000	2,667
345397	XA	6	Ford Motor Cr Co Sr Nt.....			01/06/2015.....	Goldman Sachs & Company.....			5,500,000	5,500,000	
35671D	AU	9	Freeport-McMoran Copper & Gold Sr Nt.....			05/07/2015.....	Various.....			6,712,728	7,150,000	47,397
38141G	VP	6	Goldman Sachs Group Inc Sr Nt.....			10/16/2015.....	Goldman Sachs & Company.....			5,502,405	5,500,000	6,875
404121	AC	9	HCA Inc 1st Lien Nt	6.500% 02/15/20.....		09/09/2015.....	Barclays Capital.....			2,235,000	2,000,000	10,472
423074	AZ	6	Heinz /H J/ Co Nt	2.800% 07/02/20.....		06/23/2015.....	Citigroup.....			7,981,840	8,000,000	
423457	AB	6	Helmerich & Payne Intl Sr Nt.....			08/14/2015.....	Tax Free Exchange.....			1,280,673	1,250,000	23,411
485170	AK	0	Kansas City Southern Inds Inc Sr Nt.....			12/09/2015.....	Tax Free Exchange.....			2,148,145	2,120,000	
491674	BK	2	Kentucky Utilities Co 1st Mtg Bd.....			09/21/2015.....	Morgan/JP/Securities - Bonds.....			2,498,925	2,500,000	
49327M	2K	9	Key Bank NA Sr Nt	3.300% 06/01/25.....		05/27/2015.....	KeyCorp.....			9,976,300	10,000,000	
49446R	AN	9	Kimco Realty Corp Sr Nt.....			10/07/2015.....	Wells Fargo.....			2,482,975	2,500,000	
53117C	AR	3	Liberty Property LP Sr Nt.....			05/06/2015.....	Morgan/JP/Securities - Bonds.....			5,916,300	6,000,000	29,375
539830	BH	1	Lockheed Martin Corp Sr Nt.....			11/17/2015.....	Various.....			4,971,880	5,000,000	
542514	HT	4	Long Beach Mtg Loan Tr RMBS Ser 2004-4 C.....			09/29/2015.....	Morgan Stanley & Co Inc.....			14,314,850	15,310,000	3,256

SCHEDULE D - PART 3

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

1			2		3	4	5		6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends		
58504F	AC	9	Medpace Holdings Inc Term Ln Nt 1.....		07/31/2015.....	Tax Free Exchange.....		7,327,393	7,358,491			
585055	BS	4	Medtronic Inc Sr Nt 3.500% 03/15/25.....		09/02/2015.....	Tax Free Exchange.....		6,082,769	6,000,000	97,417		
617446	8C	6	Morgan Stanley Dean Witter Sr Nt.....		10/16/2015.....	Morgan Stanley & Co Inc.....		2,588,425	2,500,000	24,444		
61761J	ZN	2	Morgan Stanley Sub Nt 3.950% 04/23/27.....		05/12/2015.....	Morgan Stanley & Co Inc.....		4,097,510	4,250,000	10,259		
61764X	BG	9	Morgan Stanley BAML Tr CMBS Ser 2015-C21.....		02/13/2015.....	Morgan Stanley & Co Inc.....		10,299,570	10,000,000	21,875		
629377	BS	0	NRG Energy Inc Sr Nt 7.875% 05/15/21.....		09/10/2015.....	Barclays Capital.....		2,035,095	1,929,000	50,542		
64828Y	AQ	4	New Residential Mtg Ln Tr RMBS Ser 2014.....		08/12/2015.....	Raymond James & Assoc Inc.....		5,002,043	4,894,966	8,158		
64828Y	AR	2	New Residential Mtg Ln Tr RMBS Ser 2014.....		05/15/2015.....	Bank of America BISD Dealer.....				(56)		
64829C	AD	0	New Residential Mtg Ln Tr RMBS Ser 2015.....		06/23/2015.....	Bank of America BISD Dealer.....		6,845,260	6,683,840	16,710		
69362B	BA	9	PSEG Power LLC Sr Nt 4.300% 11/15/23.....		05/28/2015.....	Morgan Stanley & Co Inc.....		2,111,380	2,000,000	4,061		
693656	AA	8	PVH CORP Sr Nt 4.500% 12/15/22.....		09/17/2015.....	Citigroup.....		4,488,750	4,500,000	53,813		
713448	DC	9	Pepsico Inc Sr Nt 2.150% 10/14/20.....		10/08/2015.....	Bank of America BISD Dealer.....		2,497,300	2,500,000			
74044W	A*	3	Pregis Holding I Corp 1st Lien TL B Nt 1.....		06/30/2015.....	Tax Free Exchange.....		4,351,641	4,368,943			
74967D	AA	5	RMAT RMBS Ser 2015-RPL1 CI A1.....		06/12/2015.....	Wells Fargo.....		15,613,437	15,613,437			
761713	BR	6	Reynolds American Inc Sr Nt.....		12/23/2015.....	Tax Free Exchange.....		4,997,450	5,000,000	38,972		
82570J	AE	6	Vencore Inc (SI Org Inc) 1st Lien TL Nt.....		06/09/2015.....	Tax Free Exchange.....		128,336	128,336	1,435		
82967N	AJ	7	Sirius XM Radio Inc Nt.....		09/09/2015.....	Barclays Capital.....		626,563	625,000	8,780		
82967N	AQ	1	Sirius XM Radio Inc Nt.....		09/09/2015.....	Citigroup.....		657,031	625,000	16,625		
832696	AK	4	Smucker JM Co Sr Nt 3.500% 03/15/25.....		10/13/2015.....	Tax Free Exchange.....		5,617,542	5,755,000	15,666		
842400	GF	4	Southern CA Edison Co 1st Mtg Bd.....		01/13/2015.....	Morgan/JP/Securities - Bonds.....		4,178,571	4,178,571			
871829	AX	5	Sysco Corp Sr Nt 2.600% 10/01/20.....		09/23/2015.....	Goldman Sachs & Company.....		4,990,450	5,000,000			
887317	AW	5	Time Warner Inc Sr Nt 3.600% 07/15/25.....		05/28/2015.....	Merrill Lynch.....		4,988,000	5,000,000			
90131H	BL	8	21st Century Fox America Sr Nt.....		04/06/2015.....	Tax Free Exchange.....		10,852,158	10,000,000	260,458		
90261X	HK	1	Swiss Bank Corp-NY Sr Nt.....	E.....	05/27/2015.....	UBS Warburg London.....		7,970,240	8,000,000	33,944		
90346Y	AE	9	US Shipping Corp Term Ln B2 Nt 1.....		12/31/2015.....	Tax Free Exchange.....		8,158,231	8,195,405			
94988M	AA	8	Wells Fargo Comm Mgt Tr CMBS Ser 2013-BT.....		04/09/2015.....	Wells Fargo.....		10,560,547	10,000,000	12,798		
94989E	AH	0	Wells Fargo Comm Mtg Tr CMBS Ser 2015-LC.....		03/26/2015.....	Wells Fargo.....		7,462,948		99,353		
448058	C*	6	Husky Injection Molding 1st Lien Term Ln.....	I.....	03/20/2015.....	Tax Free Exchange.....		1,971,076	1,997,557	20,475		
654677	AB	9	Niska Gas Storage Can Fin Sr Nt.....	A.....	01/09/2015.....	Tax Free Exchange.....		9,777,600	10,000,000	176,944		
00507U	AS	0	Actavis Funding SCS Sr Nt.....	F.....	03/03/2015.....	Various.....		6,994,436	7,000,000			
40052V	AC	8	Grupo Bimbo SAB De CV Sr Nt.....	F.....	01/08/2015.....	Jeffries & Co Inc.....		5,076,800	5,000,000	8,611		
74986@	AE	1	RREEF America REIT II Inc Sr Nt.....	F.....	06/25/2015.....	Direct.....		10,635,300	10,000,000	17,200		
82620K	AE	3	Siemens Financieringsmat Sr Nt.....	F.....	10/09/2015.....	Various.....		12,930,320	13,000,000	99,396		
3899999. Total - Bonds - Industrial and Miscellaneous.....								364,770,958	355,992,735	1,454,302		
8399997. Total - Bonds - Part 3.....								528,750,951	516,010,792	1,889,114		
8399998. Total - Bonds - Summary Item from Part 5.....								91,201,860	91,417,010	295,396		
8399999. Total - Bonds.....								619,952,811	607,427,802	2,184,510		
Common Stocks - Industrial and Miscellaneous												
300439	20	5	Everyware Global Inc Com.....		06/02/2015.....	Taxable Exchange.....	580,158,000	5,470,761	XXX			
9099999. Total - Common Stocks - Industrial and Miscellaneous.....								5,470,761	XXX	0		
9799997. Total - Common Stocks - Part 3.....								5,470,761	XXX	0		
9799999. Total - Common Stocks.....								5,470,761	XXX	0		
9899999. Total - Preferred and Common Stocks.....								5,470,761	XXX	0		
9999999. Total - Bonds, Preferred and Common Stocks.....								625,423,572	XXX	2,184,510		

SCHEDULE D - PART 4

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

1			2			3 F o r e i g n	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					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																									
455780	AG	1	Indonesia (Republic of) AID Sr Nt.....	..	12/01/2015.	Redemption	100.0000.....		100,000	100,000	109,000	104,099	.....	.....(4,099)		(4,099)		100,000			0	6,675	06/01/2021.		
491798	AA	2	Kenya (Republic of) AID Sr Nt.....	..	10/15/2015.	Redemption	100.0000.....		100,000	100,000	109,250	102,928	.....	.....(2,928)		(2,928)		100,000			0	7,500	10/15/2018.		
62938L	AA	8	NRRC-B Facilities Corp CTL GSA Backed.....	..	10/15/2015.	Redemption	100.0000.....		600,000	600,000	600,000	600,000	.....			.....0		600,000			0	30,140	04/15/2022.		
911760	HH	2	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z.....	..	12/01/2015.	Paydown.....			307,035	307,035	305,509	305,751	.....	.....1,284		1,284		307,035			0	11,058	06/15/2026.		
911760	LQ	7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 CI 1.....	..	12/01/2015.	Paydown.....			57,479	57,479	60,353	59,003	.....	.....(1,524)		(1,524)		57,479			0	1,976	06/15/2028.		
0599999. Total - Bonds - U.S. Government.....									1,164,514	1,164,514	1,184,112	1,171,781	0	(7,267)	0	(7,267)	0	1,164,514	0	0	0	57,349	XXX		
Bonds - U.S. States, Territories and Possessions																									
341535	A7	7	Florida St Bd Ed GO Cap Outlay Ser D.....	..	06/01/2015.	Call	101.0000.....		3,393,600	3,360,000	3,595,939	3,398,369	.....	.....(4,769)		(4,769)		3,393,600			0	84,000	06/01/2019.		
341535	A9	3	Florida St Bd Ed GO Cap Outlay Ser D.....	..	06/01/2015.	Call	101.0000.....		2,732,050	2,705,000	2,876,172	2,732,929	.....	.....(879)		(879)		2,732,050			0	67,625	06/01/2021.		
57582N	DN	2	Massachusetts St GO Cons Ln Ser C.....	..	11/01/2015.	Maturity.....			3,500,000	3,500,000	3,877,475	3,530,450	.....	.....(30,450)		(30,450)		3,500,000			0	192,500	11/01/2015.		
641460	ZQ	6	Nevada St GO Ref Cap Impt Ser A.....	..	02/01/2015.	Call	100.0000.....		3,000,000	3,000,000	3,287,460	3,002,975	.....	.....(2,975)		(2,975)		3,000,000			0	75,000	02/01/2016.		
93974A	7N	8	Washington St GO Ser D.....	..	01/01/2015.	Call	100.0000.....		10,700,000	10,700,000	11,548,403	10,700,000	.....			.....0		10,700,000			0	267,500	01/01/2018.		
93974A	7S	7	Washington St GO Ser D.....	..	01/01/2015.	Call	100.0000.....		5,000,000	5,000,000	5,350,850	5,000,000	.....			.....0		5,000,000			0	125,000	01/01/2022.		
1799999. Total - Bonds - U.S. States, Territories & Possessions.....									28,325,650	28,265,000	30,536,299	28,364,723	0	(39,073)	0	(39,073)	0	28,325,650	0	0	0	811,625	XXX		
Bonds - U.S. Political Subdivisions of States																									
160069	NP	1	Charleston Cnty SC GO Trans Sales Tax.....	..	11/01/2015.	Call	100.0000.....		3,100,000	3,100,000	3,282,590	3,119,021	.....	.....(19,021)		(19,021)		3,100,000			0	155,000	11/01/2018.		
181059	BT	2	Clark Cnty NV Sch Dist GO Ref Ser B.....	..	06/15/2015.	Maturity.....			8,345,000	8,345,000	9,150,543	8,387,749	.....	.....(42,749)		(42,749)		8,345,000			0	208,625	06/15/2015.		
674735	G9	0	Ocean Cnty NJ GO Ref 5.000% 11/01/16.....	..	11/01/2015.	Call	100.0000.....		2,000,000	2,000,000	2,186,640	2,018,112	.....	.....(18,112)		(18,112)		2,000,000			0	100,000	11/01/2016.		
833714	E6	1	Socorro Indpt Sch Dist TX GO Ref.....	..	08/15/2015.	Call	100.0000.....		5,120,000	5,120,000	5,602,765	5,155,122	.....	.....(35,122)		(35,122)		5,120,000			0	268,800	08/15/2016.		
2499999. Total - Bonds - U.S. Political Subdivisions of States.....									18,565,000	18,565,000	20,222,538	18,680,004	0	(115,004)	0	(115,004)	0	18,565,000	0	0	0	732,425	XXX		
Bonds - U.S. Special Revenue and Special Assessment																									
10146R	CP	7	Boulder Cnty Opn Spc CITF Rev Ser C.....	..	01/01/2015.	Call	100.0000.....		3,300,000	3,300,000	3,526,083	3,300,000	.....			.....0		3,300,000			0	82,500	01/01/2019.		
160131	AY	4	Charleston Cty SC Sch Dist Rev LBASS Ed.....	..	12/01/2015.	Redemption	100.0000.....		2,500,000	2,500,000	2,659,450	2,517,708	.....	.....(17,708)		(17,708)		2,500,000			0	131,250	12/01/2020.		
196454	EC	2	Colorado Dept Tran Rev Ref Transn Antic.....	..	06/15/2015.	Maturity.....			4,000,000	4,000,000	4,542,880	4,025,768	.....	.....(25,768)		(25,768)		4,000,000			0	110,000	06/15/2015.		
312905	KJ	0	FHLMC REMIC Ser 1060-X.....	..	12/01/2015.	Paydown.....			12,728	12,728	13,008	12,890	.....	.....(163)		(163)		12,728			0	426	03/15/2021.		
312906	E5	5	FHLMC REMIC Ser 1116-XA.....	..	12/01/2015.	Paydown.....			6,572	6,572	6,325	6,483	.....	.....89		89		6,572			0	302	08/15/2021.		
31339D	KD	9	FHLMC REMIC Ser 2415 CE.....	..	12/01/2015.	Paydown.....			163,182	163,182	168,486	163,737	.....	.....(555)		(555)		163,182			0	4,611	02/15/2017.		
3133T3	Q2	7	FHLMC REMIC Ser 1674-Z.....	..	12/01/2015.	Paydown.....			30,055	30,055	31,095	30,564	.....	.....(509)		(509)		30,055			0	1,136	02/15/2024.		
3133T3	X8	6	FHLMC REMIC Ser 1683 Z.....	..	12/01/2015.	Paydown.....			332,414	332,414	334,499	332,842	.....	.....(428)		(428)		332,414			0	10,153	02/15/2024.		
3133TC	6P	8	FHLMC Structured Ser 2008 M.....	..	12/01/2015.	Paydown.....			46,133	46,133	47,877	47,154	.....	.....(1,021)		(1,021)		46,133			0	1,729	11/20/2027.		
31340Y	BH	1	FHLMC REMIC Ser 6-C 9.050% 06/15/19.....	..	12/15/2015.	Paydown.....			1,831	1,831	1,955	1,869	.....	.....(38)		(38)		1,831			0	89	06/15/2019.		
31340Y	KX	6	FHLMC REMIC Ser 33-D 8.000% 04/15/20.....	..	12/15/2015.	Paydown.....			3,597	3,597	3,837	3,630	.....	.....(33)		(33)		3,597			0	150	04/15/2020.		
31340Y	QS	1	FHLMC REMIC Ser 46-B 7.800% 09/15/20.....	..	12/15/2015.	Paydown.....			4,881	4,881	5,153	4,954	.....	.....(73)		(73)		4,881			0	200	09/15/2020.		
31358K	7A	0	FNMA REMIC Ser 1991-164PX.....	..	12/01/2015.	Paydown.....			43,804	43,804	45,491	44,487	.....	.....(683)		(683)		43,804			0	1,696	12/25/2021.		
31358L	VM	5	FNMA REMIC Ser G92-14Z.....	..	12/01/2015.	Paydown.....			35,256	35,256	35,812	35,439	.....	.....(183)		(183)		35,256			0	1,342	02/25/2022.		
31359B	DN	4	FNMA REMIC Ser 1993-115G.....	..	12/01/2015.	Paydown.....			51,576	51,576	47,448	50,219	.....	.....1,357		1,357		51,576			0	1,511	07/25/2023.		
31359B	ZK	6	FNMA REMIC Ser 1993-119GA.....	..	12/01/2015.	Paydown.....			34,748	34,748	34,292	34,507	.....	.....241		241		34,748			0	1,203	07/25/2023.		
31359K	2K	2	FNMA REMIC Ser 1996-M7 CI Z.....	..	12/01/2015.	Paydown.....			2,051	2,051	2,000	2,009	.....	.....42		42		2,051			0	75	05/17/2036.		
31359P	DJ	2	FNMA ACES Ser 1997-M2 CI Z.....	..	12/01/2015.	Paydown.....			6,567	6,567	7,053	6,960	.....	.....(393)		(393)		6,567			0	256	01/17/2037.		
313602	3E	2	FNMA REMIC Ser 1989-67D.....	..	12/01/2015.	Paydown.....			4,539	4,539	4,524	4,514	.....	.....25		25		4,539			0	235	10/25/2019.		
313602	W4	2	FNMA REMIC Ser 1989-62G.....	..	12/01/2015.	Paydown.....			9,764	9,764	9,935	9,636	.....	.....128		128		9,764			0	408	10/25/2019.		
313603	2H	4	FNMA REMIC Ser 1990-35E.....	..	12/01/2015.	Paydown.....			5,165	5,165	5,160	5,138	.....	.....26		26		5,165			0	263	04/25/2020.		

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		
							Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	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			
CUSIP Identification	Description													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.									
313603 SJ 7	FNMA REMIC Ser 1990-41D.....						12/01/2015.	Paydown.....		40,431	40,431	40,172	40,174	.....	.....257	.....	.....257	.....	.....40,431	.....	.....	.....0	1,963	04/25/2020.			
313603 JJ 2	FNMA REMIC Ser 1989-90E.....						12/01/2015.	Paydown.....		5,770	5,770	5,665	5,720	.....	.....50	.....	.....50	.....	.....5,770	.....	.....	.....0	264	12/25/2019.			
31377M AP 6	FNMA DUS Pool #380814 6.030% 12/25/19.....						12/01/2015.	Paydown.....		260,973	260,973	280,098	266,740	.....	.....(5,767)	.....	.....(5,767)	.....	.....260,973	.....	.....	.....0	8,610	12/25/2019.			
31377T KU 9	FNMA DUS Pool #386507 5.690% 11/25/18.....						12/01/2015.	Paydown.....		72,529	72,529	75,091	73,065	.....	.....(536)	.....	.....(536)	.....	.....72,529	.....	.....	.....0	2,256	11/25/2018.			
31392E F5 4	FNMA REMIC Ser 2002-65 CI HC.....						12/01/2015.	Paydown.....		47,683	47,683	48,063	47,633	.....	.....50	.....	.....50	.....	.....47,683	.....	.....	.....0	1,147	10/25/2017.			
31392V KE 1	FHLMC REMIC Ser 2497 OE.....						12/01/2015.	Paydown.....		132,087	132,087	134,729	132,420	.....	.....(332)	.....	.....(332)	.....	.....132,087	.....	.....	.....0	3,766	09/15/2017.			
341507 QS 3	Florida St Bd Ed Lottery Rev Ser A.....						07/01/2015.	Call 101.0000.....		10,458,550	10,355,000	10,999,495	10,465,210	.....	.....(6,660)	.....	.....(6,660)	.....	.....10,458,550	.....	.....	.....0	517,750	07/01/2022.			
34160W KC 7	Florida St Dept Env Protn Rev Preservati.....						07/01/2015.	Call 101.0000.....		3,752,150	3,715,000	4,087,466	3,772,399	.....	.....(20,249)	.....	.....(20,249)	.....	.....3,752,150	.....	.....	.....0	185,750	07/01/2017.			
422341 AU 1	Heartland SD Cons Pwr El Rev Ser 1977.....						01/01/2015.	Call 100.0000.....		510,000	510,000	379,248	498,339	.....	.....11,661	.....	.....11,661	.....	.....510,000	.....	.....	.....0	16,256	01/01/2016.			
452226 4U 4	Illinois St Sales Tax Rev.....						06/15/2015.	Call 100.0000.....		2,125,000	2,125,000	2,310,258	2,134,846	.....	.....(9,846)	.....	.....(9,846)	.....	.....2,125,000	.....	.....	.....0	53,125	06/15/2018.			
462462 BM 3	Iowa Hsg Fin Auth Rev LBASS MF FHA Ins M.....						04/01/2015.	Call 100.0000.....		70,000	70,000	60,536	66,507	.....	.....3,493	.....	.....3,493	.....	.....70,000	.....	.....	.....0	2,100	04/01/2021.			
46874T CH 3	Jackson TN Hospital Rev Ref & Impt Jacks.....						04/30/2015.	Tax Free Exchange.....		6,200,461	6,325,000	6,163,902	6,198,328	.....	.....2,134	.....	.....2,134	.....	.....6,200,461	.....	.....	.....0	197,371	04/01/2028.			
576049 H9 4	Massachusetts St Wr Rs Aut Rev Ref Gen S.....						02/24/2015.	Tax Free Exchange.....		13,028,208	12,705,000	14,052,492	13,046,779	.....	.....(18,571)	.....	.....(18,571)	.....	.....13,028,208	.....	.....	.....0	376,121	08/01/2018.			
594614 E7 0	Michigan St Bldg Auth Rev LBASS Zero Cpn.....						09/10/2015.	Tax Free Exchange.....		6,417,179	7,370,000	4,289,635	6,221,821	.....	.....195,358	.....	.....195,358	.....	.....6,417,179	.....	.....	.....0	.....	10/15/2018.			
647200 MA 9	New Mexico Mtg Fin Auth Rev LBASS AMT SF.....						07/01/2015.	Call 100.0000.....		10,000	10,000	10,000	10,000	.....	.....	.....	.....0	.....	.....10,000	.....	.....	.....0	485	07/01/2026.			
647200 NU 4	New Mexico Mtg Fin Auth Rev LBASS AMT SF.....						07/01/2015.	Call 100.0000.....		20,000	20,000	20,000	20,000	.....	.....	.....	.....0	.....	.....20,000	.....	.....	.....0	940	07/01/2021.			
677377 2M 4	Ohio St Hsg Fin Agy SF Mtg Rev LBASS Txb.....						12/01/2015.	Call 100.0000.....		1,500,000	1,500,000	1,500,000	1,500,000	.....	.....	.....	.....0	.....	.....1,500,000	.....	.....	.....0	22,871	11/01/2041.			
67766W MP 4	Ohio St Wtr Dev Auth Rev Wtr Quality Ser.....						06/01/2015.	Call 100.0000.....		5,185,000	5,185,000	6,119,285	5,258,516	.....	.....(73,516)	.....	.....(73,516)	.....	.....5,185,000	.....	.....	.....0	129,625	12/01/2021.			
67766W NH 1	Ohio St Wtr Dev Auth Rev Wtr Quality Ser.....						06/01/2015.	Call 100.0000.....		1,165,000	1,165,000	1,322,811	1,177,659	.....	.....(12,659)	.....	.....(12,659)	.....	.....1,165,000	.....	.....	.....0	29,125	12/01/2021.			
836753 GX 5	South Broward Hospital FL Rev Ref Hosp.....						05/01/2015.	Tax Free Exchange.....		7,058,307	7,000,000	7,492,800	7,077,049	.....	.....(18,742)	.....	.....(18,742)	.....	.....7,058,307	.....	.....	.....0	175,000	05/01/2017.			
92812U VK 1	Virginia St Hsg Dev Auth Rev LBASS AMT S.....						08/01/2015.	Call 100.0000.....		10,000,000	10,000,000	10,000,000	10,000,000	.....	.....	.....	.....0	.....	.....10,000,000	.....	.....	.....0	547,083	07/01/2026.			
958697 AW 4	Western MN Mun Pwr Agy Rev Ser 1977-A.....						01/01/2015.	Call 100.0000.....		35,000	35,000	34,825	34,988	.....	.....12	.....	.....12	.....	.....35,000	.....	.....	.....0	1,116	01/01/2016.			
976710 HU 0	Wisconsin Hsg Fin Auth Rev LBASS Multi F.....						06/01/2015.	Call 100.0000.....		20,000	20,000	18,578	19,734	.....	.....266	.....	.....266	.....	.....20,000	.....	.....	.....0	610	06/01/2021.			
977123 TL 2	Wisconsin St Trans Rev Ref.....						07/01/2015.	Maturity.....		10,000,000	10,000,000	10,776,800	10,051,420	.....	.....(51,420)	.....	.....(51,420)	.....	.....10,000,000	.....	.....	.....0	525,000	07/01/2015.			
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....									88,709,191	89,264,336	91,753,772	88,759,855	0	(50,664)	0	(50,664)	0	88,709,191	0	0	0	3,147,869	XXX			
Bonds - Industrial and Miscellaneous																											
01082# AA 3	Alameda Cnty CA CTL Ser 2002-A.....						12/15/2015.	Redemption 100.0000.....		133,487	133,487	141,496	137,152	.....	.....(3,665)	.....	.....(3,665)	.....	.....133,487	.....	.....	.....0	5,485	06/15/2021.			
01877K AB 9	Alliance Pipeline LP Sr Nt.....						12/31/2015.	Redemption 100.0000.....		142,857	142,857	142,857	142,857	.....	.....	.....	.....0	.....	.....142,857	.....	.....	.....0	7,496	12/31/2019.			
02150W AB 9	Countrywide Alternative Ln Tr RMBS Ser 2.....						12/01/2015.	Paydown.....		170,652	399,650	372,846	372,846	.....	.....	.....	.....0	.....	.....372,846	.....	.....(202,194)	(202,194)	6,381	03/25/2047.			
02376T AC 2	American Airlines Inc LBASS EETC Ser 201.....						07/15/2015.	Redemption 100.0000.....		976,106	976,106	976,106	976,106	.....	.....	.....	.....0	.....	.....976,106	.....	.....	.....0	38,751	07/15/2020.			
02377U AB 0	American Airlines Inc LBASS PTC Ser 2013.....						07/15/2015.	Redemption 100.0000.....		83,752	83,752	87,537	87,243	.....	.....(3,490)	.....	.....(3,490)	.....	.....83,752	.....	.....	.....0	3,380	01/15/2023.			
03305D AD 9	Anchor Hocking (Oneida) Term Ln Nt 1.....						03/31/2015.	Redemption 100.0000.....		36,202	36,202	20,997	20,997	.....	.....15,205	.....	.....15,205	.....	.....36,202	.....	.....	.....0	701	04/22/2019.			
03305D AD 9	Anchor Hocking (Oneida) Term Ln Nt 5.....						06/02/2015.	Taxable Exchange.....		5,422,497	14,269,730	7,286,519	8,276,443	.....	.....5,989	1	995,909	(989,919)	7,286,524	.....	.....(1,864,027)	(1,864,027)	365,659	04/22/2019.			
05344A AN 1	Avalon IV Cap Ltd CLO Ser 2012-1AR CI AR.....						10/19/2015.	Paydown.....		1,397,836	1,397,836	1,397,836	1,397,836	.....	.....	.....	.....0	.....	.....1,397,836	.....	.....	.....0	16,428	04/17/2023.			
055385 AA 6	BFC Guaranty Corp CTL 6.250% 12/01/17.....						12/01/2015.	Redemption 100.0000.....		242,599	242,599	233,876	240,255	.....	.....2,345	.....	.....2,345	.....	.....242,599	.....	.....	.....0	15,162	12/01/2017.			
05549@ AA 3	BJs Wholesale Club Inc CTL (HG Bowie Rea.....						12/15/2015.	Redemption 100.0000.....		146,051	146,051	147,460	146,740	.....	.....(689)	.....	.....(689)	.....	.....146,051	.....	.....	.....0	5,556	05/15/2022.			
117017 AA 1	Brunswick & Glynn Co Dev Auth CTL Rev Le.....						10/15/2015.	Redemption 100.0000.....		274,382	274,382	274,382	274,382	.....	.....	.....	.....0	.....	.....274,382	.....	.....	.....0	14,966	10/15/2022.			
117017 AB 9	Brunswick & Glynn Co Dev Auth CTL Rev Le.....						08/15/2015.	Redemption 100.0000.....		165,998	165,998	165,998	165,998	.....	.....	.....	.....0	.....	.....165,998	.....	.....	.....0	7,829	02/15/2023.			
117017 AC 7	Brunswick & Glynn Co Dev Auth CTL Rev Le.....						07/15/2015.	Redemption 100.0000.....		257,918	257,918	257,918	257,918	.....	.....	.....	.....0	.....	.....257,918	.....	.....	.....0	11,621	01/15/2024.			
12630U AD 8	Cablevision (CSC Holdings) Term Ln B Nt.....						10/05/2015.	Various.....		1,487,929	1,489,791	1,482,342	1,455,153	.....	.....28,861	766	29,627	.....	.....1,484,781	.....	.....3,148	3,148	30,555	04/17/2020.			
12630U AD 8	Cablevision (CSC Holdings) Term Ln B Nt.....						12/31/2015.	Redemption 100.0000.....		538,479	538,479	535,786	525,959	.....	.....10,432	2,088	12,520	.....	.....538,479	.....	.....	.....0	4,968	04/17/2020.			
12644* AC 1	CTL Cap Tr CTL Ser 2002-3 Anchorage.....						12/15/2015.	Redemption 100.0000.....		80,643	80,643	80,643	80,643	.....	.....	.....	.....0	.....	.....80,643	.....	.....	.....0	3,220	12/15/2026.			
12644@ AX 3	CTL Cap Tr CTL Lowes 7.070% 08/15/21.....						08/15/2015.	Redemption 100.0000.....		118,321	118,321	118,321	118,321	.....	.....	.....	.....0	.....	.....118,321	.....	.....	.....0	6,310	08/15/2021.			

SCHEDULE D - PART 4

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

E14.2

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
CUSIP Identification																						
12644@ BR 5					12/15/2015.	Redemption 100.0000.....		150,620	150,620	150,620	150,620				0		150,620			0	5,482	10/15/2022.
12644@ BX 2					12/15/2015.	Redemption 100.0000.....		91,526	91,526	91,526	91,526				0		91,526			0	2,495	01/15/2025.
126650 BP 4					12/10/2015.	Redemption 100.0000.....		220,688	220,688	249,549	248,078		(27,391)		(27,391)		220,688			0	7,282	12/10/2028.
126650 BQ 2					12/10/2015.	Redemption 100.0000.....		64,618	64,618	59,346	60,401		4,217		4,217		64,618			0	2,456	01/10/2030.
126650 BS 8					12/10/2015.	Redemption 100.0000.....		42,477	42,477	53,995	53,709		(11,232)		(11,232)		42,477			0	1,747	01/10/2032.
12668B EJ 8					12/01/2015.	Paydown.....		1,255,688	1,452,277	1,298,357	1,298,357				0		1,298,357		(42,669)	(42,669)	40,166	02/25/2036.
12669E Y9 1					06/01/2015.	Paydown.....		3,144,589	3,144,589	3,022,736	3,066,821		77,768		77,768		3,144,589			0	79,860	10/25/2033.
131347 BY 1					12/07/2015.	Call 103.0000.....		1,425,520	1,384,000	1,524,130	1,514,008		(88,488)		(88,488)		1,425,520			0	151,981	01/15/2023.
144527 AB 4					12/29/2015.	Paydown.....		1,410,331	1,410,331	1,409,905	1,409,905		427		427		1,410,331			0	2,933	02/25/2037.
24702N AD 2					10/30/2015.	Redemption 100.0000.....		173,154	173,154	172,289	172,134	341	679		1,020		173,154			0	4,155	10/29/2018.
264147 A* 0					05/20/2015.	UBS Warburg London.....		6,090,000	6,105,263	6,073,524	6,080,455	7,257	2,387		9,644		6,090,099		(99)	(99)	145,000	06/28/2017.
264147 A* 0					02/27/2015.	Redemption 100.0000.....		763,158	763,158	756,863	759,668		3,490		3,490		763,158			0	9,868	06/28/2017.
268617 BH 9					01/01/2015.	Income only.....									0					0	26,046	01/15/2027.
301965 CE 7					12/01/2015.	Paydown.....		75,114	75,114	74,806	74,535	292	286		578		75,114			0	3,272	05/18/2026.
35671D BG 9					12/30/2015.	Various.....		11,335,935	13,700,000	13,703,737	13,703,235		(811)		(811)		13,702,425		(2,366,490)	(2,366,490)	406,432	03/15/2020.
36228F C3 8					12/01/2015.	Paydown.....		51,192	51,192	51,191	51,119		73		73		51,192			0	1,263	11/25/2033.
362341 Q6 9					12/01/2015.	Paydown.....		805,514	805,514	739,768	739,768		65,746		65,746		805,514			0	24,478	12/25/2035.
39538W CZ 9					12/15/2015.	Paydown.....		220,415	220,415	123,178	123,178		97,237		97,237		220,415			0	2,065	09/15/2030.
42833U AB 4					12/31/2015.	Redemption 100.0000.....		10,000	10,000	10,050	9,475	571	(46)		525		10,000			0	300	04/28/2021.
437690 AL 4					12/28/2015.	Paydown.....		1,148,512	1,148,512	1,125,003	1,129,478		19,034		19,034		1,148,512			0	3,455	06/25/2034.
456606 AG 7					11/01/2015.	Paydown.....			385,975	259,761	171,571	88,190		88,190		259,761		(259,761)	(259,761)	6,131	06/25/2031.	
485188 AM 8					12/09/2015.	Tax Free Exchange.....		2,148,145	2,120,000	2,152,571	2,151,059		(2,914)		(2,914)		2,148,145			0	92,361	11/15/2023.
500255 AP 9					08/17/2015.	Call 111.6324.....		5,581,620	5,000,000	5,454,400	5,184,042		397,578		397,578		5,581,620			0	210,069	12/15/2017.
50026* AA 3					12/15/2015.	Redemption 100.0000.....		127,149	127,149	134,329	130,442		(3,294)		(3,294)		127,149			0	5,278	12/15/2022.
52467@ AH 8					12/15/2015.	Redemption 100.0000.....		25,160	25,160	26,388	26,853		(1,692)		(1,692)		25,160			0	3,827	01/15/2021.
53225V AC 3					11/09/2015.	Paydown.....		5,118,741	5,118,741	4,736,663	4,997,466		121,274		121,274		5,118,741			0	17,102	08/05/2019.
544152 AF 8					07/15/2015.	Tax Free Exchange.....		4,996,741	5,000,000	4,992,500	4,995,935		806		806		4,996,741			0	116,000	08/21/2017.
58504F AC 9					06/30/2015.	Redemption 100.0000.....		1,226,415	1,226,415	1,220,283	1,212,618	8,192	5,605		13,797		1,226,415			0	14,390	05/31/2021.
58504F AC 9					11/30/2015.	Tax Free Exchange.....		8,266,065	8,301,887	8,260,377	8,208,491	55,456	2,119		57,575		8,266,065			0	165,913	05/31/2021.
585055 BM 7					09/02/2015.	Tax Free Exchange.....		6,082,769	6,000,000	6,088,080	6,087,792		(5,024)		(5,024)		6,082,769			0	152,833	03/15/2025.
59020U P7 4					12/01/2015.	Paydown.....		11,022	11,022	10,731	10,848		174		174		11,022			0	228	08/25/2036.
59020U YN 9					12/01/2015.	Paydown.....		915,985	915,985	883,926	889,522		26,463		26,463		915,985			0	20,136	06/25/2035.
61166W AU 5					05/12/2015.	Morgan Stanley & Co Inc.....		4,199,298	4,250,000	4,247,450	4,247,601		84		84		4,247,685		(48,387)	(48,387)	125,109	07/15/2024.
61751X AE 0					12/01/2015.	Paydown.....		3,412,819	3,412,819	3,242,828	3,380,905		31,914		31,914		3,412,819			0	181,119	11/12/2049.
62937N AT 4					12/31/2015.	Redemption 100.0000.....		98,250	98,250	98,250	96,147	2,103			2,103		98,250			0	1,037	07/01/2018.
636517 AA 2					07/15/2015.	Redemption 100.0000.....		152,220	152,220	152,220	152,220				0		152,220			0	8,238	07/15/2022.
637071 AH 4					08/15/2015.	Maturity.....		425,000	425,000	430,185	425,000				0		425,000			0	26,031	08/15/2015.
64508Q AA 3					07/15/2015.	Redemption 100.0000.....		148,845	148,845	148,845	148,845				0		148,845			0	6,618	01/15/2020.
64828Y AR 2					05/15/2015.	Paydown.....		2,820,376	2,820,376	2,888,025	2,820,376		(86,554)		(86,554)		(788,254)			0	54,042	05/25/2054.
651714 AW 7					01/09/2015.	Redemption 100.0000.....		410,023	410,023	401,823	388,497	14,036	7,490		21,526		410,023			0	19,162	02/11/2021.
651714 AW 7					10/14/2015.	Tax Free Exchange.....		83,575	84,977	83,277	80,515	2,909	151		3,060		83,575			0	8,254	02/11/2021.
652482 BQ 2					04/06/2015.	Tax Free Exchange.....		10,852,158	10,000,000	10,927,600	10,856,856		(4,699)		(4,699)		10,852,158			0	260,458	11/15/2037.

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		F or e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
653240	AA	9		12/15/2015.	Redemption	100.0000	169,012	169,012	169,006	169,008	.....	.....3	.....	.....3	.....	.....169,012	.....	.....	.....0	5,620	05/15/2023.
65535V	CN	6		12/01/2015.	Paydown.		154,945	154,945	154,942	154,568	.....	.....377	.....	.....377	.....	.....154,945	.....	.....	.....0	3,974	03/25/2034.
67020B	AA	8		12/07/2015.	Redemption	100.0000	206,873	206,873	206,873	206,873	.....	.....	.....	.....0	.....	.....206,873	.....	.....	.....0	7,356	11/07/2023.
74044T	AB	5		05/08/2015.	Redemption	100.0000	74,211	74,211	73,469	73,098	422	691	.....	.....1,113	.....	.....74,211	.....	.....	.....0	1,260	05/15/2021.
74044T	AB	5		06/11/2015.	Tax Free Exchange.		4,386,045	4,403,289	4,337,631	4,337,240	47,724	1,081	.....	.....48,805	.....	.....4,386,045	.....	.....	.....0	103,477	05/15/2021.
759950	EL	8		12/01/2015.	Paydown.		265,841	265,841	265,841	265,068	.....	.....773	.....	.....773	.....	.....265,841	.....	.....	.....0	6,532	02/25/2035.
81745Y	AA	3		12/01/2015.	Paydown.		4,466,195	4,466,195	4,549,238	4,511,347	.....	.....(45,152)	.....	.....(45,152)	.....	.....4,466,195	.....	.....	.....0	80,567	12/25/2043.
81774U	AC	1		05/26/2015.	Jeffries & Co Inc.		1,938,996	1,943,855	1,924,433	1,923,202	6,635	1,137	.....	.....7,772	.....	.....1,930,974	.....	.....8,022	8,022	46,335	02/08/2019.
81774U	AC	1		03/13/2015.	Tax Free Exchange.		4,948	4,982	4,932	4,929	17	2	.....	.....19	.....	.....4,948	.....	.....	.....0	60	02/08/2019.
820922	AV	4		11/01/2015.	Paydown.		55,883	55,883	50,989	54,493	.....	.....1,390	.....	.....1,390	.....	.....55,883	.....	.....	.....0	1,636	05/01/2017.
82570J	AE	6		12/31/2015.	Redemption	100.0000	93,843	93,843	92,905	92,986	.....	.....857	.....	.....857	.....	.....93,843	.....	.....	.....0	6,339	11/23/2019.
82570J	AF	3		06/09/2015.	Redemption	100.0000	205,309	205,309	205,309	203,769	1,540	.....	.....	.....1,540	.....	.....205,309	.....	.....	.....0	6,682	11/23/2019.
82570J	AF	3		06/09/2015.	Tax Free Exchange.		128,336	128,336	127,374	128,336	963	.....	.....	.....963	.....	.....128,336	.....	.....	.....0	3,280	11/23/2019.
86359B	JU	6		12/01/2015.	Paydown.		88,642	88,642	88,628	88,493	.....	.....149	.....	.....149	.....	.....88,642	.....	.....	.....0	2,329	03/25/2034.
86363G	AJ	3		12/01/2015.	Paydown.		321,971	346,645	312,830	312,830	.....	.....	.....	.....0	.....	.....312,830	.....	.....9,142	9,142	8,634	04/25/2047.
887317	AC	9		08/31/2015.	Call	106.2130	10,621,299	10,000,000	10,507,700	10,149,848	.....	.....471,450	.....	.....471,450	.....	.....10,621,299	.....	.....	.....0	466,736	11/15/2016.
89054X	AB	1		09/30/2015.	Redemption	100.0000	69,701	69,701	71,095	71,048	.....	.....(1,347)	.....	.....(1,347)	.....	.....69,701	.....	.....	.....0	3,398	09/30/2039.
893045	AC	8		01/15/2015.	Maturity.		8,000,000	8,000,000	8,055,120	8,000,462	.....	.....(462)	.....	.....(462)	.....	.....8,000,000	.....	.....	.....0	160,000	01/15/2015.
89655M	AA	0		02/20/2015.	Call	115.4164	1,534,325	1,329,383	1,329,383	1,329,383	.....	.....204,943	.....	.....204,943	.....	.....1,534,325	.....	.....	.....0	14,933	04/23/2023.
89655M	AA	0		01/20/2015.	Redemption	100.0000	22,825	22,825	22,825	22,825	.....	.....	.....	.....0	.....	.....22,825	.....	.....	.....0	128	04/23/2023.
902917	AF	0		01/20/2015.	Call	117.4200	7,632,300	6,500,000	7,960,940	7,431,107	.....	.....201,193	.....	.....201,193	.....	.....7,632,300	.....	.....	.....0	45,026	12/15/2017.
90332U	AS	2		03/01/2015.	Redemption	100.0000	433,232	433,232	412,112	417,472	.....	.....15,760	.....	.....15,760	.....	.....433,232	.....	.....	.....0	18,174	09/01/2023.
90346Y	AB	5		06/26/2015.	Redemption	100.0000	1,090,909	1,090,909	1,083,246	1,067,727	15,525	7,657	.....	.....23,182	.....	.....1,090,909	.....	.....	.....0	29,828	04/26/2018.
90346Y	AB	5		03/31/2015.	Tax Free Exchange.		9,104,531	9,164,535	9,072,890	8,969,789	130,421	4,321	.....	.....134,742	.....	.....9,104,531	.....	.....	.....0	130,213	04/26/2018.
907831	AA	9		01/27/2015.	Redemption	100.0000	595,624	595,624	679,428	677,910	.....	.....(82,286)	.....	.....(82,286)	.....	.....595,624	.....	.....	.....0	19,745	01/27/2022.
90783V	AA	3		07/02/2015.	Redemption	100.0000	37,628	37,628	36,295	36,834	.....	.....794	.....	.....794	.....	.....37,628	.....	.....	.....0	1,341	01/02/2029.
91736#	AA	4		09/15/2015.	Redemption	100.0000	100,346	100,346	100,346	100,346	.....	.....	.....	.....0	.....	.....100,346	.....	.....	.....0	4,333	03/15/2024.
91830J	AA	1		03/25/2015.	Paydown.		10,844,204	10,844,204	10,891,647	10,884,924	.....	.....(40,720)	.....	.....(40,720)	.....	.....10,844,204	.....	.....	.....0	85,216	11/25/2053.
939348	AE	8		12/01/2015.	Paydown.		134,052	126,510	97,248	97,248	.....	.....	.....	.....0	.....	.....97,248	.....	.....36,804	36,804	1,048	04/25/2037.
94978#	AT	4		12/01/2015.	Redemption	100.0000	54,851	54,851	54,851	54,851	.....	.....	.....	.....0	.....	.....54,851	.....	.....	.....0	1,996	08/01/2027.
94978#	AU	1		12/15/2015.	Redemption	100.0000	35,791	35,781	37,463	36,943	.....	.....(1,162)	.....	.....(1,162)	.....	.....35,781	.....	.....	.....0	1,446	05/15/2032.
94978#	AX	5		12/10/2015.	Redemption	100.0000	139,625	139,625	139,625	139,625	.....	.....	.....	.....0	.....	.....139,625	.....	.....	.....0	5,073	10/10/2024.
94983C	AE	7		12/01/2015.	Paydown.		1,625,637	1,625,637	1,647,990	1,647,119	.....	.....(21,482)	.....	.....(21,482)	.....	.....1,625,637	.....	.....	.....0	22,649	06/25/2035.
98149B	AK	7		12/31/2015.	Redemption	100.0000	44,336	44,336	43,893	43,893	144	300	.....	.....444	.....	.....44,336	.....	.....	.....0	1,539	04/02/2018.
98881@	AA	4		07/25/2015.	Redemption	100.0000	86,363	86,363	86,363	86,363	.....	.....	.....	.....0	.....	.....86,363	.....	.....	.....0	6,337	12/23/2022.
654677	AA	1	A	01/09/2015.	Tax Free Exchange.		9,777,600	10,000,000	9,750,000	7,525,000	2,251,607	993	.....	.....2,252,600	.....	.....9,777,600	.....	.....	.....0	176,944	04/01/2019.
C4438B	AC	0	I.	03/20/2015.	Tax Free Exchange.		12,263,864	12,429,414	12,244,201	12,040,995	213,404	9,465	.....	.....222,869	.....	.....12,263,864	.....	.....	.....0	127,401	06/30/2018.
11042B	AA	0	F	12/20/2015.	Redemption	100.0000	1,617,525	1,617,525	1,742,883	1,720,601	.....	.....(103,076)	.....	.....(103,076)	.....	.....1,617,525	.....	.....	.....0	59,706	06/20/2020.
449786	AA	0	R	05/01/2015.	Maturity.		2,500,000	2,500,000	2,505,741	2,505,741	.....	.....(5,741)	.....	.....(5,741)	.....	.....2,500,000	.....	.....	.....0	64,063	05/01/2015.
449848	AL	4	R	06/11/2015.	Paydown.		4,000,000	4,000,000	4,014,084	1,750,000	2,250,938	(938)	.....	.....2,250,000	.....	.....4,000,000	.....	.....	.....0	80,847	12/11/2032.
636274	AC	6	R	03/23/2015.	Call	107.6760	10,767,600	10,000,000	11,217,300	10,344,103	.....	.....423,497	.....	.....423,497	.....	.....10,767,600	.....	.....	.....0	406,000	08/01/2016.
74040Y	AA	0	R	10/05/2015.	Paydown.		429,701	429,701	272,323	288,251	.....	.....141,451	.....	.....141,451	.....	.....429,701	.....	.....	.....0	1,667	07/03/2033.
74041N	AL	9		12/24/2015.	Paydown.		200,246	200,246	168,247	171,049	.....	.....29,197	.....	.....29,197	.....	.....200,246	.....	.....	.....0	944	12/24/2033.

SCHEDULE D - PART 4

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

1			2			3	4	5			6			7			8			9			10			Change in Book/Adjusted Carrying Value					16			17			18			19			20			21		
CUSIP Identification			Description			F or ei g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date																								
74042C	AA	6	Preferred Term Sec Ltd LBASS Sr Nt Cl A-.....	R	12/22/2015.	Paydown.....			126,729	126,729	126,729	126,729	.....	.....	.....	.....0	.....	.....126,729	.....	.....	.....0	929	03/22/2038.																									
74043A	AD	3	Preferred Term Sec Ltd LBASS XXIII Nt Cl.....	R	12/22/2015.	Paydown.....			61,259	61,259	58,396	59,056	.....	.....2,203	.....	.....2,203	.....	.....61,259	.....	.....	.....0	213	12/22/2036.																									
76720A	AM	8	Rio Tinto Finance USA PLC Sr Nt.....	R	12/08/2015.	Morgan Stanley & Co Inc.....			1,481,220	1,500,000	1,486,290	1,489,945	.....	.....2,312	.....	.....2,312	.....	.....1,492,257	.....	.....(11,037)	(11,037)	33,469	12/14/2018.																									
806213	AA	2	Scentre Grp Tr Sr Nt 2.375% 11/05/19.....	F	11/20/2015.	Wells Fargo.....			3,939,120	4,000,000	3,977,560	3,978,228	.....	.....3,839	.....	.....3,839	.....	.....3,982,067	.....	.....(42,947)	(42,947)	100,278	11/05/2019.																									
902151	AC	3	Tyco Intl Fin/Tyco Fire & Sec Sr Nt.....	R	10/14/2015.	Call 122.4600.....			14,082,900	11,500,000	12,589,199	12,566,083	.....	.....1,516,817	.....	.....1,516,817	.....	.....14,082,900	.....	.....	.....0	668,597	12/15/2019.																									
947075	AE	7	Weatherford Intl Inc Gtd Nt.....	R	04/28/2015.	Morgan Stanley & Co Inc.....			9,749,900	10,000,000	11,054,550	10,994,622	.....	.....(6,477)	.....	.....(6,477)	.....	.....10,988,145	.....	.....(1,238,245)	(1,238,245)	439,444	03/15/2038.																									
Y5363L	AA	4	MMI International Ltd Term Ln Nt 1.....	R	03/27/2015.	Redemption 100.0000.....			8,641,667	8,641,667	8,442,417	8,464,951	25,000	151,716	.....	.....176,716	.....	.....8,641,667	.....	.....	.....0	228,097	11/20/2018.																									
3899999.			Total - Bonds - Industrial and Miscellaneous.....						241,665,096	247,717,986	245,906,006	239,893,269	5,168,969	3,530,943	995,909	7,704,003	0	244,075,197	0	(6,018,740)	(6,018,740)	..6,651,379	XXX																									
Bonds - Hybrid Securities																																																
842400	75	6	Southern CA Edison Co 5.349% Pfd.....	..	09/16/2015.	Call 100.0000.....			4,062,500	40,625	4,094,878	4,081,545	.....	.....	.....	.....0	.....	.....4,094,878	.....	.....(32,378)	(32,378)	149,189	.....																									
4899999.			Total - Bonds - Hybrid Securities.....						4,062,500	40,625	4,094,878	4,081,545	0	.....	.....0	.....	.....0	4,094,878	0	(32,378)	(32,378)	149,189	XXX																									
8399997.			Total - Bonds - Part 4.....						382,491,951	385,017,461	393,697,605	380,951,177	5,168,969	3,318,935	995,909	7,491,995	0	384,934,430	0	(6,051,118)	(6,051,118)	11,549,836	XXX																									
8399998.			Total - Bonds - Summary Item from Part 5.....						90,682,874	91,417,010	91,201,860	.....	.....	.....(94,142)	.....	.....(94,142)	.....	....91,107,716	.....	....(424,841)	(424,841)	..1,689,370	XXX																									
8399999.			Total - Bonds.....						473,174,825	476,434,471	484,899,465	380,951,177	5,168,969	3,224,793	995,909	7,397,853	0	476,042,146	0	(6,475,959)	(6,475,959)	13,239,206	XXX																									
Common Stocks - Industrial and Miscellaneous																																																
026874	10	7	American Intl Group Inc Com.....	..	01/01/2015.	Income only.....			.....	XXX	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	30,131	XXX																									
313586	10	9	FNMA Com.....	..	01/01/2015.	Income only.....			.....	XXX	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	27,009	XXX																									
9099999.			Total - Common Stocks - Industrial and Miscellaneous.....						0	XXX	0	0	0	0	0	0	0	0	0	0	0	57,140	XXX																									
9799997.			Total - Common Stocks - Part 4.....						0	XXX	0	0	0	0	0	0	0	0	0	0	0	57,140	XXX																									
9799999.			Total - Common Stocks.....						0	XXX	0	0	0	0	0	0	0	0	0	0	0	57,140	XXX																									
9899999.			Total - Preferred and Common Stocks.....						0	XXX	0	0	0	0	0	0	0	0	0	0	0	57,140	XXX																									
9999999.			Total - Bonds, Preferred and Common Stocks.....						473,174,825	XXX	484,899,465	380,951,177	5,168,969	3,224,793	995,909	7,397,853	0	476,042,146	0	(6,475,959)	(6,475,959)	13,296,346	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
					F o r e i g n									12	13	14	15	16					
				Date Acquired		Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Year's Other- Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
CUSIP Identification			Description																				
Bonds - U.S. Special Revenue and Special Assessment																							
3138WE	VB	2	FNMA Pool #AS109	3.500% 06/25/45.....	06/04/2015	Morgan/JP/Securities - Bonds.....	12/01/2015	Paydown.....	707,081	731,497	707,081	707,081		(24,416)		(24,416)			0	8,333	687		
3138YG	XE	7	FNMA Pool #AY3376	3.500% 04/25/45.....	06/23/2015	Nomura Securities Int'l Inc.....	12/01/2015	Paydown.....	963,256	989,369	963,256	963,256		(26,113)		(26,113)			0	8,510	1,217		
3140E8	FP	8	FNMA Pool #BA3773	3.000% 11/25/45.....	10/27/2015	Wells Fargo.....	12/01/2015	Paydown.....	26,779	27,267	26,779	26,779		(487)		(487)			0	67	25		
31417D	LN	1	FNMA Pool #AB6632	3.500% 10/25/42.....	10/20/2015	Nomura Securities Int'l Inc.....	12/01/2015	Paydown.....	494,674	517,553	494,674	494,674		(22,879)		(22,879)			0	1,443	529		
576051	LQ	7	Massachusetts St Wr Rs Aut Rev Unref Ref.....	02/24/2015	Tax Free Exchange.....	05/20/2015	Tax Free Exchange.....	11,905,000	12,205,888	12,178,245	12,178,245	.....	.....(27,642)	.....	.....(27,642)	.....	.....	.....0	189,240	39,931			
3199999 Total - Bonds - U.S. Special Revenue and Special Assessments.....									14,096,790	14,471,574	14,370,035	14,370,035	0	(101,537)	0	(101,537)	0	0	0	0	207,593	42,389	
Bonds - Industrial and Miscellaneous																							
03305@	AB	0	Anchor Hocking Exit Term Ln Nt 1.....	06/02/2015	Tax Free Exchange.....	12/31/2015	Redemption 100.0000.....	15,215	14,915	15,215	15,215	.....	.....300	.....	.....300	.....	.....	.....0	702	.....			
03305D	AD	9	Anchor Hocking (Oneida) Term Ln Nt 6.....	04/13/2015	Direct.....	06/02/2015	Tax Free Exchange.....	3,043,007	2,982,147	2,982,920	2,982,920	.....	.....773	.....	.....773	.....	.....	.....0	45,645	.....			
03305D	AD	9	Anchor Hocking (Oneida) Term Ln Nt 5.....	03/30/2015	Interest Capitalization.....	06/02/2015	Taxable Exchange.....	127,010	127,010	48,264	127,010				0			(78,746)	(78,746)	39,070			
17323T	AA	8	Citigroup Mtg Loan Tr RMBS Ser 2015-RP2.....	06/09/2015	Citigroup.....	12/01/2015	Paydown.....	1,802,337	1,791,897	1,802,337	1,802,337	.....	.....10,440	.....	.....10,440	.....	.....	.....0	21,059	7,009			
25674D	AC	7	Dollar Tree Inc Term Ln B Nt 1.....	03/09/2015	Morgan/JP/Securities - Bonds.....	10/15/2015	Redemption 100.0000.....	3,166,266	3,150,434	3,166,266	3,166,266	.....	.....15,831	.....	.....15,831	.....	.....	.....0	66,672	.....			
423457	AA	8	Helmerich & Payne Intl Sr Nt.....	06/26/2015	Morgan Stanley & Co Inc.....	08/14/2015	Tax Free Exchange.....	1,250,000	1,280,950	1,280,673	1,280,673	.....	.....(277)	.....	.....(277)	.....	.....	.....0	23,411	16,469			
58504F	AC	9	Medpace Holdings Inc Term Ln Nt 3.....	07/31/2015	Tax Free Exchange.....	11/30/2015	Tax Free Exchange.....	9,056,604	9,017,572	9,018,510	9,018,510	.....	.....938	.....	.....938	.....	.....	.....0	82,005	.....			
58504F	AC	9	Medpace Holdings Inc Term Ln Nt 4.....	11/30/2015	Tax Free Exchange.....	12/04/2015	Redemption 100.0000.....	943,396	939,610	943,396	943,396	.....	.....3,786	.....	.....3,786	.....	.....	.....0	620	124			
64828Y	AQ	4	New Residential Mtg Ln Tr RMBS Ser 2014.....	08/12/2015	Raymond James & Assoc Inc.....	12/01/2015	Paydown.....	476,225	486,642	476,225	476,225	.....	.....(10,417)	.....	.....(10,417)	.....	.....	.....0	3,413	794			
64829C	AD	0	New Residential Mtg Ln Tr RMBS Ser 2015.....	06/23/2015	Bank of America BISD Dealer.....	12/01/2015	Paydown.....	1,316,160	1,347,946	1,316,160	1,316,160	.....	.....(31,786)	.....	.....(31,786)	.....	.....	.....0	14,334	3,290			
651714	AW	7	Newpage Corp 1st Lien TL B Nt 2.....	10/14/2015	Tax Free Exchange.....	12/31/2015	Redemption 100.0000.....	84,977	83,575	84,977	84,977	.....	.....1,402	.....	.....1,402	.....	.....	.....0	1,749	112			
74044T	AB	5	Pregis Holding I Corp 1st Lien Sr Sec TL.....	06/11/2015	Tax Free Exchange.....	06/30/2015	Tax Free Exchange.....	3,520,135	3,498,075	3,498,204	3,498,204	.....	.....130	.....	.....130	.....	.....	.....0	8,360	.....			
74044W	A*	3	Pregis Holding I Corp 1st Lien TL B Nt 1.....	06/11/2015	Tax Free Exchange.....	12/31/2015	Redemption 100.0000.....	34,346	34,533	34,346	34,346	.....	.....(187)	.....	.....(187)	.....	.....	.....0	477	.....			
74967D	AA	5	RMAT RMBS Ser 2015-RPL1 Cl A1.....	06/12/2015	Wells Fargo.....	12/25/2015	Paydown.....	886,563	886,563	886,563	886,563	.....	.....	.....	.....0	.....	.....	.....0	8,998	.....			
761713	BJ	4	Reynolds American Inc Sr Nt.....	07/15/2015	Tax Free Exchange.....	12/23/2015	Tax Free Exchange.....	5,000,000	4,996,741	4,997,450	4,997,450	.....	.....709	.....	.....709	.....	.....	.....0	96,472	46,000			
81774U	AC	1	Sesac Inc Term Ln Nt 9.....	03/13/2015	Tax Free Exchange.....	03/31/2015	Redemption 100.0000.....	4,982	4,948	4,982	4,982	.....	.....34	.....	.....34	.....	.....	.....0	15	2			
832696	AJ	7	Smucker JM Co Sr Nt 3.500% 03/15/25.....	07/01/2015	Merrill Lynch.....	10/13/2015	Tax Free Exchange.....	5,755,000	5,614,118	5,617,542	5,617,542	.....	.....3,425	.....	.....3,425	.....	.....	.....0	113,581	59,868			
842400	GF	4	Southern CA Edison Co 1st Mtg Bd.....	01/13/2015	Morgan/JP/Securities - Bonds.....	08/01/2015	Paydown.....	321,429	321,429	321,429	321,429	.....	.....	.....	.....0	.....	.....	.....0	3,212	.....			
90346Y	AB	5	US Shipping Corp Term Ln Nt 2.....	03/31/2015	Tax Free Exchange.....	06/26/2015	Redemption 100.0000.....	452,339	449,377	452,339	452,339	.....	.....2,962	.....	.....2,962	.....	.....	.....0	8,964	207			
90346Y	AB	5	US Shipping Corp Term Ln Nt 2.....	03/31/2015	Tax Free Exchange.....	06/26/2015	Tax Free Exchange.....	8,712,197	8,655,154	8,659,234	8,659,234	.....	.....4,079	.....	.....4,079	.....	.....	.....0	172,648	3,993			
90346Y	AE	9	US Shipping Corp Term Ln B2 Nt 1.....	06/26/2015	Tax Free Exchange.....	12/31/2015	Redemption 100.0000.....	516,792	513,650	516,792	516,792	.....	.....3,142	.....	.....3,142	.....	.....	.....0	11,754	.....			
90346Y	AE	9	US Shipping Corp Term Ln B2 Nt 1.....	06/26/2015	Tax Free Exchange.....	12/31/2015	Tax Free Exchange.....	7,403,387	7,358,381	7,371,027	7,371,027	.....	.....12,647	.....	.....12,647	.....	.....	.....0	202,976	.....			
94989E	AH	0	Wells Fargo Comm Mtg Tr CMBS Ser 2015-LC.....	03/26/2015	Wells Fargo.....	12/01/2015	Paydown.....	37,052	.....	.....	.....	.....	.....(37,052)	.....	.....(37,052)	.....	.....	.....0	2,413	493			
448058	C*	6	Husky Injection Molding 1st Lien Term Ln.....	I. 03/20/2015	Tax Free Exchange.....	12/11/2015	Goldman Sachs & Company.....	10,272,149	10,135,372	10,115,226	10,148,892		13,519		13,519			(33,665)	(33,665)	407,515	105,290		
448058	C*	6	Husky Injection Molding 1st Lien Term Ln.....	I. 03/20/2015	Tax Free Exchange.....	12/31/2015	Redemption 100.0000.....	159,708	157,415	159,708	159,708	.....	.....2,293	.....	.....2,293	.....	.....	.....0	2,011	1,637			
806213	AC	8	Scentre Grp Tr Sr Nt 2.375% 04/28/21.....	F 05/04/2015	Deutsche Bank Securities.....	10/16/2015	Citigroup.....	13,000,000	12,844,780	12,543,054	12,855,484		10,704		10,704			(312,430)	(312,430)	143,701	7,719		
3899999 Total - Bonds - Industrial and Miscellaneous.....									77,320,221	76,730,286	76,312,839	76,737,681	0	7,395	0	7,395	0	0	(424,841)	(424,841)	1,481,777	253,007	
8399998 Total - Bonds.....									91,417,010	91,201,860	90,682,874	91,107,716	0	(94,142)	0	(94,142)	0	0	0	(424,841)	(424,841)	1,689,370	295,396
9999999 Total - Bonds, Preferred and Common Stocks.....									91,201,860	90,682,874	90,682,874	91,107,716	0	(94,142)	0	(94,142)	0	0	0	(424,841)	(424,841)	1,689,370	295,396

Annual Statement for the year 2015 of the

NATIONWIDE MUTUAL FIRE INSURANCE COMPANY

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	Naic Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Number of Shares	% of Outstanding
Common Stocks - Non-Insurer Which Controls Insurer									
63862@	10 3 Nationwide Corporation.....		00000	2ciA1	YES	26,612,060	210,279,332	649,510,000	4.8
1599999.	Total - Common Stocks - Non-Insurer Which Controls Insurer.....					26,612,060	210,279,332	XXX	XXX
Common Stocks - Other Affiliates									
G7538*	10 9 Retention Alternatives, LTD.....	F	00000	2ciB4	NO			120,000,000	100.0
1799999.	Total - Common Stocks - Other Affiliates.....					0	0	XXX	XXX
1899999.	Total - Common Stocks.....					26,612,060	210,279,332	XXX	XXX
1999999.	Total - Preferred and Common Stock.....					26,612,060	210,279,332	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$.....2,429,814,403.
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
Preferred Stocks					
	NWD Investment Management Inc.....	Nationwide Corporation.....		23,800,000	4.8
0199999.	Total Preferred Stock.....		0	XXX	XXX
Common Stocks					
	Nationwide Financial Services, Inc.....	Nationwide Corporation.....	26,612,060	4.760	4.8
	Nationwide Global Holdings, Inc.....	Nationwide Corporation.....	-	0.048	4.8
	NWD Investment Management Inc.....	Nationwide Corporation.....		45,636,500	4.8
0299999.	Total - Common Stock.....		26,612,060	XXX	XXX
0399999.	Total - Preferred and Common Stock.....		26,612,060	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	F or ei g n 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
Other Short-Term Invested Assets																				
	Nationwide Cash Mgmt Partn.....			12/31/2015.	Various.....	12/31/2016.	47,646,005	.....	.....	.....	.....	.....47,646,005	47,646,005	.....	.....	...0.148	0.024	MON..	598	.....
9099999.	Total - Other Short-Term Invested Assets.....						47,646,005	0	0	0	0	XXX.....	47,646,005	0	0	XXX	XXX	XXX	598	0
9199999.	Total - Short-Term Investments.....						47,646,005	0	0	0	0	XXX.....	47,646,005	0	0	XXX	XXX	XXX	598	0

SCHEDULE DB - PART A - SECTION 1
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B/A,C,V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Swaps - Hedging Effective - Foreign Exchange																						
PAY FIXED GBP RECEIVE FIXED USD CURRENCY	AFS Bond -- G1745*AG6.....	D 1-1.....	Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	.03/13/2013	.04/17/2023	.....	....14,920,000	4.44 USD (4.11 GBP)	(0)	.....	.....54,052	184,000	.....	.....233,501	.....	.....841,000	.....	.....	.....202,934	.....	100 / 100.....
0879999. Total-Swaps-Hedging Effective-Foreign Exchange.....										(0)	0	54,052	184,000	XXX	233,501	0	841,000	0	0	202,934	XXX	XXX
0909999. Total-Swaps-Hedging Effective.....										(0)	0	54,052	184,000	XXX	233,501	0	841,000	0	0	202,934	XXX	XXX
1179999. Total-Swaps-Foreign Exchange.....										(0)	0	54,052	184,000	XXX	233,501	0	841,000	0	0	202,934	XXX	XXX
1209999. Total-Swaps.....										(0)	0	54,052	184,000	XXX	233,501	0	841,000	0	0	202,934	XXX	XXX
1399999. Total-Hedging Effective.....										(0)	0	54,052	184,000	XXX	233,501	0	841,000	0	0	202,934	XXX	XXX
1449999. TOTAL.....										(0)	0	54,052	184,000	XXX	233,501	0	841,000	0	0	202,934	XXX	XXX

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)

NONE

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
Short Futures																			
Hedging Other																			
0000FVH5	600	600,000	US CBT 5 YR TN FUTURE.....	Bond Portfolio.....	D 1-1.....	Interest Rate....	03/15/2015	CBT.....	12/15/2014	119.5000	03/15/2015	120.1572	Sale.....	(394,324)	(394,324)	-	-	001	1,000
0000FVM5	600	600,000	US CBT 5 YR TN FUTURE.....	Bond Portfolio.....	D 1-1.....	Interest Rate....	06/15/2015	CBT.....	03/15/2015	119.4531	06/15/2015	119.9227	Sale.....	(281,748)	(281,748)	-	-	001	1,000
0000FVU5	600	600,000	US CBT 5 YR TN FUTURE.....	Bond Portfolio.....	D 1-1.....	Interest Rate....	09/15/2015	CBT.....	06/15/2015	120.2734	09/15/2015	121.2079	Sale.....	(560,693)	(560,693)	-	-	001	1,000
0000FVZ5	600	600,000	US CBT 5 YR TN FUTURE.....	Bond Portfolio.....	D 1-1.....	Interest Rate....	12/15/2015	CBT.....	09/15/2015	120.2079	12/15/2015	119.4237	Sale.....	470,557	470,557	-	-	001	1,000
1349999	Total-Short Futures-Hedging Other.....													(766,208)	(766,208)	0	0	XXX	XXX
1389999	Total-Short Futures.....													(766,208)	(766,208)	0	0	XXX	XXX
1409999	Total-Hedging Other.....													(766,208)	(766,208)	0	0	XXX	XXX
1449999	TOTAL.....													(766,208)	(766,208)	0	0	XXX	XXX
(a)	Code	Description of Hedged Risk(s)																	
	001	Rebalances Portfolio Duration																	

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
Exchange Traded Derivatives											
0199999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX	540,000		540,000		(84,375)	(84,375)	540,000	540,000
NAIC 1 Designation											
CITIBANK NA..... E57ODZWZ7FF32TWEFA76.....	Y.....	Y.....		184,000		184,000	233,501		233,501	202,934	202,934
0299999. Total NAIC 1 Designation.....			0	184,000	0	184,000	233,501	0	233,501	202,934	202,934
0999999. Gross Totals.....			0	724,000	0	724,000	233,501	(84,375)	149,126	742,934	742,934
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				724,000	0						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1	2	3	4	5	6	7	8	9
Exchange Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
CBT - FUTURES.....	1UAUJCTO4EQ4D06ZH473...	CASH.....	CASH.....	540,000	.....	.....540,000	.....	.....I.....
0199999. Totals.....				540,000	0	540,000	XXX	XXX

NATIONWIDE MUTUAL FIRE INSURANCE COMPANY
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
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities								
362351 AA 6	GSAA Home Equity Tr RMBS Ser 2006-20 Cl.....				1FM.....	419,705	419,705	12/25/2046.....
590212 AB 2	Merrill Lynch Mortgage Tr RMBS Ser 2006-.....				1FM.....	98,797	98,797	06/25/2037.....
81378E AA 1	Securitized AB Receivables LLC RMBS Ser.....				1FM.....	1,833,062	1,833,062	05/25/2037.....
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....					2,351,564	2,351,564	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....					2,351,564	2,351,564	XXX
6299999	Total - Residential Mortgage-Backed Securities.....					2,351,564	2,351,564	XXX
6599999	Subtotal - Bonds.....					2,351,564	2,351,564	XXX
Cash Equivalents (Schedule E Part 2 Type)								
000000 00 0	Overnight Repos SEC LENDING ONLY.....					34,562,913	34,562,913	01/04/2016.....
9199999	Total - Cash Equivalents (Schedule E Part 2 Type).....					34,562,913	34,562,913	XXX
9999999	Totals.....					36,914,477	36,914,477	XXX

General Interrogatories:

1. The activity for the year: Fair Value \$.....15,652,906 Book/Adjusted Carrying Value \$.....15,652,906
2. Average balance for the year: Fair Value \$.....49,259,627 Book/Adjusted Carrying Value \$.....49,259,627
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....2,351,564 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

Annual Statement for the year 2015 of the

NATIONWIDE MUTUAL FIRE INSURANCE COMPANY

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
The Bank of New York Mellon..... New York, NY.....					3,091,074	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	3,091,074	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	3,091,074	XXX
0599999. Total Cash.....	XXX	XXX	0	0	3,091,074	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	200,001	4. April.....	665,776	7. July.....	280,065	10. October.....	(39,510)
2. February.....	78,169	5. May.....	286,645	8. August.....	106,986	11. November.....	(38,097)
3. March.....	689,871	6. June.....	485,607	9. September.....	513,936	12. December.....	3,091,074

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

NONE

NATIONWIDE MUTUAL FIRE INSURANCE COMPANY
SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
States, Etc.							
1. Alabama.....AL	B	Workers compensation.....				122,031	123,582
2. Alaska.....AK							
3. Arizona.....AZ							
4. Arkansas.....AR	B	For protection of state's ph's.....				145,037	146,881
5. California.....CA	B	Workers compensation.....				2,450,632	2,481,774
6. Colorado.....CO							
7. Connecticut.....CT							
8. Delaware.....DE	B	Workers compensation.....				110,028	111,427
9. District of Columbia.....DC							
10. Florida.....FL							
11. Georgia.....GA	B	For protection of state's ph's.....				170,044	172,205
12. Hawaii.....HI							
13. Idaho.....ID	B	Workers compensation.....				31,053	34,539
14. Illinois.....IL							
15. Indiana.....IN							
16. Iowa.....IA							
17. Kansas.....KS							
18. Kentucky.....KY							
19. Louisiana.....LA							
20. Maine.....ME							
21. Maryland.....MD							
22. Massachusetts.....MA	B	Multiple.....				196,068	230,207
23. Michigan.....MI							
24. Minnesota.....MN							
25. Mississippi.....MS							
26. Missouri.....MO							
27. Montana.....MT	B	Workers compensation.....				25,006	25,324
28. Nebraska.....NE							
29. Nevada.....NV							
30. New Hampshire.....NH							
31. New Jersey.....NJ							
32. New Mexico.....NM	B	For protection of state's ph's.....				326,055	362,663
33. New York.....NY	ST	Workers compensation.....				10,000	10,000
34. North Carolina.....NC	B	For protection of state's ph's.....				300,077	303,891
35. North Dakota.....ND							
36. Ohio.....OH	B	For protection of all ph's.....		2,723,173	3,197,325		
37. Oklahoma.....OK							
38. Oregon.....OR	B	Workers compensation.....				675,174	683,754
39. Pennsylvania.....PA							
40. Rhode Island.....RI							
41. South Carolina.....SC							
42. South Dakota.....SD							
43. Tennessee.....TN							
44. Texas.....TX							
45. Utah.....UT							
46. Vermont.....VT							
47. Virginia.....VA							
48. Washington.....WA							
49. West Virginia.....WV							
50. Wisconsin.....WI							
51. Wyoming.....WY							
52. American Samoa.....AS							
53. Guam.....GU							
54. Puerto Rico.....PR							
55. US Virgin Islands.....VI	B	For protection of state's ph's.....				500,129	506,485
56. Northern Mariana Islands.....MP							
57. Canada.....CAN							
58. Aggregate Alien and Other.....OT	XXX	XXX		0	0	0	0
59. Total.....	XXX	XXX		2,723,173	3,197,325	5,061,334	5,192,732
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX		0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX		0	0	0	0

2015 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK

Assets	2	Schedule P-Part 2G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	58
Cash Flow	5	Schedule P-Part 2H-Section 1-Other Liability-Occurrence	58
Exhibit of Capital Gains (Losses)	12	Schedule P-Part 2H-Section 2-Other Liability-Claims-Made	58
Exhibit of Net Investment Income	12	Schedule P-Part 2I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, Theft)	59
Exhibit of Nonadmitted Assets	13	Schedule P-Part 2J-Auto Physical Damage	59
Exhibit of Premiums and Losses (State Page)	19	Schedule P-Part 2K-Fidelity, Surety	59
Five-Year Historical Data	17	Schedule P-Part 2L-Other (Including Credit, Accident and Health)	59
General Interrogatories	15	Schedule P-Part 2M-International	59
Jurat Page	1	Schedule P-Part 2N-Reinsurance - Nonproportional Assumed Property	60
Liabilities, Surplus and Other Funds	3	Schedule P-Part 2O-Reinsurance - Nonproportional Assumed Liability	60
Notes To Financial Statements	14	Schedule P-Part 2P-Reinsurance - Nonproportional Assumed Financial Lines	60
Overflow Page For Write-ins	100	Schedule P-Part 2R-Section 1-Products Liability-Occurrence	61
Schedule A-Part 1	E01	Schedule P-Part 2R-Section 2-Products Liability-Claims-Made	61
Schedule A-Part 2	E02	Schedule P-Part 2S-Financial Guaranty/Mortgage Guaranty	61
Schedule A-Part 3	E03	Schedule P-Part 2T-Warranty	61
Schedule A-Verification Between Years	SI02	Schedule P-Part 3A-Homeowners/Farmowners	62
Schedule B-Part 1	E04	Schedule P-Part 3B-Private Passenger Auto Liability/Medical	62
Schedule B-Part 2	E05	Schedule P-Part 3C-Commercial Auto/Truck Liability/Medical	62
Schedule B-Part 3	E06	Schedule P-Part 3D-Workers' Compensation (Excluding Excess Workers Compensation)	62
Schedule B-Verification Between Years	SI02	Schedule P-Part 3E-Commercial Multiple Peril	62
Schedule BA-Part 1	E07	Schedule P-Part 3F-Section 1 -Medical Professional Liability-Occurrence	63
Schedule BA-Part 2	E08	Schedule P-Part 3F-Section 2-Medical Professional Liability-Claims-Made	63
Schedule BA-Part 3	E09	Schedule P-Part 3G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	63
Schedule BA-Verification Between Years	SI03	Schedule P-Part 3H-Section 1-Other Liability-Occurrence	63
Schedule D-Part 1	E10	Schedule P-Part 3H-Section 2-Other Liability-Claims-Made	63
Schedule D-Part 1A-Section 1	SI05	Schedule P-Part 3I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, Theft)	64
Schedule D-Part 1A-Section 2	SI08	Schedule P-Part 3J-Auto Physical Damage	64
Schedule D-Part 2-Section 1	E11	Schedule P-Part 3K-Fidelity/Surety	64
Schedule D-Part 2-Section 2	E12	Schedule P-Part 3L-Other (Including Credit, Accident and Health)	64
Schedule D-Part 3	E13	Schedule P-Part 3M-International	64
Schedule D-Part 4	E14	Schedule P-Part 3N-Reinsurance - Nonproportional Assumed Property	65
Schedule D-Part 5	E15	Schedule P-Part 3O-Reinsurance - Nonproportional Assumed Liability	65
Schedule D-Part 6-Section 1	E16	Schedule P-Part 3P-Reinsurance - Nonproportional Assumed Financial Lines	65
Schedule D-Part 6-Section 2	E16	Schedule P-Part 3R-Section 1-Products Liability-Occurrence	66
Schedule D-Summary By Country	SI04	Schedule P-Part 3R-Section 2-Products Liability-Claims-Made	66
Schedule D-Verification Between Years	SI03	Schedule P-Part 3S-Financial Guaranty/Mortgage Guaranty	66
Schedule DA-Part 1	E17	Schedule P-Part 3T-Warranty	66
Schedule DA-Verification Between Years	SI10	Schedule P-Part 4A-Homeowners/Farmowners	67
Schedule DB-Part A-Section 1	E18	Schedule P-Part 4B-Private Passenger Auto Liability/Medical	67
Schedule DB-Part A-Section 2	E19	Schedule P-Part 4C-Commercial Auto/Truck Liability/Medical	67
Schedule DB-Part A-Verification Between Years	SI11	Schedule P-Part 4D-Workers' Compensation (Excluding Excess Workers Compensation)	67
Schedule DB-Part B-Section 1	E20	Schedule P-Part 4E-Commercial Multiple Peril	67
Schedule DB-Part B-Section 2	E21	Schedule P-Part 4F-Section 1-Medical Professional Liability-Occurrence	68
Schedule DB-Part B-Verification Between Years	SI11	Schedule P-Part 4F-Section 2-Medical Professional Liability-Claims-Made	68
Schedule DB-Part C-Section 1	SI12	Schedule P-Part 4G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	68
Schedule DB-Part C-Section 2	SI13	Schedule P-Part 4H-Section 1-Other Liability-Occurrence	68
Schedule DB-Part D-Section 1	E22	Schedule P-Part 4H-Section 2-Other Liability-Claims-Made	68
Schedule DB-Part D-Section 2	E23	Schedule P-Part 4I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft)	69
Schedule DB-Verification	SI14	Schedule P-Part 4J-Auto Physical Damage	69
Schedule DL-Part 1	E24	Schedule P-Part 4K-Fidelity/Surety	69
Schedule DL-Part 2	E25	Schedule P-Part 4L-Other (Including Credit, Accident and Health)	69
Schedule E-Part 1-Cash	E26	Schedule P-Part 4M-International	69
Schedule E-Part 2-Cash Equivalents	E27	Schedule P-Part 4N-Reinsurance - Nonproportional Assumed Property	70
Schedule E-Part 3-Special Deposits	E28	Schedule P-Part 4O-Reinsurance - Nonproportional Assumed Liability	70
Schedule E-Verification Between Years	SI15	Schedule P-Part 4P-Reinsurance - Nonproportional Assumed Financial Lines	70
Schedule F-Part 1	20	Schedule P-Part 4R-Section 1-Products Liability-Occurrence	71
Schedule F-Part 2	21	Schedule P-Part 4R-Section 2-Products Liability-Claims-Made	71
Schedule F-Part 3	22	Schedule P-Part 4S-Financial Guaranty/Mortgage Guaranty	71
Schedule F-Part 4	23	Schedule P-Part 4T-Warranty	71
Schedule F-Part 5	24	Schedule P-Part 5A-Homeowners/Farmowners	72
Schedule F-Part 6-Section 1	25	Schedule P-Part 5B-Private Passenger Auto Liability/Medical	73
Schedule F-Part 6-Section 2	26	Schedule P-Part 5C-Commercial Auto/Truck Liability/Medical	74
Schedule F-Part 7	27	Schedule P-Part 5D-Workers' Compensation (Excluding Excess Workers Compensation)	75
Schedule F-Part 8	28	Schedule P-Part 5E-Commercial Multiple Peril	76
Schedule F-Part 9	29	Schedule P-Part 5F-Medical Professional Liability-Claims-Made	78
Schedule H-Accident and Health Exhibit-Part 1	30	Schedule P-Part 5F-Medical Professional Liability-Occurrence	77
Schedule H-Part 2, Part 3 and Part 4	31	Schedule P-Part 5H-Other Liability-Claims-Made	80
Schedule H-Part 5-Health Claims	32	Schedule P-Part 5H-Other Liability-Occurrence	79
Schedule P-Part 1-Summary	33	Schedule P-Part 5R-Products Liability-Claims-Made	82
Schedule P-Part 1A-Homeowners/Farmowners	35	Schedule P-Part 5R-Products Liability-Occurrence	81
Schedule P-Part 1B-Private Passenger Auto Liability/Medical	36	Schedule P-Part 5T-Warranty	83
Schedule P-Part 1C-Commercial Auto/Truck Liability/Medical	37	Schedule P-Part 6C-Commercial Auto/Truck Liability/Medical	84
Schedule P-Part 1D-Workers' Compensation (Excluding Excess Workers Compensation)	38	Schedule P-Part 6D-Workers' Compensation (Excluding Excess Workers Compensation)	84
Schedule P-Part 1E-Commercial Multiple Peril	39	Schedule P-Part 6E-Commercial Multiple Peril	85
Schedule P-Part 1F-Section 1-Medical Professional Liability-Occurrence	40	Schedule P-Part 6H-Other Liability-Claims-Made	86
Schedule P-Part 1F-Section 2-Medical Professional Liability-Claims-Made	41	Schedule P-Part 6H-Other Liability-Occurrence	85
Schedule P-Part 1G-Special Liability (Ocean, Marine, Aircraft (All Perils), Boiler & Machinery)	42	Schedule P-Part 6M-International	86
Schedule P-Part 1H-Section 1-Other Liability-Occurrence	43	Schedule P-Part 6N-Reinsurance - Nonproportional Assumed Property	87
Schedule P-Part 1H-Section 2-Other Liability-Claims-Made	44	Schedule P-Part 6O-Reinsurance - Nonproportional Assumed Liability	87
Schedule P-Part 1I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft)	45	Schedule P-Part 6R-Products Liability-Claims-Made	88
Schedule P-Part 1J-Auto Physical Damage	46	Schedule P-Part 6R-Products Liability-Occurrence	88
Schedule P-Part 1K-Fidelity/Surety	47	Schedule P-Part 7A-Primary Loss Sensitive Contracts	89
Schedule P-Part 1L-Other (Including Credit, Accident and Health)	48	Schedule P-Part 7B-Reinsurance Loss Sensitive Contracts	91
Schedule P-Part 1M-International	49	Schedule P Interrogatories	93
Schedule P-Part 1N-Reinsurance - Nonproportional Assumed Property	50	Schedule T-Exhibit of Premiums Written	94
Schedule P-Part 1O-Reinsurance - Nonproportional Assumed Liability	51	Schedule T-Part 2-Interstate Compact	95
Schedule P-Part 1P-Reinsurance - Nonproportional Assumed Financial Lines	52	Schedule Y-Information Concerning Activities of Insurer Members of a Holding Company Group	96
Schedule P-Part 1R-Section 1-Products Liability-Occurrence	53	Schedule Y-Detail of Insurance Holding Company System	97
Schedule P-Part 1R-Section 2-Products Liability-Claims-Made	54	Schedule Y-Part 2-Summary of Insurer's Transactions With Any Affiliates	98
Schedule P-Part 1S-Financial Guaranty/Mortgage Guaranty	55	Statement of Income	4
Schedule P-Part 1T-Warranty	56	Summary Investment Schedule	SI01
Schedule P-Part 2, Part 3 and Part 4 - Summary	34	Supplemental Exhibits and Schedules Interrogatories	99
Schedule P-Part 2A-Homeowners/Farmowners	57	Underwriting and Investment Exhibit Part 1	6
Schedule P-Part 2B-Private Passenger Auto Liability/Medical	57	Underwriting and Investment Exhibit Part 1A	7
Schedule P-Part 2C-Commercial Auto/Truck Liability/Medical	57	Underwriting and Investment Exhibit Part 1B	8
Schedule P-Part 2D-Workers' Compensation (Excluding Excess Workers Compensation)	57	Underwriting and Investment Exhibit Part 2	9
Schedule P-Part 2E-Commercial Multiple Peril	57	Underwriting and Investment Exhibit Part 2A	10
Schedule P-Part 2F-Section 1-Medical Professional Liability-Occurrence	58	Underwriting and Investment Exhibit Part 3	11
Schedule P-Part 2F-Section 2-Medical Professional Liability-Claims-Made	58		