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ANNUAL STATEMENT

As of December 31, 2015

of the Condition and Affairs of the

NATIONWIDE MUTUAL INSURANCE COMPANY

NAIC Group Code..... 0140, 0140 (Current Period) (Prior Period) NAIC Company Code..... 23787 Employer's ID Number..... 31-4177100

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

Incorporated/Organized..... December 6, 1925 Commenced Business..... April 14, 1926

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 614-249-7111
(Street and Number) (City or Town, State, Country and Zip Code) (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 614-249-1545
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address WWW.NATIONWIDE.COM

Statutory Statement Contact CHERYL M. DENNIS 614-249-1545
(Name) (Area Code) (Telephone Number) (Extension)
FINRPT@NATIONWIDE.COM 866-315-1430
(E-Mail Address) (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-PRESIDENT-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 FIN 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 LEG & GOV OFF	ERIC SHAWN HENDERSON	SR VP - IND PROD & SOL
TIFFANIE J HIIBNER #	SR VP- MARKT SERVICS	TERRI LYNN HILL	SR VP-PRESIDENT,NW GROWTH SOL
GREGORY SCOTT JORDAN	SR VP - INTERNAL AUDIT	THOMAS WAYNE JURGENS #	SR VP- BRKG-EXCESS & SURPLUS
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 INSIGHTS & 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	SHELLEY 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
This _____ day of _____

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		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	773,908,609	2.8	773,908,609		773,908,609	2.8
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	955,728	0.0	955,728		955,728	0.0
1.22 Issued by U.S. government sponsored agencies	35,798,130	0.1	35,798,130		35,798,130	0.1
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)	9,643,088	0.0	9,643,088		9,643,088	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	448,675,924	1.6	448,675,924		448,675,924	1.6
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	690,569,639	2.5	690,569,639		690,569,639	2.5
1.43 Revenue and assessment obligations	2,037,008,921	7.3	2,037,008,921		2,037,008,921	7.3
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	17,520	0.0	17,520		17,520	0.0
1.512 Issued or guaranteed by FNMA and FHLMC	797,589,584	2.9	797,589,584		797,589,584	2.9
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	102,859,815	0.4	102,859,815		102,859,815	0.4
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	165,285,006	0.6	165,285,006	607,924	165,892,930	0.6
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	6,432,620,080	23.2	6,432,620,080	5,639,313	6,438,259,393	23.2
2.2 Unaffiliated non-U.S. securities (including Canada)	1,101,132,771	4.0	1,101,132,771		1,101,132,771	4.0
2.3 Affiliated securities		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds	3,939,636	0.0	3,939,636		3,939,636	0.0
3.2 Preferred stocks:						
3.21 Affiliated		0.0			0	0.0
3.22 Unaffiliated	266,764	0.0	266,764		266,764	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.0			0	0.0
3.32 Unaffiliated	514,420,037	1.9	514,420,037		514,420,037	1.9
3.4 Other equity securities:						
3.41 Affiliated	8,052,861,709	29.0	8,052,861,709		8,052,861,709	29.0
3.42 Unaffiliated	34,747,106	0.1	34,747,106		34,747,106	0.1
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	250,635,685	0.9	250,635,685		250,635,685	0.9
4.5 Commercial loans	465,547,161	1.7	465,547,161		465,547,161	1.7
4.6 Mezzanine real estate loans	71,624,560	0.3	71,624,560		71,624,560	0.3
5. Real estate investments:						
5.1 Property occupied by company	563,850,510	2.0	563,850,510		563,850,510	2.0
5.2 Property held for production of income (including $.....0 of property acquired in satisfaction of debt)	35,017,150	0.1	35,017,150		35,017,150	0.1
5.3 Property held for sale (including $.....0 property acquired in satisfaction of debt)	41,787,084	0.2	41,787,084		41,787,084	0.2
6. Contract loans		0.0			0	0.0
7. Derivatives		0.0	0		0	0.0
8. Receivables for securities	(1)	(0.0)	(1)		(1)	(0.0)
9. Securities lending (Line 10, Asset Page reinvested collateral)	102,529,976	0.4	102,529,976	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	238,859,967	0.9	238,859,967	96,282,739	335,142,706	1.2
11. Other invested assets	4,775,829,161	17.2	4,775,829,161		4,775,829,161	17.2
12. Total invested assets	27,747,981,320	100.0	27,747,981,320	102,529,976	27,747,981,320	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		665,635,789
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)	19,245,944	19,245,944
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		(500,931)
5.	Deduct amounts received on disposals, Part 3, Column 15		6,609,259
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	36,914,296	
	8.2 Totals, Part 3, Column 9	202,502	37,116,798
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		640,654,745
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		640,654,745

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		654,937,788
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	242,801,165	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	20,776,965	263,578,130
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	6,014,393	
	3.2 Totals, Part 3, Column 11	507,751	6,522,144
4.	Accrual of discount		2,919,026
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	(219,835)	
	5.2 Totals, Part 3, Column 8	(125,213)	(345,048)
6.	Total gain (loss) on disposals, Part 3, Column 18		1,050,000
7.	Deduct amounts received on disposals, Part 3, Column 15		137,455,509
8.	Deduct amortization of premium and mortgage interest points and commitment fees		5,013
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)		791,201,518
12.	Total valuation allowance		(3,394,116)
13.	Subtotal (Line 11 plus Line 12)		787,807,402
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)		787,807,402

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		3,662,445,100
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	358,855,826	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	357,010,486	715,866,312
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	(210,154,195)	
	5.2 Totals, Part 3, Column 9	34,836,404	(175,317,791)
6.	Total gain (loss) on disposals, Part 3, Column 19		(30,349,541)
7.	Deduct amounts received on disposals, Part 3, Column 16		623,461,072
8.	Deduct amortization of premium and depreciation		68,728,749
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	(10,079,867)	
	9.2 Totals, Part 3, Column 14	5,394,068	(4,685,799)
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	2,040,000	
	10.2 Totals, Part 3, Column 11	679	2,040,679
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		3,473,727,781
12.	Deduct total nonadmitted amounts		79,347,921
13.	Statement value at end of current period (Line 11 minus Line 12)		3,394,379,860

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		19,883,879,842
2.	Cost of bonds and stocks acquired, Part 3, Column 7		3,639,506,950
3.	Accrual of discount		32,472,654
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	(44,828,085)	
	4.2 Part 2, Section 1, Column 15	(4)	
	4.3 Part 2, Section 2, Column 13	56,848,398	
	4.4 Part 4, Column 11	7,519,602	19,539,911
5.	Total gain (loss) on disposals, Part 4, Column 19		(10,129,637)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		2,269,299,776
7.	Deduct amortization of premium		48,205,064
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	(1,279,877)	
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		(1,279,877)
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	24,404,434	
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14		
	9.4 Part 4, Column 13	15,866,367	40,270,801
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		21,206,214,202
11.	Deduct total nonadmitted amounts		3,914,134
12.	Statement value at end of current period (Line 10 minus Line 11)		21,202,300,068

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	836,943,452	894,881,876	758,019,612	757,840,252
Governments (Including all obligations	2. Canada	6,730,635	7,081,349	8,513,247	6,720,139
guaranteed by governments)	3. Other Countries	2,912,453	3,284,744	2,923,205	2,955,414
	4. Totals	846,586,540	905,247,969	769,456,064	767,515,805
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	448,675,924	476,736,648	465,381,812	438,730,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	690,569,640	751,844,484	710,722,506	671,115,000
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	2,911,343,683	3,124,904,125	2,960,230,458	2,833,726,695
Industrial and Miscellaneous and Hybrid	8. United States	6,597,756,257	6,712,639,552	6,682,894,790	6,669,593,392
Securities (Unaffiliated)	9. Canada	198,639,744	189,577,915	210,274,818	227,091,396
	10. Other Countries	902,493,027	925,986,386	927,710,180	1,019,021,645
	11. Totals	7,698,889,028	7,828,203,853	7,820,879,788	7,915,706,433
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	12,596,064,815	13,086,937,079	12,726,670,628	12,626,793,933
PREFERRED STOCKS	14. United States	266,764	266,764	288,527	
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	266,764	266,764	288,527	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	266,764	266,764	288,527	
COMMON STOCKS	20. United States	553,103,503	553,103,503	606,600,187	
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries	3,277	3,277	6,234	
	23. Totals	553,106,780	553,106,780	606,606,421	
Parent, Subsidiaries and Affiliates	24. Totals	8,056,775,843	8,056,775,843	7,448,041,988	
	25. Total Common Stocks	8,609,882,623	8,609,882,623	8,054,648,409	
	26. Total Stocks	8,610,149,387	8,610,149,387	8,054,936,936	
	27. Total Bonds and Stocks	21,206,214,202	21,697,086,466	20,781,607,564	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. **U.S. Governments**											
1.1 NAIC 1	293,575,281	80,547,782	79,520,615	346,569,195	38,223,015	838,435,888	6.7	952,037,828	8.3	838,435,888	
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	293,575,281	80,547,782	79,520,615	346,569,195	38,223,015	838,435,888	6.7	952,037,828	8.3	838,435,888	0
2. **All Other Governments**											
2.1 NAIC 1	5,283,248	1,447,387				6,730,635	0.1	8,027,384	0.1	6,730,635	
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		471,247	471,247			942,494	0.0		0.0	942,494	
2.6 NAIC 6					1,969,958	1,969,958	0.0		0.0	1,969,958	
2.7 Totals	5,283,248	1,918,634	471,247	0	1,969,958	9,643,087	0.1	8,027,384	0.1	9,643,087	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**											
3.1 NAIC 1	99,563,024	312,186,750	22,320,695	6,380,454		440,450,923	3.5	568,532,117	5.0	440,450,923	
3.2 NAIC 2	8,225,000					8,225,000	0.1		0.0	8,225,000	
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	107,788,024	312,186,750	22,320,695	6,380,454	0	448,675,923	3.6	568,532,117	5.0	448,675,923	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 NAIC 1	111,584,678	306,121,747	132,102,261	130,250,378	5,244,328	685,303,392	5.4	811,394,429	7.1	685,303,392	
4.2 NAIC 2						0	0.0		0.0		
4.3 NAIC 3			5,266,248			5,266,248	0.0		0.0	5,266,248	
4.4 NAIC 4						0	0.0		0.0		
4.5 NAIC 5						0	0.0	30,234	0.0		
4.6 NAIC 6						0	0.0		0.0		
4.7 Totals	111,584,678	306,121,747	137,368,509	130,250,378	5,244,328	690,569,640	5.5	811,424,663	7.1	690,569,640	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 NAIC 1	387,716,096	772,164,971	810,962,985	633,716,651	258,536,209	2,863,096,912	22.7	2,512,412,068	21.9	2,863,096,912	
5.2 NAIC 2		6,950,278	19,759,394	9,537,093	12,000,000	48,246,765	0.4	21,183,472	0.2	48,246,765	
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	387,716,096	779,115,249	830,722,379	643,253,744	270,536,209	2,911,343,677	23.1	2,533,595,540	22.1	2,911,343,677	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**											
6.1 NAIC 1	442,857,376	1,625,138,601	1,192,406,979	328,488,043	62,499,896	3,651,390,895	29.0	3,217,342,418	28.1	2,218,448,531	1,432,942,364
6.2 NAIC 2	144,863,369	1,172,164,375	1,118,978,317	67,253,964	157,380,841	2,660,640,866	21.1	2,196,698,051	19.2	2,031,912,193	628,728,673
6.3 NAIC 3	14,614,533	348,742,082	323,766,679	7,775,969	5,686,786	700,586,049	5.6	541,316,069	4.7	512,285,759	188,300,290
6.4 NAIC 4	15,947,252	212,938,024	279,163,211	7,097,047		515,145,534	4.1	464,686,737	4.1	395,990,871	119,154,663
6.5 NAIC 5	55,043,162	57,035,866	33,109,284	11,769,833		156,958,145	1.2	85,122,586	0.7	25,756,700	131,201,445
6.6 NAIC 6	2,850,677	119,224	1,661,824	3,143,112	2,822,795	10,597,632	0.1	14,429,383	0.1	745,852	9,851,780
6.7 Totals	676,176,369	3,416,138,172	2,949,086,294	425,527,968	228,390,318	7,695,319,121	61.1	6,519,595,244	56.9	5,185,139,906	2,510,179,215
7. **Hybrid Securities**											
7.1 NAIC 1					1,497,305	1,497,305	0.0	1,497,255	0.0	1,497,305	
7.2 NAIC 2					2,099,950	2,099,950	0.0	64,454,231	0.6		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	3,597,255	3,597,255	0.0	65,951,486	0.6	1,497,305	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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. **Total Bonds Current Year**											
9.1 NAIC 1	(d)1,340,579,703	3,097,607,238	2,237,313,535	1,445,404,721	366,000,753	8,486,905,950	67.4	XXX	XXX	7,053,963,586	1,432,942,364
9.2 NAIC 2	(d)153,088,369	1,179,114,653	1,138,737,711	76,791,057	171,480,791	2,719,212,581	21.6	XXX	XXX	2,088,383,958	630,828,623
9.3 NAIC 3	(d)14,614,533	348,742,082	329,032,927	7,775,969	5,686,786	705,852,297	5.6	XXX	XXX	517,552,007	188,300,290
9.4 NAIC 4	(d)15,947,252	212,938,024	279,163,211	7,097,047	0	515,145,534	4.1	XXX	XXX	395,990,871	119,154,663
9.5 NAIC 5	(d)55,043,162	57,507,113	33,580,531	11,769,833	0	(c)157,900,639	1.3	XXX	XXX	26,699,194	131,201,445
9.6 NAIC 6	(d)2,850,677	119,224	1,661,824	3,143,112	4,792,753	(c)12,567,590	0.1	XXX	XXX	2,715,810	9,851,780
9.7 Totals	1,582,123,696	4,896,028,334	4,019,489,739	1,551,981,739	547,961,083	(b)12,597,584,591	100.0	XXX	XXX	10,085,305,426	2,512,279,165
9.8 Line 9.7 as a % of Col. 6	12.6	38.9	31.9	12.3	4.3	100.0	XXX	XXX	XXX	80.1	19.9
10. **Total Bonds Prior Year**											
10.1 NAIC 1	887,889,002	3,675,046,469	1,841,960,184	1,383,680,984	282,666,860	XXX	XXX	8,071,243,499	70.4	6,981,909,979	1,089,333,520
10.2 NAIC 2	56,729,335	949,400,756	944,712,259	89,950,631	241,542,773	XXX	XXX	2,282,335,754	19.9	1,622,369,589	659,966,165
10.3 NAIC 3	13,542,698	245,453,859	280,183,124	2,064,636	71,752	XXX	XXX	541,316,069	4.7	418,695,385	122,620,684
10.4 NAIC 4	2,598,974	197,236,976	261,924,898	2,761,226	164,663	XXX	XXX	464,686,737	4.1	408,308,970	56,377,767
10.5 NAIC 5	13,201,046	69,281,652	933,771	1,736,351		XXX	XXX	(c)85,152,820	0.7	27,816,997	57,335,823
10.6 NAIC 6	3,257,210	109,971	142,591	3,189,302	7,730,309	XXX	XXX	(c)14,429,383	0.1	637,655	13,791,728
10.7 Totals	977,218,265	5,136,529,683	3,329,856,827	1,483,383,130	532,176,357	XXX	XXX	(b)11,459,164,262	100.0	9,459,738,575	1,999,425,687
10.8 Line 10.7 as a % of Col. 8	8.5	44.8	29.1	12.9	4.6	XXX	XXX	100.0	XXX	82.6	17.4
11. **Total Publicly Traded Bonds**											
11.1 NAIC 1	1,227,215,724	2,480,076,762	1,704,272,282	1,288,775,976	353,622,842	7,053,963,586	56.0	6,981,909,979	60.9	7,053,963,586	XXX
11.2 NAIC 2	114,251,818	930,206,951	852,458,857	50,717,912	140,748,420	2,088,383,958	16.6	1,622,369,589	14.2	2,088,383,958	XXX
11.3 NAIC 3	10,250,316	234,088,397	261,650,539	5,875,969	5,686,786	517,552,007	4.1	418,695,385	3.7	517,552,007	XXX
11.4 NAIC 4	15,730,377	173,977,934	206,282,560			395,990,871	3.1	408,308,970	3.6	395,990,871	XXX
11.5 NAIC 5		12,908,224	13,790,970			26,699,194	0.2	27,816,997	0.2	26,699,194	XXX
11.6 NAIC 6	745,852				1,969,958	2,715,810	0.0	637,655	0.0	2,715,810	XXX
11.7 Totals	1,368,194,087	3,831,258,268	3,038,455,208	1,345,369,857	502,028,006	10,085,305,426	80.1	9,459,738,575	82.6	10,085,305,426	XXX
11.8 Line 11.7 as a % of Col. 6	13.6	38.0	30.1	13.3	5.0	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	10.9	30.4	24.1	10.7	4.0	80.1	XXX	XXX	XXX	80.1	XXX
12. **Total Privately Placed Bonds**											
12.1 NAIC 1	113,363,979	617,530,476	533,041,253	156,628,745	12,377,911	1,432,942,364	11.4	1,089,333,520	9.5	XXX	1,432,942,364
12.2 NAIC 2	38,836,551	248,907,702	286,278,854	26,073,145	30,732,371	630,828,623	5.0	659,966,165	5.8	XXX	630,828,623
12.3 NAIC 3	4,364,217	114,653,685	67,382,388	1,900,000		188,300,290	1.5	122,620,684	1.1	XXX	188,300,290
12.4 NAIC 4	216,875	38,960,090	72,880,651	7,097,047		119,154,663	0.9	56,377,767	0.5	XXX	119,154,663
12.5 NAIC 5	55,043,162	44,598,889	19,789,561	11,769,833		131,201,445	1.0	57,335,823	0.5	XXX	131,201,445
12.6 NAIC 6	2,104,825	119,224	1,661,824	3,143,112	2,822,795	9,851,780	0.1	13,791,728	0.1	XXX	9,851,780
12.7 Totals	213,929,609	1,064,770,066	981,034,531	206,611,882	45,933,077	2,512,279,165	19.9	1,999,425,687	17.4	XXX	2,512,279,165
12.8 Line 12.7 as a % of Col. 6	8.5	42.4	39.0	8.2	1.8	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	1.7	8.5	7.8	1.6	0.4	19.9	XXX	XXX	XXX	XXX	19.9

(a) Includes $.....1,843,900,400 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....65,693,825 current year, $.....102,993,951 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 $.....119,566,445 current year, $.....48,599,669 prior year of bonds with 5* designations and $.....4,792,753 current year, $.....7,730,309 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	282,310,569	44,012,180	71,884,350	346,402,040	38,223,015	782,832,154	6.2	889,230,741	7.8	782,832,154	
1.2 Residential Mortgage-Backed Securities	11,264,712	36,535,602	7,636,265	167,155		55,603,734	0.4	62,807,087	0.5	55,603,734	
1.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
1.5 Totals	293,575,281	80,547,782	79,520,615	346,569,195	38,223,015	838,435,888	6.7	952,037,828	8.3	838,435,888	0
2. **All Other Governments**											
2.1 Issuer Obligations	5,283,248	1,918,635	471,247		1,969,958	9,643,088	0.1	8,027,384	0.1	9,643,088	
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	5,283,248	1,918,635	471,247	0	1,969,958	9,643,088	0.1	8,027,384	0.1	9,643,088	0
3. **U.S. States, Territories and Possessions, Guaranteed**											
3.1 Issuer Obligations	107,788,024	312,186,750	22,320,695	6,380,454		448,675,923	3.6	568,532,117	5.0	448,675,923	
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	107,788,024	312,186,750	22,320,695	6,380,454	0	448,675,923	3.6	568,532,117	5.0	448,675,923	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 Issuer Obligations	111,584,678	306,121,747	137,368,509	130,250,378	5,244,328	690,569,640	5.5	811,424,663	7.1	690,569,640	
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	111,584,678	306,121,747	137,368,509	130,250,378	5,244,328	690,569,640	5.5	811,424,663	7.1	690,569,640	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 Issuer Obligations	239,210,316	530,941,825	595,927,747	381,616,015	97,749,952	1,845,445,855	14.6	1,781,497,526	15.5	1,845,445,855	
5.2 Residential Mortgage-Backed Securities	68,815,683	204,100,471	165,270,656	232,519,624	172,786,257	843,492,691	6.7	503,118,855	4.4	843,492,691	
5.3 Commercial Mortgage-Backed Securities	52,398	251,117	432,953	782,848		1,519,316	0.0	1,570,555	0.0	1,519,316	
5.4 Other Loan-Backed and Structured Securities	79,637,698	43,821,836	69,091,022	28,335,257		220,885,813	1.8	247,408,602	2.2	220,885,813	
5.5 Totals	387,716,095	779,115,249	830,722,378	643,253,744	270,536,209	2,911,343,675	23.1	2,533,595,538	22.1	2,911,343,675	0
6. **Industrial and Miscellaneous (unaffiliated)**											
6.1 Issuer Obligations	351,058,145	2,520,978,312	2,134,005,789	110,011,796	196,498,959	5,312,553,001	42.2	4,581,946,834	40.0	4,073,715,877	1,238,837,124
6.2 Residential Mortgage-Backed Securities	83,964,017	212,443,569	133,400,408	130,311,141	4,184,581	564,303,716	4.5	449,035,195	3.9	399,587,445	164,716,271
6.3 Commercial Mortgage-Backed Securities	118,897,488	219,757,253	228,540,505	6,278,623		573,473,869	4.6	482,834,418	4.2	478,273,106	95,200,763
6.4 Other Loan-Backed and Structured Securities	122,256,718	462,959,038	453,139,592	178,926,408	27,706,778	1,244,988,534	9.9	1,005,778,799	8.8	233,563,477	1,011,425,057
6.5 Totals	676,176,368	3,416,138,172	2,949,086,294	425,527,968	228,390,318	7,695,319,120	61.1	6,519,595,246	56.9	5,185,139,905	2,510,179,215
7. **Hybrid Securities**											
7.1 Issuer Obligations					2,099,950	2,099,950	0.0	64,454,231	0.6		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					1,497,305	1,497,305	0.0	1,497,255	0.0	1,497,305	
7.5 Totals	0	0	0	0	3,597,255	3,597,255	0.0	65,951,486	0.6	1,497,305	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

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	1,097,234,980	3,716,159,449	2,961,978,337	974,660,683	341,786,162	9,091,819,611	72.2	XXX	XXX	7,850,882,537	1,240,937,074
9.2 Residential Mortgage-Backed Securities	164,044,412	453,079,642	306,307,329	362,997,920	176,970,838	1,463,400,141	11.6	XXX	XXX	1,298,683,870	164,716,271
9.3 Commercial Mortgage-Backed Securities	118,949,886	220,008,370	228,973,458	7,061,471	0	574,993,185	4.6	XXX	XXX	479,792,422	95,200,763
9.4 Other Loan-Backed and Structured Securities	201,894,416	506,780,874	522,230,614	207,261,665	29,204,083	1,467,371,652	11.6	XXX	XXX	455,946,595	1,011,425,057
9.5 Totals	1,582,123,694	4,896,028,335	4,019,489,738	1,551,981,739	547,961,083	12,597,584,589	100.0	XXX	XXX	10,085,305,424	2,512,279,165
9.6 Line 9.5 as a % of Col. 6	12.6	38.9	31.9	12.3	4.3	100.0	XXX	XXX	XXX	80.1	19.9
10. **Total Bonds Prior Year**											
10.1 Issuer Obligations	597,307,901	4,121,854,655	2,485,530,330	1,091,695,404	408,725,206	XXX	XXX	8,705,113,496	76.0	7,633,593,433	1,071,520,063
10.2 Residential Mortgage-Backed Securities	147,817,069	338,254,229	233,307,728	218,869,805	76,712,306	XXX	XXX	1,014,961,137	8.9	952,335,576	62,625,561
10.3 Commercial Mortgage-Backed Securities	64,332,940	236,395,672	174,896,524	8,779,837		XXX	XXX	484,404,973	4.2	393,593,643	90,811,330
10.4 Other Loan-Backed and Structured Securities	167,760,355	440,025,126	436,122,245	164,038,086	46,738,844	XXX	XXX	1,254,684,656	10.9	480,215,922	774,468,734
10.5 Totals	977,218,265	5,136,529,682	3,329,856,827	1,483,383,132	532,176,356	XXX	XXX	11,459,164,262	100.0	9,459,738,574	1,999,425,688
10.6 Line 10.5 as a % of Col. 8	8.5	44.8	29.1	12.9	4.6	XXX	XXX	100.0	XXX	82.6	17.4
11. **Total Publicly Traded Bonds**											
11.1 Issuer Obligations	1,013,482,676	3,135,392,543	2,424,276,052	954,703,274	323,027,992	7,850,882,537	62.3	7,633,593,433	66.6	7,850,882,537	XXX
11.2 Residential Mortgage-Backed Securities	131,860,574	366,690,508	280,041,231	343,120,719	176,970,838	1,298,683,870	10.3	952,335,576	8.3	1,298,683,870	XXX
11.3 Commercial Mortgage-Backed Securities	113,677,127	172,094,220	193,238,227	782,848		479,792,422	3.8	393,593,643	3.4	479,792,422	XXX
11.4 Other Loan-Backed and Structured Securities	109,173,707	157,080,998	140,899,697	46,763,017	2,029,176	455,946,595	3.6	480,215,922	4.2	455,946,595	XXX
11.5 Totals	1,368,194,084	3,831,258,269	3,038,455,207	1,345,369,858	502,028,006	10,085,305,424	80.1	9,459,738,574	82.6	10,085,305,424	XXX
11.6 Line 11.5 as a % of Col. 6	13.6	38.0	30.1	13.3	5.0	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	10.9	30.4	24.1	10.7	4.0	80.1	XXX	XXX	XXX	80.1	XXX
12. **Total Privately Placed Bonds**											
12.1 Issuer Obligations	83,752,304	580,766,906	537,702,285	19,957,409	18,758,170	1,240,937,074	9.9	1,071,520,063	9.4	XXX	1,240,937,074
12.2 Residential Mortgage-Backed Securities	32,183,838	86,389,134	26,266,098	19,877,201		164,716,271	1.3	62,625,561	0.5	XXX	164,716,271
12.3 Commercial Mortgage-Backed Securities	5,272,759	47,914,150	35,735,231	6,278,623		95,200,763	0.8	90,811,330	0.8	XXX	95,200,763
12.4 Other Loan-Backed and Structured Securities	92,720,709	349,699,876	381,330,917	160,498,648	27,174,907	1,011,425,057	8.0	774,468,734	6.8	XXX	1,011,425,057
12.5 Totals	213,929,610	1,064,770,066	981,034,531	206,611,881	45,933,077	2,512,279,165	19.9	1,999,425,688	17.4	XXX	2,512,279,165
12.6 Line 12.5 as a % of Col. 6	8.5	42.4	39.0	8.2	1.8	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	1.7	8.5	7.8	1.6	0.4	19.9	XXX	XXX	XXX	XXX	19.9

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	676,533,481	27,142		676,506,339	
2. Cost of short-term investments acquired	25,928,514,481	63,457,422		25,865,057,059	
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	26,100,922,855	61,964,789		26,038,958,066	
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)	504,125,107	1,519,775	0	502,605,332	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	504,125,107	1,519,775	0	502,605,332	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: Pool of Short Term Assets and Reverse Repurchase Agreement

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)		(74,495,780)
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	9,138,484	
3.2	Section 2, Column 19	(10,213,191)	(1,074,707)
4.	Total gain (loss) on termination recognized, Section 2, Column 22		(4,867,906)
5.	Considerations received/(paid) on terminations, Section 2, Column 15		(4,867,906)
6.	Amortization:		
6.1	Section 1, Column 19		
6.2	Section 2, Column 21		0
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
7.1	Section 1, Column 20		
7.2	Section 2, Column 23		0
8.	Total foreign exchange change in Book/Adjusted Carrying Value:		
8.1	Section 1, Column 18		
8.2	Section 2, Column 20		0
9.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)		(75,570,487)
10.	Deduct nonadmitted assets		
11.	Statement value at end of current period (Line 9 minus Line 10)		(75,570,487)

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year)				25,064,703
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				4,865,213
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	4,888,793			
3.14	Section 1, Column 18, prior year	(7,131,703)	12,020,496	12,020,496	
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	4,888,793			
3.24	Section 1, Column 19, prior year	(7,131,703)	12,020,496	12,020,496	
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)		32,424,946		
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)	32,424,946	32,424,946		
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)				29,929,916
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				29,929,916

SCHEDULE DB - PART C - SECTION 1

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

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

NONE

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	2	177,914,897	2	174,676,169	2	174,301,066	0	0	2	177,914,897
2. Add: Opened or Acquired Transactions	2	174,676,169							2	174,676,169
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX	1,477,113	XXX		XXX		XXX	1,477,113
4. Less: Closed or Disposed of Transactions	2	177,914,897			2	174,301,066			4	352,215,963
5. Less: Positions Disposed of for Failing Effectiveness Criteria									0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX	1,852,216	XXX		XXX		XXX	1,852,216
7. Ending inventory	2	174,676,169	2	174,301,066	0	0	0	0	0	0

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	(75,570,486)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance	29,929,916	
3.	Subtotal (Line 1 plus Line 2)		(45,640,570)
4.	Part D, Section 1, Column 5	29,929,916	
5.	Part D, Section 1, Column 6	(75,570,486)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(0)
			Fair Value Check
7.	Part A, Section 1, Column 16	(80,383,649)	
8.	Part B, Section 1, Column 13	1,174,500	
9.	Total (Line 7 plus Line 8)		(79,209,149)
10.	Part D, Section 1, Column 8	1,665,600	
11.	Part D, Section 1, Column 9	(80,874,749)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
			Potential Exposure Check
13.	Part A, Section 1, Column 21	16,441,072	
14.	Part B, Section 1, Column 20	29,929,916	
15.	Part D, Section 1, Column 11	46,370,988	
16.	Total (Line 13 plus Line 14 minus Line 15)		(0)

SCHEDULE E - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	0		
2. Cost of cash equivalents acquired	400,410,000	400,410,000	
3. Accrual of discount	0		
4. Unrealized valuation increase (decrease)	0		
5. Total gain (loss) on disposals	0		
6. Deduct consideration received on disposals	400,410,000	400,410,000	
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

(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																
1100 Walnut St Garage		Des Monies	Iowa	04/30/2001.	12/28/2015.			5,667,792	23,930,000	171,537			(171,537)		53,716	1,850,775
1100 Locust		Des Moines	Iowa	04/30/2001.	12/28/2015.			84,745,328	78,500,000	1,349,990			(1,349,990)		15,145,870	14,679,517
1321, Mulberry Street		Des Moines	Iowa	03/18/2011.	12/28/2015.			200,000	200,000				0		(42)	20,925
1200 Locust		Des Moines	Iowa	12/30/2001.	12/28/2015.			42,132,270	40,500,000	1,716,629			(1,716,629)		6,594,713	5,487,958
1 parcel bounded by Nationwide Blvd., High, Chestnut and Front Sts		Columbus	Ohio	01/01/1976.	12/28/2015.			79,958,606	88,200,000	7,916,117			(7,916,117)		22,468,228	17,446,130
High St Walkway		Columbus	Ohio	1/0/1900	12/28/2015.			219,901	3,150,000	195,030			(195,030)		(375)	334,515
204 12th Street		Des Moines	Iowa	02/08/2008.	12/28/2015.			4,887,930	2,788,700	236,168			(236,168)		499,637	664,119
Delaware Bank, Land with Building		Lewis Center	Ohio	01/01/1998.	12/28/2015.			1,826,959	1,084,800	85,970			(85,970)		163,267	189,177
Data Center North		Lewis Center	Ohio	06/30/1986.	12/28/2015.			27,751,839	26,450,700	1,147,724			(1,147,724)		8,978,966	8,831,457
Training Ctr., Powell Rd & US 23, totaling 39,172 sq ft		Lewis Center	Ohio	01/01/1960.	12/28/2015.			28,756,702	427,900	1,622,651			(1,622,651)			1,828,562
280 Plaza N High St		Columbus	Ohio	01/01/1996.	12/28/2015.			18,787,365	24,900,057	1,939,543			(1,939,543)		4,177,557	5,208,926
215 N. Front St		Columbus	Ohio	01/01/1998.	12/28/2015.			16,090,453	8,750,000	735,323			(735,323)		2,254,452	2,276,457
Plaza 3 and Atrium		Columbus	Ohio	01/01/1989.	12/28/2015.			55,063,405	54,600,000	2,291,726			(2,291,726)		15,703,991	14,281,856
Airport Hangar Building		Columbus	Ohio	01/01/2002.	12/28/2015.			7,781,372	4,233,314	594,565			(594,565)		1,673,010	1,720,951
New Albany Land, lot 45		New Albany	Ohio	11/25/2008.	12/28/2015.			84,674,450	21,230,600	4,730,120			(4,730,120)		9,391,153	10,062,665
Atrium - Admin		Columbus	Ohio	01/01/1989.	1/0/1900			8,399,949	5,400,000	268,646			(268,646)		(1,194)	876,083
9201 Columbus Pike (23 & Powell Bldg)		Lewis Center	Ohio	02/20/2009.	12/28/2015.			709,091	723,200	17,498			(17,498)		95,652	89,923
1000 Market NE		Canton	Ohio	01/01/1981.	12/28/2015.			10,443,312	4,993,714	664,749			(664,749)		2,199,320	2,426,768
4401 Creedmoor		Raleigh	North C	01/01/1987.	12/28/2015.			3,353,810	16,855,732	684,431			(684,431)		2,155,760	2,686,667
3300 SW Williston		Gainesville	Florida	01/01/1979.	12/28/2015.			6,213,699	8,000,694	545,896			(545,896)		3,435,475	4,292,417
8989 N Gainey Center Drive, Unit 145		Scottsdale	Arizona	01/31/2006.	12/28/2015.			179,187	251,740				0			
Gainey II - 8877 N. Gainey Center Drive, Scottsdale, AZ		Scottsdale	Arizona	07/31/2007.	12/28/2015.			19,680,807	27,649,595	1,505,538			(1,505,538)		4,537,712	4,485,871
1200 Mulberry		Des Moines	Iowa	06/01/2007.	12/28/2015.			4,550,757	11,000,000	40,243			(40,243)		(1,761)	(1,010,649)
151, Hyatt Resort Dr, Rogers Road		San Antonio	Texas	02/24/2011.	12/28/2015.			51,849,500	43,500,000	2,996,869			(2,996,869)		6,026,341	7,448,001
Others								(73,974)		(15,982)			15,982			
0199999. Properties Occupied by the Reporting Entity - Health Care Delivery						0	0	563,850,510	497,320,746	31,440,981	0	0	(31,440,981)	0	105,551,448	106,179,071
0399999. Total - Properties Occupied by the Reporting Entity						0	0	563,850,510	497,320,746	31,440,981	0	0	(31,440,981)	0	105,551,448	106,179,071
Properties Held for the Production of Income																
1300, Walnut Street		Des Moines	Iowa	03/18/2011.	12/28/2015.	-	-	2,495,684	1,420,280	63,877			(63,877)		416,000	179,374
1300 Locust Street		Des Moines	Iowa	12/17/2007.	12/28/2015.	-	-	400,761	167,900	4,765			(4,765)			35,757
225 North Front St., Parking Garage		Columbus	Ohio	01/01/1980.	12/28/2015.	-	-	18,008,776	12,400,029				0			
N. Front St., Parking Garage		Columbus	Ohio	01/01/1998.	12/28/2015.	-	-	4,105,046	13,600,000	970,998			(970,998)		1,857,108	2,704,648
Hickory St. Garage		Columbus	Ohio	01/01/1978.	12/28/2015.	-	-	6,334,158	4,985,029	275,980			(275,980)		4,479	495,331
5151 Blazer Parkway		Dublin	Ohio	03/26/2004.	12/28/2015.	-	-	3,672,725	3,620,429				0		(38)	182,259
0499999. Total - Properties Held for the Production of Income						0	0	35,017,150	36,193,667	1,315,620	0	0	(1,315,620)	0	2,277,549	3,597,369
Properties Held for Sale																
1000 Nationwide		Harrisburg	Pennsy	01/01/1980.	12/28/2015.			6,078,877	24,171,429	759,263			(759,263)		1,571,675	2,569,674
355 Maple Ave		Harleysville	Pennsy	12/03/2012.	12/28/2015.			35,708,207	32,228,571	3,398,432			(3,398,432)		6,352,967	6,095,474
0599999. Total - Properties Held for Sale						0	0	41,787,084	56,400,000	4,157,695	0	0	(4,157,695)	0	7,924,642	8,665,148
0699999. Totals						0	0	640,654,744	589,914,413	36,914,296	0	0	(36,914,296)	0	115,753,639	118,441,588

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
1 parcel bounded by Nationwide Blvd., High, Chestnut and Front Sts	Columbus	Ohio	01/01/1976.				76,416,677	4,946,672
4401 Creedmoor	Raleigh	North Ca	01/01/1987.				2,782,740	804,345
New Albany Land, lot 45	New Albany	Ohio	11/25/2008.				85,254,370	603,820
N. Front St., Parking Garage	Columbus	Ohio	01/01/1998.				3,877,334	544,261
215 N. Front St	Columbus	Ohio	01/01/1998.				15,120,966	1,173,328
Airport Hangar Building	Columbus	Ohio	01/01/2002.				7,633,336	296,531
1200 Mulberry	Des Moines	Iowa	06/01/2007.				4,333,550	227,267
Training Ctr., Powell Rd & US 23, totaling 39,172 sq ft	Lewis Center	Ohio	01/01/1960.				18,744,248	10,537,312
1000 Market NE	Canton	Ohio	01/01/1981.				10,482,618	144,642
1200 Locust	Des Moines	Iowa	12/30/2001.				42,172,929	350,710
280 Plaza N High St	Columbus	Ohio	01/01/1996.				19,070,942	316,386
1100 Walnut St Garage	Des Monies	Iowa	04/30/2001.				5,593,140	117,537
Hickory St. Garage	Columbus	Ohio	01/01/1978.				6,191,072	200,838
1000 Nationwide	Harrisburg	Pennsyl	01/01/1980.				6,271,399	77,579
151, Hyatt Resort Dr, Rogers Road	San Antonio	Texas	12/03/2012.				52,588,811	9,353
204 12th Street	DES MOINES	IA	02/08/2008.				-	138,734
Gainey II - 8877 N. Gainey Center Drive, Scottsdale, AZ	Scottsdale	Arizona	07/31/2007.				19,967,695	428,618
355 Maple Ave	Harleysville	Pennsyl	12/03/2012.				36,123,019	1,266,232
High St Walkway	Columbus	Ohio	01/01/2000.		-		82,878	178,987
Other Aggregates								376,409
0199999. Total - Acquired by Purchase					0	0	412,707,724	22,739,561
Acquired by Internal Transfer								
Plaza 3 and Atrium	Columbus	Ohio	01/01/1989.				57,489,872	(1,383,200)
Data Center North	Lewis Center	Ohio	06/30/1986.				30,486,015	(1,886,727)
3300 SW Williston	Gainesville	Florida	01/01/1979.				6,611,816	(95,187)
1100 Locust	Des Moines	Iowa	04/30/2001.				95,731,229	(128,503)
0299999. Total - Acquired by Internal Transfer					0	0	190,318,932	(3,493,617)
0399999. Totals					0	0	603,026,656	19,245,944

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A. C. V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Property Disposed																			
800 Graves Mill	Lynchburg	VI	10/18/2015.	Liberty University, Inc	9,403,964		3,902,429	202,502			(202,502)		3,699,928	6,609,259		2,909,332	2,909,332		1,048,365
1 parcel bounded by Nationwide Blvd., High, Chestnut and Front Sts.	COLUMBUS	OH									0		50,796	-	-	(50,796)	(50,796)		
1000 MARKET NE	CANTON	OH									0		15,188			(15,188)	(15,188)		
1100 LOCUST	DES MOINES	IA									0		3,221,002	-	-	(3,221,002)	(3,221,002)		
215 N. FRONT ST	COLUMBUS	OH									0		22,894			(22,894)	(22,894)		
280 Plaza N High St											0		29,205			(29,205)	(29,205)		
3300 SW Williston											0		71,178			(71,178)	(71,178)		
0199999. Total - Property Disposed					9,403,964	0	3,902,429	202,502	0	0	(202,502)	0	7,110,191	6,609,259	0	(500,931)	(500,931)	0	1,048,365
0399999. Totals					9,403,964	0	3,902,429	202,502	0	0	(202,502)	0	7,110,191	6,609,259	0	(500,931)	(500,931)	0	1,048,365

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														
00-1000038		VISTA	CA		08/31/2000	8.640	531,296						2,199,315	03/24/2006
00-1000391		BROOKLYN	OH		01/11/2001	8.340	2,154,223						6,666,667	11/15/2000
00-1000449		EAST MEADOW	NY		12/29/2000	8.310	3,057,116						6,117,688	12/21/2000
00-1000450		MIDLAND PARK	NJ		12/29/2000	8.310	2,906,326						5,882,572	12/22/2000
00-1000714		CLOSTER	NJ		11/08/2001	7.740	1,178,193						3,391,045	09/14/2001
00-1000791		MILWAUKEE	WI		12/17/2001	7.050	324,888						2,390,000	12/04/2001
00-1000804		DAVENPORT	IA		02/14/2002	7.000	1,409,614						3,850,000	12/20/2001
00-1000869		CINCINNATI	OH		03/13/2002	7.680	113,089						6,650,000	02/15/2002
00-1000926		MARIETTA	GA		12/23/2002	6.550	1,153,184						2,268,846	12/13/2002
00-1000949		STOW	OH		05/30/2002	7.620	565,730		(1,536)				1,252,291	05/06/2002
00-1001038		ITHACA	NY		10/01/2002	6.780	8,166,476						17,655,884	08/01/2007
00-1001090		MASON	OH		12/20/2002	5.960	8,901,652		(3,477)				14,372,653	11/07/2002
00-1001164		CHESTERFIELD	VA		11/20/2002	5.690	4,541,296						15,301,818	11/05/2002
00-1001203		NILES	IL		12/30/2002	5.890	2,294,126						4,003,636	12/19/2002
00-1100106		WINTERPARK	FL		01/29/2004	5.990	2,424,413		197,103				14,510,000	01/09/2004
00-1100107		WINTERPARK	FL		11/24/2004	6.150	2,115,776		162,407				14,510,000	01/09/2004
00-1100109		MILFORD	OH		09/23/2003	5.350	272,571						1,382,549	08/01/2003
00-1100934		CARMEL	IN		10/13/2005	5.300	897,208		156,826				5,340,000	10/11/2005
00-1100962		SAN FRANCISCO	CA		09/15/2005	5.200	1,034,215						4,953,529	06/03/2005
00-1101027		KING OF PRUSSIA	PA		11/18/2005	5.140	4,409,683						7,176,316	09/29/2005
00-1101039		GREENVILLE	SC		01/25/2006	5.120	10,000,000						15,054,545	01/05/2006
00-1101391		JACKSONVILLE	FL		05/01/2007	5.750	7,193,326	(219,835)					19,200,000	04/11/2007
00-1101824		BURLINGTON	KY		08/06/2012	3.800	4,662,062						14,290,000	05/22/2012
00-1101891		HOUSTON	TX		09/06/2012	3.500	17,791,309						24,860,000	08/25/2012
00-1101903		NEW YORK	NY		11/01/2012	3.500	30,000,000						46,314,546	10/25/2012
00-1101917		LAS VEGAS	NV		11/15/2012	4.400	10,819,382						15,980,000	11/06/2012
00-1101947		ALPHARETTA	GA		02/14/2013	3.000	8,750,000						13,510,000	01/31/2013
00-1101969		JACKSONVILLE	FL		09/12/2013	3.950	6,223,991						12,980,000	08/19/2013
00-1102024		LAS VEGAS	NV		10/11/2013	4.380	1,502,233						2,646,423	10/03/2013
00-1102039		FT WORTH	TX		09/10/2013	3.940	19,054,249						25,520,000	09/04/2013
00-1102074		HOUSTON	TX		10/22/2013	3.950	20,000,000						29,763,578	10/16/2013
00-1102076		MISSION VIEJO	CA		11/19/2013	3.960	13,380,000						18,002,892	11/01/2013
00-1102135		ANN ARBOR	MI		01/30/2014	3.680	17,500,000						23,620,000	01/27/2014
00-1102144		RENO	NV		04/25/2014	3.100	25,800,000						39,454,528	04/18/2014
00-1102151		DENVER	CO		09/18/2014	3.970	14,500,000						24,612,174	05/02/2014
00-1102154		BUENA PARK	CA		05/28/2014	3.470	8,737,310						13,360,000	04/21/2014
00-1102163		STERLING	VA		06/04/2014	3.970	23,500,000						32,459,072	05/27/2014
00-1102178		EAST RUTHERFORD	NJ		07/10/2014	3.330	15,448,690						22,496,070	06/06/2014
00-1102194		HOBOKEN	NJ		08/01/2014	2.890	70,000,000						97,310,000	07/03/2014
00-1102201		SUWANEE	GA		08/25/2014	3.410	22,630,000						34,930,000	08/18/2014
00-1102207		CINCINNATI	OH		01/05/2015	3.830	6,368,559						20,450,000	09/02/2014
00-1102212		SCOTTSDALE	AZ		11/07/2014	3.650	4,436,435						6,590,000	10/07/2014
00-1102221		NEW ALBANY	OH		07/01/2015	4.000	14,853,147						22,600,000	11/14/2014
00-1102248		ORLANDO	FL		11/04/2014	3.750	23,409,217						40,320,000	10/10/2014

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102261		LAS VEGAS	NV		.04/10/2015	4.430	5,500,000						7,260,000	.12/16/2014
00-1102273		RANCHO CUCAMONGA	CA		.12/23/2014	2.830	44,100,000						69,310,000	.11/20/2014
00-1102347		NORWOOD	OH		.04/01/2015	3.130	67,000,000						95,570,000	.03/27/2015
00-1102395		DULUTH	GA		.08/13/2015	2.940	12,000,000						20,030,000	.07/16/2015
00-1102396		FAYETTEVILLE	GA		.08/13/2015	2.940	10,000,000						16,090,000	.07/22/2015
00-1102398		RENTON	WA		.08/06/2015	3.390	4,405,068						10,400,000	.07/29/2015
00-1102406		GREENWOOD VILLAGE	CO		.12/15/2015	3.230	64,100,000						91,640,000	.10/09/2015
00-1102417		NATICK	MA		.09/30/2015	3.680	4,462,405						21,600,000	.08/14/2015
00-1102424		AUSTIN	TX		.08/31/2015	3.110	19,965,000						26,820,000	.08/19/2015
00-1102437		CAMBRIDGE	MA		.09/30/2015	3.180	6,500,000						20,620,000	.09/23/2015
00-1102438		CAMBRIDGE	MA		.09/30/2015	3.180	7,500,000						16,760,000	.09/23/2015
00-1102486		CHELSEA	MA		.12/10/2015	3.640	7,500,000						11,190,000	.11/16/2015
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other							698,043,459	(219,835)	511,323	0	0	0	1,163,488,637	XXX
Mortgages in Good Standing - Mezzanine Loans														
99-0000021		SAN ANTONIO	TX		.01/24/2014	10.000	7,135,924				676,397		53,500,000	.11/11/2013
99-0000022		HOUSTON	TX		.03/14/2014	11.000	11,632,418				1,206,478		100,500,000	.11/08/2013
99-0000027		SAN DIEGO	CA		.07/10/2014	11.750	20,121,097				2,220,387		71,500,000	.10/09/2013
99-0000031		PORTLAND	OR		.02/20/2015	13.000	12,822,777				1,082,405		53,900,000	.11/13/2014
99-0000032		NORWALK	CT		.04/06/2015	11.000	5,011,056				365,546		53,600,000	.01/16/2015
99-0000033		NORWALK	CT		.04/06/2015	11.000	2,227,921				144,838		24,600,000	.01/16/2015
99-0000034		HOUSTON	TX		.02/06/2015	10.000	2,031,565				11,746		87,663,585	.11/14/2014
99-0000035		TAMPA	FL		.02/20/2015	10.500	8,190,664				271,281		68,181,187	.12/04/2014
99-0000036		BIRMINGHAM	AL		.09/10/2015	13.000	2,451,139				35,316		38,615,730	.03/16/2015
0699999. Total - Mortgages in Good Standing - Mezzanine Loans							71,624,560	0	0	0	6,014,394	0	552,060,502	XXX
0899999. Total - Mortgages in Good Standing							769,668,019	(219,835)	511,323	0	6,014,394	0	1,715,549,139	XXX
Restructured Mortgages - Commercial Mortgages - All Other														
00-1002016		OBETZ	OH		.03/31/2003	4.950	2,791,411						6,880,000	.02/13/2003
00-1101437		STAMFORD	CT		.03/01/2007	3.000	10,920,520						28,100,000	.07/24/2012
00-1101520		FORT MYERS	FL		.08/09/2007	5.000	7,821,570		824,361				9,400,000	.02/11/2013
1399999. Total - Restructured Mortgages - Commercial Mortgages - All Other							21,533,501	0	824,361	0	0	0	44,380,000	XXX
1699999. Total - Restructured Mortgages							21,533,501	0	824,361	0	0	0	44,380,000	XXX
3399999. Totals							791,201,520	(219,835)	1,335,684	0	6,014,394	0	1,759,929,139	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								
00-1000949	STOW	OH		12/22/2015	7.620	567,266		1,252,291
00-1001090	MASON	OH		12/22/2015	5.960		1,621,875	14,372,653
00-1102207	CINCINNATI	OH		01/05/2015	3.830	6,500,000		20,450,000
00-1102221	NEW ALBANY	OH		07/01/2015	4.000	15,000,000		22,600,000
00-1102261	LAS VEGAS	NV		04/10/2015	4.430	5,500,000		7,260,000
00-1102347	NORWOOD	OH		04/01/2015	3.130	67,000,000		95,570,000
00-1102395	DULUTH	GA		08/13/2015	2.940	12,000,000		20,030,000
00-1102396	FAYETTEVILLE	GA		08/13/2015	2.940	10,000,000		16,090,000
00-1102398	RENTON	WA		08/06/2015	3.390	4,500,000		10,400,000
00-1102406	GREENWOOD VILLAGE	CO		12/15/2015	3.230	64,100,000		91,640,000
00-1102417	NATICK	MA		09/30/2015	3.680	4,500,000		21,600,000
00-1102424	AUSTIN	TX		08/31/2015	3.110	19,965,000		26,820,000
00-1102437	CAMBRIDGE	MA		09/30/2015	3.180	6,500,000		20,620,000
00-1102438	CAMBRIDGE	MA		09/30/2015	3.180	7,500,000		16,760,000
00-1102486	CHELSEA	MA		12/10/2015	3.640	7,500,000		11,190,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other						231,132,266	1,621,875	396,654,944
Mortgages in Good Standing - Mezzanine Loans								
99-0000031	PORTLAND	OR		02/20/2015	13.000	4,995,273	6,745,099	53,900,000
99-0000032	NORWALK	CT		04/06/2015	11.000	4,645,510		53,600,000
99-0000033	NORWALK	CT		04/06/2015	11.000	1,231,855	851,228	24,600,000
99-0000034	HOUSTON	TX		02/06/2015	10.000	0	2,019,819	87,663,585
99-0000035	TAMPA	FL		02/20/2015	10.500	0	7,919,383	68,181,187
99-0000036	BIRMINGHAM	AL		09/10/2015	13.000	796,261	1,619,562	38,615,730
0699999. Total - Mortgages in Good Standing - Mezzanine Loans						11,668,900	19,155,091	326,560,502
0899999. Total - Mortgages in Good Standing						242,801,165	20,776,965	723,215,446
3399999. Totals						242,801,165	20,776,965	723,215,446

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																	
00-1000192	SHAKER HEIGHTS	OH		05/15/2000.	06/01/2015.	50,000					0		50,000	50,000			0
00-1001063	HOWELL	MI		03/14/2003.	10/01/2015.	1,277,535					0		1,277,535	1,277,535			0
00-1001310	SOLON	OH		04/28/2003.	02/13/2015.	606,332					0		606,332	606,332			0
00-1100291	TROY	MI		02/06/2004.	12/08/2015.	1,879,220					0		1,879,220	2,929,220		1,050,000	1,050,000
00-1100597	MENTOR	OH		11/18/2004.	03/13/2015.	698,498					0		698,498	698,498			0
00-1100682	MENLO PARK	CA		07/10/2006.	04/15/2015.	2,843,441					0		2,843,441	2,843,441			0
00-1100733	WEST VAIL	CO		03/24/2005.	04/10/2015.	2,074,239					0		2,074,239	2,074,239			0
00-1100770	KANSAS CITY	MO		03/28/2005.	01/16/2015.	802,622					0		802,622	802,622			0
00-1100828	MULTIPLE	TN		07/08/2005.	05/07/2015.	3,434,441					0		3,434,441	3,434,441			0
00-1100865	ANN ARBOR	MI		07/20/2005.	07/31/2015.	3,069,362					0		3,069,362	3,069,362			0
00-1100879	SALT LAKE CITY	UT		10/28/2005.	07/17/2015.	1,553,101					0		1,553,101	1,553,101			0
00-1100904	DENVER	CO		08/29/2005.	08/28/2015.	2,301,478					0		2,301,478	2,301,478			0
00-1100925	PLANO	TX		09/15/2005.	12/04/2015.	6,775,898					0		6,775,898	6,775,898			0
00-1100927	ANN ARBOR	MI		08/09/2005.	07/08/2015.	1,660,812					0		1,660,812	1,660,812			0
00-1100947	SYKESVILLE	MD		08/31/2005.	09/10/2015.	1,694,943					0		1,694,943	1,694,943			0
00-1100952	KANSAS CITY	KS		08/18/2005.	09/01/2015.	2,947,230					0		2,947,230	2,947,230			0
00-1100955	SAVANNAH	GA		08/18/2005.	01/22/2015.	6,949,229		4,556			4,556		6,953,785	6,953,785			0
00-1100956	SWEDESBORO	NJ		09/16/2005.	06/30/2015.	2,000,000					0		2,000,000	2,000,000			0
00-1100957	SWEDESBORO	NJ		09/16/2005.	06/30/2015.	2,000,000					0		2,000,000	2,000,000			0
00-1100958	JANESVILLE	WI		11/01/2005.	08/03/2015.	675,046					0		675,046	675,046			0
00-1100965	DALLAS	TX		08/31/2005.	09/04/2015.	9,703,039					0		9,703,039	9,703,039			0
00-1100989	BRIDGETON	MO		10/13/2005.	10/29/2015.	881,016					0		881,016	881,016			0
00-1100996	SWEDESBORO	NJ		09/16/2005.	06/30/2015.	2,000,000					0		2,000,000	2,000,000			0
00-1100998	OXNARD	CA		10/11/2005.	09/28/2015.	855,963					0		855,963	855,963			0
00-1101004	REDLANDS	CA		10/18/2005.	11/02/2015.	1,001,474					0		1,001,474	1,001,474			0
00-1101026	ALPHARETTA	GA		10/19/2005.	11/10/2015.	4,000,000					0		4,000,000	4,000,000			0
00-1101555	SCOTTSDALE	AZ		12/31/2007.	12/21/2015.	9,457,454	(45,161)	1,113,015			1,067,854		10,720,338	10,525,309			0
00-1101556	SCOTTSDALE	AZ		12/31/2007.	12/21/2015.	3,669,198	(80,052)	460,758			380,706		4,133,380	4,049,904			0
00-1101655	LOS ANGELES	CA		10/30/2008.	10/29/2015.	156,422					0		156,422	156,422			0
00-1101892	LINCOLN	NE		07/13/2012.	07/31/2015.	1,108,951					0		1,108,951	1,108,951			0
00-1101948	ALPHARETTA	GA		02/14/2013.	10/09/2015.	13,750,000					0		13,750,000	13,750,000			0
00-1101952	SAN FRANCISCO	CA		01/31/2013.	08/06/2015.	25,000,000					0		25,000,000	25,000,000			0
99-0000026	AUSTIN	TX		04/03/2014.	06/23/2015.	9,022,525				507,751	507,751		9,530,276	9,530,276			0
0199999. Total - Mortgages Closed by Repayment						125,899,468	(125,213)	1,578,329	0	507,751	1,960,867	0	128,138,842	128,910,336	0	1,050,000	1,050,000
Mortgages With Partial Repayments																	
00-1000038	VISTA	CA		08/31/2000.		618,044					0		86,749	86,749			0
00-1000391	BROOKLYN	OH		01/11/2001.		2,474,541					0		320,318	320,318			0
00-1000449	EAST MEADOW	NY		12/29/2000.		3,243,315					0		186,199	186,199			0
00-1000450	MIDLAND PARK	NJ		12/29/2000.		3,099,792					0		193,466	193,466			0
00-1000714	CLOSTER	NJ		11/08/2001.		1,326,797					0		148,604	148,604			0
00-1000791	MILWAUKEE	WI		12/17/2001.		428,300					0		103,413	103,413			0
00-1000804	DAVENPORT	IA		02/14/2002.		1,583,389					0		173,775	173,775			0
00-1000869	CINCINNATI	OH		03/13/2002.		168,403					0		55,313	55,313			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1000926	MARIETTA	GA		12/23/2002.		1,213,856					0		60,673	60,673			0
00-1001038	ITHACA	NY		10/01/2002.		8,394,718					0		228,242	228,242			0
00-1001090	MASON	OH		12/20/2002.		7,521,955					0		238,701	238,701			0
00-1001164	CHESTERFIELD	VA		11/20/2002.		4,695,533					0		154,237	154,237			0
00-1001203	NILES	IL		12/30/2002.		2,369,863					0		75,737	75,737			0
00-1002016	OBETZ	OH		03/31/2003.		2,874,528					0		83,118	83,118			0
00-1100106	WINTERPARK	FL		01/29/2004.		2,540,993					0		313,682	313,682			0
00-1100107	WINTERPARK	FL		11/24/2004.		2,211,680					0		258,311	258,311			0
00-1100109	MILFORD	OH		09/23/2003.		362,178					0		89,607	89,607			0
00-1100934	CARMEL	IN		10/13/2005.		979,710					0		239,328	239,328			0
00-1100962	SAN FRANCISCO	CA		09/15/2005.		1,079,334					0		45,119	45,119			0
00-1101027	KING OF PRUSSIA	PA		11/18/2005.		4,507,526					0		97,843	97,843			0
00-1101391	JACKSONVILLE	FL		05/01/2007.		7,551,894					0		138,732	138,732			0
00-1101437	STAMFORD	CT		03/01/2007.		12,273,085					0		1,352,564	1,352,564			0
00-1101520	FORT MYERS	FL		08/09/2007.		7,223,298					0		226,089	226,089			0
00-1101824	BURLINGTON	KY		08/06/2012.		5,256,717					0		594,655	594,655			0
00-1101891	HOUSTON	TX		09/06/2012.		18,142,631					0		351,322	351,322			0
00-1101917	LAS VEGAS	NV		11/15/2012.		11,000,000					0		180,618	180,618			0
00-1101969	JACKSONVILLE	FL		09/12/2013.		6,732,045					0		508,055	508,055			0
00-1102024	LAS VEGAS	NV		10/11/2013.		1,586,906					0		84,673	84,673			0
00-1102039	FT WORTH	TX		09/10/2013.		19,110,000					0		55,751	55,751			0
00-1102154	BUENA PARK	CA		05/28/2014.		8,913,949					0		176,639	176,639			0
00-1102207	CINCINNATI	OH		01/05/2015.							0		131,441	131,441			0
00-1102212	SCOTTSDALE	AZ		11/07/2014.		4,550,000					0		113,565	113,565			0
00-1102221	NEW ALBANY	OH		07/01/2015.							0		146,853	146,853			0
00-1102248	ORLANDO	FL		11/04/2014.		23,951,609					0		542,392	542,392			0
00-1102398	RENTON	WA		08/06/2015.							0		94,932	94,932			0
00-1102417	NATICK	MA		09/30/2015.							0		37,595	37,595			0
0299999. Total - Mortgages With Partial Repayments						177,986,590	0	0	0	0	0	0	7,888,309	7,888,309	0	0	0
Mortgages Disposed																	
00-1100844	ORLAND PARK	IL		07/22/2005.	08/18/2015.	656,863					0		656,863	656,863			0
0399999. Total - Mortgages Disposed						656,863	0	0	0	0	0	0	656,863	656,863	0	0	0
0599999. Total Mortgages						304,542,921	(125,213)	1,578,329	0	507,751	1,960,867	0	136,684,014	137,455,508	0	1,050,000	1,050,000

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
	Ashmore Emerging Markets Corporate High Yield Fund Ltd		London	Englar	Ashmore Investment Management		05/10/2011.		175,000,000	177,556,938	177,556,938	(27,183,283)	-	-	-	-	-	-	60.000
	Ashmore SICAV Local Currency		London	Englar	Ashmore Investment Management		04/30/2014.		7,527,543	238,837	238,837	(4,857,639)	-	-	-	-	-	-	
	Clareant European Direct Lending Fund II SCSp		Kirchberg	Luxem	Alcentra Limited		09/17/2015.	2	13,772,024	13,772,024	13,772,024	-	-	-	-	-	-	36,227,976	4.460
	Clareant European DLF Investor Feeder LP (fka: Alcentra)		St. Helier	Jersey	Alcentra Limited		11/13/2014.	2	36,392,350	37,264,083	37,264,083	871,733	-	-	-	-	2,290,068	3,425,725	4.270
	GSO Capital Opportunities Fund II LP		New York	NY...	GSO Capital Opportunities Fund II LP		06/30/2011.	2	33,057,963	34,656,026	34,656,026	(1,297,188)	-	-	-	-	1,944,767	28,166,899	1.880
	GSO Capital Solutions Fund II LP		New York	NY...	GSO Capital Solutions Fund II, LP		06/06/2013.	3	5,584,938	6,013,268	6,013,268	(531,798)	-	-	-	-	196,165	19,671,294	0.500
	GSO European Senior Debt Fund LP		Wilmington	Cayma	GSO European Senior Debt Associates LLC		11/25/2014.	2	3,258,595	3,258,595	3,258,595	-	-	-	-	-	-	61,741,405	16.670
	Kayne Senior Credit II Fund, L.P		Wilmington	DE...	Kayne Senior Credit II GP, LLC		06/23/2014.	2	18,806,183	18,806,183	18,806,183	(58,954)	-	-	-	-	1,262,648	19,906,953	17.390
	Newstone Capital Partners II, LP		Los Angeles	CA...	Newstone Capital Partners		12/29/2010.	2	11,535,169	11,637,681	11,637,681	(108,124)	-	-	-	-	3,009,475	6,223,748	3.750
	Newstone Capital Partners, LP		Los Angeles	CA...	Newstone Capital Partners		05/31/2007.	2	1,225,928	1,225,928	1,225,928	-	-	-	-	-	320,894	610,128	1.730
	Oaktree Opportunities Fund X, L.P		Grand Cayman	Cayma	Oaktree Capital Management		05/12/2015.	3	2,250,000	2,188,887	2,188,887	(61,113)	-	-	-	-	-	12,750,000	0.370
	TCW Direct Lending LLC		Dover	DE...	TCW Asset Management		03/20/2015.	3	19,981,252	19,588,389	19,588,389	(392,863)	-	-	-	-	-	40,200,000	2.980
	Wellington Emerging Local Currency Fund (CFT Emerging Markets Local Currency)		Boston	MA...	Wellington Management		05/02/2011.		58,000,000	46,817,823	46,817,823	(3,524,105)	-	-	-	-	-	-	100.000
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated									386,391,945	373,024,662	373,024,662	(37,143,334)	0	0	0	0	9,024,017	228,924,127	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Affiliated																			
	1492 Capital LLC		Columbus	OH...	Nationwide Mutual Insurance Co		07/23/2008.	3	84,520,007	77,217,414	77,217,414	(43,543,375)	-	-	-	-	137,180,207	-	100.000
1499999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Affiliated									84,520,007	77,217,414	77,217,414	(43,543,375)	0	0	0	0	137,180,207	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	3i India Infrastructure Fund LP		London	Englar	3i Plc		02/27/2008.	3	1,423,527	1,148,242	1,148,242	(259,334)	-	-	-	-	-	471,100	0.290
	Actera Partners L.P		Istanbul	Turkey	Actera Group, Ltd		08/24/2007.	3	4,344,750	6,107,660	6,107,660	1,402,272	-	-	-	(446,975)	-	276,607	1.550
	Actis Global 4 LP		London	Englar	Actis GP, LLP		12/15/2011.	3	15,931,550	17,352,660	17,352,660	957,024	-	-	-	-	338,396	14,718,085	1.360
	Activa Capital II		Paris	France	Activa Capital		04/23/2007.	3	4,589,727	3,817,962	3,817,962	(694,903)	-	-	-	(439,721)	-	292,783	1.560
	Advent Central & Eastern Europe IV, LP		Boston	MA...	Advent International Corp		02/19/2008.	3	1,264,607	1,081,489	1,081,489	(305,598)	-	-	-	8,809	625,625	698,048	0.500
	Affinity Asia Pacific Fund III		Grand Cayman	Cayma	Affinity Equity Partners		12/15/2006.	3	6,845,140	5,329,286	5,329,286	(1,475,457)	-	-	-	-	1,540,651	1,065,060	0.610
	AIF Capital Asia III LP		Port-Louis	Mauriti	AIF Capital Asia III, GP Ltd		12/15/2006.	3	4,508,380	4,877,565	4,877,565	34,259	-	-	-	-	80,947	53,179	1.370

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Ampersand Partners VIII		Wilmington	DE	Ampersand Managment LLC		03/13/2015.	3	6,376,416	5,890,140	5,890,140	(486,276)	-	-	-	-	-	23,700,000	10.000
	Apax Europe VII		New York	NY	Apax Ventures Worldwide, LLP		03/10/2007.	3	26,587,242	23,338,297	23,338,297	(3,232,766)	-	-	-	(3,071,580)	9,287,746	865,288	0.490
	ArcLight Energy Partners V, LP		Wilmington	DE	ArcLight Capital Partners LLC		09/30/2011.	3	16,223,244	13,264,696	13,264,696	(5,090,277)	-	-	-	-	215,928	7,298,861	0.910
	ArcLight Energy Partners VI, LP		Wilmington	DE	ArcLight Capital Partners LLC		07/02/2015.	3	4,775,373	4,526,207	4,526,207	(249,166)	-	-	-	-	-	11,224,627	0.290
	Azure Midstream Holdings LLC		Dover	DE	Energy Spectrum Partners		11/12/2013.	3	15,000,000	13,269,862	13,269,862	(2,187,138)	-	-	-	-	-	-	3.000
	BCV Investments S.C.A.		Rome	Italy	Cinven		01/23/2007.	3	2,403,042	401,238	401,238	77,645	-	-	-	(138,460)	-	-	44.430
	BioMotiv, LLC		Cleveland	OH	BioMotiv		07/12/2013.	1	2,467,500	3,281,250	3,281,250	813,750	-	-	-	-	-	4,875,000	9.870
	Bridgepoint Europe III L.P.		Edinburgh	Scotla	Bridgepoint Capital		04/27/2005.	3	13,271,906	15,498,614	15,498,614	1,863,331	-	-	-	(1,664,067)	-	2,224,189	0.900
	Bridgepoint Europe IV LP		Frankfurt	Germa	Bridgepoint Capital		11/22/2007.	3	18,254,863	18,676,464	18,676,464	1,568,783	-	-	-	(1,463,541)	3,556,870	3,165,362	0.520
	CA Hire Co-Investment, L.P.		George Town	Cayma	Carlyle Group, L.P.		12/20/2007.	3	8,113,623	2,416,900	2,416,900	(2,632,021)	-	-	-	-	-	-	3.220
	Carlyle Europe Partners II, L.P.		New York	NY	Carlyle Group, L.P.		12/13/2004.	3	2,605,914	1,436,969	1,436,969	(937,886)	-	-	-	(158,916)	1,004,608	808,676	0.550
	Carlyle Europe Partners III, L.P.		New York	NY	Carlyle Group, L.P.		02/05/2007.	3	7,373,646	8,514,631	8,514,631	(299,926)	-	-	-	93,142	3,112,709	1,578,727	0.250
	Catalyst Fund V, L.P.		Toronto	Canad	Catalyst Group, LLC		08/12/2015.	3	750,000	750,000	750,000	-	-	-	-	-	-	29,250,000	2.000
	Catterton Partners VII, L.P.		Greenwich	CT	Catterton Partners		09/03/2013.	3	12,980,571	15,819,984	15,819,984	2,841,757	-	-	-	-	3,560	5,019,429	1.120
	CBPE Capital Fund VIII A LP		London	Englar	CBPE Capital		03/03/2009.	3	3,870,195	4,490,608	4,490,608	60,639	-	-	-	(237,028)	1,503,428	1,017,679	1.230
	CHAMP II Worldwide, L.P.		New York	NY	Castle Harlan, Inc.		06/24/2005.	3	1,797,143	405,400	405,400	-	-	-	-	(216,459)	232,765	534,158	1.740
	CHK Mid-Con Co-Invest Preferred LP		Wilmington	DE	GSO Capital Opportunities Fund II LP		03/26/2012.	2	51,751,141	41,992,593	41,992,593	(9,758,548)	-	-	-	-	-	-	6.670
	CHK Mid-Con Co-Invest Royalty LP		Wilmington	DE	GSO Capital Opportunities Fund II LP		03/26/2012.	2	4,246,768	8,567,043	8,567,043	4,320,275	-	-	-	-	-	-	6.670
	ChrysCapital V, LLC		Port-Louis	Maurit	ChrysCapital		07/20/2007.	3	853,658	1,280,479	1,280,479	(822,716)	-	-	-	-	969,163	-	0.480
	Comvest Investment Partners IV, LP		West Palm Beach	FL	Comvest Investment Partners		07/29/2011.	3	20,483,137	24,057,508	24,057,508	(3,040,444)	-	-	-	-	8,288,318	11,609,320	5.150
	CVC European Equity Partners IV L.P.		London	Englar	CVC Capital Partners		07/29/2005.	3	1,744,156	1,596,552	1,596,552	(229,964)	-	-	-	(206,808)	424,090	887,987	0.120
	CVC IV Tandem Fund		London	Englar	CVC Capital Partners		01/02/2007.	3	3,113,373	1,768,618	1,768,618	(890,271)	-	-	-	506,649	2,433,163	1,817,184	0.410
	Cyprium Investors III, LP(fka KPP Investors III)		Cleveland	OH	Cyprium Investors		12/29/2006.	2	3,937,445	4,572,012	4,572,012	634,567	-	-	-	-	765,537	2,476,935	10.000
	Cyprium Investors IV		Cleveland	OH	Cyprium Investors		07/18/2012.	2	8,976,698	8,976,698	8,976,698	60,008	-	-	-	-	563,573	27,667,926	8.000
	Doughty Hanson & Co IV LP 4		London	Englar	Doughty Hanson & Co. Managers, Ltd		01/31/2005.	3	3,862,748	1,970,572	1,970,572	(459,563)	-	-	-	(307,974)	-	218,201	0.670
	Doughty Hanson & Co V LP No.2		London	Englar	Doughty Hanson & Co. Managers, Ltd		03/02/2007.	3	3,013,623	2,610,782	2,610,782	(557,134)	-	-	-	(223,005)	809,960	1,779,186	0.250
	EnCap Energy Capital Fund IX LP		Dallas	TX	EnCap Investments, L.P.		12/07/2012.	3	13,121,591	11,927,931	11,927,931	(1,965,250)	-	-	-	-	-	8,343,693	0.510
	EnCap Energy Capital Fund VII, L.P.		Dallas	TX	EnCap Investments, L.P.		09/28/2007.	3	7,548,125	4,469,097	4,469,097	(3,079,028)	-	-	-	-	-	1,605,298	1.250
	EnCap Energy Capital Fund VIII Co-Investors LP		Houston	TX	EnCap Investments, L.P.		12/08/2011.	3	8,371,395	3,977,248	3,977,248	(7,894,291)	-	-	-	-	-	575,736	1.760
	EnCap Energy Capital Fund VIII LP		Houston	TX	EnCap Investments, L.P.		12/15/2010.	3	13,132,512	9,994,648	9,994,648	(4,932,420)	-	-	-	-	-	3,481,436	0.500
	EnCap Energy Capital Fund X, L.P.		Houston	TX	EnCap Investments, L.P.		03/31/2015.	3	1,038,257	909,782	909,782	(128,475)	-	-	-	-	-	13,961,743	0.230

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	EnCap Flatrock Midstream Fund III, L.P.		Houston	TX	EnCap Investments, L.P.		04/30/2014.	3	742,055	644,145	644,145	(51,717)	-	-	-	-	-	11,257,945	0.400
	Energy Spectrum Partners V, LP		Dallas	TX	Energy Spectrum Partners		12/01/2007.	3	-	356,782	356,782	(820,562)	-	-	-	-	422,312	1,359,954	2.450
	Energy Spectrum VI, L.P.		Dallas	TX	Energy Spectrum Partners		02/28/2011.	3	16,403,872	13,790,939	13,790,939	(4,255,956)	-	-	-	-	-	9,803,753	3.000
	Energy Spectrum VII, L.P.		Wilmington	DE	Energy Spectrum Partners		11/03/2014.	3	1,582,002	906,099	906,099	(675,902)	-	-	-	-	-	28,419,748	2.500
	Energy Trust Partners Fund IV, L.P.		Dallas	TX	Energy Trust Capital		08/30/2013.	3	6,089,571	11,402,544	11,402,544	5,565,980	-	-	-	-	568,259	10,787,468	14.100
	FourPoint Holdings, LLC		Greenwood Village	CO	FourPoint Holdings, LLC		11/03/2014.	3	20,000,000	20,000,000	20,000,000	-	-	-	-	-	-	-	3.080
	Fourth Cinven		London	Englar	Cinven		02/24/2006.	3	16,012,855	15,337,500	15,337,500	2,516,600	-	-	-	(561,213)	3,020,704	3,533,258	0.500
	Fox Paine Capital Fund II, LP		Foster City	CA	Fox Paine & Company, LLC		12/31/2000.	3	1,211,534	1,211,534	1,211,534	(1,825,650)	-	-	-	-	2,329,615	2,390,637	1.030
	Global Infrastructure Partners		New York	NY	Global Infrastructure Management LLC		12/14/2007.	3	7,518,910	14,793,944	14,793,944	3,290,414	-	-	-	-	643,983	3,556,158	0.430
	Green Mountain Partners III		Quechee	VT	Green Mountain Advisors, Inc		10/01/2002.	2	5,359,749	7,973,835	7,973,835	3,100,508	-	-	-	-	-	(0)	9.470
	HarborVest Partners VI - Buyout Partnership Fund, LP		New York	NY	HarbourVest Partners, LLC		12/31/2000.	3	177,723	166,765	166,765	(5,491)	-	-	-	-	12,266	67,500	0.140
	HarborVest Partners VI - Partnership Fund, LP		New York	NY	HarbourVest Partners, LLC		12/31/2000.	1	512,249	476,714	476,714	(23,196)	-	-	-	-	18,261	70,000	0.120
	HgCapital 5, L.P.		London	Englar	HG Capital		01/17/2006.	3	825,664	1,619,323	1,619,323	61,312	-	-	-	(84,495)	-	656,336	0.720
	Highland Capital Partners VI, LP		Lexington	MA	Highland Capital Partners LP		10/22/2001.	1	2,228,327	2,166,497	2,166,497	370,402	-	-	-	-	-	-	1.280
	Highland Capital Partners VII, LP		Lexington	MA	Highland Capital Partners LP		10/28/2005.	1	2,796,113	2,730,652	2,730,652	297,985	-	-	-	-	114,057	-	0.630
	ICG Europe VI		St. Helier	Jersey	Intermediate Capital Managers Limited		06/26/2015.	2	4,396	(191,318)	(191,318)	(201,268)	-	-	-	5,543	-	33,808,319	1.030
	Ironbridge Fund II, LP		Sidney	Austra	Ironbridge Capital Pty		09/01/2006.	3	4,630,980	3,345,005	3,345,005	(499,939)	-	-	-	(569,076)	875,400	556,364	1.240
	IVF V (Mauritius) Holdings Limited		Port Louis	Maurit	India Value Fund Advisors		03/18/2015.	3	2,968,306	2,423,450	2,423,450	(544,856)	-	-	-	-	-	17,031,694	2.860
	Kayne Anderson Mezzanine Partners (QP) L.P.		Los Angeles	CA	Kayne Anderson Capital Advisors, L.P.		08/31/2010.	2	5,791,637	4,870,322	4,870,322	(921,315)	-	-	-	-	192,679	4,234,240	5.000
	Lovell Minnick Equity Partners III LP		El Segundo	CA	Lovell Minnick Equity Partners, LP		09/26/2008.	3	15,097,952	23,820,191	23,820,191	2,700,806	-	-	-	-	637,561	1,706,061	6.350
	Macquarie Infrastructure Partners A/B, LP		New York	NY	Macquarie Global Property Advisors		02/08/2007.	3	28,912,603	30,648,288	30,648,288	954,037	-	-	-	-	1,994,743	166,516	0.880
	MBK Partners Fund III, L.P.		Central	Hong I	MBK Partners		05/17/2013.	3	14,978,594	16,905,626	16,905,626	155,866	-	-	-	-	-	15,021,406	1.120
	MCP Private Capital Fund II		Luxembourg City	Luxem	Metric Capital Partners II GP S.a.r.l.		05/07/2014.	2	3,544,447	3,548,082	3,548,082	83,603	-	-	-	(202,581)	-	9,348,596	2.670
	Mercato Partners Growth III, L.P.		Salt Lake City	UT	Mercato Partners Growth III, GP		03/12/2015.	3	2,100,000	2,100,000	2,100,000	-	-	-	-	-	-	12,900,000	6.000
	Meritech Capital Partners II, LP		Palo Alto	CA	Meritech Capital Partners		12/31/2000.	1	342,916	501,404	501,404	23,572	-	-	-	-	71,659	-	1.020
	Navis Asia Fund V, L.P.		Kuala Lumpur	Malays	Navis Asia Fund, Ltd		02/01/2007.	3	7,134,126	7,582,886	7,582,886	(1,238,237)	-	-	-	-	501,618	0	1.010
	Navis Asia Fund VII, L.P.		Grand Cayman	Cayma	Navis Asia Fund, Ltd		01/29/2014.	3	7,324,408	6,334,121	6,334,121	(990,287)	-	-	-	-	-	17,687,500	1.670
	NCT Ventures Fund I LP		Columbus	OH	NCT Ventures		06/20/2008.	1	3,475,275	3,804,399	3,804,399	(449,378)	-	-	-	-	-	-	22.450
	NCT Ventures Fund II LP		Wilmington	DE	NCT Ventures		06/20/2008.	1	939,069	817,082	817,082	(121,987)	-	-	-	-	-	1,560,931	9.620
	New York Life Investment Management Mezzanine Partners II, LP		New York	NY	GoldPoint Partners		10/31/2007.	2	2,263,060	1,829,012	1,829,012	(434,048)	-	-	-	-	59,209	2,927,254	2.500
	Northstar Mezzanine Partners III		Minneapolis	MN	Northstar Capital, Ltd		10/01/2002.	2	1,001,936	859,364	859,364	358,080	-	-	-	-	-	-	8.060
	Northstar Mezzanine Partners V, L.P.		Minneapolis	MN	Northstar Capital, Ltd		02/12/2008.	2	7,744,589	8,556,339	8,556,339	266,681	-	-	-	-	1,105,277	2,467,644	3.880

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Northstar Seidler Mezzanine Partners II, LP		Minneapolis	MN	Northstar Capital, Ltd		12/31/2000	2	877,744	151,402	151,402	55,602	-	-	-	-	-	-	4.170
	One Rock Capital Partners, L.P.		New York	NY	One Rock Capital Partners		01/30/2014	3	6,772,021	7,358,646	7,358,646	(219,834)	-	-	-	-	-	11,412,370	4.710
	Paine and Partners Capital Fund III, LP(fka Fox Paine Capital Fund III)		Foster City	CA	Fox Paine & Company, LLC		08/15/2006	3	8,970,417	8,970,417	8,970,417	(3,676,040)	-	-	-	-	1,381,356	323,084	1.270
	Peppertree Capital Fund IV, LP		Chagrin Falls	OH	Peppertree Capital		09/30/2013	3	9,800,000	10,917,650	10,917,650	1,093,450	-	-	-	-	-	4,200,000	11.200
	Permira IV		New York	NY	Permira		07/18/2006	3	5,474,838	5,169,787	5,169,787	(250,249)	-	-	-	-	(183,061)	1,846,783	447,187	0.110
	Prudential Capital Partners II, LP		Chicago	IL	Prudential Capital Group		04/28/2005	2	838,788	838,788	838,788	111,321	-	-	-	-	-	279,844	1,131,009	1.290
	Prudential Capital Partners III, LP		Chicago	IL	Prudential Capital Group		10/15/2008	2	4,196,765	5,355,064	5,355,064	(371,718)	-	-	-	-	-	1,642,964	1,356,060	1.030
	Ripley Cable Holdings I, L.P.		Grand Cayman	Cayma	Carlyle Group, L.P.		08/22/2006	3	384,416	384,416	384,416	(352,647)	-	-	-	-	-	430,889	179,049	2.030
	Silver Lake Partners II, LP		Menlo Park	CA	Silver Lake Partners, LLC		07/28/2004	3	3,432,840	4,641,653	4,641,653	(216,090)	-	-	-	-	-	2,725,211	1,765,792	0.420
	Silver Lake Partners III, LP		Menlo Park	CA	Silver Lake Partners, LLC		12/19/2006	3	20,604,667	20,604,667	20,604,667	(5,804,702)	-	-	-	-	-	5,409,301	6,177,015	0.430
	Silver Lake Partners IV , L.P.		Menlo Park	CA	Silver Lake Partners, LLC		04/02/2013	3	10,977,135	12,730,123	12,730,123	(324,737)	-	-	-	-	-	2,036,527	22,594,049	0.310
	Siris Partners III, L.P.		Wilmington	DE	Siris Capital Group, LLC		12/02/2014	3	1,051,597	978,468	978,468	(73,129)	-	-	-	-	-	5,448,403	0.370
	Sorenson Capital Partners III, L.P.		Wilmington	DE	Sorenson Capital Associates III, LP		05/31/2014	3	9,619,805	7,197,316	7,197,316	(2,422,489)	-	-	-	-	-	25,380,195	8.750
	SPE I Partners LP		Greenwich	CT	ESL Investments		07/26/2007	3	1,699,594	277,344	277,344	(1,114,000)	-	-	-	-	-	-	0.130
	Sprint Co-Invest, L.P.		Grand Cayman	Cayma	Kohlberg, Kravis, Roberts & Co.		08/03/2007	3	461,105	2,327,088	2,327,088	(2,234,545)	-	-	-	-	1,683,403	3,300,766	-	0.700
	Stonehenge Opportunity Fund II, LP		Columbus	OH	Stonehenge Partners, Inc.		10/28/2004	3	-	801,246	801,246	153,310	-	-	-	-	-	372,500	2.810
	Stonehenge Opportunity Fund III, LP		Columbus	OH	Stonehenge Partners, Inc.		11/30/2010	3	2,800,000	2,773,907	2,773,907	234,414	-	-	-	-	-	1,900,000	5.000
	SVB Capital Partners III, L.P.		Menlo Park	CA	SVB Capital Partners III LLC		01/31/2014	1	2,596,026	2,306,752	2,306,752	(289,274)	-	-	-	-	-	3,886,000	3.890
	SVB Venture Overage Fund, L.P.		Wilmington	DE	SVB Capital Partners III LLC		01/31/2014	1	2,940,919	2,853,474	2,853,474	(87,444)	-	-	-	-	-	4,587,376	3.000
	TA X, LP		Boston	MA	TA Associates, Inc.		05/27/2004	3	1,767,933	1,767,933	1,767,933	(603,824)	-	-	-	-	664,282	350,000	0.290
	TCW Cresent Mezzanine III		Los Angeles	CA	TCW Group, Inc., The		10/01/2002	2	471,364	546,967	546,967	(229,512)	-	-	-	-	-	-	0.850
	TDR Capital II 'C' L.P.		London	Englar	Tudor Investment Corporation		06/26/2006	3	9,687,338	9,596,847	9,596,847	(438,565)	-	-	-	-	(1,750,544)	804,665	1,354,352	0.550
	Terra Firma Deutsche Annington L.P.		St Peter Port	Guern	Terra Firma Capital Partners Ltd.		05/24/2006	3	1,898,420	100,302	100,302	76,820	-	-	-	-	(74,597)	-	1,129,945	0.640
	TPG Asia VI, L.P.		Grand Cayman	Cayma	TPG Asia		04/07/2014	3	9,136,307	8,598,411	8,598,411	(233,967)	-	-	-	-	-	15,834,834	0.710
	TPG Partners VII, L.P.		Fort Worth	TX	TPG GenPar VII, L.P.		05/29/2015	3	877,009	580,685	580,685	(296,324)	-	-	-	-	-	39,122,991	0.400
	TPG VII Ensemble Co-Invest, L.P.		Fort Worth	TX	TPG GenPar VII, L.P.		09/25/2015	3	7,511,724	7,511,724	7,511,724	-	-	-	-	-	-	-	-	1.250
	Trident IV, LP		Greenwich	CT	Stone Point Capital LLC		05/21/2007	3	16,888,281	18,301,951	18,301,951	(1,932,464)	-	-	-	-	-	5,034,889	3,327,792	1.590
	Trident V, LP		Greenwich	CT	Stone Point Capital LLC		12/20/2010	3	13,200,804	15,974,054	15,974,054	1,031,368	-	-	-	-	-	415,612	1,585,246	0.420
	Unison Capital Partners II (F), L.P.		Tokyo	Japan	Unison Capital, Inc.		11/01/2004	3	65,839	189,509	189,509	(48,865)	-	-	-	-	(377,312)	-	1,754,392	2.830
	VEPF V Co-Invest 1, L.P.		Wilmington	DE	Vista Equity Partners V GP, LLC		12/04/2014	3	11,030,943	10,999,222	10,999,222	(31,721)	-	-	-	-	-	-	-	7.330
	Vista Equity Partners Fund V, L.P.		Wilmington	DE	Vista Equity Partners V GP, LLC		07/11/2014	3	15,177,367	16,048,246	16,048,246	870,879	-	-	-	-	-	7,336,603		0.390

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Yukon Capital Partners II, LP		Wilmington	DE	Yukon Partners		11/05/2013.	2	11,182,734	11,307,695	11,307,695	618,439	-	-	-	-	206,276	17,874,486	10.000
	Yukon Capital Partners, LP		Wilmington	DE	Yukon Capital Partners, LP		06/15/2011.	2	20,135,838	25,041,038	25,041,038	2,690,398	-	-	-	-	2,072,374	9,144,830	16.780
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.									729,198,482	734,902,005	734,902,005	(44,604,624)	0	0	0	(10,079,867)	76,576,377	564,856,347	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
	Co-Investment Fund, LLC		Columbus	OH	Nationwide Mutual Insurance Co		02/28/2008.	1	645,597	584,290	584,290	(143,007)	-	-	-	-	-	-	40.000
	Nationwide Alternative Investments LLC		Columbus	OH	Nationwide Mutual Insurance Co		06/30/2007.	3	-	423,053	423,053	158,244	-	-	-	-	-	-	100.000
	Nationwide Asset Management, LLC		Columbus	OH	Nationwide Mutual Insurance Co		08/31/2007.		2,000,000	5,976,364	5,976,364	(8,684,355)	-	-	-	-	10,000,000	-	100.000
	Nationwide Lloyds		Columbus	OH	Nationwide Mutual Insurance Co		12/31/2000.		30,810,019	28,307,817	28,307,817	450,747	-	-	-	-	-	-	100.000
	Nationwide Mutual Capital LLC		Columbus	OH	Nationwide Strategic Investments		07/31/2002.	3	23,208,085	6,591,115	6,591,115	6,195,623	-	-	-	-	-	-	100.000
	Nationwide Private Equity Fund, LLC		Columbus	OH	Nationwide Mutual Insurance Co		10/14/2004.	3	-	52,112,138	52,112,138	(9,401,709)	-	-	-	-	3,742,345	-	100.000
	Nationwide Services Company		Columbus	OH	Nationwide Mutual Insurance Co		12/31/2000.		11,596,107	2,975,000	2,975,000	(4,965,500)	-	-	-	-	-	-	100.000
	NNOV8, LLC		Columbus	OH	Nationwide Mutual Insurance Co		08/30/2013.		15,000,000	9,002,060	9,002,060	(5,997,940)	-	-	-	-	-	-	100.000
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated									83,259,808	105,971,837	105,971,837	(22,387,897)	0	0	0	0	13,742,345	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	1717 East 9th LLC		Cleveland	OH	K & D Group		09/10/2013.		4,050,000	49,267	49,267	-	(3,830,510)	-	-	-	-	277,062	1.000
	AEW Core Property Trust (U.S.), Inc		Baltimore	MD	AEW Core Property Trust		03/31/2015.		65,356,168	68,207,127	68,207,127	2,850,959	-	-	-	-	356,168	-	0.720
	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	8.100
	Blue Vista Sponsor Equity Fund II, LLC		Chicago	IL	Blue Vista Capital Management		08/01/2007.		-	3,244,157	3,244,157	1,076,438	-	-	-	-	247,731	-	10.340
	CCP NI Master Tenant 2 LLC		Santa Monica	CA	CCP NI Managing Member 2 LLC		12/10/2015.		5,785,132	838,986	838,986	-	(4,946,146)	-	-	-	-	4,285,283	50.000
	CCP NI Master Tenant LLC		Santa Monica	CA	CCP NI Owner LLC		07/31/2015.		6,885,873	2,217,542	2,217,542	-	(4,668,331)	-	-	-	-	7,556,471	50.000
	CIM Fund VIII, L.P.		Los Angeles	CA	CIM Fund VIII, GP, LLC		12/31/2014.		10,688,872	10,495,684	10,495,684	(193,188)	-	-	-	-	-	15,950,855	1.030
	Community Reinvestment Partners, LP		Palm Beach Gardens	FL	Community Reinvestment Partners, LLC		11/09/2004.		4,627,136	3,074,747	3,074,747	1,375,498	-	-	-	-	-	-	12.140
	CR Tenant LLC		Columbus	OH	Cristo Rey Columbus High School		05/23/2014.		6,699,358	780,674	780,674	-	(2,236,625)	-	-	-	-	-	98.990
	Crow Holdings Realty Partners V, L.P.		Dallas	SD	Crow Holdings Capital Partners, LLC		01/14/2008.		6,488,659	6,488,659	6,488,659	-	-	-	-	-	1,960,112	2,470,767	4.640
	Crow Holdings Realty Partners VII, LP		Wilmington	DE	Crow Holdings Capital Partners, LLC		05/01/2015.		317,935	317,935	317,935	-	-	-	-	-	-	20,000,000	1.330
	Crow Holdings Retail Fund, L.P.		Wilmington	DE	Crow Holdings Capital Partners, LLC		04/01/2015.		662,486	477,268	477,268	(185,218)	-	-	-	-	-	14,337,514	5.080
	Exeter Industrial Value Fund III, L.P.		Plymouth Meeting	PA	Exeter Property Group III, L.P.		03/27/2014.		9,001,056	9,227,114	9,227,114	336,917	-	-	-	-	194,518	11,000,000	2.500
	FMC Pier 2 Sublessor LLC		San Francisco	CA	Fort Mason Center		08/15/2014.		4,442,028	1,184,442	1,184,442	-	-	-	-	-	-	3,644,640	99.000
	GEAM Value Add Realty Partners, LP		Stamford	CT	GE Asset Management, Inc.		10/06/2006.		14,242,321	2,089,000	2,089,000	821,977	-	-	-	-	-	-	6.570
	Harbert U.S. Real Estate Fund V, L.P.		Birmingham	AL	Harbert Management Corporation		11/26/2013.		14,881,822	16,189,875	16,189,875	1,308,053	-	-	-	-	607,341	4,252,307	4.910
	Hunt Commercial Realty Partners III LP (fka Capmark III)		Horsham	PA	Hunt Companies		07/23/2007.		6,341,375	6,341,375	6,341,375	1,812,449	-	-	-	-	1,077,415	985,384	4.630
	Impact Community Capital, LLC		San Francisco	CA	Impact Community Capital, LLC		05/30/2001.		402,466	303,630	303,630	-	-	-	-	-	-	-	11.410
	Invesco Real Estate Fund II, L.P.		Dallas	TX	INVESCO		10/05/2007.		-	4,200,318	4,200,318	(1,895,694)	-	-	-	-	2,300,131	1,839,239	5.100
	Laurel Hill Venture LLC		Madison	WI	Laurel Hill Managing Member LLC		12/15/2015.		214,760	214,760	214,760	-	-	-	-	-	-	4,013,935	0.350
	Legg Mason Real Estate Fund II		Los Angeles	CA	Legg Mason, Inc.		07/12/2005.		8,884,214	8,884,214	8,884,214	-	-	-	-	-	1,318,846	-	5.490
	Metropolitan Real Estate Partners V, L.P.		New York	NY	Metropolitan Real Estate Management		04/16/2007.		10,240,239	11,007,111	11,007,111	(919,356)	-	-	-	-	4,636,656	1,897,500	9.190
	Prime Property Fund, LLC		New York	NY	Morgan Stanley Real Estate Advisor, Inc.		03/31/2015.		65,000,000	65,000,000	65,000,000	-	-	-	-	-	-	-	0.500
	Raintree 973 Market Master Tenant LLC		San Francisco	CA	Raintree-Evergreen		05/27/2014.		5,068,603	863,447	863,447	-	(20,709)	-	-	-	-	-	99.000
	Ram Realty Partners II, LP		Palm Beach Gardens	FL	Ram Realty Services		06/22/2007.		11,461,323	12,392,067	12,392,067	4,193,487	-	-	-	-	-	1,495,018	17.000
	Rayette Apartments Leasing LP		Saint Paul	MN	National Trust Company		07/16/2013.		4,606,004	589,382	589,382	-	(237,847)	-	-	-	-	-	100.000
	Rockbridge Hospitality Fund IV, L.P.		Columbus	OH	RockBridge Capital, LLC		11/09/2007.		3,496,230	4,393,336	4,393,336	1,059,978	-	-	-	-	4,186,364	649,316	14.330
	Stonehenge Investor III LLC		Winston-Salem	NC	Pennrose		08/11/2014.		4,687,475	38,242	38,242	-	(4,649,233)	-	-	-	-	-	42.390
	Stonehenge REV I LLC		Columbus	OH	Stonehenge Capital Company LLC		12/22/2015.		2,079,504	2,079,504	2,079,504	-	-	-	-	-	2,257,326	-	50.000

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Strata Fund 25 Lessee LLC		Chapel Hill	NC	Strata Fund 25 LLC		06/30/2015.		23,278,836	7,317,923	7,317,923	-	(15,960,913)	-	-	-	-	8,808,545	50.000
	Urban America LP II		New York	NY	Urban America Advisors		01/23/2007.		7,983,201	1,080,495	1,080,495	(294,250)	-	440,000	-	-	-	710,972	2.500
	US Office Development Program, L.P.		Wilmington	DE	ODP GP, LLC		12/02/2014.		9,942,571	12,155,708	12,155,708	2,793,119	-	-	-	-	-	40,253,193	7.140
	Westport Capital Partners Fund II		Westport	CT	Westport Capital Partners, LLC		07/17/2008.	3	8,757,108	15,881,114	15,881,114	711,963	-	-	-	-	-	-	6.380
	Woodward Landlord LLC		Mount Vernon	OH	Woodward Manager LLC		12/31/2015.		505,751	505,751	505,751	-	-	-	-	-	-	1,989,503	67.000
	Wrightwood Capital High Yield Partners II		Chicago	IL	Wrightwood Capital		10/10/2008.		375,965	1,436,562	1,436,562	(1,079,994)	-	-	-	-	1,680,749	833,193	8.230
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated									331,408,184	280,098,421	280,098,421	13,773,138	(36,813,846)	440,000	0	0	18,566,032	149,899,328	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
	Nationwide Realty Investors, LLC		Columbus	OH	Nationwide Mutual Insurance Co		12/31/2000.		336,701,668	654,046,655	654,046,655	7,713,042	-	-	-	-	-	-	96.900
	NW REI, LLC		Columbus	OH	Nationwide Mutual Insurance Co		02/08/2008.		300,502,509	203,698,303	203,698,303	(106,331,790)	-	-	-	-	132,595,823	-	100.000
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated									637,204,177	857,744,958	857,744,958	(98,618,748)	0	0	0	0	132,595,823	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	400 Capital Credit Opportunities Fund LP		Windsor	CT	SS&C Fund Services		04/01/2014.	13	20,000,000	21,872,796	21,872,796	351,966	-	-	-	-	-	-	5.000
	Brevan Howard Asia Fund L.P.		Wilmington	DE	Brevan Hoard Capital Management LP		10/31/2013.	13	18,000,000	19,996,135	19,996,135	1,121,996	-	-	-	-	-	-	0.900
	Columbus Collaboratory, LLC		Columbus	OH	Columbus Collaboratory, LLC		03/20/2014.		2,000,000	1,350,182	1,350,182	(590,966)	-	-	-	-	-	-	14.290
	Horizon Portfolio L.P.		Wilmington	DE	Horizon Asset LLP		04/01/2014.	13	25,000,000	27,616,959	27,616,959	950,098	-	-	-	-	-	-	30.000
	MA P&C Ins. Co. Community & Economic Development Intiative LLC		Boston	MA	The Property and Casualty Initiative LLC		08/08/2013.		75,382	74,854	74,854	(110)	-	-	-	-	-	-	0.090
	NWI Emerging Markets Fixed Income Fund, LP		Wilmington	DE	NWI Management. L.P.		04/30/2013.	13	15,000,000	15,184,930	15,184,930	299,888	-	-	-	-	-	-	0.750
	Pretium Mortgage Credit Partners I, L.P.		Wilmington	DE	Pretium Mortgage Credit Partners I GP, LLC		11/25/2014.	3	9,908,247	9,337,780	9,337,780	(570,467)	-	-	-	-	-	15,064,398	10.000
	Prisma Diversified Opportunities, LLC (fka Riverview Diversified Opps)		Redbank	NJ	Gartmore Riverview, LLC		05/31/2005.	13	1,046,517	2,411,870	2,411,870	(131,458)	-	-	-	-	-	-	28.000
	Riverview Multi Series Fund LLC - Class Event		Redbank	NJ	Riverview Alternative Investment Advisors LLC		06/26/2007.	13	97,764	95,417	95,417	-	-	-	-	-	-	-	100.000
	Western Asset Macro Opportunities Direct Feeder Fund, LLC		Wilmington	DE	Western Asset Management Company		06/17/2013.	13	20,000,000	22,884,000	22,884,000	212,000	-	-	-	-	-	-	2.070
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated									111,127,910	120,824,923	120,824,923	1,642,947	0	0	0	0	15,064,398	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated																			
	Arden Strategic Investment Fund		Wilmington	DE	Arden Asset Management, LLC		12/28/2012.	13	126,380,000	137,790,338	137,790,338	6,060,118	-	-	-	-	-	-	100.000
	OYS Fund LLC		New York	NY	Aksia		04/01/2011.	13	458,000,000	504,591,468	504,591,468	14,394,348	-	-	-	-	-	-	100.000
	Prisma Polyphony Fund LLC		Rumson	NJ	Riverview Alternative Investment Advisors LLC		05/28/2004.	13	78,960,554	79,937,385	79,937,385	(539,832)	-	-	-	-	3,761,245	-	90.290
	Rothschild Special Opportunities Fund LLC		Wilmington	DE	Rothschild Asset Management Inc		10/01/2015.	13	60,000,000	60,813,064	60,813,064	813,064	-	-	-	-	-	-	100.000
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated									723,340,554	783,132,255	783,132,255	20,727,698	0	0	0	0	3,761,245	0	XXX
Surplus Debentures - Affiliated																			
	Colonial County Mutual Surplus Note		Austin	TX	Colonial County Mutual Insurance Company		08/31/2010.		9,000,000	9,000,000	9,000,000	-	-	-	-	-	-	-	
	Farmland Mutual Ins Co Guar Fund Cert		St Louis	MO	Nationwide Mutual Insurance Co		12/31/2000.		500,000	500,000	500,000	-	-	-	-	-	30,000	-	
2499999. Total - Surplus Debentures - Affiliated									9,500,000	9,500,000	9,500,000	0	0	0	0	0	30,000	0	XXX
Non-Collateral Loans - Unaffiliated																			
	City of Dayton Loan		Dayton	OH	Citywide Development Corporation		02/04/2002.		624,162	624,162	624,162	-	-	-	-	-	-	-	
2799999. Total - Non-Collateral Loans - Unaffiliated									624,162	624,162	624,162	0	0	0	0	0	0	0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
	Alliant Tax Credit Fund 81 Ltd		Palm Beach	FL	Alliant GP 81 LLC		01/15/2015.		23,582,757	21,577,353	21,577,353	-	(2,005,404)	-	-	-	-	328,095	50.000
	Alliant Tax Credit Fund 82 Ltd		Palm Beach	FL	Alliant GP 82 LLC		03/31/2015.		3,625,505	4,540,854	4,540,854	-	915,348	-	-	-	-	16,941,064	50.000
	Alliant Tax Credit Fund 84 Ltd		Palm Beach	FL	Alliant GP 84 LLC		12/21/2015.		1,425,645	1,403,374	1,403,374	-	(22,271)	-	-	-	-	11,025,545	50.000
	Nationwide Affordable Housing Fund 33 LLC		Cleveland	OH	Red Capital Partners		11/01/2006.		43,410,760	6,125,542	6,125,542	-	(1,683,040)	-	-	-	-	-	5.000

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Nationwide Affordable Housing Fund 36: Apollo Tax Credit Fund 62 LLC		Columbus	OH	Apollo Housing Capital		03/14/2008.		65,712,776	3,069,544	3,069,544	-	(215,028)	-	-	-	-	793,884	5.000
	Nationwide Affordable Housing Fund 38 LLC		Columbus	OH	Apollo Housing Capital		07/01/2008.		56,658,136	18,251,835	18,251,835	-	(5,090,992)	-	-	-	-	-	99.990
	Nationwide Affordable Housing Fund 53 – RBC Tax Credit Fund-90 LLC		Wilmington	DE	RBC Tax Credit IV LLC		10/30/2014.		13,653,984	12,538,650	12,538,650	-	(1,097,390)	-	-	-	-	46,467,467	49.990
	Nationwide Affordable Housing Fund 54 - Red Stone Equity Fund - 49 LLC		Cleveland	OH	RESP MM LLC		11/24/2015.		970,628	966,411	966,411	-	(4,217)	-	-	-	-	4,351,607	50.000
	Nationwide Affordable Housing Fund XXIII: Apollo Tax Credit Fund XLV LLC		Columbus	OH	Apollo Housing Capital		05/16/2005.		2,445,365	687,099	687,099	-	(153,868)	-	-	-	-	-	0.010
	Nationwide Ohio ARRA Fund LLC		Columbus	OH	Ohio Equity Fund, Inc.		12/18/2009.		34,419,172	4,444,118	4,444,118	-	(5,877,315)	-	-	-	-	30,798,915	100.000
	OEF Nationwide Fund III LLC		Columbus	OH	Ohio Equity Fund Inc.		12/16/2014.		4,826,428	4,262,382	4,262,382	-	(548,697)	-	-	-	-	3,225,775	50.000
	Ohio Equity Fund for Housing Limited Partnership XXV Federal		Columbus	OH	Ohio Equity Fund GP XXV LLC		04/06/2015.		1,390,337	1,191,852	1,191,852	-	(198,485)	-	-	-	-	15,985,171	50.000
	Ohio Equity Fund for Housing LP XVIII		Columbus	OH	Ohio Equity Fund GP I, LLC		07/31/2008.		32,251,464	10,799,883	10,799,883	-	(2,445,824)	-	-	-	-	1,895,421	22.610
	Raymond James Housing Opportunities Fund 35, LLC		St Petersburg	FL	Whitewater Creek Inc & Commonwealth Agency Inc.		12/08/2014.		5,194,120	3,701,311	3,701,311	-	(1,492,809)	-	-	-	-	18,293,524	49.990
	WNC Institutional Tax Credit Fund NW 2015 LP		Irvine	CA	WNC Advisors LLC		05/15/2015.		436,778	268,931	268,931	-	(167,846)	-	-	-	-	1,698,579	50.000
	WNC Institutional Tax Credit Fund XXIV LLC		Irvine	CA	WNC Advisors, LLC		02/14/2007.		48,562,258	1,236,407	1,236,407	-	(221,842)	-	-	-	-	43,119	5.000
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									338,566,113	95,065,546	95,065,546	0	(20,309,680)	0	0	0	0	151,848,164	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
	NTCIF-2011		Columbus	OH	Nationwide Mutual Insurance Co.		04/03/2012.		63,410,625	35,220,593	35,220,593	-	(5,507,473)	-	-	-	-	-	50.000
	Nationwide Tax Credit Partners 2009 - G LLC		Columbus	OH	Nationwide Mutual Insurance Co.		09/30/2011.		1,000	1,000	1,000	-	-	-	-	-	-	-	0.010
3499999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated									63,411,625	35,221,593	35,221,593	0	(5,507,473)	0	0	0	0	0	XXX
Any Other Class of Assets - Unaffiliated																			
	GiveForward, Inc.		Wilmington	DE	GiveForward, Inc.		04/06/2015.		400,003	400,003	400,003			1,600,000					
4299999. Total - Any Other Class of Asset - Unaffiliated									400,003	400,003	400,003	0	0	1,600,000	0	0	0	0	XXX
4499999. Subtotal - Unaffiliated									1,897,716,799	1,604,939,722	1,604,939,722	(66,331,873)	(57,123,525)	2,040,000	0	(10,079,867)	104,166,427	1,110,592,364	XXX
4599999. Subtotal - Affiliated									1,601,236,171	1,868,788,057	1,868,788,057	(143,822,322)	(5,507,473)	0	0	0	287,309,621	0	XXX
4699999. Totals									3,498,952,970	3,473,727,779	3,473,727,779	(210,154,195)	(62,630,998)	2,040,000	0	(10,079,867)	391,476,047	1,110,592,364	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated										
	Clareant European Direct Lending Fund II SCSp	Kirchberg	Luxembourg	Alcentra Limited	09/17/2015.	2	13,772,024	-		4.460
	Clareant European DLF Investor Feeder LP (fka: Alcentra)	St. Helier	Jersey	Alcentra Limited	11/13/2014.	2	-	12,236,754		4.270
	GSO Capital Opportunities Fund II LP	New York	NY	GSO Capital Opportunities Fund II LP	06/30/2011.	2	-	15,100,751		1.880
	GSO Capital Solutions Fund II LP	New York	NY	GSO Capital Solutions Fund II, LP	06/06/2013.	3	-	2,184,140		0.500
	GSO European Senior Debt Fund LP	Wilmington	Cayman Isl	GSO European Senior Debt Associates LLC	11/25/2014.	2	3,258,595	-		16.670
	Kayne Senior Credit II Fund, L.P	Wilmington	DE	Kayne Senior Credit II GP, LLC	06/23/2014.	2	-	6,445,677		17.390
	Newstone Capital Partners II, LP	Los Angeles	CA	Newstone Capital Partners	12/29/2010.	2	-	6,601,143		3.750
	Newstone Capital Partners, LP	Los Angeles	CA	Newstone Capital Partners	05/31/2007.	2	-	404,916		1.730
	Oaktree Opportunities Fund X, L.P	Grand Cayman	Cayman Isl	Oaktree Capital Management	05/12/2015.	3	2,250,000	-		0.370
	TCW Direct Lending LLC	Dover	DE	TCW Asset Management	03/20/2015.	3	19,981,252	-		2.980
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							39,261,871	42,973,381	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Affiliated										
	1492 Capital LLC	Columbus	OH	Nationwide Mutual Insurance Co	07/23/2008.	3	-	16,620,035		100.000
1499999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Affiliated							0	16,620,035	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated										
	3i India Infrastructure Fund LP	London	England	3i Plc	02/27/2008.	3	-	37,674		0.290
	Actera Partners L.P	Istanbul	Turkey	Actera Group, Ltd	08/24/2007.	3	-	80,491		1.550
	Actis Global 4 LP	London	England	Actis GP, LLP	12/15/2011.	3	-	4,850,905		1.360
	Activa Capital II	Paris	France	Activa Capital	04/23/2007.	3	-	179,809		1.560
	Affinity Asia Pacific Fund II L.P	George Town	Cayman Isl	Affinity Equity Partners	10/20/2004.	3	-	8,585		1.090
	Affinity Asia Pacific Fund III	Grand Cayman	Cayman Isl	Affinity Equity Partners	12/15/2006.	3	-	412,906		0.610
	AIF Capital Asia III LP	Port-Louis	Mauritius	AIF Capital Asia III, GP Ltd	12/15/2006.	3	-	80,750		1.370
	Ampersand Partners VIII	Wilmington	DE	Ampersand Managment LLC	03/13/2015.	3	6,376,416	-		10.000
	ArcLight Energy Partners V, LP	Wilmington	DE	ArcLight Capital Partners LLC	09/30/2011.	3	-	4,635,204		0.910
	ArcLight Energy Partners VI, LP	Wilmington	DE	ArcLight Capital Partners LLC	07/02/2015.	3	4,775,373	-		0.290
	BC European Capital VIII NWPEF	St Peter Port	Guernsey	BC Partners	04/19/2005.	3	-	319,455		0.240
	BCV Investments S.C.A.	Rome	Italy	Cinven	01/23/2007.	3	-	162,680		44.430
	Bridgepoint Europe IV LP	Frankfurt	Germany	Bridgepoint Capital	11/22/2007.	3	-	(1,005,822)		0.520
	Carlyle Europe Partners II, L.P	New York	NY	Carlyle Group, L.P	12/13/2004.	3	-	29,412		0.550
	Carlyle Europe Partners III, L.P	New York	NY	Carlyle Group, L.P	02/05/2007.	3	-	1,267,068		0.250
	Carlyle Japan International Partners II, L.P	New York	NY	Carlyle Group, L.P	07/06/2006.	3	-	36,466		0.220
	Catalyst Fund V, L.P	Toronto	Canada	Catalyst Group, LLC	08/12/2015.	3	750,000	-		2.000
	Catterton Partners VII, L.P	Greenwich	CT	Catterton Partners	09/03/2013.	3	-	4,568,691		1.120
	CBPE Capital Fund VIII A LP	London	England	CBPE Capital	03/03/2009.	3	-	1,232,366		1.230
	CHAMP II Worldwide, L.P	New York	NY	Castle Harlan, Inc	06/24/2005.	3	-	2,902		1.740
	Charterhouse Capital Partners VIII LP	London	England	Charterhouse Capital Partners, LLP	03/10/2006.	3	-	29,501		0.180
	CHK Mid-Con Co-Invest Preferred LP	Wilmington	DE	GSO Capital Opportunities Fund II LP	03/26/2012.	2	-	5,603		6.670
	CHK Mid-Con Co-Invest Royalty LP	Wilmington	DE	GSO Capital Opportunities Fund II LP	03/26/2012.	2	-	1,232		6.670
	ChrysCapital V, LLC	Port-Louis	Mauritius	ChrysCapital	07/20/2007.	3	-	(9,991)		0.480

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
	Comvest Investment Partners IV, LP	West Palm Beach	FL	Comvest Investment Partners	07/29/2011.	3	-	4,449,959		5.150
	CVC European Equity Partners IV L.P.	London	England	CVC Capital Partners	07/29/2005.	3	-	31,894		0.120
	CVC IV Tandem Fund	London	England	CVC Capital Partners	01/02/2007.	3	-	16,152		0.410
	Cyprium Investors III, LP(fka KPP Investors III)	Cleveland	OH	Cyprium Investors	12/29/2006.	2	-	(2,507)		10.000
	Cyprium Investors IV	Cleveland	OH	Cyprium Investors	07/18/2012.	2	-	3,783,830		8.000
	Doughty Hanson & Co V LP No.2	London	England	Doughty Hanson & Co. Managers, Ltd	03/02/2007.	3	-	27,250		0.250
	EnCap Energy Capital Fund IX LP	Dallas	TX	EnCap Investments, L.P.	12/07/2012.	3	-	6,372,621		0.510
	EnCap Energy Capital Fund VII, L.P.	Dallas	TX	EnCap Investments, L.P.	09/28/2007.	3	-	929,486		1.250
	EnCap Energy Capital Fund VIII Co-Investors LP	Houston	TX	EnCap Investments, L.P.	12/08/2011.	3	-	2,751,372		1.760
	EnCap Energy Capital Fund VIII LP	Houston	TX	EnCap Investments, L.P.	12/15/2010.	3	-	1,538,475		0.500
	EnCap Energy Capital Fund X, L.P.	Houston	TX	EnCap Investments, L.P.	03/31/2015.	3	1,038,257	-		0.230
	EnCap Flatrock Midstream Fund III, L.P.	Houston	TX	EnCap Investments, L.P.	04/30/2014.	3	-	447,271		0.400
	Energy Spectrum Partners V, LP	Dallas	TX	Energy Spectrum Partners	12/01/2007.	3	-	233,681		2.450
	Energy Spectrum VI, L.P.	Dallas	TX	Energy Spectrum Partners	02/28/2011.	3	-	4,742,772		3.000
	Energy Spectrum VII, L.P.	Wilmington	DE	Energy Spectrum Partners	11/03/2014.	3	-	1,380,252		2.500
	Energy Trust Partners Fund IV, L.P.	Dallas	TX	Energy Trust Capital	08/30/2013.	3	-	3,132,719		14.100
	EQT V LP	Stockholm	Sweden	EQT Partners AB	10/13/2006.	3	-	133,860		0.140
	Fourth Cinven	London	England	Cinven	02/24/2006.	3	-	776,156		0.500
	Fox Paine Capital Fund II, LP	Foster City	CA	Fox Paine & Company, LLC	12/31/2000.	3	-	45,037		1.030
	Global Infrastructure Partners	New York	NY	Global Infrastructure Management LLC	12/14/2007.	3	-	255,859		0.430
	Gresham 4A	London	England	Gresham Private Equity	06/30/2006.	3	-	7,114		1.300
	HarborVest Partners VI - Buyout Partnership Fund, LP	New York	NY	HarbourVest Partners, LLC	12/31/2000.	3	-	131		0.140
	HarborVest Partners VI - Partnership Fund, LP	New York	NY	HarbourVest Partners, LLC	12/31/2000.	1	-	46		0.120
	ICG Europe VI	St. Helier	Jersey	Intermediate Capital Managers Limited	06/26/2015.	2	4,406	-		1.030
	Innova/4 LP	Warsaw	Poland	Innova Capital	06/30/2006.	3	-	80,020		4.380
	Ironbridge Fund II, LP	Sidney	Australia	Ironbridge Capital Pty	09/01/2006.	3	-	50,805		1.240
	IVF V (Mauritius) Holdings Limited	Port-Louis	Mauritius	India Value Fund Advisors	03/18/2015.	3	2,968,306	-		2.860
	Kayne Anderson Mezzanine Partners (QP) L.P.	Los Angeles	CA	Kayne Anderson Capital Advisors, L.P.	08/31/2010.	2	-	145,144		5.000
	Lovell Minnick Equity Partners III LP	El Segundo	CA	Lovell Minnick Equity Partners, LP	09/26/2008.	3	-	1,863,265		6.350
	MBK Partners Fund III, L.P.	Central	Hong Kong	MBK Partners	05/17/2013.	3	-	7,528,600		1.120
	MCP Private Capital Fund II	Luxembourg City	Luxembourg	Metric Capital Partners II GP S.a.r.l.	05/07/2014.	2	-	2,308,951		2.670
	Mercato Partners Growth III, L.P.	Salt Lake City	UT	Mercato Partners Growth III, GP	03/12/2015.	3	2,100,000	-		6.000
	Navis Asia Fund V, L.P.	Kuala Lumpur	Malaysia	Navis Asia Fund, Ltd	02/01/2007.	3	-	114,147		1.010
	Navis Asia Fund VII, L.P.	Grand Cayman	Cayman Isl	Navis Asia Fund, Ltd	01/29/2014.	3	-	4,850,371		1.670
	NCT Ventures Fund I LP	Columbus	OH	NCT Ventures	06/20/2008.	1	-	68,808		22.450
	NCT Ventures Fund II LP	Wilmington	DE	NCT Ventures	06/20/2008.	1	-	318,550		9.620
	New York Life Investment Management Mezzanine Partners II, LP	New York	NY	GoldPoint Partners	10/31/2007.	2	-	104,027		2.500
	Northstar Mezzanine Partners V, L.P.	Minneapolis	MN	Northstar Capital, Ltd.	02/12/2008.	2	-	461,439		3.880
	Northstar Seidler Mezzanine Partners II, LP	Minneapolis	MN	Northstar Capital, Ltd.	12/31/2000.	2	-	1,592		4.170
	One Rock Capital Partners, L.P.	New York	NY	One Rock Capital Partners	01/30/2014.	3	-	2,139,518		4.710
	Paine and Partners Capital Fund III, LP(fka Fox Paine Capital Fund III)	Foster City	CA	Fox Paine & Company, LLC	08/15/2006.	3	-	379,574		1.270
	Peppertree Capital Fund IV, LP	Chagrin Falls	OH	Peppertree Capital	09/30/2013.	3	-	5,740,000		11.200
	Permira IV	New York	NY	Permira	07/18/2006.	3	-	273,197		0.110

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
	Prudential Capital Partners II, LP	Chicago	IL	Prudential Capital Group	04/28/2005.	2	-	53,191		1.290
	Prudential Capital Partners III, LP	Chicago	IL	Prudential Capital Group	10/15/2008.	2	-	218,081		1.030
	Reservoir Venture Partners II, LP	Worthington	OH	Reservoir Venture Partners	10/27/2006.	1	-	60,000		14.090
	Ripley Cable Holdings I, L.P.	Grand Cayman	Cayman Isl	Carlyle Group, L.P.	08/22/2006.	3	-	223,775		2.030
	Silver Lake Partners II, LP	Menlo Park	CA	Silver Lake Partners, LLC	07/28/2004.	3	-	147,529		0.420
	Silver Lake Partners III, LP	Menlo Park	CA	Silver Lake Partners, LLC	12/19/2006.	3	-	1,461,078		0.430
	Silver Lake Partners IV , L.P.	Menlo Park	CA	Silver Lake Partners, LLC	04/02/2013.	3	-	4,390,313		0.310
	Siris Partners III, L.P.	Wilmington	DE	Siris Capital Group, LLC	12/02/2014.	3	1,051,597	-		0.370
	Sorenson Capital Partners III, L.P.	Wilmington	DE	Sorenson Capital Associates III, LP	05/31/2014.	3	-	4,736,685		8.750
	SVB Capital Partners III, L.P.	Menlo Park	CA	SVB Capital Partners III LLC	01/31/2014.	1	-	887,750		3.890
	SVB Venture Overage Fund, L.P.	Wilmington	DE	SVB Capital Partners III LLC	01/31/2014.	1	2,940,918	-		3.000
	TDR Capital II 'C' L.P.	London	England	Tudor Investment Corporation	06/26/2006.	3	-	136		0.550
	Terra Firma Capital Partners III, L.P.	London	England	Terra Firma Capital Partners Ltd	05/31/2006.	3	-	190,936		0.330
	TPG Asia VI, L.P.	Grand Cayman	Cayman Isl	TPG Asia	04/07/2014.	3	-	3,475,400		0.710
	TPG Partners VII, L.P.	Fort Worth	TX	TPG GenPar VII, L.P.	05/29/2015.	3	877,009	-		0.400
	TPG VII Ensemble Co-Invest, L.P.	Fort Worth	TX	TPG GenPar VII, L.P.	09/25/2015.	3	7,511,724	-		1.250
	Trident IV, LP	Greenwich	CT	Stone Point Capital LLC	05/21/2007.	3	-	1,903,876		1.590
	Trident V, LP	Greenwich	CT	Stone Point Capital LLC	12/20/2010.	3	-	684,308		0.420
	Unison Capital Partners II (F), L.P.	Tokyo	Japan	Unison Capital, Inc.	11/01/2004.	3	-	12,051		2.830
	VEPF V Co-Invest 1, L.P.	Wilmington	DE	Vista Equity Partners V GP, LLC	12/04/2014.	3	11,030,943	-		7.330
	Vista Equity Partners Fund V, L.P.	Wilmington	DE	Vista Equity Partners V GP, LLC	07/11/2014.	3	-	7,952,109		0.390
	Worldview Technology Partners IV, LP	Menlo Park	CA	Worldview Technology Partners, Inc.	01/24/2001.	1	-	3,611		1.180
	Yukon Capital Partners II, LP	Wilmington	DE	Yukon Partners	11/05/2013.	2	-	3,996,326		10.000
	Yukon Capital Partners, LP	Wilmington	DE	Yukon Partners	06/15/2011.	2	-	64,217		16.780
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							41,424,949	104,868,697	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated										
	Nationwide Private Equity Fund, LLC	Columbus	OH	Nationwide Mutual Insurance Co.	10/14/2004.		-	3,532,326		100.000
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated							0	3,532,326	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated										
	1717 East 9th LLC	Cleveland	OH	K & D Group	09/10/2013.		-	3,722,812		1.000
	AEW Core Property Trust (U.S.), Inc.	Baltimore	MD	AEW Core Property Trust	03/31/2015.		66,055,528	-		0.720
	Bridgepoint Hospitality Holdings LLC	Columbus	OH	RockBridge Capital, LLC	12/09/2005.		-	145,579		48.830
	CCP NI Master Tenant 2 LLC	Santa Monica	CA	CCP NI Managing Member 2 LLC	12/10/2015.		5,785,132	-		50.000
	CCP NI Master Tenant LLC	Santa Monica	CA	CCP NI Owner LLC	07/31/2015.		6,885,873	-		50.000
	CIM Fund VIII, L.P.	Los Angeles	CA	CIM Fund VIII, GP, LLC	12/31/2014.		13,951,548	-		1.030
	CR Tenant LLC	Columbus	OH	Cristo Rey Columbus High School	05/23/2014.		-	3,966,822		98.990
	Crow Holdings Realty Partners V, L.P.	Dallas	SD	Crow Holdings Capital Partners, LLC	01/14/2008.		-	229,521		4.640
	Crow Holdings Realty Partners VII, LP	Wilmington	DE	Crow Holdings Capital Partners, LLC	05/01/2015.		317,935	-		1.330
	Crow Holdings Retail Fund, L.P.	Wilmington	DE	Crow Holdings Capital Partners, LLC	04/01/2015.		662,486	-		5.080
	Cville Operations Hub LLC	Charlottesville	VA	Cville Operations Holdings LLC	05/21/2013.		-	2,114,894		50.000
	Exeter Industrial Value Fund III, L.P.	Plymouth Meeting	PA	Exeter Property Group III, L.P.	03/27/2014.		-	5,000,000		2.500
	FMC Pier 2 Sublessor LLC	San Francisco	CA	Fort Mason Center	08/15/2014.		-	(461)		99.000

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	Harbert U.S. Real Estate Fund V, L.P.	Birmingham	AL	Harbert Management Corporation	11/26/2013.		-	10,331,355		4.910
	Laurel Hill Venture LLC	Madison	WI	Laurel Hill Managing Member LLC	12/15/2015.		214,760	-		0.350
	Mayberry Solar LLC	Mount Airy	NC	O2 Energies Inc	08/15/2011.		-	263,128		100.000
	Prime Property Fund, LLC	New York	NY	Morgan Stanley Real Estate Advisor, Inc	03/31/2015.		65,000,000	-		0.500
	Raintree 973 Market Master Tenant LLC	San Francisco	CA	Raintree-Evergreen	05/27/2014.		-	(168,833)		99.000
	Rayette Apartments Leasing LP	Saint Paul	MN	National Trust Company	07/16/2013.		-	90,932		100.000
	River House Landlord LLC	Roanoke	VA	Edward B Walker	12/05/2012.		-	91		1.000
	STCE NC Nationwide Fund LLC	Atlanta	GA	FLS Energy	12/30/2013.		-	235		50.000
	Stonehenge Investor III LLC	Winston-Salem	NC	Pennrose	08/11/2014.		-	2,067,688		42.390
	Stonehenge REV I LLC	Columbus	OH	Stonehenge Capital Company LLC	12/22/2015.		2,079,504	-		50.000
	Strata Fund 25 Lessee LLC	Chapel Hill	NC	Strata Fund 25 LLC	06/30/2015.		23,278,836	-		50.000
	US Office Development Program, L.P.	Wilmington	DE	ODP GP, LLC	12/02/2014.		-	1,689,680		7.140
	Westport Capital Partners Fund II	Westport	CT	Westport Capital Partners, LLC	07/17/2008.	3	-	5,791		6.380
	Woodward Landlord LLC	Mount Vernon	OH	Woodward Manager LLC	12/31/2015.		505,751	-		67.000
	Wrightwood Capital High Yield Partners II	Chicago	IL	Wrightwood Capital	10/10/2008.		-	(19,231)		8.230
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							184,737,353	29,440,003	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated										
	BCCS Investment Fund LLC	Boston	MA	Nationwide Mutual Insurance Co	02/21/2008.		-	85,915		100.000
	ELH Investment Fund LLC	Washington	D.C.	Nationwide Mutual Insurance Co	02/29/2008.		-	171,050		100.000
	Nationwide Realty Investors, LLC	Columbus	OH	Nationwide Mutual Insurance Co	12/31/2000.		-	5,250,000		96.900
	NW REI, LLC	Columbus	OH	Nationwide Mutual Insurance Co	02/08/2008.		-	33,767,580		100.000
	The Leaguers Investment Fund LLC	Newark	NJ	Nationwide Mutual Insurance Co	01/17/2008.		-	45,620		100.000
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							0	39,320,165	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated										
	Columbus Collaboratory, LLC	Columbus	OH	Columbus Collaboratory, LLC	03/20/2014.		-	1,000,000		14.290
	Pretium Mortgage Credit Partners I, L.P.	Wilmington	DE	Pretium Mortgage Credit Partners I GP, LLC	11/25/2014.	3	-	8,565,096		10.000
	Prisma Diversified Opportunities, LLC (fka Riverview Diversified Opps)	Redbank	NJ	Gartmore Riverview, LLC	05/31/2005.	13	-	(288,472)		28.000
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							0	9,276,624	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated										
	Arden Strategic Investment Fund	Wilmington	DE	Arden Asset Management, LLC	12/28/2012.	13	-	8,250,000		100.000
	OYS Fund LLC	New York	NY	Aksia	04/01/2011.	13	-	73,500,000		100.000
	Rothschild Special Opportunities Fund LLC	Wilmington	DE	Rothschild Asset Management Inc	10/01/2015.	13	60,000,000	-		100.000
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated							60,000,000	81,750,000	0	XXX
Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated										
	CHP New Market Investment Fund LLC	Columbus	OH	CHP New Markets Investment Fund LLC	10/25/2007.		-	3,065		50.000
3199999. Total - Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							0	3,065	0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated										
	Alliant Tax Credit Fund 81 Ltd	Palm Beach	FL	Alliant GP 81 LLC	01/15/2015.		23,582,757	-		50.000
	Alliant Tax Credit Fund 82 Ltd	Palm Beach	FL	Alliant GP 82 LLC	03/31/2015.		3,625,505	-		50.000
	Alliant Tax Credit Fund 84 Ltd	Palm Beach	FL	Alliant GP 84 LLC	12/21/2015.		1,425,645	-		50.000
	Nationwide Affordable Housing Fund 35: Red Stone Equity Fund 2 LLC	Independence	OH	Red Stone Equity Partners, LLC	01/23/2008.		-	4,428		5.000
	Nationwide Affordable Housing Fund 53 – RBC Tax Credit Fund-90 LLC	Wilmington	DE	RBC Tax Credit IV LLC	10/30/2014.		-	11,790,789		49.990
	Nationwide Affordable Housing Fund 54 - Red Stone Equity Fund - 49 LLC	Cleveland	OH	RESP MM LLC	11/24/2015.		970,628	-		50.000
	Nationwide Ohio ARRA Fund LLC	Columbus	OH	Ohio Equity Fund, Inc	12/18/2009.		-	2,834,886		100.000
	OEF Nationwide Fund III LLC	Columbus	OH	Ohio Equity Fund Inc	12/16/2014.		-	4,811,079		50.000

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	Ohio Equity Fund for Housing Limited Partnership XXV Federal	Columbus	OH	Ohio Equity Fund GP XXV LLC	04/06/2015.		1,390,337	-		50.000
	Ohio Equity Fund for Housing LP XVIII	Columbus	OH	Ohio Equity Fund GP I, LLC	07/31/2008.		-	484,060		22.610
	Raymond James Housing Opportunities Fund 35, LLC	St Petersburg	FL	Whitewater Creek Inc & Commonwealth Agency Inc	12/08/2014.		-	3,681,412		49.990
	WNC Institutional Tax Credit Fund NW 2013 LLC	Irvine	CA	WNC Advisors LLC	05/31/2013.		-	4,961,716		100.000
	WNC Institutional Tax Credit Fund NW 2015 LP	Irvine	CA	WNC Advisors LLC	05/15/2015.		436,778	-		50.000
	WNC Institutional Tax Credit Fund XXIV LLC	Irvine	CA	WNC Advisors, LLC	02/14/2007.		-	6,200		5.000
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							31,431,650	28,574,570	0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated										
	NTCIF-2011	Columbus	OH	Nationwide Mutual Insurance Co	04/03/2012.		-	651,620		50.000
3499999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated							0	651,620	0	XXX
Any Other Class of Assets - Unaffiliated										
	GiveForward, Inc	Wilmington	DE	GiveForward, Inc	04/06/2015.		2,000,003	-		
4299999. Total - Any Other Class of Assets - Unaffiliated							2,000,003	0	0	XXX
4499999. Subtotal - Unaffiliated							298,855,826	215,136,340	0	XXX
4599999. Subtotal - Affiliated							60,000,000	141,874,146	0	XXX
4699999. Totals							358,855,826	357,010,486	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 Fixed Income - Unaffiliated																			
	Ashmore Emerging Markets Corporate High Yield Fund Ltd	London	Englar	Distribution	05/10/2011.	11/27/2015.	50,000,000	-	-	-	-	0	-	50,000,000	50,000,000	-	-	0	-
	Ashmore SICAV Local Currency	London	Englar	Distribution	04/30/2014.	12/30/2015.	44,472,457	-	-	-	-	0	-	44,472,457	44,472,457	-	-	0	-
	Clareant European DLF Investor Feeder LP (fka: Alcentra)	St. Helier	Jersey	Distribution	11/13/2014.	10/20/2015.	639,922	-	-	-	-	0	-	639,922	639,922	-	-	0	-
	GSO Capital Opportunities Fund II LP	New York	NY...	Distribution	06/30/2011.	07/24/2015.	3,633,094	-	-	-	-	0	-	3,633,094	3,633,094	-	-	0	-
	GSO Capital Solutions Fund II LP	New York	NY...	Distribution	06/06/2013.	09/23/2015.	1,748	-	-	-	-	0	-	1,748	1,748	-	-	0	-
	Kayne Senior Credit II Fund, L.P	Wilmington	DE...	Distribution	06/23/2014.	12/31/2015.	2,412,327	-	-	-	-	0	-	2,412,327	2,412,327	-	-	0	-
	Newstone Capital Partners II, LP	Los Angeles	CA...	Distribution	12/29/2010.	10/06/2015.	11,037,185	-	-	-	-	0	-	11,037,185	11,037,185	-	-	0	-
	Newstone Capital Partners, LP	Los Angeles	CA...	Distribution	05/31/2007.	11/18/2015.	427,885	-	-	-	-	0	-	427,885	427,885	-	-	0	-
	ZAIS MATRIX V-B LP	Red Bank	NJ....	Immaterial Write-off	11/17/2006.	12/31/2015.	743	3,416,125	-	-	-	3,416,125	-	3,416,868	-	-	(3,416,868)	(3,416,868)	-
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							112,625,361	3,416,125	0	0	0	3,416,125	0	116,041,486	112,624,618	0	(3,416,868)	(3,416,868)	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Affiliated																			
	1492 Capital LLC	Columbus	OH...	Distribution	07/23/2008.	09/30/2015.	62,819,793	-	-	-	-	0	-	62,819,793	62,819,793	-	-	0	-
1499999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Affiliated							62,819,793	0	0	0	0	0	0	62,819,793	62,819,793	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	3i India Infrastructure Fund LP	London	Englar	Distribution	02/27/2008.	07/17/2015.	58,841	-	-	-	-	0	-	58,841	58,841	-	-	0	-
	Actera Partners L.P	Istanbul	Turkey	Distribution	08/24/2007.	05/14/2015.	2,623,590	-	-	-	-	0	-	2,623,590	2,289,245	(334,345)	-	(334,345)	-
	Actis Global 4 LP	London	Englar	Distribution	12/15/2011.	12/23/2015.	464,432	-	-	-	-	0	-	464,432	464,432	-	-	0	-
	Activa Capital II	Paris	France	Distribution	04/23/2007.	07/17/2015.	186,392	-	-	-	-	0	-	186,392	148,623	(37,769)	-	(37,769)	-
	Advent Central & Eastern Europe IV, LP	Boston	MA...	Distribution	02/19/2008.	11/06/2015.	1,295,003	-	-	-	-	0	-	1,295,003	999,035	(295,968)	-	(295,968)	-
	Affinity Asia Pacific Fund II L.P	George Town	Cayma	Distribution	10/20/2004.	11/23/2015.	-	142	-	-	-	142	-	8,727	8,727	-	-	0	-
	Affinity Asia Pacific Fund III	Grand Cayman	Cayma	Distribution	12/15/2006.	09/08/2015.	2,180,024	-	-	-	-	0	-	2,180,024	2,180,024	-	-	0	-
	AIF Capital Asia III LP	Port-Louis	Maurit	Distribution	12/15/2006.	12/03/2015.	2,278,201	-	-	-	-	0	-	2,278,201	2,278,201	-	-	0	-
	AIF Capital Telecom Infrastructure Ltd	Port-Louis	Maurit	Distribution	03/25/2008.	06/16/2015.	4,367,452	(1,516,382)	-	-	-	(1,516,382)	-	2,851,070	4,770,746	-	1,919,676	1,919,676	691,004
	Apax Europe VII	New York	NY...	Distribution	03/10/2007.	12/14/2015.	7,987,067	-	-	-	-	0	-	7,987,067	6,885,606	(1,101,461)	-	(1,101,461)	-
	ArcLight Energy Partners V, LP	Wilmington	DE...	Distribution	09/30/2011.	12/22/2015.	4,969,867	-	-	-	-	0	-	4,969,867	4,969,867	-	-	0	-
	Austin Ventures VII, LP	Austin	TX....	Sturbridge	12/31/2000.	12/17/2015.	565,438	(366,007)	-	-	-	(366,007)	-	199,431	700,000	-	500,569	500,569	-
	BC European Capital VIII NWPEF	St Peter Port	Guern	PineBridge	04/19/2005.	10/09/2015.	5,877,604	207,587	-	-	-	207,587	789,548	7,194,194	5,950,850	(1,243,344)	-	(1,243,344)	478,962

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
	BCV Investments S.C.A.	Rome	Italy	Distribution	01/23/2007.	05/19/2015.	1,084,143	-	-	-	-	0	-	1,084,143	1,084,143	-	-	0	-
	BioMotiv, LLC	Cleveland	OH	Distribution	07/12/2013.	04/14/2015.	157,500	-	-	-	-	0	-	157,500	157,500	-	-	0	-
	Bridgepoint Europe IV LP	Frankfurt	Germa	Distribution	11/22/2007.	12/23/2015.	3,434,268	-	-	-	-	0	-	3,434,268	2,306,706	(1,127,562)	-	(1,127,562)	-
	Carlyle Europe Partners II, L.P.	New York	NY	Distribution	12/13/2004.	12/29/2015.	970,798	-	-	-	-	0	-	970,798	768,419	(202,379)	-	(202,379)	-
	Carlyle Europe Partners III, L.P.	New York	NY	Distribution	02/05/2007.	12/22/2015.	4,798,678	-	-	-	-	0	-	4,798,678	3,656,283	(1,142,395)	-	(1,142,395)	-
	Carlyle Japan International Partners II, L.P.	New York	NY	PineBridge	07/06/2006.	10/09/2015.	1,589,552	(514,435)	-	-	-	(514,435)	866,785	1,978,368	1,812,349	(867,160)	701,140	(166,020)	-
	Catterton Partners VII, L.P.	Greenwich	CT	Distribution	09/03/2013.	05/26/2015.	297,118	-	-	-	-	0	-	297,118	297,118	-	-	0	-
	CBPE Capital Fund VIII A LP	London	Englar	Distribution	03/03/2009.	11/27/2015.	1,659,520	-	-	-	-	0	-	1,659,520	1,635,472	(24,048)	-	(24,048)	-
	CHAMP II Worldwide, L.P.	New York	NY	Distribution	06/24/2005.	10/29/2015.	754,902	-	-	-	-	0	-	754,902	808,569	53,667	-	53,667	-
	Charterhouse Capital Partners VIII LP	London	Englar	PineBridge	03/10/2006.	10/09/2015.	2,966,333	(851,583)	-	-	-	(851,583)	391,274	2,535,525	1,920,170	(565,190)	(50,166)	(615,356)	480,736
	CHK Mid-Con Co-Invest Preferred LP	Wilmington	DE	Distribution	03/26/2012.	01/23/2015.	750,000	-	-	-	-	0	-	750,000	750,000	-	-	0	-
	CHK Mid-Con Co-Invest Royalty LP	Wilmington	DE	Distribution	03/26/2012.	01/23/2015.	109,894	-	-	-	-	0	-	109,894	109,894	-	-	0	-
	ChrysCapital V, LLC	Port-Louis	Maurit	Distribution	07/20/2007.	03/24/2015.	696,646	-	-	-	-	0	-	696,646	696,646	-	-	0	-
	Crossroads 1997 Buy Out Mezzanine I, LP	Farmington	CT	Sturbridge	12/31/2000.	12/17/2015.	293,397	59,855	-	-	-	59,855	-	353,252	300,000	-	(53,252)	(53,252)	-
	Crossroads 1997 European Private Equity I, LP	Farmington	CT	Sturbridge	12/31/2000.	12/17/2015.	202,668	363,223	-	-	-	363,223	-	565,891	200,000	-	(365,891)	(365,891)	-
	Crossroads 1997 Venture Capital I, LP	Farmington	CT	Sturbridge	12/31/2000.	12/17/2015.	2,270,131	505,214	-	-	-	505,214	-	2,775,345	2,300,000	-	(475,345)	(475,345)	-
	CVC European Equity Partners IV L.P.	London	Englar	Distribution	07/29/2005.	12/14/2015.	200,527	-	-	-	-	0	-	200,527	171,457	(29,070)	-	(29,070)	-
	CVC IV Tandem Fund	London	Englar	Distribution	01/02/2007.	10/23/2015.	6,130,559	-	-	-	-	0	-	6,130,559	4,912,235	(1,218,324)	-	(1,218,324)	-
	Cyprium Investors III, LP(fka KPP Investors III)	Cleveland	OH	Distribution	12/29/2006.	10/16/2015.	899,972	-	-	-	-	0	-	899,972	899,972	-	-	0	-
	Cyprium Investors IV	Cleveland	OH	Distribution	07/18/2012.	10/16/2015.	3,265,780	-	-	-	-	0	-	3,265,780	3,265,780	-	-	0	-
	Doughty Hanson & Co IV LP 4	London	Englar	Distribution	01/31/2005.	12/22/2015.	1,390,936	-	-	-	-	0	-	1,390,936	1,308,886	(82,050)	-	(82,050)	-
	Doughty Hanson & Co V LP No.2	London	Englar	Distribution	03/02/2007.	06/04/2015.	734,851	-	-	-	-	0	-	734,851	565,097	(169,754)	-	(169,754)	-
	EnCap Energy Capital Fund IX LP	Dallas	TX	Distribution	12/07/2012.	09/02/2015.	419,465	-	-	-	-	0	-	419,465	419,465	-	-	0	-
	EnCap Energy Capital Fund VII, L.P.	Dallas	TX	Distribution	09/28/2007.	12/09/2015.	1,392,021	-	-	-	-	0	-	1,392,021	1,392,021	-	-	0	-
	EnCap Energy Capital Fund VIII LP	Houston	TX	Distribution	12/15/2010.	09/04/2015.	850,560	-	-	-	-	0	-	850,560	850,560	-	-	0	-
	Energy Spectrum Partners V, LP	Dallas	TX	Distribution	12/01/2007.	11/13/2015.	101,794	-	-	-	-	0	-	101,794	101,794	-	-	0	-
	Energy Spectrum VI, L.P.	Dallas	TX	Distribution	02/28/2011.	12/17/2015.	237,166	-	-	-	-	0	-	237,166	237,166	-	-	0	-
	Energy Trust Partners Fund IV, L.P.	Dallas	TX	Distribution	08/30/2013.	12/01/2015.	8,045,586	-	-	-	-	0	-	8,045,586	8,045,586	-	-	0	-
	EQT V LP	Stockholm	Swede	PineBridge	10/13/2006.	10/13/2015.	4,180,906	(1,667,139)	-	-	-	(1,667,139)	345,745	2,993,372	2,387,626	(685,186)	79,440	(605,746)	558,054
	ESL Partners, LP	Greenwich	CT	Distribution	08/01/2007.	06/12/2015.	-	-	-	-	-	0	-	-	-	-	-	0	18,529
	Fourth Cinven	London	Englar	Distribution	02/24/2006.	07/30/2015.	6,987,799	-	-	-	-	0	-	6,987,799	5,429,874	(1,557,925)	-	(1,557,925)	-
	Fox Paine Capital Fund II, LP	Foster City	CA	Distribution	12/31/2000.	11/09/2015.	363,559	-	-	-	-	0	-	363,559	363,559	-	-	0	-
	Green Mountain Partners III	Quechee	VT	Distribution	10/01/2002.	03/02/2015.	231,050	-	-	-	-	0	-	231,050	231,050	-	-	0	-

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	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
	Gresham 4A	London	Englar	PineBridge	06/30/2006.	10/09/2015.	1,999,600	339,592	-	-	-	339,592	212,189	2,558,495	734,328	(234,141)	(1,590,027)	(1,824,168)	-
	HarborVest Partners VI - Buyout Partnership Fund, LP	New York	NY...	Distribution	12/31/2000.	12/29/2015.	92,610	-	-	-	-	0	-	92,610	92,610	-	-	0	-
	HarborVest Partners VI - Partnership Fund, LP	New York	NY...	Distribution	12/31/2000.	12/30/2015.	222,729	-	-	-	-	0	-	222,729	222,729	-	-	0	-
	Highland Capital Partners VI, LP	Lexington	MA...	Distribution	10/22/2001.	08/13/2015.	259,949	-	-	-	-	0	-	259,949	259,949	-	-	0	-
	Highland Capital Partners VII, LP	Lexington	MA...	Distribution	10/28/2005.	11/09/2015.	1,163,929	-	-	-	-	0	-	1,163,929	1,163,929	-	-	0	-
	Innova/4 LP	Warsaw	Poland	Akina	06/30/2006.	09/29/2015.	5,665,690	586,743	-	-	-	586,743	1,442,020	7,774,473	5,181,406	(1,912,120)	(680,947)	(2,593,067)	30,816
	Interwest Partners VIII, LP	Menlo Park	CA...	Sturbridge	12/31/2000.	12/17/2015.	3,370,070	4,411,967	-	-	-	4,411,967	-	7,782,037	1,253,902	-	(6,528,136)	(6,528,136)	-
	Ironbridge Fund II, LP	Sidney	Austra	Distribution	09/01/2006.	12/07/2015.	315,139	-	-	-	-	0	-	315,139	340,634	25,495	-	25,495	-
	Kayne Anderson Mezzanine Partners (QP) L.P	Los Angeles	CA...	Distribution	08/31/2010.	12/30/2015.	4,164,649	-	-	-	-	0	-	4,164,649	4,164,649	-	-	0	-
	Lovell Minnick Equity Partners III LP	El Segundo	CA...	Distribution	09/26/2008.	11/12/2015.	573,959	-	-	-	-	0	-	573,959	573,959	-	-	0	-
	MCP Private Capital Fund II	Luxembourg City	Luxem	Distribution	05/07/2014.	12/09/2015.	161,921	-	-	-	-	0	-	161,921	161,921	-	-	0	-
	Meritech Capital Partners II, LP	Palo Alto	CA...	Distribution	12/31/2000.	11/05/2015.	236,823	-	-	-	-	0	-	236,823	236,823	-	-	0	-
	Navis Asia Fund V, L.P	Kuala Lumpur	Malay	Distribution	02/01/2007.	10/27/2015.	2,907,167	-	-	-	-	0	-	2,907,167	2,907,167	-	-	0	-
	Navis Asia Fund VII, L.P	Grand Cayman	Cayma	Distribution	01/29/2014.	04/29/2015.	963	-	-	-	-	0	-	963	963	-	-	0	-
	NCT Ventures Fund I LP	Columbus	OH...	Distribution	06/20/2008.	06/05/2015.	166,229	-	-	-	-	0	-	166,229	166,229	-	-	0	-
	New York Life Investment Management Mezzanine Partners II, LP	New York	NY...	Distribution	10/31/2007.	12/23/2015.	1,213,666	-	-	-	-	0	-	1,213,666	1,213,666	-	-	0	-
	Northstar Mezzanine Partners III	Minneapolis	MN...	Distribution	10/01/2002.	12/30/2015.	421,794	-	-	-	-	0	-	421,794	421,794	-	-	0	-
	Northstar Mezzanine Partners V, L.P	Minneapolis	MN...	Distribution	02/12/2008.	12/30/2015.	2,641,773	-	-	-	-	0	-	2,641,773	2,641,773	-	-	0	-
	Northstar Seidler Mezzanine Partners II, LP	Minneapolis	MN...	Distribution	12/31/2000.	07/09/2015.	61,780	-	-	-	-	0	-	61,780	61,780	-	-	0	-
	Oxford Bioscience Partners III, LP	Boston	MA...	Distribution	12/31/2000.	12/29/2015.	8,822	1,331,792	-	-	-	1,331,792	-	1,340,614	13,369	-	(1,327,244)	(1,327,244)	-
	Paine and Partners Capital Fund III, LP(fka Fox Paine Capital Fund III)	Foster City	CA...	Distribution	08/15/2006.	12/30/2015.	2,354,563	-	-	-	-	0	-	2,354,563	2,354,563	-	-	0	-
	Permira IV	New York	NY...	Distribution	07/18/2006.	12/18/2015.	2,695,445	-	-	-	-	0	-	2,695,445	2,047,551	(647,894)	-	(647,894)	-
	Prudential Capital Partners II, LP	Chicago	IL....	Distribution	04/28/2005.	12/30/2015.	1,491,639	-	-	-	-	0	-	1,491,639	1,491,639	-	-	0	-
	Prudential Capital Partners III, LP	Chicago	IL....	Distribution	10/15/2008.	11/06/2015.	1,820,012	-	-	-	-	0	-	1,820,012	1,820,012	-	-	0	-
	Reservoir Venture Partners II, LP	Worthington	OH...	Sturbridge	10/27/2006.	12/17/2015.	1,598,020	2,658,479	-	-	-	2,658,479	-	4,316,499	560,000	-	(3,756,499)	(3,756,499)	-
	Reservoir Venture Partners, LP (FKA Battelle Technology Fund, LP)	Worthington	OH...	Sturbridge	11/13/2001.	12/17/2015.	1,206,694	1,409,086	-	-	-	1,409,086	-	2,615,780	258,761	-	(2,357,019)	(2,357,019)	-
	Ripley Cable Holdings I, L.P	Grand Cayman	Cayma	Distribution	08/22/2006.	12/28/2015.	5,166,310	-	-	-	-	0	-	5,166,310	5,166,310	-	-	0	-
	Silver Lake Partners II, LP	Menlo Park	CA...	Distribution	07/28/2004.	12/11/2015.	2,925,659	-	-	-	-	0	-	2,925,659	2,925,659	-	-	0	-
	Silver Lake Partners III, LP	Menlo Park	CA...	Distribution	12/19/2006.	12/30/2015.	5,878,467	-	-	-	-	0	-	5,878,467	5,878,467	-	-	0	-
	Silver Lake Partners IV , L.P	Menlo Park	CA...	Distribution	04/02/2013.	07/07/2015.	698,225	-	-	-	-	0	-	698,225	698,225	-	-	0	-

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	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
	SPE I Partners LP	Greenwich	CT	Distribution	07/26/2007.	07/30/2015.	4,014,909	-	-	-	-	0	-	4,014,909	4,014,909	-	-	0	-
	Sprint Co-Invest, L.P	Grand Cayman	Cayma	Distribution	08/03/2007.	01/16/2015.	14,230,925	-	-	-	-	0	-	14,230,925	12,024,194	(2,206,731)	-	(2,206,731)	-
	Stonehenge Opportunity Fund II, LP	Columbus	OH	Distribution	10/28/2004.	06/04/2015.	339,400	-	-	-	-	0	-	339,400	339,400	-	-	0	-
	Stonehenge Opportunity Fund, LLC	Columbus	OH	Distribution	12/31/2000.	07/08/2015.	-	-	-	-	-	0	-	-	-	-	-	0	192,000
	TA IX, LP	Boston	MA	Distribution	12/31/2000.	12/23/2015.	52,987	-	-	-	-	0	-	52,987	53,552	-	565	565	17,566
	TA X, LP	Boston	MA	Distribution	05/27/2004.	12/03/2015.	2,110,718	-	-	-	-	0	-	2,110,718	2,110,718	-	-	0	-
	TDR Capital II 'C' L.P	London	Englar	Distribution	06/26/2006.	10/23/2015.	1,787,832	-	-	-	-	0	-	1,787,832	2,177,014	389,182	-	389,182	-
	Terra Firma Capital Partners III, L.P	London	Englar	Terra Firma	05/31/2006.	12/01/2015.	13,474,446	2,439,474	-	-	-	2,439,474	1,357,424	17,462,280	10,020,107	(3,094,413)	(4,347,760)	(7,442,173)	-
	Terra Firma Deutsche Annington L.P	St Peter Port	Guern	Distribution	05/24/2006.	06/11/2015.	4,995	-	-	-	-	0	-	4,995	59,985	54,990	-	54,990	-
	Trident IV, LP	Greenwich	CT	Distribution	05/21/2007.	12/18/2015.	2,348,516	-	-	-	-	0	-	2,348,516	2,348,516	-	-	0	-
	Trident V, LP	Greenwich	CT	Distribution	12/20/2010.	11/20/2015.	589,921	-	-	-	-	0	-	589,921	589,921	-	-	0	-
	UC Stand-By Facility 2, L.P	Tokyo	Japan	Distribution	01/19/2007.	06/29/2015.	9,652	(138,199)	-	-	-	(138,199)	(10,918)	(139,465)	5,671	10,605	134,531	145,136	-
	Unison Capital Partners II (F), L.P	Tokyo	Japan	Distribution	11/01/2004.	06/26/2015.	(75,204)	-	-	-	-	0	-	(75,204)	295,439	370,643	-	370,643	-
	Worldview Technology Partners IV, LP	Menlo Park	CA	Sturbridge	01/24/2001.	12/17/2015.	1,148,657	1,116,477	-	-	-	1,116,477	-	2,268,745	1,001,711	-	(1,267,034)	(1,267,034)	-
	Yukon Capital Partners II, LP	Wilmington	DE	Distribution	11/05/2013.	12/02/2015.	588,197	-	-	-	-	0	-	588,197	588,197	-	-	0	-
	Yukon Capital Partners, LP	Wilmington	DE	Distribution	06/15/2011.	11/20/2015.	2,511,159	-	-	-	-	0	-	2,511,159	2,511,159	-	-	0	-
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							184,943,396	10,375,886	0	0	0	10,375,886	5,394,067	201,582,897	164,244,855	(17,874,647)	(19,463,399)	(37,338,046)	2,467,667
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
	Nationwide Mutual Capital LLC	Columbus	OH	Distribution	07/31/2002.	12/31/2015.	6,934,305	-	-	-	-	0	-	6,934,305	6,934,305	-	-	0	-
	Nationwide Private Equity Fund, LLC	Columbus	OH	Distribution	10/14/2004.	12/31/2015.	17,477,735	-	-	-	-	0	-	17,477,735	17,477,735	-	-	0	-
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated							24,412,040	0	0	0	0	0	0	24,412,040	24,412,040	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	AEW Core Property Trust (U.S.), Inc	Baltimore	MD	Distribution	03/31/2015.	07/01/2015.	699,360	-	-	-	-	0	-	699,360	699,360	-	-	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	-
	Blue Vista Sponsor Equity Fund II, LLC	Chicago	IL	Distribution	08/01/2007.	11/17/2015.	9,792,417	-	-	-	-	0	-	9,792,417	9,792,417	-	-	0	-
	Bridgepoint Hospitality Holdings LLC	Columbus	OH	Distribution	12/09/2005.	10/16/2015.	1,650,232	-	-	-	-	0	-	1,795,811	4,932,651	-	3,136,839	3,136,839	23,956,493
	Centerline High Yield CMBS Fund II, LLC	Irving	TX	Distribution	06/28/2004.	06/30/2015.	-	125	-	-	-	125	-	125	125	-	-	0	-
	CIM Fund VIII, L.P	Los Angeles	CA	Distribution	12/31/2014.	06/30/2015.	3,262,677	-	-	-	-	0	-	3,262,677	3,262,677	-	-	0	-
	Community Reinvestment Partners, LP	Palm Beach Gardens	FL	Distribution	11/09/2004.	07/23/2015.	2,609,223	-	-	-	-	0	-	2,609,223	2,609,223	-	-	0	-
	Cotton Mill Partners LLC	Roanoke	VA	Fully Amortized	08/17/2009.	06/26/2015.	(677)	-	-	-	-	0	-	(677)	-	-	677	677	-
	Court Avenue District Housing Investment Fund, L.L.C	Des Monies	IA	Immaterial Write-off	11/26/2008.	12/31/2015.	679	29,197	-	679	-	28,518	-	29,197	-	-	(29,197)	(29,197)	-
	CR Tenant LLC	Columbus	OH	Distribution	05/23/2014.	09/17/2015.	1,858,437	-	-	-	-	0	-	1,858,437	1,858,437	-	-	0	-
	Crow Holdings Realty Partners V, L.P	Dallas	SD	Distribution	01/14/2008.	12/23/2015.	5,840,416	-	-	-	-	0	-	5,840,416	5,840,416	-	-	0	-
	Cville Operations Hub LLC	Charlottesville	VA	Fully Amortized	05/21/2013.	12/31/2015.	23,616	(2,138,510)	-	-	-	(2,138,510)	-	-	-	-	-	0	-
	FMC Pier 2 Sublessor LLC	San Francisco	CA	Distribution	08/15/2014.	08/10/2015.	17,110	-	-	-	-	0	-	17,110	17,110	-	-	0	-
	GEAM Value Add Realty Partners, LP	Stamford	CT	Distribution	10/06/2006.	06/29/2015.	492,436	-	-	-	-	0	-	492,436	492,436	-	-	0	-
	Harbert U.S. Real Estate Fund V, L.P	Birmingham	AL	Distribution	11/26/2013.	09/04/2015.	878,912	-	-	-	-	0	-	878,912	878,912	-	-	0	-

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	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
	Hunt Commercial Realty Partners III LP (fka Capmark III)	Horsham	PA	Distribution	07/23/2007.	12/04/2015.	3,964,402	-	-	-	-	0	-	3,964,402	3,964,402	-	-	0	-
	Impact Healthcare LLC	San Francisco	CA	Distribution	09/27/2005.	09/30/2015.	-	-	-	-	-	0	-	-		-	-	0	373,184
	Invesco Real Estate Fund II, L.P.	Dallas	TX	Distribution	10/05/2007.	11/19/2015.	4,370,761	-	-	-	-	0	-	4,370,761	4,370,761	-	-	0	-
	Legg Mason Real Estate Fund II	Los Angeles	CA	Distribution	07/12/2005.	11/13/2015.	7,394,654	-	-	-	-	0	-	7,394,654	7,394,654	-	-	0	-
	Mayberry Solar LLC	Mount Airy	NC	Distribution	08/15/2011.	03/03/2015.	1,262,412	-	(1,504,109)	-	-	(1,504,109)	-	21,431	21,430	-	-	0	-
	Metropolitan Real Estate Partners V, L.P.	New York	NY	Distribution	04/16/2007.	12/29/2015.	6,471,541	-	-	-	-	0	-	6,471,541	6,471,541	-	-	0	-
	NC American Tobacco Redevelopment LLC	Durham	NC	Fully Amortized	12/05/2006.	12/17/2015.	182	-	(183)	-	-	(183)	-	(1)	-	-	-	0	-
	Raintree 973 Market Master Tenant LLC	San Francisco	CA	Distribution	05/27/2014.	07/02/2015.	10,000	-	-	-	-	0	-	10,000	10,000	-	-	0	-
	Ram Realty Partners II, LP	Palm Beach Gardens	FL	Distribution	06/22/2007.	09/29/2015.	8,705,917	-	-	-	-	0	-	8,705,917	8,705,917	-	-	0	-
	River House Landlord LLC	Roanoke	VA	Fully Amortized	12/05/2012.	06/30/2015.	-	-	(91)	-	-	(91)	-		-	-	-	0	-
	Rockbridge Hospitality Fund IV, L.P.	Columbus	OH	Distribution	11/09/2007.	12/16/2015.	3,022,720	-	-	-	-	0	-	3,022,720	3,022,720	-	-	0	-
	Rockbridge Real Estate Fund I, LLC	Columbus	OH	Distribution	03/30/2000.	12/16/2015.	-	3,816,768	-	-	-	3,816,768	-	3,816,768	3,816,767	-	-	0	2,041,981
	Rockbridge Real Estate Fund II	Columbus	OH	Distribution	07/07/2003.	12/16/2015.	-	2,582,428	-	-	-	2,582,428	-	2,582,428	2,582,427	-	-	0	2,412,183
	Rockbridge Real Estate Fund III LLC	Columbus	OH	Distribution	06/12/2006.	12/11/2015.	-	6,758,090	-	-	-	6,758,090	-	6,758,090	6,758,090	-	-	0	-
	STCE NC Nationwide Fund LLC	Atlanta	GA	Fully Amortized	12/30/2013.	12/31/2015.	40,086	-	(40,321)	-	-	(40,321)	-		-	-	-	0	-
	Stuyvestant Hall Master Tenant LLC	Delaware	OH	Distribution	04/03/2012.	08/28/2015.	-	-	-	-	-	0	-	-	262	-	262	262	397
	Urban America LP	New York	NY	Distribution	12/28/2001.	11/27/2015.	-	5,698	-	-	-	5,698	-	5,698	5,698	-	-	0	-
	Urban America LP II	New York	NY	Distribution	01/23/2007.	06/30/2015.	375,255	-	-	-	-	0	-	375,255	375,255	-	-	0	-
	US Industrial REIT II	Dallas	TX	Distribution	03/31/2007.	11/17/2015.	18,321,084	(1,626,757)	-	-	-	(1,626,757)	-	16,694,327	18,654,453	-	1,960,126	1,960,126	156,835
	Westport Capital Partners Fund II	Westport	CT	Distribution	07/17/2008.	12/04/2015.	3,552,500	-	-	-	-	0	-	3,552,500	3,552,500	-	-	0	-
	Wrightwood Capital High Yield Partners II	Chicago	IL	Distribution	10/10/2008.	12/16/2015.	2,806,028	-	-	-	-	0	-	2,806,028	2,806,028	-	-	0	-
	Yankee Brothers LLC	Columbus	OH	Fully Amortized	08/22/2013.	12/31/2015.	427	-	(427)	-	-	(427)	-		-	-	-	0	-
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							87,493,303	11,565,549	(3,683,641)	679	0	7,881,229	0	97,898,459	102,967,166	0	5,068,707	5,068,707	28,941,072
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
	BCCS Investment Fund LLC	Boston	MA	Dissolution	02/21/2008.	03/05/2015.	385,509	1,210,956	1	-	-	1,210,957	-	1,682,381	(6,890)	-	(1,689,271)	(1,689,271)	268
	ELH Investment Fund LLC	Washington	D.C.	Dissolution	02/29/2008.	06/29/2015.	326,875	1,767,243	-	-	-	1,767,243	-	2,265,168	(9,727)	-	(2,274,895)	(2,274,895)	-
	Nationwide Realty Investors, LLC	Columbus	OH	Distribution	12/31/2000.	12/01/2015.	(17,113)	-	-	-	-	0	-	(17,113)	(17,113)	-	-	0	-
	NW REI, LLC	Columbus	OH	Distribution	02/08/2008.	12/31/2015.	5,554,626	-	-	-	-	0	-	5,554,626	5,554,626	-	-	0	-
	The Leaguers Investment Fund LLC	Newark	NJ	Dissolution	01/17/2008.	03/31/2015.	466,200	1,829,353	-	-	-	1,829,353	-	2,341,173	(8,529)	-	(2,349,702)	(2,349,702)	-
	Town Lake of Coppell Apartments	Houston	TX	Coppell Properties, LLC	09/18/2007.	09/30/2015.	2,221,784	2,321,314	-	-	-	2,321,314	-	4,543,098	19,407,347	-	14,864,249	14,864,249	500,000
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							8,937,881	7,128,866	1	0	0	7,128,867	0	16,369,333	24,919,714	0	8,550,381	8,550,381	500,268
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Pretium Mortgage Credit Partners I, L.P.	Wilmington	DE	Distribution	11/25/2014.	10/16/2015.	1,050,856	-	-	-	-	0	-	1,050,856	1,050,856	-	-	0	-
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							1,050,856	0	0	0	0	0	0	1,050,856	1,050,856	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated																			
	OYS Fund LLC	New York	NY	Distribution	04/01/2011.	08/28/2015.	41,000,000	-	-	-	-	0	-	41,000,000	41,000,000	-	-	0	-
	Prisma Polyphony Fund LLC	Rumson	NJ	Distribution	05/28/2004.	05/26/2015.	5,238,755	-	-	-	-	0	-	5,238,755	5,238,755	-	-	0	-
	Prisma Polyphony Fund LLC (fka Riverview Polyphony Fund)	Rumson	NJ	Immaterial Write-off	05/28/2004.	12/31/2015.	1	2,349,978	-	-	-	2,349,978	-	2,349,979	-	-	(2,349,979)	(2,349,979)	-
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated							46,238,756	2,349,978	0	0	0	2,349,978	0	48,588,734	46,238,755	0	(2,349,979)	(2,349,979)	0
Collateral Loans - Unaffiliated																			
	HC Investment Fund Loan	Dover	DE	Matured	01/05/2013.	05/29/2015.	6,747,617	-	-	-	-	0	-	6,747,617	7,273,395	-	525,778	525,778	261,509
2599999. Total - Collateral Loans - Unaffiliated							6,747,617	0	0	0	0	0	0	6,747,617	7,273,395	0	525,778	525,778	261,509

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
Non-Collateral Loans - Unaffiliated																			
	City of Dayton Loan	Dayton	OH	Distribution	02/04/2002.	10/15/2015.	16,230	-	-	-	-	0	-	16,230	16,230	-	-	0	-
2799999. Total - Non-Collateral Loans - Unaffiliated							16,230	0	0	0	0	0	0	16,230	16,230	0	0	0	0
Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
	CHP New Market Investment Fund LLC	Columbus	OH	Fully Amortized	10/25/2007.	03/31/2015.	-	-	-	-	-	0	-	3,065	-	-	(3,065)	(3,065)	-
	KHC New Markets Fund E CDE Leverage Fund LLC	Carlsbad	CA	Distribution	02/13/2007.	07/17/2015.	-	-	-	-	-	0	-	-	126,576	-	126,576	126,576	569,331
3199999. Total - Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							0	0	0	0	0	0	0	3,065	126,576	0	123,511	123,511	569,331
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
	Impact C.I.L Parent, LLC	San Francisco	CA	Distribution	01/01/2007.	06/29/2015.	-	-	-	-	-	0	-	-		-	-	0	2,407,437
	Lynn Street Lofts LLC	Danville	VA	Distribution	02/13/2008.	01/07/2015.	-	-	-	-	-	0	-	-	2,000	-	2,000	2,000	-
	Nationwide Affordable Housing Fund 33 LLC	Cleveland	OH	Nationwide Mutual Fire Insurance Co	11/01/2006.	02/28/2015.	17,323,006	-	-	-	-	0	-	17,323,006	16,900,928	-	(422,078)	(422,078)	-
	Nationwide Affordable Housing Fund 35: Red Stone Equity Fund 2 LLC	Independence	OH	Nationwide Tax Credit Partners 2015 - B LLC	01/23/2008.	09/30/2015.	10,296,007	-	(1,331,176)	-	-	(1,331,176)	-	8,969,259	9,959,405	-	990,146	990,146	-
	Nationwide Affordable Housing Fund 36: Apollo Tax Credit Fund 62 LLC	Columbus	OH	Nationwide Mutual Fire Insurance Co	03/14/2008.	02/28/2015.	24,896,994	-	-	-	-	0	-	24,896,994	25,752,238	-	855,244	855,244	-
	WNC Institutional Tax Credit Fund NW 2013 LLC	Irvine	CA	Nationwide Tax Credit Partners 2015 - B LLC	05/31/2013.	09/30/2015.	12,113,668	-	(1,081,013)	-	-	(1,081,013)	-	15,994,371	13,092,204	-	(2,902,167)	(2,902,167)	-
	WNC Institutional Tax Credit Fund XXIV LLC	Irvine	CA	Nationwide Mutual Fire Insurance Co	02/14/2007.	02/28/2015.	11,096,472	-	-	-	-	0	-	11,096,472	10,775,995	-	(320,477)	(320,477)	-
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							75,726,147	0	(2,412,189)	0	0	(2,412,189)	0	78,280,102	76,482,770	0	(1,797,332)	(1,797,332)	2,407,437
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
	NTCIF-2011	Columbus	OH	Distribution	04/03/2012.	10/16/2015.	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
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
	Noland State Investor LLC	Newport News	VA	Distribution	06/24/2010.	01/07/2015.	-	-	-	-	-	0	-	-	2,000	-	2,000	2,000	-
	SC State Tax Credit Partner LLC	Columbia	SC	Fully Amortized	04/04/2007.	01/07/2015.	-	-	-	-	-	0	-	-	1	-	1	1	-
3799999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							0	0	0	0	0	0	0	0	2,001	0	2,001	2,001	0
4499999. Subtotal - Unaffiliated							468,602,910	25,357,560	(6,095,830)	679	0	19,261,051	5,394,067	501,620,712	464,788,467	(17,874,647)	(18,957,602)	(36,832,249)	34,647,016
4599999. Subtotal - Affiliated							142,410,391	9,478,844	(1,920)	0	0	9,476,924	0	152,189,900	158,672,608	0	6,482,708	6,482,708	500,268
4699999. Totals							611,013,301	34,836,404	(6,097,750)	679	0	28,737,975	5,394,067	653,810,612	623,461,075	(17,874,647)	(12,474,894)	(30,349,541)	35,147,283

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Desig-nation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
137001 AA 1	Canal Barge Inc US Govt Gtd Title XI Nt			2	1FE	25,251	106.354	26,588	25,000	25,123		(48)			7.200	6.751	AO	450	1,800	02/18/2013.	04/01/2018.
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	385,588	112.042	395,441	352,941	360,927		(2,347)			10.000	8.355	AO	7,451	35,294	10/18/2001.	10/15/2018.
742651 DJ 8	Private Export Funding Corp Nt				1FE	6,455,735	109.753	7,133,971	6,500,000	6,475,382		3,548			4.300	4.373	JD	12,422	279,500	11/17/2009.	12/15/2021.
912810 FS 2	U S Treasury Inflation Protected Nt				1	102,866,038	133.134	133,134,158	100,000,000	118,282,180	217,933	120,105			2.000	2.144	JJ	1,107,134	2,388,170	12/11/2007.	01/15/2026.
912810 PS 1	U S Treasury Inflation Index IX Nt	SD			1	54,090,211	136.339	68,169,296	50,000,000	60,238,939	91,071	(89,681)			2.375	2.155	JJ	646,971	1,395,560	04/02/2009.	01/15/2027.
912810 PV 4	U S Treasury Inflation Index IX Nt				1	143,007,460	124.047	198,723,375	160,200,000	167,880,921	397,213	871,391			1.750	2.493	JJ	1,470,296	3,171,586	03/13/2009.	01/15/2028.
912810 QF 8	U S Treasury Inflation Index Nt				1	2,786,274	129.555	3,238,880	2,500,000	2,961,223	177,718	(2,769)			2.125	0.739	FA	22,081	29,271	07/30/2015.	02/15/2040.
912810 QV 3	U S Treasury Inflation Index Nt				1	16,971,002	92.469	13,870,362	15,000,000	17,339,504	27,819	(54,798)			0.750	0.356	FA	44,727	117,912	11/01/2012.	02/15/2042.
912810 RA 8	U S Treasury Inflation Index Nt				1	17,246,636	87.543	18,384,003	21,000,000	17,922,288	32,832	111,936			0.625	1.403	FA	51,285	135,201	06/25/2013.	02/15/2043.
912828 ET 3	U S Treasury Inflation Index Nt				1	36,162,035	119.812	33,547,446	28,000,000	33,596,677	22,918	(1,125,007)			2.000	(1.422)	JJ	309,998	668,688	11/01/2012.	01/15/2016.
912828 FL 9	U S Treasury Inflation Index IX Nt				1	177,066,885	119.667	209,417,112	175,000,000	206,202,721	324,134	(164,007)			2.500	2.404	JJ	2,380,202	5,134,259	07/30/2014.	07/15/2016.
912828 KD 1	U S Treasury Nt	SD			1	3,967,500	104.199	4,167,968	4,000,000	3,988,708		3,412			2.750	2.845	FA	41,549	110,000	04/20/2009.	02/15/2019.
912828 KS 8	U S Treasury Nt				1	29,883	100.352	30,105	30,000	29,997		18			2.625	2.687	FA	266	788	02/27/2009.	02/29/2016.
912828 KZ 2	U S Treasury Nt	SD			1	3,009,844	101.297	3,038,907	3,000,000	3,000,774		(1,521)			3.250	3.197	JD	268	97,500	07/01/2009.	06/30/2016.
912828 LA 6	U S Treasury Inflation Index IX Nt				1	35,787,848	118.114	41,339,920	35,000,000	39,353,852	57,898	(90,726)			1.875	1.600	JJ	337,689	728,418	07/30/2014.	07/15/2019.
912828 LU 2	U S Treasury Nt				1	3,065,627	101.906	3,057,186	3,000,000	3,011,613		(13,664)			3.125	2.650	AO	15,968	93,750	07/30/2014.	10/31/2016.
912828 QF 0	U S Treasury Nt				1	7,165,586	100.500	6,934,500	6,900,000	6,927,685		(83,523)			2.000	0.778	AO	23,505	138,000	02/18/2013.	04/30/2016.
912828 QX 1	U S Treasury Nt				1	5,297,640	100.504	5,211,127	5,185,000	5,204,216		(32,829)			1.500	0.860	JJ	32,547	77,775	02/18/2013.	07/31/2016.
912828 RJ 1	U S Treasury Nt	SD			1	22,629,827	100.199	22,650,029	22,605,000	22,610,133		(6,817)			1.000	0.969	MS	57,439	226,050	02/18/2013.	09/30/2016.
912828 TE 0	U S Treasury Inflation Index Nt	SD			1	27,404,293	100.281	25,070,210	25,000,000	27,473,508	39,227	(247,045)			0.125	(0.805)	JJ	14,930	32,206	11/01/2012.	07/15/2022.
912828 UH 1	U S Treasury Inflation Index Nt				1	36,612,938	98.794	37,541,575	38,000,000	37,883,671	68,313	172,472			0.125	0.597	JJ	22,610	48,771	06/25/2013.	01/15/2023.
0199999. U.S. Government - Issuer Obligations						702,633,601	XXX	835,710,669	701,847,941	781,339,720	1,457,076	(634,766)	0	0	XXX	XXX	XXX	6,603,867	14,959,449	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
36202C 4P 5	GNMA Pool #2630			2	1	12,571	116.196	13,903	11,965	12,472		(17)			6.500	4.857	MON	65	778	01/01/2003.	08/20/2028.
36217D M5 0	GNMA Pool #190380			2	1	584	100.324	584	582	582		(1)			7.500	7.244	MON	4	44	02/18/2013.	06/15/2017.
36218C HY 4	GNMA Pool #218147			2	1	4,461	101.214	4,539	4,484	4,467		2			8.500	8.760	MON	32	381	02/18/2013.	05/15/2017.
38377N N7 5	GNMA REMIC Ser 2010-164 Cl BD			2	1	12,105,913	104.342	12,794,966	12,262,492	12,179,923		17,566			3.500	3.703	MON	35,766	429,187	02/18/2013.	09/20/2037.
38377R KS 3	GNMA REMIC Ser 2010-163 Cl MD			2	1	9,622,266	107.161	10,716,130	10,000,000	9,778,009		38,488			4.000	4.501	MON	33,333	400,000	04/14/2011.	06/16/2039.
38377U PV 4	GNMA REMIC Ser 2011-34 Cl PB			2	1	6,760,592	105.183	7,362,824	7,000,000	6,881,826		35,354			4.000	4.526	MON	23,333	280,000	02/18/2013.	08/20/2039.
38377W WS 9	GNMA REMIC Ser 2011-82 Cl LP			2	1	5,616,674	100.978	5,562,090	5,508,231	5,520,398		(19,662)			3.250	2.812	MON	14,918	179,017	06/10/2011.	02/20/2037.
38377X NE 8	GNMA REMIC Ser 2011-112 Cl GN			2	1	10,422,959	100.642	10,532,601	10,465,382	10,445,465		6,963			2.000	2.099	MON	17,442	209,308	02/18/2013.	11/20/2036.
911760 EJ 1	Vendee Mtg Tr RMBS REMIC Ser 1994-2 3ZB			2	1	2,919,130	110.591	3,300,718	2,984,625	2,950,710		1,894			6.500	6.913	MON	16,167	194,001	12/12/2001.	06/15/2024.
911760 GT 7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z			2	1	2,729,938	114.771	3,048,309	2,655,997	2,688,690		(2,046)			7.250	6.818	MON	16,047	192,560	01/30/2002.	09/15/2025.
911760 HH 2	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z			2	1	2,942,382	113.529	3,357,158	2,957,085	2,944,928		209			6.750	6.895	MON	16,634	199,603	01/24/2002.	06/15/2026.
911760 LQ 7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1			2	1	2,248,541	115.686	2,477,385	2,141,468	2,196,262		(1,972)			6.750	5.969	MON	12,046	144,549	11/02/2001.	06/15/2028.
0299999. U.S. Government - Residential Mortgage-Backed Securities						55,386,011	XXX	59,171,207	55,992,311	55,603,732	0	76,778	0	0	XXX	XXX	XXX	185,787	2,229,428	XXX	XXX
0599999. Total - U.S. Government						758,019,612	XXX	894,881,876	757,840,252	836,943,452	1,457,076	(557,988)	0	0	XXX	XXX	XXX	6,789,654	17,188,877	XXX	XXX
All Other Governments - Issuer Obligations																					
135087 YZ 1	Canada /Govt/ Bd CDN$	SD	C		1FE	2,037,996	112.281	1,622,675	1,445,191	1,447,387		(716)		(276,141)	3.500	3.458	JD	4,296	54,148	02/18/2011.	06/01/2020.
74814Z DH 3	Quebec Prov CDA Deb CDN $	SD	C		1FE	6,475,251	103.483	5,458,674	5,274,948	5,283,248		(11,696)		(1,008,195)	4.500	4.304	JD	20,160	254,107	12/01/2006.	12/01/2016.
000000 00 0	Provincia de Buenos Aires Sr Nt		F	2	5FE	938,620	103.500	1,025,850	991,159	942,495		3,875			9.950	11.272	JD	6,027	49,310	06/11/2015.	06/09/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
040114 GL 8	Argentina (Republic of) Sr Nt Ser NY		F	2	6*	1,984,585	115.000	2,258,894	1,964,255	1,969,958		(14,627)			8.280	8.241	JD			08/10/2015.	12/31/2033.
0699999.	All Other Governments - Issuer Obligations					11,436,452	XXX	10,366,093	9,675,553	9,643,088	0	(23,164)	0	(1,284,336)	XXX	XXX	XXX	30,483	357,565	XXX	XXX
1099999.	Total - All Other Governments					11,436,452	XXX	10,366,093	9,675,553	9,643,088	0	(23,164)	0	(1,284,336)	XXX	XXX	XXX	30,483	357,565	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
010410 6E 3	Alabama St GO Cap Impt Ser D				1FE	2,132,064	104.612	2,092,240	2,000,000	2,040,074		(27,457)			4.000	2.549	JD	6,667	80,000	07/30/2014.	06/01/2017.
041042 GU 0	Arkansas St GO Txbl Waste Wtr Poll A				1FE	2,292,966	102.154	2,349,542	2,300,000	2,298,902		2,116			5.000	5.098	JJ	57,500	115,000	02/18/2013.	07/01/2016.
341150 XN 5	Florida St GO Dept of Trans			1	1FE	636,162	107.596	645,576	600,000	606,892		(4,348)			5.250	4.450	JJ	15,750	31,500	02/28/2008.	07/01/2019.
341150 XP 0	Florida St GO Dept of Trans			1	1FE	1,017,829	107.596	1,075,960	1,000,000	1,009,476		(5,969)			5.250	4.589	JJ	26,250	52,500	07/30/2014.	07/01/2020.
34153P JB 5	Florida St Bd Ed GO Pub Cap Outlay Ser B			1	1FE	1,471,088	110.297	1,566,217	1,420,000	1,457,172		(9,926)			5.000	4.170	JD	5,917	71,000	07/30/2014.	06/01/2023.
34153P MF 2	Florida St Bd Ed GO Pub Ref Cap Outlay S			1	1FE	10,459,258	113.161	11,191,623	9,890,000	10,286,555		(80,560)			5.000	4.000	JD	41,208	494,500	07/30/2014.	06/01/2024.
373384 DS 2	Georgia St GO Ser E			1	1FE	10,527,000	106.569	10,656,900	10,000,000	10,099,946		(59,705)			5.000	4.340	FA	208,333	500,000	08/08/2007.	08/01/2023.
373384 GV 2	Georgia St GO Ser B			1	1FE	5,346,606	110.031	5,501,550	5,000,000	5,113,082		(42,160)			5.000	4.040	JJ	125,000	250,000	07/30/2014.	07/01/2019.
373384 JQ 0	Georgia St GO Ser B			1	1FE	256,765	110.989	277,473	250,000	254,736		(1,449)			5.000	4.320	JJ	6,250	12,500	07/30/2014.	01/01/2026.
373384 PJ 9	Georgia St GO Ref Ser I				1FE	16,810,522	109.979	16,496,850	15,000,000	15,772,792		(294,128)			5.000	2.850	JJ	375,000	750,000	02/18/2013.	07/01/2018.
419780 4H 1	Hawaii St GO Ser DI			1	1FE	8,522,080	100.729	8,058,320	8,000,000	8,010,452		(62,223)			5.000	4.191	MS	133,333	400,000	03/09/2006.	03/01/2020.
419791 ZY 7	Hawaii St GO Ser DJ			1	1FE	966,187	105.371	948,339	900,000	913,105		(10,057)			5.000	3.794	AO	11,250	45,000	04/01/2010.	04/01/2020.
419791 ZZ 4	Hawaii St GO Ser DJ			1	1FE	107,354	105.371	105,371	100,000	101,456		(1,117)			5.000	3.794	AO	1,250	5,000	04/01/2010.	04/01/2020.
419792 FE 1	Hawaii St GO Preref Ser DQ			1	1Z	2,703,906	112.739	2,936,851	2,605,000	2,700,362		(3,545)			5.000	3.846	JD	10,854	65,125	11/12/2015.	06/01/2020.
419792 FS 0	Hawaii St GO Unref Ser DQ			1	1FE	2,077,633	112.846	2,262,562	2,005,000	2,075,034		(2,598)			5.000	3.898	JD	8,354	50,125	11/12/2015.	06/01/2020.
452151 XV 0	Illinois St GO			1	2FE	8,498,015	100.181	8,239,887	8,225,000	8,225,000		(79,148)			5.000	4.009	JJ	205,625	411,250	07/30/2014.	01/01/2021.
546415 VX 5	Louisiana St GO Match Ser B			1	1FE	5,195,250	102.415	5,120,750	5,000,000	5,012,867		(23,126)			5.000	4.510	JJ	115,278	250,000	07/13/2006.	07/15/2020.
574192 4W 7	Maryland St GO Ref St & Loc Facs Ln Ser	SD			1FE	10,430,304	111.092	9,998,280	9,000,000	9,578,103		(193,966)			5.000	2.631	MN	75,000	450,000	02/18/2013.	11/01/2018.
574192 4X 5	Maryland St GO Ref St & Loc Facs Ln Ser				1FE	11,210,895	114.385	11,438,500	10,000,000	10,714,879		(173,335)			5.000	3.011	MN	83,333	500,000	07/30/2014.	11/01/2019.
57582N 3D 5	Massachusetts St GO Ref Ser A				1FE	12,142,980	117.516	12,691,728	10,800,000	11,304,988		(98,182)			5.250	4.120	FA	236,250	567,000	09/30/2005.	08/01/2020.
57582N H8 1	Massachusetts St GO Ref Ser C				1FE	12,469,780	124.945	13,562,780	10,855,000	11,679,867		(100,740)			5.500	4.221	JD	49,752	597,025	01/24/2007.	12/01/2022.
57582N SD 8	Massachusetts St GO Ref Ser D				1FE	5,729,850	103.721	5,186,050	5,000,000	5,053,195		(68,640)			5.500	4.041	AO	68,750	275,000	10/02/2003.	10/01/2016.
57582N SM 8	Massachusetts St GO Ref Ser D				1FE	8,555,400	119.127	8,934,525	7,500,000	7,925,609		(79,396)			5.500	4.170	AO	103,125	412,500	08/17/2006.	10/01/2020.
57582N XM 2	Massachusetts St GO Ref Ser B				1FE	6,557,280	130.289	7,817,340	6,000,000	6,380,454		(24,488)			5.250	4.540	FA	131,250	315,000	06/15/2007.	08/01/2027.
57582P AB 6	Massachusetts St GO Ref Ser B	SD			1FE	5,485,100	120.611	6,030,550	5,000,000	5,239,077		(36,494)			5.250	4.290	MS	87,500	262,500	03/28/2008.	09/01/2021.
57582P QQ 6	Massachusetts St GO Cons Ln Ser A			1	1FE	10,387,764	111.985	11,198,500	10,000,000	10,178,306		(51,360)			5.000	4.390	MS	166,667	500,000	02/18/2013.	03/01/2025.
594610 3J 4	Michigan St Enviro Protn GO Ref Environm			1	1FE	1,035,015	116.748	1,167,480	1,000,000	1,025,483		(6,838)			6.000	5.158	MN	10,000	60,000	07/30/2014.	11/01/2022.
594610 3R 6	Michigan St Enviro Protn GO Taxable Ref			2	1FE	3,487,634	115.797	4,052,895	3,500,000	3,494,254		1,269			6.850	6.900	MN	39,958	239,750	07/30/2014.	11/01/2019.
604129 HK 5	Minnesota St GO Pub & Recr Fac Imp Ser A			1	1FE	9,397,714	109.572	9,861,480	9,000,000	9,180,185		(69,549)			5.000	4.120	JD	37,500	450,000	07/30/2014.	06/01/2020.
604129 NW 2	Minnesota St GO Trunk Hwy Ser E			1	1FE	2,531,630	109.057	2,726,425	2,500,000	2,523,244		(5,957)			4.000	3.720	FA	41,667	100,000	07/30/2014.	08/01/2023.
604129 UB 0	Minnesota St GO St Trunk Hwy Ser B				1FE	6,807,702	113.501	6,810,060	6,000,000	6,526,345		(138,920)			5.000	2.429	FA	125,000	300,000	07/30/2014.	08/01/2019.
604129 Z3 3	Minnesota St GO Pub & Recr Fac Imp Prere			1	1FE	3,398,765	103.683	3,431,907	3,310,000	3,343,698		(39,144)			5.000	3.745	MN	27,583	165,500	07/30/2014.	11/01/2022.
605580 EC 9	Mississippi St GO Ref Ser A FSA Cr				1FE	1,105,800	118.085	1,180,850	1,000,000	1,043,261		(7,901)			5.250	4.250	MN	8,750	52,500	08/09/2006.	11/01/2020.
641457 4V 5	Nevada St GO Wtr Ser D			1	1FE	6,064,339	102.222	6,133,320	6,000,000	6,007,358		(14,208)			5.000	4.749	JJ	150,000	300,000	07/30/2014.	07/01/2023.
644682 VP 8	New Hampshire St GO Ref Ser A			1	1FE	5,500,400	103.515	5,175,750	5,000,000	5,047,125		(57,942)			5.000	3.771	AO	52,778	250,000	12/15/2006.	10/15/2017.
646039 KW 6	New Jersey St GO Ref Ser M				1FE	3,302,850	112.765	3,382,950	3,000,000	3,107,020		(27,382)			5.500	4.400	JJ	76,083	165,000	08/21/2007.	07/15/2019.
646039 NQ 6	New Jersey St GO Ref MBIA-IBC Ser H				1FE	16,160,550	108.810	16,321,500	15,000,000	15,294,868		(109,231)			5.250	4.411	JJ	393,750	787,500	07/07/2006.	07/01/2018.
646039 NR 4	New Jersey St GO Ref MBIA-IBC Ser K	SD			1FE	5,331,450	108.637	5,431,850	5,000,000	5,085,180		(31,062)			5.125	4.408	JJ	118,160	256,250	07/07/2006.	07/15/2018.
677520 YA 0	Ohio St GO Infrastructure Impt Ser A			1	1FE	3,158,266	105.070	3,199,382	3,045,000	3,076,234		(25,643)			5.000	4.088	MS	50,750	152,250	07/30/2014.	09/01/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Desig-nation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
677520 YD 4	Ohio St GO Infrastructure Impt Ser A			1	1FE	8,307,963	105.070	8,358,319	7,955,000	8,006,714		(42,311)			5.000	4.421	MS	132,583	397,750	09/05/2007.	09/01/2024.
677520 YE 2	Ohio St GO Infrastructure Impt Ser A			1	1FE	8,711,204	105.070	8,783,852	8,360,000	8,411,512		(42,132)			5.000	4.451	MS	139,333	418,000	09/05/2007.	09/01/2025.
68607L 7Q 4	Oregon St GO Alt Energy Proj Ser A			2	1FE	612,638	101.196	622,355	615,000	614,923		301			5.500	5.552	AO	8,456	33,825	04/19/2006.	04/01/2016.
68608B CV 8	Oregon St GO Dept Admin Svcs Opport Ser				1FE	1,156,840	107.954	1,079,540	1,000,000	1,042,628		(21,397)			5.000	2.701	JD	4,167	50,000	04/22/2010.	12/01/2017.
68608K ST 6	Oregon St GO St Brd Higher Ed Ser A			1	1FE	1,023,610	110.229	1,102,290	1,000,000	1,015,701		(5,624)			5.000	4.351	FA	20,833	50,000	07/30/2014.	08/01/2022.
68608K ZP 6	Oregon St GO St Brd Ed Ser B				1FE	1,000,000	101.729	1,017,290	1,000,000	1,000,000					3.659	3.659	FA	15,246	36,590	04/22/2010.	08/01/2016.
709141 3K 9	Pennsylvania St GO Second Ser			1	1FE	24,924,769	100.772	23,802,346	23,620,000	23,620,000		(161,600)			5.000	4.294	JJ	590,500	1,181,000	05/03/2006.	01/01/2017.
709141 6E 0	Pennsylvania St GO Second Ser				1FE	5,522,900	100.752	5,037,600	5,000,000	5,010,915		(65,121)			5.000	3.651	MS	83,333	250,000	12/05/2006.	03/01/2016.
70914P AT 9	Pennsylvania St GO First Ser A			1	1FE	12,049,646	107.703	12,822,042	11,905,000	11,938,357		(17,006)			5.000	4.838	MN	99,208	595,250	03/05/2008.	11/01/2025.
70914P JH 6	Pennsylvania St GO First Ser			1	1FE	12,515,971	111.429	13,371,480	12,000,000	12,288,326		(82,344)			5.000	4.190	MS	176,667	600,000	02/18/2013.	03/15/2023.
70914P LC 4	Pennsylvania St GO Second Ser				1FE	2,176,913	115.083	2,301,660	2,000,000	2,137,640		(27,899)			5.000	3.340	JJ	50,000	100,000	07/30/2014.	07/01/2020.
70914P LW 0	Pennsylvania St GO First Ser A				1FE	16,076,423	108.170	15,684,650	14,500,000	15,143,778		(290,383)			5.000	2.829	FA	273,889	725,000	07/30/2014.	02/15/2018.
83710D 3X 4	South Carolina St GO Ref-St Hwy-Ser A				1FE	2,163,600	109.698	2,193,960	2,000,000	2,105,015		(41,489)			5.000	2.738	JD	8,333	100,000	07/30/2014.	06/01/2018.
83710D A4 0	South Carolina St GO St Instutional-Univ			1	1FE	3,238,244	103.493	3,016,821	2,915,000	2,944,570		(38,212)			5.250	3.860	AO	38,259	153,038	02/08/2007.	04/01/2018.
83710D SX 7	South Carolina St GO St Univ Infrastruct			1	1FE	2,142,755	100.132	2,518,320	2,515,000	2,389,539		29,399			3.000	4.430	MN	12,575	75,450	10/18/2005.	11/01/2019.
83710D SY 5	South Carolina St GO St Univ Infrastruct			1	1FE	2,210,725	100.119	2,633,130	2,630,000	2,463,668		30,183			3.000	4.470	MN	13,150	78,900	10/18/2005.	11/01/2020.
83710D TM 0	South Carolina St GO St Univ Rsrch Infra			1	1FE	6,709,795	100.125	7,829,775	7,820,000	7,521,471		96,775			3.000	4.450	MN	39,100	234,600	10/18/2005.	11/01/2018.
83710D W2 0	South Carolina St GO Infrastr-Ser A			1	1FE	4,005,796	112.432	4,193,714	3,730,000	3,895,723		(47,279)			5.000	3.540	AO	46,625	186,500	07/30/2014.	10/01/2020.
83710D X6 0	South Carolina St GO Economic Dev-Ser A				1FE	4,341,381	109.125	4,365,000	4,000,000	4,212,963		(90,791)			5.000	2.548	AO	50,000	200,000	07/30/2014.	04/01/2018.
880541 MQ 7	Tennessee St GO Ser C			1	1FE	3,180,882	109.365	3,280,950	3,000,000	3,115,058		(46,695)			5.000	3.278	MN	25,000	150,000	07/30/2014.	05/01/2023.
880541 MR 5	Tennessee St GO Ser C			1	1FE	3,345,726	109.365	3,439,529	3,145,000	3,259,829		(46,541)			5.000	3.359	MN	26,208	157,250	07/30/2014.	05/01/2024.
882721 LX 9	Texas St GO Trans Commn Mobility Fd			1	1FE	8,011,565	101.115	7,801,022	7,715,000	7,724,163		(35,999)			5.000	4.512	AO	96,438	385,750	06/02/2006.	04/01/2024.
882722 TT 8	Texas St GO Ser B				1FE	4,819,629	107.262	4,826,790	4,500,000	4,679,645		(98,994)			5.000	2.648	AO	56,250	225,000	07/30/2014.	10/01/2017.
882722 X7 1	Texas St GO Wtr Finl Assistance-D Unref			1	1FE	1,252,803	113.727	1,376,097	1,210,000	1,241,553		(7,997)			5.000	4.208	FA	25,208	60,500	07/30/2014.	08/01/2024.
917542 QN 5	Utah St GO Ser C				1FE	4,481,943	106.361	4,254,440	4,000,000	4,147,788		(95,538)			5.000	2.476	JJ	100,000	200,000	07/30/2014.	07/01/2017.
917542 QR 6	Utah St GO Bld Amer Bd Ser D			2	1FE	4,000,000	112.402	4,496,080	4,000,000	4,000,000					4.554	4.554	JJ	91,080	182,160	02/18/2013.	07/01/2024.
928109 NM 5	Virginia St GO Ser B			1	1FE	4,434,808	101.874	4,090,241	4,015,000	4,036,446		(50,380)			5.000	3.690	JD	16,729	200,750	11/02/2006.	06/01/2017.
928109 NN 3	Virginia St GO Ser B			1	1FE	4,603,343	101.874	4,584,330	4,500,000	4,519,294		(45,248)			5.000	3.947	JD	18,750	225,000	07/30/2014.	06/01/2018.
928109 VL 8	Virginia St GO Ser B			1	1FE	4,999,900	113.169	5,092,605	4,500,000	4,782,540		(77,326)			5.000	3.050	JD	18,750	225,000	07/30/2014.	06/01/2023.
93974A 4V 3	Washington St GO Cap Apprec Ser C	@			1FE	860,460	85.171	1,703,420	2,000,000	1,401,751		65,591				4.850	N/A			10/20/2005.	06/01/2023.
93974B 2M 3	Washington St GO Ser C - Var Purp			1	1FE	5,207,045	108.135	5,406,750	5,000,000	5,124,329		(58,829)			5.000	3.699	JJ	125,000	250,000	07/30/2014.	01/01/2019.
93974B QV 7	Washington St GO Var Purp Ser 2007A			1	1FE	7,547,096	102.261	7,337,227	7,175,000	7,197,787		(44,128)			5.000	4.351	JJ	179,375	358,750	07/19/2006.	07/01/2017.
93974C BQ 2	Washington St GO Ser A Var Purpose			1	1FE	3,046,324	109.901	3,297,030	3,000,000	3,017,505		(6,447)			5.000	4.750	JJ	75,000	150,000	07/30/2014.	07/01/2027.
93974C JN 1	Washington St GO Var Purp Ser R 2010A			1	1FE	4,664,067	111.238	5,005,710	4,500,000	4,614,642		(35,223)			5.000	4.089	JJ	112,500	225,000	07/30/2014.	01/01/2023.
93974C KE 9	Washington St GO Var Purp Ser 2010A			1	1FE	10,692,849	113.163	11,497,361	10,160,000	10,461,959		(76,717)			5.000	4.100	FA	211,667	508,000	07/30/2014.	08/01/2025.
93974C PX 2	Washington St GO Var Purp Ser 2010E				1FE	15,449,255	108.344	15,141,074	13,975,000	14,544,185		(260,988)			5.000	2.970	FA	291,146	698,750	07/30/2014.	02/01/2018.
956553 WU 1	West Virginia St GO Preref Ref Infrastru			1	1FE	4,473,490	103.725	4,527,596	4,365,000	4,420,354		(53,136)			5.000	3.440	MN	36,375	218,250	03/05/2015.	11/01/2020.
956553 XE 6	West Virginia St GO Unref Ref Infrastruc			1	1FE	3,745,099	103.700	3,790,235	3,655,000	3,700,974		(44,125)			5.000	3.452	MN	30,458	182,750	03/05/2015.	11/01/2020.
97705L SJ 7	Wisconsin St GO Ser A			1	1FE	4,445,176	109.486	4,543,669	4,150,000	4,242,478		(37,097)			5.000	3.990	MN	34,583	207,500	07/30/2014.	05/01/2020.
97705L XF 9	Wisconsin St GO Ser C			1	1FE	13,957,026	110.549	15,250,235	13,795,000	13,893,565		(20,532)			4.000	3.819	MN	91,967	551,800	07/30/2014.	05/01/2022.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						465,381,812	XXX	476,736,648	438,730,000	448,675,924	0	(3,957,788)	0	0	XXX	XXX	XXX	6,952,166	21,569,388	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						465,381,812	XXX	476,736,648	438,730,000	448,675,924	0	(3,957,788)	0	0	XXX	XXX	XXX	6,952,166	21,569,388	XXX	XXX

U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
035438 CE 8	Ann Arbor MI GO Bld Amer Bd			1	1FE	1,000,000	109.942	1,099,420	1,000,000	1,000,000					5.500	5.500	MN	9,167	55,000	08/06/2009.	05/01/2024.
052396 RT 7	Austin TX GO Pub Ppty Fin Contractual			1	1FE	3,165,731	106.933	3,207,990	3,000,000	3,058,556		(33,418)			5.000	3.779	MS	50,000	150,000	07/30/2014.	09/01/2018.
052396 RU 4	Austin TX GO Pub Ppty Fin Contractual			1	1FE	1,106,410	107.139	1,071,390	1,000,000	1,021,440		(12,255)			5.000	3.660	MS	16,667	50,000	02/06/2008.	09/01/2019.
074347 TT 2	Beaufort Cnty SC GO Ref Ser B				1FE	1,166,985	104.727	1,188,651	1,135,000	1,149,220		(12,617)			5.000	3.809	FA	23,646	56,750	07/30/2014.	02/01/2017.
088365 CV 1	Bexar Cnty TX GO Hosp Dist Ctfs Oblig			1	1FE	7,092,865	108.939	7,625,730	7,000,000	7,057,496		(25,245)			5.000	4.589	FA	132,222	350,000	07/30/2014.	02/15/2022.
101547 TS 6	Boulder Valley CO GO Sch Dist #RE-2 Boul			1	1FE	8,401,960	112.596	8,928,863	7,930,000	8,135,000		(54,731)			5.000	4.180	JD	33,042	396,500	07/30/2014.	12/01/2023.
101547 TT 4	Boulder Valley CO GO Sch Dist #RE-2 Boul			1	1FE	7,594,575	112.560	8,199,996	7,285,000	7,436,233		(40,235)			5.000	4.339	JD	30,354	364,250	07/30/2014.	12/01/2024.
101547 TY 3	Boulder Valley CO GO Sch Dist #RE-2 Boul			1	1FE	4,044,482	111.956	4,478,240	4,000,000	4,032,622		(8,603)			5.000	4.738	JD	16,667	200,000	07/30/2014.	12/01/2029.
114889 VE 5	Broward Cnty FL GO Ref Ser B			1	1FE	668,572	117.227	744,391	635,000	649,945		(2,613)			5.000	4.470	JJ	15,875	31,750	08/08/2007.	01/01/2022.
114889 VF 2	Broward Cnty FL GO Ref Ser B			1	1FE	15,843,625	116.859	17,528,850	15,000,000	15,373,543		(65,427)			5.000	4.439	JJ	375,000	750,000	08/09/2007.	01/01/2023.
114889 VG 0	Broward Cnty FL GO Ref Ser B			1	1FE	21,830,624	116.649	23,767,234	20,375,000	21,012,272		(112,134)			5.000	4.298	JJ	509,375	1,018,750	08/09/2007.	01/01/2024.
123547 2N 0	Butler Cnty OH GO Ref			2	1FE	10,804,673	123.821	11,577,264	9,350,000	10,296,494		(67,552)			5.250	4.091	JD	40,906	490,875	03/21/2007.	12/01/2026.
137087 LP 5	Canal Winchester OH Loc SD GO Ref				1FE	5,050,976	129.270	5,616,782	4,345,000	4,837,176		(28,375)			5.250	4.111	JD	19,009	228,113	03/14/2007.	12/01/2028.
145628 PN 7	Carrollton TX Fmrs Brh ISD GO Ref Sch Bl			1	1FE	5,193,850	104.017	5,200,850	5,000,000	5,026,058		(22,277)			4.500	4.020	FA	85,000	225,000	02/23/2007.	02/15/2018.
158843 TY 8	Chandler AZ GO Unltd			1	1FE	3,064,749	106.146	3,184,380	3,000,000	3,021,566		(13,598)			5.000	4.499	JJ	75,000	150,000	07/30/2014.	07/01/2020.
164231 KP 6	Cherokee Cnty GA Sch Sys GO Ser A			1	1FE	2,082,541	113.614	2,272,280	2,000,000	2,060,796		(15,453)			5.000	4.080	FA	41,667	100,000	07/30/2014.	08/01/2023.
164231 KQ 4	Cherokee Cnty GA Sch Sys GO Bld Amer Bd			2	1FE	3,000,000	119.626	3,588,780	3,000,000	3,000,000					5.870	5.870	FA	73,375	176,100	06/19/2009.	08/01/2028.
165573 UF 1	Chester Cnty PA GO Unltd			1	1FE	4,043,712	112.855	4,514,200	4,000,000	4,032,275		(8,185)			5.000	4.750	JJ	92,222	200,000	07/30/2014.	07/15/2027.
165573 UG 9	Chester Cnty PA GO Unltd			1	1FE	5,550,023	112.560	6,190,800	5,500,000	5,531,910		(8,079)			5.000	4.820	JJ	126,806	275,000	07/30/2014.	07/15/2028.
165573 UJ 3	Chester Cnty PA GO			1	1FE	7,244,346	112.266	7,858,620	7,000,000	7,124,798		(31,888)			5.000	4.450	JJ	161,389	350,000	07/30/2014.	07/15/2029.
167485 QW 4	Chicago IL GO Proj & Ref Ser A			1	1FE	5,325,350	100.310	5,015,500	5,000,000	5,000,000		(39,668)			5.000	4.182	JJ	125,000	250,000	03/17/2006.	01/01/2019.
167501 2P 9	Chicago Ill Brd Ed Sch Ref GO Ser A				3FE	5,928,873	99.551	5,266,248	5,290,000	5,266,248	(390,881)	(37,917)			5.500	4.450	JD	24,246	290,950	08/07/2007.	12/01/2023.
167505 DC 7	Chicago Ill Brd Ed Sch Ref GO Ser A			2	1FE	14,936,523	107.353	14,922,067	13,900,000	14,512,410		(45,839)			5.250	4.580	JD	60,813	729,750	02/20/2008.	12/01/2023.
167505 ED 4	Chicago Ill Brd Ed Sch Ref GO Ser A MBIA			2	1FE	10,813,600	107.353	10,735,300	10,000,000	10,481,188		(36,240)			5.250	4.520	JD	43,750	525,000	03/11/2008.	12/01/2023.
167560 MQ 1	Chicago IL Met Wtr Rclm Dst GO Gtr Chica				1FE	5,529,000	118.754	5,937,700	5,000,000	5,274,419		(33,700)			5.000	4.081	JD	20,833	250,000	02/15/2007.	12/01/2022.
180848 FS 7	Clark Cnty NV GO Bld Amer Bd Ser A			2	1FE	5,269,150	128.064	6,403,200	5,000,000	5,244,328		1,233			6.754	6.343	JJ	168,850	337,700	01/26/2010.	07/01/2038.
181059 MM 5	Clark Cnty NV Sch Dist GO Ltd Tax Bldg S			1	1FE	9,440,146	107.511	9,837,257	9,150,000	9,308,475		(76,421)			5.000	4.069	JD	20,333	457,500	07/30/2014.	06/15/2019.
181070 CQ 4	Clark Cnty NV Wtr GO Reclamation Dist Se			1	1FE	9,937,500	112.909	11,290,900	10,000,000	9,953,483		2,310			5.250	5.299	JJ	262,500	525,000	03/18/2009.	07/01/2029.
186343 YS 2	Cleveland OH GO Ref Var Purp Ser C				1FE	2,295,632	123.337	2,516,075	2,040,000	2,192,558		(13,901)			5.250	4.230	MN	13,685	107,100	04/05/2007.	11/15/2024.
186343 YV 5	Cleveland OH GO Ref Var Purp Ser C			2	1FE	3,059,262	123.066	3,322,782	2,700,000	2,944,386		(15,515)			5.250	4.270	MN	18,113	141,750	04/05/2007.	11/15/2027.
196686 AR 0	Colorado Springs CO GO Sch Dist No 11 Se				1FE	4,470,452	120.417	4,756,472	3,950,000	4,207,778		(37,904)			5.250	4.000	JD	17,281	207,375	01/29/2008.	12/01/2021.
199507 E6 7	Columbus OH City Sch Dist GO Sch Facs Co			1	1FE	13,232,436	104.001	13,457,729	12,940,000	13,007,850		(71,126)			5.000	4.409	JD	53,917	647,000	07/30/2014.	12/01/2020.
207515 GF 8	Conneaut PA SD GO Ser B			2	1FE	3,803,205	116.723	4,085,305	3,500,000	3,658,353		(19,593)			5.000	4.230	MN	29,167	175,000	04/12/2007.	11/01/2022.
207515 GG 6	Conneaut PA SD GO Ser B			2	1FE	5,277,536	119.567	5,787,043	4,840,000	5,101,160		(23,879)			5.000	4.260	MN	40,333	242,000	04/12/2007.	11/01/2024.
207515 GH 4	Conneaut PA SD GO Ser B			2	1FE	6,675,535	121.117	7,388,137	6,100,000	6,477,295		(26,855)			5.000	4.280	MN	50,833	305,000	04/12/2007.	11/01/2026.
213201 PP 5	Cook Cnty IL GO Prsv Dist				1FE	6,852,256	113.821	7,432,511	6,530,000	6,671,339		(25,404)			5.000	4.500	MN	41,719	326,500	08/21/2007.	11/15/2020.
220147 T2 8	Corpus Christi TX ISD GO Ind Sch Dist Sc			1	1FE	7,600,720	114.523	8,640,760	7,545,000	7,574,788		(7,350)			5.000	4.880	FA	142,517	377,250	07/30/2014.	08/15/2024.
220147 T3 6	Corpus Christi TX ISD GO Ind Sch Dist Sc			1	1FE	7,441,101	114.562	8,540,597	7,455,000	7,443,837		883			5.000	5.020	FA	140,817	372,750	07/30/2014.	08/15/2025.
224381 MT 7	Crandall TX GO Unref				1FE	382,074	100.352	381,338	380,000	380,000					5.375	4.332	FA	7,716	20,425	02/18/2013.	08/15/2016.
235219 FJ 6	Dallas TX GO Preref Ref & Impt Ser A			1		49,399	108.521	48,834	45,000	47,091		(944)			5.000	2.731	FA	850	2,250	07/03/2013.	02/15/2018.
235219 FR 8	Dallas TX GO Unref Ref & Impt Ser A				1FE	16,455,347	108.565	16,235,896	14,955,000	15,667,608		(322,194)			5.000	2.675	FA	282,483	747,750	07/03/2013.	02/15/2018.
251093 S5 0	Detroit Mich GO Dist St Aid			1	1FE	7,381,050	105.640	7,923,000	7,500,000	7,403,623		976			5.000	5.125	MN	62,500	375,000	03/12/2010.	11/01/2030.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Desig-nation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
259003 CM 1	Douglas Cnty GA GO Sales Tax				1FE	5,331,865	102.631	4,905,762	4,780,000	4,854,717		(125,689)			5.000	2.289	FA	99,583	239,000	07/30/2014.	08/01/2016.
283479 HH 9	El Paso Cnty CO Sch Dist GO #38 Lewis Pa			1	1FE	1,651,921	104.001	1,679,616	1,615,000	1,629,894		(15,678)			5.000	3.963	JD	6,729	80,750	07/30/2014.	12/01/2018.
289365 KQ 0	Elmbrook WI Sch Dist GO Preref Sch Bldg			1	1	1,200,581	110.711	1,322,996	1,195,000	1,199,927		(654)			4.500	4.362	AO	13,444	26,888	06/25/2015.	04/01/2027.
289365 KR 8	Elmbrook WI Sch Dist GO Unref Sch Bldg &			1	1	1,060,061	108.811	1,175,159	1,080,000	1,060,799		737			4.500	4.705	AO	12,150	24,300	06/25/2015.	04/01/2027.
303820 2W 3	Fairfax Cnty VA GO Ref Pub Imp			1	1FE	7,521,588	109.127	8,157,243	7,475,000	7,504,704		(8,416)			4.000	3.869	AO	74,750	299,000	07/30/2014.	04/01/2023.
303820 4M 3	Fairfax Cnty VA GO Ref Pub Imp Bld Amer				1FE	2,999,850	115.238	3,457,140	3,000,000	2,999,907					5.100	5.100	AO	38,250	153,000	02/18/2013.	10/01/2027.
346766 LB 2	Fort Bend Cnty TX GO RD			1	1FE	2,062,644	104.951	2,099,020	2,000,000	2,028,961		(23,869)			5.000	3.717	MS	33,333	100,000	07/30/2014.	03/01/2019.
349460 W2 7	Fort Worth TX ISD GO			1	1FE	4,237,320	108.521	4,340,840	4,000,000	4,059,997		(26,478)			5.000	4.253	FA	75,556	200,000	02/13/2008.	02/15/2027.
360064 PV 5	Fulton Cnty GA Sch Dist GO Ref			2	1FE	6,545,393	116.194	6,675,345	5,745,000	6,091,953		(20,655)			5.500	4.150	JJ	157,988	315,975	05/15/2007.	01/01/2021.
375280 KA 1	Gilbert AZ GO Projs of 2006 & 2007			1	1FE	4,360,911	109.487	4,467,070	4,080,000	4,174,228		(35,143)			5.000	4.020	JJ	102,000	204,000	07/30/2014.	07/01/2019.
38134L BQ 4	Golden West Sch Fng Auth CA GO Ref Bever				1FE	7,845,688	122.954	8,508,417	6,920,000	7,408,045		(63,569)			5.250	4.020	FA	151,375	363,300	02/14/2008.	08/01/2022.
382604 B7 0	Goose Creek TX Cons ISD GO Preref Ref &			1	1	7,191,431	100.512	7,166,506	7,130,000	7,132,281		(18,332)			5.000	4.732	FA	134,678	356,500	07/30/2012.	02/15/2022.
382604 C3 8	Goose Creek TX Cons ISD GO Unref Ref & S			1	1FE	1,354,215	100.485	1,356,548	1,350,000	1,350,158		(1,266)			5.000	4.902	FA	25,500	67,500	07/30/2012.	02/15/2022.
412486 2T 8	Harford Cnty MD GO Cons Pub Impt			1	1FE	5,414,171	107.954	5,667,585	5,250,000	5,347,021		(47,810)			5.000	3.988	JD	21,875	262,500	07/30/2014.	12/01/2018.
414004 3L 3	Harris Cnty TX GO Ref Ser C				1FE	17,699,616	106.798	17,739,148	16,610,000	16,818,763		(121,935)			5.000	4.190	FA	313,744	830,500	08/06/2007.	08/15/2017.
440673 YE 5	Horry Cnty SC Sch Dist GO Ser A			1	1FE	5,306,700	102.969	5,148,450	5,000,000	5,024,610		(35,745)			5.000	4.240	MS	83,333	250,000	08/16/2006.	03/01/2023.
442402 6U 2	Houston TX ISD GO Ref Ser B			1	1FE	10,117,025	104.659	9,942,605	9,500,000	9,575,071		(64,013)			5.000	4.271	FA	179,444	475,000	10/13/2005.	02/15/2020.
442402 6W 8	Houston TX ISD GO Ref Ser B			1	1FE	10,157,900	104.499	10,449,900	10,000,000	10,023,742		(20,140)			5.000	4.780	FA	188,889	500,000	03/05/2008.	02/15/2024.
478700 H9 1	Johnson Cnty KS GO Unif SD Bld Amer Bd 2			1	1FE	2,418,600	111.447	2,674,728	2,400,000	2,408,036		(1,885)			5.500	5.400	AO	33,000	132,000	05/18/2009.	10/01/2025.
478700 J2 4	Johnson Cnty KS GO Unif SD Bld Amer Bd 2			1	1FE	2,130,000	111.523	2,375,440	2,130,000	2,130,000					5.500	5.500	AO	29,288	117,150	05/11/2009.	10/01/2026.
478700 J4 0	Johnson Cnty KS GO Unif SD Bld Amer Bd 2			1	1FE	1,000,000	111.104	1,111,040	1,000,000	1,000,000					5.750	5.750	AO	14,375	57,500	05/18/2009.	10/01/2028.
486116 XH 4	Kauai Cnty HI GO Bld Amer Bd				1FE	500,000	105.862	529,310	500,000	500,000					4.036	4.036	FA	8,408	20,180	03/03/2010.	08/01/2018.
49474E S8 7	King Cnty WA GO Ltd Tax Swr			1	1FE	4,937,850	111.519	5,575,950	5,000,000	4,977,319		27,558			5.000	5.165	JJ	125,000	250,000	03/18/2009.	01/01/2029.
509426 H6 2	Lake Cnty OH GO Swr & Wtr Dist Impt			1	1FE	587,363	100.288	566,627	565,000	565,000					5.250	4.717	JD	2,472	29,663	08/25/2003.	12/01/2019.
512804 RA 5	Lakota OH Loc Sch Dist GO Ref Ser A				1FE	3,509,258	121.936	3,840,984	3,150,000	3,327,366		(21,590)			5.250	4.300	JD	13,781	165,375	10/24/2005.	12/01/2022.
524786 WA 4	Lehigh Cnty PA GO Ser A				1FE	12,344,195	107.712	12,769,258	11,855,000	12,075,115		(111,176)			5.000	3.960	MN	75,740	592,750	07/30/2014.	11/15/2017.
524786 WC 0	Lehigh Cnty PA GO Ser A			1	1FE	12,636,703	107.789	13,214,931	12,260,000	12,452,427		(96,975)			5.000	4.119	MN	78,328	613,000	07/30/2014.	11/15/2019.
544646 UM 2	Los Angeles CA Uni Sch Dist GO Ser F			1	1FE	4,874,950	112.352	5,617,600	5,000,000	4,903,356		4,837			5.000	5.201	JJ	125,000	250,000	02/05/2009.	07/01/2029.
567505 KL 5	Maricopa Cnty AZ Un High SD GO No 210 Re				1FE	2,272,900	117.254	2,345,080	2,000,000	2,108,662		(21,675)			5.250	3.921	JJ	52,500	105,000	03/14/2007.	07/01/2020.
584002 LF 4	Mecklenburg Cnty NC GO Pub Impt Ser B			1	1FE	10,609,080	108.473	10,847,300	10,000,000	10,228,199		(103,249)			5.000	3.850	FA	208,333	500,000	07/30/2014.	02/01/2019.
584002 PJ 2	Mecklenburg Cnty NC GO Ref Ser C			1	1FE	2,160,489	112.416	2,248,320	2,000,000	2,113,167		(33,470)			5.000	3.108	MS	33,333	100,000	07/30/2014.	03/01/2020.
586145 QJ 6	Memphis TN GO Ref Gen Impt				1FE	12,875,499	111.240	13,181,940	11,850,000	12,126,451		(92,677)			5.250	4.340	AO	155,531	622,125	05/02/2006.	10/01/2018.
586145 UD 4	Memphis TN GO Ref Gen Impt			1	1FE	6,753,101	109.148	6,958,185	6,375,000	6,475,087		(41,522)			5.000	4.260	AO	79,688	318,750	04/24/2008.	04/01/2023.
592112 BL 9	Met Govt Nashville & D Cnty GO Ser B			1	1FE	6,414,271	102.619	6,208,450	6,050,000	6,075,498		(42,265)			5.000	4.261	FA	126,042	302,500	06/07/2006.	08/01/2020.
592112 BQ 8	Met Govt Nashville & D Cnty GO Ser B			1	1FE	5,155,700	102.619	5,130,950	5,000,000	5,011,071		(18,304)			5.000	4.611	FA	104,167	250,000	06/26/2006.	08/01/2024.
592112 DR 4	Met Govt Nashville & D Cnty GO Bld Amer			2	1FE	7,500,000	116.245	8,718,375	7,500,000	7,500,000					5.707	5.707	JJ	214,013	428,025	06/04/2010.	07/01/2034.
592112 JW 7	Met Govt Nashville & D Cnty GO Ser A Pre			1	1	464,331	105.901	434,194	410,000	424,921		(10,591)			5.000	2.287	MN	2,619	20,500	02/29/2012.	05/15/2020.
592112 KB 1	Met Govt Nashville & D Cnty GO Ser A Unr			1	1FE	7,369,989	105.901	7,227,743	6,825,000	6,995,356		(119,761)			5.000	3.125	MN	43,604	341,250	02/18/2013.	05/15/2020.
602409 FA 7	Milwaukee WI Met Swr Dist GO Ref Sew Sys				1FE	4,114,427	103.523	3,840,703	3,710,000	3,742,437		(41,852)			5.250	4.051	AO	48,694	194,775	03/23/2005.	10/01/2016.
618769 FM 0	Morrisville Boro PA GO Sch Dist Cap Impt				1FE	1,105,443	101.127	1,036,552	1,025,000	1,027,873		(11,325)			5.000	3.851	AO	12,813	51,250	04/01/2008.	04/01/2016.
618769 FP 3	Morrisville Boro PA GO Sch Dist Cap Impt			1	1FE	1,303,565	103.385	1,256,128	1,215,000	1,224,031		(11,659)			5.000	3.981	AO	15,188	60,750	04/01/2008.	04/01/2018.
618769 GE 7	Morrisville Boro PA GO Sch Dist Cap Impt				1FE	334,329	101.127	313,494	310,000	310,869		(3,425)			5.000	3.851	AO	3,875	15,500	04/01/2008.	04/01/2016.
618769 GG 2	Morrisville Boro PA GO Sch Dist Cap Impt			1	1FE	364,784	103.385	351,509	340,000	342,527		(3,263)			5.000	3.981	AO	4,250	17,000	04/01/2008.	04/01/2018.

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Desig-nation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
643272 8Q 3	New Castle Cnty DE GO Ser A			1	1FE	1,719,399	110.186	1,873,162	1,700,000	1,712,866		(4,666)			5.000	4.680	JJ	39,194	85,000	07/30/2014.	07/15/2026.
643272 8R 1	New Castle Cnty DE GO Ser A			1	1FE	1,008,896	110.186	1,101,860	1,000,000	1,005,906		(2,139)			5.000	4.750	JJ	23,056	50,000	07/30/2014.	07/15/2027.
64966K BY 8	New York NY GO Unref Ser M			1	1FE	5,085	100.329	5,016	5,000	5,000		(9)			5.000	4.250	AO	63	250	11/05/2012.	04/01/2019.
64966L G5 4	New York NY City GO Preref Ser G			1	1	30,211	100.771	30,231	30,000	30,022		(188)			5.000	4.100	FA	625	750	04/10/2015.	08/01/2017.
64966L G6 2	New York NY City GO Unref Ser G			1	1FE	12,813,288	100.329	12,786,931	12,745,000	12,752,247		(61,040)			5.000	4.310	FA	265,521	318,625	04/10/2015.	08/01/2017.
64966L HG 9	New York NY City GO Preref Ser G			1	1	30,431	100.771	30,231	30,000	30,018		(215)			5.000	4.257	FA	625	1,500	01/17/2014.	08/01/2021.
64966L HL 8	New York NY City GO Unref Ser G			1	1FE	10,067,709	100.319	10,001,804	9,970,000	9,974,184		(48,947)			5.000	4.491	FA	207,708	498,500	01/17/2014.	08/01/2021.
64966L HM 6	New York NY City GO Preref Ser J-Subser			1	1FE	3,522,561	101.865	3,555,089	3,490,000	3,498,435		(16,353)			5.000	4.405	JD	14,542	174,500	04/20/2015.	06/01/2018.
64966L HT 1	New York NY City GO Preref Ser J-Subser			1	1FE	9,151,984	101.865	9,239,156	9,070,000	9,085,230		(35,598)			5.000	4.586	JD	37,792	453,500	07/11/2014.	06/01/2024.
64966L HU 8	New York NY City GO Unref Ser J-Subser J			1	1FE	10,117	101.828	10,183	10,000	10,022		(51)			5.000	4.468	JD	42	500	01/23/2014.	06/01/2018.
64966L JA 0	New York NY City GO Unref Ser J-Subser J			1	1FE	30,026	101.796	30,539	30,000	30,005		(12)			5.000	4.958	JD	125	1,500	01/23/2014.	06/01/2024.
64966L VT 5	New York NY City GO Preref Ser A			1	1	80,803	102.608	82,086	80,000	80,261		(431)			5.000	4.428	FA	1,667	4,000	09/23/2014.	08/01/2021.
64966L WB 3	New York NY City GO Unref Ser A			1	1FE	7,999,461	102.515	8,119,188	7,920,000	7,945,830		(42,664)			5.000	4.428	FA	165,000	396,000	09/23/2014.	08/01/2021.
652234 PS 8	Newport News VA GO Gen Impt & Wtr Ser B				1FE	2,554,774	112.588	2,662,706	2,365,000	2,483,620		(35,807)			5.250	3.519	FA	51,734	124,163	07/30/2014.	02/01/2019.
659154 2T 4	North East ISD TX GO Ref				1FE	2,250,800	123.177	2,463,540	2,000,000	2,132,537		(15,787)			5.250	4.160	FA	43,750	105,000	03/29/2007.	02/01/2023.
659154 2W 7	North East ISD TX GO Ref				1FE	10,303,380	127.619	11,485,710	9,000,000	9,821,247		(64,537)			5.250	4.134	FA	196,875	472,500	11/20/2007.	02/01/2026.
659154 3E 6	North East ISD TX GO Ref				1FE	4,362,231	133.540	5,127,936	3,840,000	4,253,350		(14,792)			5.250	4.381	FA	84,000	201,600	08/13/2007.	02/01/2034.
681712 PP 4	Omaha NE GO Ref Omaha Conv Ctr Arena				1FE	6,837,662	125.839	7,147,655	5,680,000	6,517,643		(75,883)			5.250	3.380	AO	74,550	298,200	07/30/2014.	04/01/2025.
681712 PQ 2	Omaha NE GO Ref Omaha Conv Ctr Arena				1FE	3,924,743	126.974	4,444,090	3,500,000	3,858,757		(27,760)			5.250	4.020	AO	45,938	183,750	07/30/2014.	04/01/2026.
681712 PR 0	Omaha NE GO Ref Omaha Conv Ctr Arena				1FE	11,291,193	128.831	13,179,411	10,230,000	11,137,382		(61,703)			5.250	4.250	AO	134,269	537,075	07/30/2014.	04/01/2027.
718814 XQ 4	Phoenix AZ GO Var Purp Ser A			1	1FE	8,143,909	106.515	8,409,359	7,895,000	8,019,363		(78,986)			5.000	3.909	JJ	197,375	394,750	07/30/2014.	07/01/2018.
724394 HE 4	Pitkin Cnty CO Sch Dist GO Ref				1FE	1,094,480	104.039	1,040,390	1,000,000	1,010,406		(10,967)			5.000	3.831	JD	4,167	50,000	02/22/2007.	12/01/2016.
741701 VJ 2	Prince Georges Cnty MD GO Cons Pub Impt			1	1FE	6,251,835	106.543	6,349,963	5,960,000	6,049,855		(55,573)			5.000	3.980	JJ	137,411	298,000	07/30/2014.	07/15/2019.
742327 CD 9	Princeton OH City Sch Dist GO Ref Sch Im			2	1FE	10,689,400	126.358	12,635,800	10,000,000	10,529,934		(8,365)			5.250	4.750	JD	43,750	525,000	03/11/2008.	12/01/2030.
752147 EF 1	Rancho Santiago CA GO Cmnty College Dist				1FE	2,253,540	123.159	2,463,180	2,000,000	2,120,962		(15,404)			5.250	4.200	MS	35,000	105,000	08/04/2005.	09/01/2022.
778017 LF 8	Roseville MI Sch Dist GO Ref Sch Bldg &			1	1FE	2,608,625	101.509	2,537,725	2,500,000	2,504,460		(13,067)			5.000	4.451	MN	20,833	125,000	06/01/2006.	05/01/2023.
778017 LG 6	Roseville MI Sch Dist GO Ref Sch Bldg &			1	1FE	3,094,205	101.509	3,014,817	2,970,000	2,975,104		(14,951)			5.000	4.471	MN	24,750	148,500	06/01/2006.	05/01/2024.
779240 EK 2	Round Rock TX Indep Sch Dis GO Sch Bldg			1	1FE	3,860,652	111.078	3,876,622	3,490,000	3,733,370		(90,159)			5.250	2.448	FA	76,344	183,225	07/30/2014.	08/01/2019.
797355 WJ 9	San Diego CA Uni Sch Dist GO Ref 1998 Se				1FE	5,769,600	130.206	6,510,300	5,000,000	5,488,443		(40,981)			5.500	4.240	JJ	137,500	275,000	02/04/2008.	07/01/2025.
797355 WK 6	San Diego CA Uni Sch Dist GO Ref 1998 Se				1FE	11,221,600	131.300	13,130,000	10,000,000	10,803,431		(58,606)			5.500	4.530	JJ	275,000	550,000	08/09/2007.	07/01/2026.
797355 YY 4	San Diego CA Uni Sch Dist GO Ref 1998 Se				1FE	5,463,650	129.712	6,485,600	5,000,000	5,327,690		(19,089)			5.250	4.556	JJ	131,250	262,500	08/10/2007.	07/01/2028.
797355 ZF 4	San Diego CA Uni Sch Dist GO Ref 1998 Se				1FE	10,218,305	129.712	12,322,640	9,500,000	10,012,069		(29,637)			5.250	4.675	JJ	249,375	498,750	02/27/2008.	07/01/2028.
812626 D4 8	Seattle WA GO Ref & Impt-Ltd Tax-Ser B				1FE	5,592,887	110.041	5,502,050	5,000,000	5,291,590		(107,637)			5.000	2.650	FA	104,167	250,000	02/18/2013.	08/01/2018.
812626 XA 2	Seattle WA GO Ref			1	1FE	5,579,875	111.385	5,903,405	5,300,000	5,413,804		(35,953)			5.000	4.209	JD	22,083	265,000	07/30/2014.	12/01/2019.
833085 XB 4	Snohomish Cnty WA GO			1	1FE	2,746,128	101.853	2,724,568	2,675,000	2,678,675		(8,579)			5.000	4.661	JD	11,146	133,750	06/27/2006.	12/01/2022.
833085 XC 2	Snohomish Cnty WA GO			1	1FE	2,975,573	101.903	2,914,426	2,860,000	2,865,963		(13,923)			5.125	4.611	JD	12,215	146,575	06/27/2006.	12/01/2023.
849476 JQ 0	Spring Branch TX Sch Dist GO Ltd Tax			1	1FE	7,337,583	104.971	7,442,444	7,090,000	7,126,533		(32,108)			5.250	4.756	FA	155,094	372,225	02/26/2008.	02/01/2027.
85022K DX 5	Springboro OH Cmnty SD City GO Ref				1FE	3,964,993	123.262	4,258,702	3,455,000	3,757,017		(27,584)			5.250	4.071	JD	15,116	181,388	03/19/2007.	12/01/2024.
85022K DY 3	Springboro OH Cmnty SD City GO Ref				1FE	4,578,405	124.486	4,948,319	3,975,000	4,350,832		(30,193)			5.250	4.081	JD	17,391	208,688	03/19/2007.	12/01/2025.
879709 ZY 2	Tempe AZ GO Ref				1FE	1,703,884	106.269	1,647,170	1,550,000	1,575,966		(16,505)			5.000	3.840	JJ	38,750	77,500	12/20/2006.	07/01/2017.
927734 UL 5	Virginia Beach VA GO Ref & Impt				1FE	6,005,428	110.001	5,967,554	5,425,000	5,708,506		(106,238)			5.000	2.851	JJ	125,076	271,250	02/18/2013.	07/15/2018.
927734 UM 3	Virginia Beach VA GO Ref & Impt				1FE	4,410,017	113.336	4,556,107	4,020,000	4,286,569		(70,375)			5.000	3.010	JJ	92,683	201,000	07/30/2014.	07/15/2019.
930863 U7 8	Wake Cnty NC GO Public Impt GO Sch Pub I			1	1FE	9,539,294	112.150	10,267,333	9,155,000	9,359,148		(58,986)			5.000	4.239	MS	152,583	457,750	07/30/2014.	03/01/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
930863 V5 1	Wake Cnty NC GO Public Impt GO Pub Impt			1	1FE	4,794,582	111.853	5,044,570	4,510,000	4,711,218		(59,035)			5.000	3.498	MS	75,167	225,500	07/30/2014.	03/01/2023.
930863 V6 9	Wake Cnty NC GO Public Impt GO Pub Impt			1	1FE	5,756,469	111.754	6,163,233	5,515,000	5,637,963		(35,529)			5.000	4.239	MS	91,917	275,750	07/30/2014.	03/01/2024.
952347 RF 1	West Contra Costa CA GO Uni Sch Dist Cab	@			1FE	1,170,280	97.409	1,948,180	2,000,000	1,861,044		82,744				4.600	N/A			10/06/2005.	08/01/2017.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						710,722,506	XXX	751,844,484	671,115,000	690,569,640	(390,881)	(4,238,925)	0	0	XXX	XXX	XXX	10,511,527	33,723,408	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						710,722,506	XXX	751,844,484	671,115,000	690,569,640	(390,881)	(4,238,925)	0	0	XXX	XXX	XXX	10,511,527	33,723,408	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																					
006116 AX 5	Adams Cnty PA Indl Dev AuthRev Gettysbur				1FE	1,444,079	102.698	1,335,074	1,300,000	1,315,802		(24,814)			5.000	3.011	FA	24,556	65,000	06/09/2010.	08/15/2016.
006116 AZ 0	Adams Cnty PA Indl Dev AuthRev Gettysbur				1FE	1,275,218	106.106	1,326,325	1,250,000	1,266,764		(6,008)			4.000	3.460	FA	18,889	50,000	07/30/2014.	08/15/2018.
011842 PK 1	Alaska St Intl Arpts Rev Ref AMT Ser A			1	1FE	4,858,500	103.075	5,153,750	5,000,000	4,926,494		10,668			5.000	5.300	AO	62,500	250,000	07/17/2008.	10/01/2021.
011842 QS 3	Alaska St Intl Arpts Rev Ref Ser D			1	1FE	9,111,276	103.392	9,057,139	8,760,000	8,791,221		(40,133)			5.000	4.510	AO	109,500	438,000	05/23/2006.	10/01/2023.
04048R DT 0	Arizona Brd Regents AZ St Rev Bld Amer B			2	1FE	1,340,000	126.495	1,695,033	1,340,000	1,340,000					6.304	6.304	JJ	42,237	84,474	03/31/2010.	07/01/2039.
04780M PF 0	Atlanta GA Arpt Rev Ref AMT Ser B			1	1FE	8,105,828	113.204	9,146,883	8,080,000	8,101,060		(3,630)			5.000	4.941	JJ	202,000	404,000	07/30/2014.	01/01/2026.
047870 MW 7	Atlanta GA Wtr & Wstwtr Rev Ref			1	1FE	2,356,860	121.593	2,431,860	2,000,000	2,332,359		(24,501)			5.000	2.950	MN	16,667	63,611	02/26/2015.	11/01/2028.
047870 MX 5	Atlanta GA Wtr & Wstwtr Rev Ref			1	1FE	5,863,450	120.758	6,037,900	5,000,000	5,804,355		(59,095)			5.000	3.010	MN	41,667	159,028	02/26/2015.	11/01/2029.
047870 MY 3	Atlanta GA Wtr & Wstwtr Rev Ref			1	1FE	1,750,470	120.113	1,801,695	1,500,000	1,733,382		(17,088)			5.000	3.070	MN	12,500	47,708	02/26/2015.	11/01/2030.
052414 EM 7	Austin TX Elec Util Sys Rev Ref			1	1FE	4,727,700	103.858	4,673,610	4,500,000	4,523,176		(25,567)			5.000	4.390	MN	28,750	225,000	05/19/2006.	11/15/2019.
052476 TL 2	Austin TX Wtr & Wastewtr Rev Wtr & Swr S			1	1FE	5,494,972	113.555	6,245,525	5,500,000	5,495,787		285			5.000	5.009	MN	35,139	275,000	07/30/2014.	11/15/2026.
090929 GH 7	Birmingham AL SPL Care Fing Ref-Child Ho			1	1FE	2,379,674	116.100	2,426,490	2,090,000	2,371,690		(7,984)			5.000	3.321	JD	8,708	23,513	08/26/2015.	06/01/2029.
090929 GK 0	Birmingham AL SPL Care Fing Rev Ref-Chil			1	1FE	14,273,951	115.392	14,568,240	12,625,000	14,228,646		(45,305)			5.000	3.411	JD	52,604	142,031	08/26/2015.	06/01/2030.
114894 WC 8	Broward Cnty FL Arpt Sys Rev Amt-Ser A			1	1FE	4,525,680	115.494	4,619,760	4,000,000	4,519,950		(5,730)			5.000	3.421	AO	25,000		10/30/2015.	10/01/2031.
114894 WD 6	Broward Cnty FL Arpt Sys Rev Amt-Ser A			1	1FE	4,504,240	115.041	4,601,640	4,000,000	4,498,757		(5,483)			5.000	3.481	AO	25,000		10/30/2015.	10/01/2032.
114894 WE 4	Broward Cnty FL Arpt Sys Rev Amt-Ser A			1	1FE	2,241,480	114.591	2,291,820	2,000,000	2,238,860		(2,620)			5.000	3.541	AO	12,500		10/30/2015.	10/01/2033.
118683 DG 3	Bucks Cnty PA W & S Auth Rev Preref				1FE	10,138	101.853	10,185	10,000	10,060		(79)			5.000	3.538	JD	42	250	06/11/2015.	06/01/2016.
118683 DQ 1	Bucks Cnty PA W & S Auth Rev Unref				1FE	1,507,317	101.816	1,517,058	1,490,000	1,497,470		(9,846)			5.000	3.770	JD	6,208	37,250	06/11/2015.	06/01/2016.
13033W KX 0	California I & E Dev Bk Rev Bay Area Tol			1	1FE	8,366,320	127.091	10,167,280	8,000,000	8,231,590		(19,032)			5.000	4.620	JJ	200,000	400,000	08/21/2007.	07/01/2025.
13033W LA 9	California I & E Dev Bk Rev Bay Area Tol			1	1FE	4,937,700	130.342	6,517,100	5,000,000	4,955,508		2,633			5.000	5.100	JJ	125,000	250,000	03/04/2008.	07/01/2033.
130685 CE 8	California St Pub Wks Brd Rev Ref Regent				1FE	8,204,271	116.435	9,140,148	7,850,000	7,996,122		(29,261)			5.000	4.530	JD	32,708	392,500	08/20/2007.	06/01/2020.
130685 CF 5	California St Pub Wks Brd Rev Ref Regent				1FE	9,654,300	120.601	10,854,090	9,000,000	9,316,807		(50,570)			5.250	4.510	JD	39,375	472,500	04/08/2008.	06/01/2021.
130685 DN 7	California St Pub Wks Brd Rev Ref Regent				1FE	10,441,817	121.520	11,313,512	9,310,000	9,836,333		(80,801)			5.250	4.121	MS	162,925	488,775	04/05/2007.	09/01/2021.
130911 Z5 2	California Statewide Cmnty Rev			1	1FE	1,335,546	102.804	1,331,312	1,295,000	1,298,046		(4,725)			5.000	4.612	FA	24,461	64,750	05/23/2006.	08/15/2022.
14739H BJ 9	Cascade Wtr All WA Wtr Sys Rev Bld Amer			1	1FE	1,330,000	106.737	1,419,602	1,330,000	1,330,000					5.168	5.168	MS	22,911	68,734	02/18/2013.	09/01/2022.
14739H BK 6	Cascade Wtr All WA Wtr Sys Rev Bld Amer			1	1FE	1,250,000	107.175	1,339,688	1,250,000	1,250,000					5.318	5.318	MS	22,158	66,475	02/18/2013.	09/01/2023.
14739H BL 4	Cascade Wtr All WA Wtr Sys Rev Bld Amer			1	1FE	1,250,000	107.577	1,344,713	1,250,000	1,250,000					5.418	5.418	MS	22,575	67,725	02/18/2013.	09/01/2024.
14739H BM 2	Cascade Wtr All WA Wtr Sys Rev Bld Amer			1	1FE	1,500,000	107.533	1,612,995	1,500,000	1,500,000					5.518	5.518	MS	27,590	82,770	02/18/2013.	09/01/2025.
166409 FQ 0	Chesterfield Cnty VA Rev Rev			1	1FE	2,331,498	107.018	2,498,870	2,335,000	2,332,610		195			4.000	4.013	MN	15,567	93,400	05/07/2009.	11/01/2025.
167562 NV 5	Chicago IL Midway Arpt Rev AMT Ref 2nd L			1	1FE	8,405,512	109.787	8,541,429	7,780,000	8,396,572		(8,940)			5.000	3.840	JJ	194,500		11/05/2015.	01/01/2032.
167562 NW 3	Chicago IL Midway Arpt Rev AMT Ref 2nd L			1	1FE	4,689,333	109.424	4,765,415	4,355,000	4,684,577		(4,756)			5.000	3.890	JJ	108,875		11/05/2015.	01/01/2033.
167592 P5 7	Chicago IL O'Hare Int Arpt Rev Ref Gen A				1FE	13,876,720	108.151	14,059,630	13,000,000	13,201,890		(94,501)			5.250	4.430	JJ	341,250	682,500	08/21/2007.	01/01/2018.
167593 QH 8	Chicago IL O'Hare Int Arpt Rev Ref-AMT-A			1	1FE	5,618,550	114.549	5,727,450	5,000,000	5,611,359		(7,191)			5.000	3.411	JJ	52,778		11/12/2015.	01/01/2027.
167593 QK 1	Chicago IL O'Hare Int Arpt Rev Ref-Amt-A			1	1FE	13,197,720	113.209	13,585,080	12,000,000	13,173,912		(23,808)			5.000	3.711	JJ	126,667		10/08/2015.	01/01/2029.
172311 GA 4	Cincinnati OH Wtr Sys Rev Bld Amer Bd			1	1FE	1,000,000	112.264	1,122,640	1,000,000	1,000,000					5.390	5.390	JD	4,492	53,900	07/22/2009.	12/01/2024.
18085P MT 8	Clark Cnty NV Airport Rev Bld Amer Bd Se			2	1FE	17,250,000	139.296	24,028,560	17,250,000	17,250,000					6.820	6.820	JJ	588,225	1,176,450	02/10/2010.	07/01/2045.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
181006 EA 1	Clark Cnty NV Passenger Rev AMT Fac Las			1	1FE	5,233,630	105.657	5,282,850	5,000,000	5,041,407		(26,133)			5.000	4.423	JJ	125,000	250,000	04/20/2007.	07/01/2023.
186398 JQ 7	Cleveland OH Pub Pwr Sys Rev Preref Ser			1	1FE	3,559,258	103.858	3,660,995	3,525,000	3,540,132		(16,678)			5.000	4.491	MN	22,521	176,250	11/07/2014.	11/15/2018.
186398 JW 4	Cleveland OH Pub Pwr Sys Rev Preref Ser			1	1FE	4,140,765	103.858	4,273,757	4,115,000	4,126,399		(12,544)			5.000	4.671	MN	26,290	205,750	11/07/2014.	11/15/2024.
186398 JX 2	Cleveland OH Pub Pwr Sys Rev Unref Ser A			1	1FE	3,241,197	103.655	3,327,326	3,210,000	3,223,780		(15,187)			5.000	4.491	MN	20,508	160,500	11/07/2014.	11/15/2018.
186398 KD 4	Cleveland OH Pub Pwr Sys Rev Unref Ser A			1	1FE	3,909,325	103.787	4,032,125	3,885,000	3,895,762		(11,843)			5.000	4.671	MN	24,821	194,250	11/07/2014.	11/15/2024.
190828 WF 6	Cobb Cnty GA Wtr & Swr Rev Impt			1	1FE	7,841,861	113.229	8,492,175	7,500,000	7,750,093		(65,359)			5.000	3.970	JJ	187,500	375,000	07/30/2014.	07/01/2026.
19648A RH 0	Colorado Health Facs Auth Rev Catholic H			1	1FE	10,456,000	111.872	11,187,200	10,000,000	10,190,286		(48,701)			5.500	4.902	JJ	275,000	550,000	10/26/2009.	07/01/2029.
196797 B2 9	Colorado Wtr ResPwrDevAuth Rev Nt Ser A			1	1FE	112,823	100.341	105,358	105,000	105,000					5.625	4.247	MS	1,969	5,906	06/14/2005.	09/01/2017.
20774L 7U 3	Connecticut St Hl & Ed Fac Rev Auth Loom				1FE	1,780,704	114.387	1,830,192	1,600,000	1,667,495		(13,356)			5.250	4.211	JJ	42,000	84,000	10/19/2005.	07/01/2020.
20774L 7V 1	Connecticut St Hl & Ed Fac Rev Auth Loom				1FE	1,867,206	116.694	1,954,625	1,675,000	1,757,133		(13,001)			5.250	4.241	JJ	43,969	87,938	10/19/2005.	07/01/2021.
20774L 7X 7	Connecticut St Hl & Ed Fac Rev Auth Loom				1FE	2,046,013	119.649	2,189,577	1,830,000	1,941,532		(12,364)			5.250	4.291	JJ	48,038	96,075	10/19/2005.	07/01/2023.
20774L 7Y 5	Connecticut St Hl & Ed Fac Rev Auth Loom				1FE	2,158,338	120.910	2,333,563	1,930,000	2,056,424		(12,074)			5.250	4.321	JJ	50,663	101,325	10/19/2005.	07/01/2024.
20774L 8A 6	Connecticut St Hl & Ed Fac Rev Auth Loom				1FE	1,229,217	122.947	1,352,417	1,100,000	1,179,772		(5,871)			5.250	4.381	JJ	28,875	57,750	10/19/2005.	07/01/2026.
20774Y XB 8	Conn St Hlth & Ed Facs Auth Rev Quinnipi			1	1FE	16,466,202	115.423	17,094,146	14,810,000	16,426,334		(39,868)			5.000	3.631	JJ	203,638		08/28/2015.	07/01/2031.
235241 EX 0	Dallas TX Area Rapid Tr Rev Sr Lien				1FE	11,470,600	128.002	12,800,200	10,000,000	11,026,998		(58,774)			5.250	4.211	JD	43,750	525,000	02/13/2007.	12/01/2028.
235241 EY 8	Dallas TX Area Rapid Tr Rev Sr Lien				1FE	14,363,502	128.720	16,083,564	12,495,000	13,837,838		(69,665)			5.250	4.221	JD	54,666	655,988	02/13/2007.	12/01/2029.
235241 FA 9	Dallas TX Area Rapid Tr Rev Sr Lien				1FE	19,556,933	129.916	22,248,115	17,125,000	19,026,828		(81,949)			5.250	4.280	JD	74,922	899,063	05/21/2010.	12/01/2031.
235241 FC 5	Dallas TX Area Rapid Tr Rev Ref Sr Lien				1FE	5,788,446	130.750	6,740,163	5,155,000	5,680,372		(20,578)			5.250	4.390	JD	22,553	270,638	02/24/2010.	12/01/2032.
246419 AQ 8	Delaware St Trans Auth Rev Grant Anticip				1FE	1,618,321	108.385	1,522,809	1,405,000	1,469,495		(28,465)			5.000	2.799	MS	23,417	70,250	06/03/2010.	03/01/2018.
246428 XX 9	Delaware St Trans Auth Rev Sys Rev Sr Se			1	1FE	7,489,581	112.826	7,677,809	6,805,000	7,145,529		(89,998)			5.000	3.469	JJ	170,125	340,250	07/30/2014.	07/01/2026.
246579 ER 3	Delaware Valley PA FinAuth Rev Regl Loc				1FE	16,344,367	120.762	16,785,918	13,900,000	15,595,561		(100,315)			5.500	4.238	FA	318,542	764,500	12/11/2007.	08/01/2028.
249181 5B 0	Denver CO City & Cnty Arpt Rev AMT Sys S				1FE	7,741,008	104.197	7,543,863	7,240,000	7,296,657		(62,400)			5.500	4.572	MN	50,881	398,200	08/16/2007.	11/15/2016.
249181 5G 9	Denver CO City & Cnty Arpt Rev AMT Sys S			1	1FE	10,359,100	107.458	10,745,800	10,000,000	10,079,226		(39,547)			5.250	4.802	MN	67,083	525,000	08/16/2007.	11/15/2021.
249181 5H 7	Denver CO City & Cnty Arpt Rev AMT Sys S			1	1FE	3,493,095	107.419	3,630,762	3,380,000	3,404,975		(12,461)			5.250	4.832	MN	22,674	177,450	08/16/2007.	11/15/2022.
24919H GC 0	Denver CO City Cnty Ex Tax Rev Ref Ser A				1FE	10,748,495	103.064	9,966,289	9,670,000	9,748,908		(114,833)			5.250	3.992	MS	169,225	507,675	08/08/2005.	09/01/2016.
24919H GG 1	Denver CO City Cnty Ex Tax Rev Ref Ser A				1FE	10,639,700	115.330	11,533,000	10,000,000	10,271,680		(51,396)			5.000	4.350	MS	166,667	500,000	08/30/2007.	09/01/2020.
251237 C3 5	Detroit MI Sewer Disp Rev Ref Sr Lien Se				1FE	5,420,277	121.099	5,855,137	4,835,000	5,152,314		(35,286)			5.250	4.220	JJ	126,919	253,838	01/30/2007.	07/01/2023.
251255 3R 4	Detroit MI Wtr Supply Sys Rev 2nd Lien A			1	1FE	2,532,300	101.637	2,403,715	2,365,000	2,375,284		(19,915)			5.250	4.361	JJ	62,081	124,163	08/03/2006.	07/01/2023.
251255 4M 4	Detroit MI Wtr Supply Sys Rev Sr Lien B			1	1FE	2,381,050	101.708	2,318,942	2,280,000	2,286,230		(12,057)			5.000	4.441	JJ	57,000	114,000	08/03/2006.	07/01/2023.
25476W AZ 4	District Columbia Ballpark Rev Ser B1			1	1FE	11,632,275	100.300	11,283,750	11,250,000	11,254,064		(47,527)			5.000	4.561	FA	234,375	562,500	06/01/2006.	02/01/2023.
270618 AZ 4	East Baton Rouge LA Swr Rev Comm Ref Ser			1	1FE	7,605,213	100.774	7,316,192	7,260,000	7,263,706		(43,371)			5.000	4.381	FA	151,250	363,000	08/10/2006.	02/01/2024.
29270C B9 5	Energy NW WA Elec Rev Preref Columbia St			1	1	3,041,516	102.212	3,066,360	3,000,000	3,010,292		(19,939)			5.000	4.299	JJ	75,000	150,000	05/28/2014.	07/01/2021.
29270C C6 0	Energy NW WA Elec Rev Unref Columbia Sta			1	1FE	7,096,870	102.212	7,154,840	7,000,000	7,024,015		(46,525)			5.000	4.299	JJ	175,000	350,000	05/28/2014.	07/01/2021.
29270C UU 7	Energy NW WA Elec Rev Ref Columbia Stati			1	1FE	5,200,147	112.826	5,720,278	5,070,000	5,122,015		(13,379)			5.000	4.679	JJ	126,750	253,500	04/07/2009.	07/01/2023.
313586 RC 5	FNMA Deb Zero Cpn	@		1	1	15,351,300	92.602	27,780,480	30,000,000	23,559,655		1,461,984				6.510	N/A			04/23/2009.	10/09/2019.
343136 XZ 5	Florida St Tpk Rev Dept Transn Ser A			1	1FE	5,483,600	103.175	5,158,750	5,000,000	5,077,035		(52,545)			5.000	3.859	JJ	125,000	250,000	12/18/2006.	07/01/2017.
343246 DU 5	Florida St Wtr Poll Control Ser A				1FE	12,182,202	106.448	11,496,384	10,800,000	11,247,967		(283,160)			5.000	2.241	JJ	249,000	540,000	07/30/2014.	07/15/2017.
359900 XC 6	Fulton Cnty GA Dev Auth Rev GA Tech Fndt			1	1FE	1,000,000	113.983	1,139,830	1,000,000	1,000,000					6.241	6.241	MN	10,402	62,410	06/01/2009.	11/01/2024.
362762 JZ 0	Gainesville & Hall Cnty GA Rev Northeast			1	1FE	9,704,700	110.773	11,077,300	10,000,000	9,762,464		3,355			5.000	5.240	FA	188,889	500,000	01/25/2010.	02/15/2030.
365418 CU 4	Garden St Preservation Tr Rev Open Space				1FE	4,400,720	114.710	4,588,400	4,000,000	4,158,737		(28,922)			5.250	4.331	MN	35,000	210,000	11/16/2005.	11/01/2020.
37358M BM 2	Georgia St Rd & Twy Auth Rev Fed Hwy Gra			1	1FE	5,301,550	108.749	5,437,450	5,000,000	5,084,095		(32,384)			5.000	4.260	JD	20,833	250,000	03/27/2008.	06/01/2020.
389532 GZ 9	Grays Hrbr Cnty WA Pub UtilRev Preref Re			1	1FE	105,189	104.340	104,340	100,000	101,817		(1,761)			5.000	3.140	JJ	2,500	5,000	01/21/2014.	07/01/2017.
389532 JK 9	Grays Hrbr Cnty WA Pub UtilRev Preref Re			1	1FE	341,524	106.300	356,105	335,000	339,278		(2,247)			5.000	3.688	JJ	8,375	8,375	06/16/2015.	07/01/2017.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
389532 JR 4	Grays Hrbr Cnty WA Pub UtilRev Unref Ref			1	1FE	1,081,057	103.955	1,107,121	1,065,000	1,075,540		(5,518)			5.000	3.981	JJ	26,625	26,625	06/16/2015.	07/01/2017.
392690 CE 1	Green Bay WI Wtr Sys Rev Ref			1	1FE	1,120,501	113.741	1,188,593	1,045,000	1,071,699		(6,281)			5.000	4.270	MN	8,708	52,250	10/18/2006.	11/01/2023.
392690 CF 8	Green Bay WI Wtr Sys Rev Ref			1	1FE	3,424,576	113.701	3,638,432	3,200,000	3,279,479		(18,687)			5.000	4.290	MN	26,667	160,000	10/18/2006.	11/01/2024.
403760 FK 2	Gwinnett Cnty GA Wtr & Swr Rev Ref			1	1FE	4,938,650	101.905	5,095,250	5,000,000	4,962,942		3,038			4.375	4.471	FA	91,146	218,750	03/10/2006.	08/01/2025.
403760 GY 1	Gwinnett Cnty GA Wtr & Swr Rev Ser A			1	1FE	7,125,881	109.607	7,612,206	6,945,000	7,070,668		(32,398)			4.000	3.459	FA	115,750	277,800	07/30/2014.	08/01/2023.
403760 GZ 8	Gwinnett Cnty GA Wtr & Swr Rev Ser A			1	1FE	15,177,334	108.729	15,994,036	14,710,000	14,936,183		(58,204)			4.000	3.539	FA	245,167	588,400	02/18/2013.	08/01/2024.
41415W AX 0	Harris Cnty TX Rev Hosp Dist Ref Sr Lien			1	1FE	3,905,818	104.351	4,027,949	3,860,000	3,866,593		(5,590)			5.000	4.842	FA	72,911	193,000	08/21/2007.	02/15/2019.
41415W AY 8	Harris Cnty TX Rev Hosp Dist Ref Sr Lien			1	1FE	3,780,450	104.340	3,912,750	3,750,000	3,754,380		(3,711)			5.000	4.892	FA	70,833	187,500	08/21/2007.	02/15/2020.
422341 AU 1	Heartland SD Cons Pwr El Rev Ser 1977			1	1	54,129	100.485	75,364	75,000	75,000		1,903			6.375	9.087	JJ	2,391	4,781	10/01/1985.	01/01/2016.
432275 AN 5	Hillsborough Cnty Fl Aviation Txbl Tampa			1	1FE	8,953,660	100.833	8,888,429	8,815,000	8,951,379		(2,281)			4.751	4.552	AO	137,274		10/01/2015.	10/01/2030.
45129W FM 7	Idaho Hsg & Fin Assn Rev Grant & Rev Ant			1	1FE	7,900,077	102.415	7,660,642	7,480,000	7,507,161		(48,889)			5.000	4.310	JJ	172,456	374,000	05/04/2006.	07/15/2017.
452024 DF 6	Illinois Mun Elec Agy Supp Rev Ser A			1	1FE	5,206,800	104.916	5,245,800	5,000,000	5,028,651		(25,195)			5.250	4.701	FA	109,375	262,500	08/24/2007.	02/01/2022.
452227 HB 0	Illinois St Sales Tax Rev Esc to Mat 1st				1	3,373,211	113.723	3,650,508	3,210,000	3,309,729		(26,258)			5.250	4.273	JD	7,490	168,525	07/03/2013.	06/15/2019.
452227 HJ 3	Illinois St Sales Tax Rev Unref 1st Ser				2FE	7,051,565	112.353	7,628,769	6,790,000	6,950,278		(41,985)			5.250	4.504	JD	15,843	356,475	07/03/2013.	06/15/2019.
452252 DB 2	Illinois St Toll Hwy Auth Rev Ser A-1	SD		1	1FE	10,409,100	102.237	10,223,700	10,000,000	10,024,945		(48,260)			5.000	4.490	JJ	250,000	500,000	05/25/2006.	01/01/2026.
452252 DC 0	Illinois St Toll Hwy Auth Rev Sr Priorit	SD		1	1FE	10,384,400	102.237	10,223,700	10,000,000	10,023,471		(45,398)			5.000	4.520	JJ	250,000	500,000	05/25/2006.	01/01/2027.
45470Y CC 3	Indiana Fin Auth Hlth Sys Rev Sisters St			1	1FE	11,908,560	113.142	13,577,040	12,000,000	11,935,422		4,955			5.000	5.070	MN	100,000	600,000	10/21/2009.	11/01/2025.
45479R CN 5	Indiana Hlth & Ed Fac Hosp Rev Fin Auth			1	1FE	6,069,660	100.485	6,029,100	6,000,000	6,001,217		(9,778)			5.000	4.830	FA	113,333	300,000	09/06/2007.	02/15/2033.
45479R CP 0	Indiana Hlth & Ed Fac Hosp Rev Fin Auth			1	1FE	11,158,180	100.487	11,053,570	11,000,000	11,002,758		(22,160)			5.000	4.790	FA	207,778	550,000	09/06/2007.	02/15/2030.
454898 NA 1	Indiana Mun Pwr Agy Rev Pwr Supply Sys S			1	1FE	8,275,760	100.780	8,062,400	8,000,000	8,000,000		(34,809)			5.000	4.550	JJ	200,000	400,000	05/26/2006.	01/01/2028.
455057 CR 8	Indiana St Fin Auth Rev St Revolving Fd			1	1FE	2,742,650	109.093	2,727,325	2,500,000	2,550,786		(22,849)			5.250	4.221	FA	54,688	131,250	11/17/2005.	02/01/2018.
455057 XJ 3	Indiana St Fin Auth Rev St Revolving Fd			1	1FE	6,277,768	108.408	6,287,664	5,800,000	6,042,318		(111,196)			5.000	2.919	FA	120,833	290,000	07/30/2014.	02/01/2018.
45505M BH 8	Indiana Fin Auth IN Wstwtr Rev Second Li			1	1FE	20,647,800	116.583	23,316,600	20,000,000	20,407,354		(156,110)			5.250	4.840	AO	262,500	1,050,000	08/18/2011.	10/01/2031.
45506D TH 8	Indiana St Fin Auth Rev Ref Stadium Proj			1	1FE	5,866,350	121.094	6,054,700	5,000,000	5,821,818		(44,532)			5.250	3.241	FA	109,375	51,042	05/08/2015.	02/01/2029.
45506D TJ 4	Indiana St Fin Auth Rev Ref Stadium Proj			1	1FE	5,938,249	120.533	6,135,130	5,090,000	5,894,783		(43,465)			5.250	3.311	FA	111,344	51,960	05/08/2015.	02/01/2030.
455141 RX 1	Indiana Trans Fin Auth Hwy Rev Ref Ser C				1FE	5,553,050	129.632	6,481,600	5,000,000	5,363,285		(28,369)			5.500	4.580	JD	22,917	275,000	03/19/2008.	12/01/2025.
455167 T5 5	Indiana Univ Rev			1	1FE	1,680,792	109.447	1,751,152	1,600,000	1,652,179		(20,325)			5.000	3.578	JD	6,667	80,000	07/30/2014.	06/01/2019.
455167 T6 3	Indiana Univ Rev			1	1FE	3,219,519	109.447	3,266,993	2,985,000	3,074,557		(34,819)			5.000	3.690	JD	12,438	149,250	02/18/2013.	06/01/2020.
45528S VG 8	Indianapolis IN Pub Impt Rev Bd Wtrwks P				1FE	3,079,841	117.448	3,429,482	2,920,000	3,000,387		(11,344)			5.250	4.718	JJ	76,650	153,300	08/21/2007.	01/01/2022.
45528S VM 5	Indianapolis IN Pub Impt Rev Bd Wtrwks P				1FE	4,642,516	121.678	4,897,540	4,025,000	4,381,843		(34,606)			5.250	4.009	JJ	105,656	211,313	03/07/2007.	07/01/2024.
45528U RS 2	Indianapolis IN Pub Impt Rev AMT Arpt Au			1	1FE	2,275,500	115.822	2,316,440	2,000,000	2,269,336		(6,164)			5.000	3.261	JJ	23,611		08/28/2015.	01/01/2027.
45528U RT 0	Indianapolis IN Pub Impt Rev AMT Arpt Au			1	1FE	9,268,461	114.971	9,450,616	8,220,000	9,245,087		(23,374)			5.000	3.381	JJ	97,042		08/28/2015.	01/01/2028.
462590 KD 1	Iowa Student Ln Liq Corp Rev AMT Ser A			1	1FE	1,940,445	102.842	2,005,419	1,950,000	1,940,863		418			4.000	4.050	JD	6,500	42,900	05/06/2015.	12/01/2027.
485116 SH 1	Kansas City MO Wtr Rev Ref & Impt Ser A			1	1FE	2,930,789	111.476	3,082,311	2,765,000	2,822,045		(18,011)			5.000	4.240	JD	11,521	138,250	02/27/2009.	12/01/2022.
485424 LU 7	Kansas St DOT Highway Rev Ser B-1			1	1FE	4,123,621	110.417	4,416,680	4,000,000	4,083,030		(28,837)			5.000	4.169	MS	66,667	200,000	07/30/2014.	09/01/2021.
48542K JB 6	Kansas St Dev Fin Auth Rev Dept Admin Co			1	1FE	3,179,640	103.599	3,107,970	3,000,000	3,017,215		(19,903)			5.000	4.290	MN	25,000	150,000	03/16/2006.	11/01/2024.
49118N CU 7	Kentucky Asset/Liab Commn Rev Agy Proj N				1FE	6,951,807	113.470	7,205,345	6,350,000	6,573,811		(55,298)			5.250	4.202	MS	111,125	333,375	04/02/2008.	09/01/2019.
495289 UZ 1	King Cnty WA Swr Rev			1	1FE	2,198,848	111.519	2,386,507	2,140,000	2,181,195		(12,602)			5.000	4.309	JJ	53,500	107,000	07/30/2014.	01/01/2025.
495289 VB 3	King Cnty WA Swr Rev			1	1FE	2,038,878	111.519	2,230,380	2,000,000	2,027,268		(8,308)			5.000	4.509	JJ	50,000	100,000	07/30/2014.	01/01/2027.
542690 K9 2	Long Island Pwr Auth NY El Rev Ref Ser A			1	1FE	27,106,500	101.791	27,050,958	26,575,000	26,607,266		(75,301)			5.000	4.701	JD	110,729	1,328,750	04/03/2008.	12/01/2023.
542690 W9 9	Long Island Pwr Auth NY El Rev Bld Amer				1FE	4,998,350	111.946	5,597,300	5,000,000	4,998,350					5.850	5.853	MN	48,750	292,500	05/05/2010.	05/01/2041.
54659R BZ 3	LouisvilleJeffersn Cnty KY Rev Bld Amer			1	1FE	2,023,000	109.292	2,185,840	2,000,000	2,010,322		(2,354)			5.250	5.101	MN	13,417	105,000	12/09/2009.	11/15/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
548100 3N 4	Lower Colo Riv Auth TX Rev Jr Lien Seven			1	1FE	4,748,487	120.296	5,341,142	4,440,000	4,673,982		(14,743)			4.750	4.187	JJ	105,450	210,900	07/30/2014.	01/01/2028.
56036Y DE 2	Main St Natural Gas Inc GA Rev Gas Proj				2FE	3,530,520	119.249	4,769,960	4,000,000	3,703,506		28,490			5.500	6.750	MS	64,778	220,000	07/30/2008.	09/15/2023.
56036Y DF 9	Main St Natural Gas Inc GA Rev Gas Proj				2FE	4,364,700	120.185	6,009,250	5,000,000	4,575,252		34,733			5.500	6.810	MS	80,972	275,000	07/30/2008.	09/15/2024.
57429L AL 0	Maryland St Trans Auth Rev Ltd Oblg Txbl			2	1FE	1,585,000	109.135	1,729,790	1,585,000	1,585,000					6.480	6.480	JJ	51,354	102,708	02/18/2013.	07/01/2022.
575566 L3 6	Massachusetts Bay Trans Rev Ser B			2	1FE	360,945	100.945	302,835	300,000	301,020		(6,074)			6.200	4.095	MS	6,200	18,600	09/30/2003.	03/01/2016.
575579 DU 8	Massachusetts Bay Tr Auth Rev MS Sales T				1FE	6,802,691	122.817	7,504,119	6,110,000	6,441,045		(43,308)			5.250	4.286	JJ	160,388	320,775	12/06/2005.	07/01/2022.
575579 HG 5	Massachusetts Bay Tr Auth Rev Trans Sale				1FE	10,305,600	128.206	12,820,600	10,000,000	10,224,210		(11,602)			5.000	4.773	JJ	250,000	500,000	08/21/2007.	07/01/2029.
575579 LH 8	Massachusetts Bay Tr Auth Rev Sr Ser A				1FE	9,821,880	130.339	11,730,510	9,000,000	9,580,956		(33,819)			5.250	4.567	JJ	236,250	472,500	08/08/2007.	07/01/2028.
576002 DH 9	Massachusetts St Spl Oblig Rev Ref			2	1FE	16,469,845	129.983	19,731,419	15,180,000	16,234,707		(14,088)			5.500	4.914	JJ	417,450	834,900	04/04/2008.	01/01/2034.
576002 DJ 5	Massachusetts St Spl Oblig Rev Ref				1FE	8,653,920	125.291	10,023,280	8,000,000	8,415,006		(36,135)			5.500	4.784	JJ	220,000	440,000	04/04/2008.	01/01/2025.
576047 RE 6	Massachusetts St Wr Rs Aut Rev Prerefund			1	1	9,186,479	107.424	8,900,078	8,285,000	8,657,641		(136,874)			4.750	2.930	FA	163,974	393,538	02/18/2013.	08/01/2018.
576049 H7 8	Massachusetts St Wr Rs Aut Rev Ser A				1FE	5,558,500	102.785	5,139,250	5,000,000	5,035,372		(58,741)			5.250	4.011	FA	109,375	262,500	03/16/2005.	08/01/2016.
576049 V5 6	Massachusetts St Wr Rs Aut Rev Ref Gen S				1FE	15,527,400	126.738	17,743,320	14,000,000	14,915,190		(86,355)			5.250	4.330	FA	306,250	735,000	09/25/2007.	08/01/2024.
576049 V7 2	Massachusetts St Wr Rs Aut Rev Rev Gen S				1FE	11,446,200	129.168	12,916,800	10,000,000	10,925,490		(68,356)			5.250	4.160	FA	218,750	525,000	01/18/2007.	08/01/2026.
576049 V8 0	Massachusetts St Wr Rs Aut Rev Ref Gen S				1FE	5,443,650	130.170	6,508,500	5,000,000	5,303,155		(19,474)			5.250	4.570	FA	109,375	262,500	06/22/2007.	08/01/2027.
576049 V9 8	Massachusetts St Wr Rs Aut Rev Ref Gen S				1FE	11,400,100	130.638	13,063,800	10,000,000	10,966,829		(57,079)			5.250	4.250	FA	218,750	525,000	01/30/2007.	08/01/2028.
576049 W5 5	Massachusetts St Wr Rs Aut Rev Ref Gen S				1FE	17,330,100	131.518	19,727,700	15,000,000	16,791,225		(73,211)			5.250	4.240	FA	328,125	787,500	05/15/2007.	08/01/2032.
57604P X3 3	Massachusetts St Wtr Poll Rev St Revolvi				1FE	11,743,539	110.148	11,361,766	10,315,000	11,039,578		(269,666)			5.000	2.189	FA	214,896	515,750	07/30/2014.	08/01/2018.
57604P YM 0	Massachusetts St Wtr Poll Rev Abatement				1FE	11,207,622	123.165	12,353,450	10,030,000	10,595,245		(72,948)			5.250	4.259	FA	219,406	526,575	10/19/2005.	08/01/2022.
590545 NQ 8	Mesa AZ Util Sys Rev Ref				1FE	2,662,975	115.553	2,888,825	2,500,000	2,563,779		(12,566)			5.000	4.369	JJ	62,500	125,000	07/20/2006.	07/01/2020.
590545 QF 9	Mesa AZ Util Sys Rev				1FE	3,145,375	127.496	3,187,400	2,500,000	2,852,856		(39,531)			6.250	4.049	JJ	78,125	156,250	05/10/2007.	07/01/2023.
590545 QG 7	Mesa AZ Util Sys Rev				1FE	3,166,250	129.667	3,241,675	2,500,000	2,888,500		(37,565)			6.250	4.069	JJ	78,125	156,250	05/10/2007.	07/01/2024.
590545 QH 5	Mesa AZ Util Sys Rev				1FE	3,822,420	131.594	3,947,820	3,000,000	3,506,111		(42,814)			6.250	4.089	JJ	93,750	187,500	05/10/2007.	07/01/2025.
591745 A4 6	Metro Atlanta RTA GA Rev Sales Tax Ref T				1FE	18,365,821	116.120	19,908,774	17,145,000	17,610,757		(91,877)			5.000	4.329	JJ	428,625	857,250	07/13/2006.	07/01/2020.
591745 ZT 4	Metro Atlanta RTA GA Rev Sales Tax Ref T			1	1FE	10,706,300	102.132	10,213,200	10,000,000	10,041,768		(81,008)			5.000	4.147	JJ	250,000	500,000	03/15/2006.	07/01/2020.
592041 QA 8	Nashville & Davidson Rev Ref Vanderbilt				1FE	10,542,722	107.208	10,720,800	10,000,000	10,168,928		(91,432)			5.000	3.990	AO	125,000	500,000	07/30/2014.	10/01/2017.
592098 E9 4	Nashville & D Cnty TN Rev Wtr & Swr Ref				1FE	2,202,680	121.138	2,422,760	2,000,000	2,102,647		(14,717)			5.250	4.271	JJ	52,500	105,000	02/25/2008.	01/01/2022.
592247 W3 0	Metropolitan P&E IL St Tax Rev Ser 2002-			2	1FE	11,217,900	119.765	11,976,500	10,000,000	10,717,597		38,958			5.500	4.420	JD	24,444	550,000	02/21/2008.	12/15/2023.
592481 CA 1	Metropolitan St Louis MO Rev Bld Amer Bd			2	1FE	10,316,500	121.513	12,151,300	10,000,000	10,285,352		(1,666)			5.856	5.635	MN	97,600	585,600	01/22/2010.	05/01/2039.
592597 3J 5	Metropolitan Trans Auth NY Rev Svc Contr			2	1FE	4,005,085	105.884	3,705,940	3,500,000	3,576,211		(48,355)			5.500	3.990	JJ	96,250	192,500	04/28/2005.	07/01/2017.
59259R WP 5	Metropolitan Trans Auth NY Rev Ser B				1FE	10,821,500	123.359	12,335,900	10,000,000	10,485,680		(50,349)			5.250	4.510	MN	67,083	525,000	04/10/2008.	11/15/2023.
59259Y CA 5	Metropolitan Trans Auth NY Rev Bld Amer			2	1FE	20,000,000	123.042	24,608,400	20,000,000	20,000,000					6.548	6.548	MN	167,338	1,309,600	02/05/2010.	11/15/2031.
592643 BN 9	Metropolitan Washington DC Rev Bld Amer			2	2FE	12,000,000	126.182	15,141,840	12,000,000	12,000,000					8.000	8.000	AO	240,000	960,000	05/18/2010.	10/01/2047.
59447T FF 5	Michigan St Fin Auth Rev Detroit Wtr & S			1	2FE	2,214,220	112.277	2,245,540	2,000,000	2,213,348		(872)			5.000	3.660	JJ	4,444		12/03/2015.	07/01/2034.
594610 T6 4	Michigan St Enviro Protn Rev Grant Antic			1	1FE	9,370,440	106.830	9,614,700	9,000,000	9,075,670		(41,667)			5.250	4.730	MS	139,125	472,500	08/22/2007.	09/15/2023.
594636 RB 0	Michigan St Comp Trans Rev Ref				1FE	5,293,488	101.789	4,768,815	4,685,000	4,710,412		(66,910)			5.250	3.760	MN	31,429	245,963	09/12/2005.	05/15/2016.
594636 RC 8	Michigan St Comp Trans Rev Ref				1FE	5,692,319	106.125	5,343,394	5,035,000	5,126,168		(63,538)			5.250	3.880	MN	33,776	264,338	05/04/2005.	05/15/2017.
59465H LY 0	Michigan St Hosp Fin Auth Rev Ref Henry			1	1FE	3,362,765	113.642	3,977,470	3,500,000	3,405,748		7,990			5.250	5.640	MN	23,479	183,750	10/22/2009.	11/15/2024.
59465H LZ 7	Michigan St Hosp Fin Auth Rev Ref Henry			1	1FE	4,879,650	113.952	5,697,600	5,000,000	4,903,423		4,422			5.625	5.830	MN	35,938	281,250	10/22/2009.	11/15/2029.
594695 N9 5	Michigan St Trunk Line Rev			1	1FE	5,263,300	103.599	5,179,950	5,000,000	5,025,783		(29,791)			5.000	4.362	MN	41,667	250,000	06/26/2006.	11/01/2017.
594695 Q2 7	Michigan St Trunk Line Rev Ref Ser A				1FE	6,240,524	112.180	6,388,651	5,695,000	5,859,413		(53,344)			5.500	4.404	MN	52,204	313,225	08/27/2007.	11/01/2018.
594712 QH 7	Michigan St Univ Rev Ref Gen Ser C				1FE	2,691,775	108.389	2,568,819	2,370,000	2,465,672		(43,027)			5.000	3.021	FA	44,767	118,500	05/06/2010.	02/15/2018.
60534R TM 1	Mississippi Dev Bk Rev Bld Amer Bd			2	1FE	15,930,000	119.822	19,087,645	15,930,000	15,930,000					6.413	6.413	JJ	510,795	1,021,591	03/10/2010.	01/01/2040.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
60636P RZ 5	Missouri St Env Impt Engy Rev St Revolvi				1FE	5,413,850	104.595	5,229,750	5,000,000	5,052,353		(50,236)			5.250	4.170	JJ	131,250	262,500	08/24/2007.	01/01/2017.
60636U BR 9	Missouri St Env Impt Engy Rev Preref St				1Z	10,446	108.032	10,803	10,000	10,433		(13)			5.000	2.761	JJ	250		12/08/2015.	01/01/2018.
60636U BY 4	Missouri St Env Impt Engy Rev Unref St R				1FE	6,791,735	108.239	7,024,711	6,490,000	6,782,756		(8,978)			5.000	2.669	JJ	162,250		12/08/2015.	01/01/2018.
60636W NR 2	Missouri St Hwys & Trans Rev Bld Amer Bd				1FE	4,245,000	116.057	4,926,620	4,245,000	4,245,000					5.002	5.002	MN	35,389	212,335	02/18/2013.	05/01/2024.
60636W NT 8	Missouri St Hwys & Trans Rev Bld Amer Bd				1FE	7,942,045	117.041	9,082,382	7,760,000	7,909,957		(10,839)			5.252	5.010	MN	67,926	407,555	02/18/2013.	05/01/2026.
610749 CA 9	Monroe Cnty NY Auth Aprt Rev Ref AMT Gre				1FE	5,086,275	104.569	4,857,230	4,645,000	4,701,788		(54,258)			5.875	4.610	JJ	136,447	272,894	08/28/2007.	01/01/2017.
610749 CB 7	Monroe Cnty NY Auth Aprt Rev Ref AMT Gre				1FE	6,538,762	108.427	6,473,092	5,970,000	6,102,415		(61,734)			5.875	4.700	JJ	175,369	350,738	08/28/2007.	01/01/2018.
610749 CC 5	Monroe Cnty NY Auth Aprt Rev Ref AMT Gre				1FE	6,930,590	111.548	7,060,988	6,330,000	6,521,586		(58,062)			5.875	4.780	JJ	185,944	371,888	08/28/2007.	01/01/2019.
613549 HW 7	Montgomery Cnty OH Rev Catholic Health S			1	1FE	10,186,600	110.861	11,086,100	10,000,000	10,075,681		(20,376)			5.250	5.001	MN	87,500	525,000	10/26/2009.	05/01/2029.
626207 YF 5	Municipal Elec Auth GA Rev Bld Amer Bd U			2	1FE	10,000,000	120.011	12,001,100	10,000,000	10,000,000					6.637	6.637	AO	165,925	663,700	03/04/2010.	04/01/2057.
646065 B8 4	New Jersey St Ed Facs Auth Rev Princeton				1FE	3,345,900	106.638	3,199,140	3,000,000	3,123,007		(79,544)			5.250	2.449	JJ	78,750	157,500	07/30/2014.	07/01/2017.
646065 B9 2	New Jersey St Ed Facs Auth Rev Princeton				1FE	5,183,373	110.566	5,047,338	4,565,000	4,842,336		(105,795)			5.250	2.720	JJ	119,831	239,663	07/30/2014.	07/01/2018.
646080 RD 5	New Jersey St Hgr Ed Auth Rev LBASS Sr A				1FE	1,402,801	113.383	1,422,957	1,255,000	1,398,242		(4,559)			5.000	3.150	JD	5,229	29,806	09/29/2015.	12/01/2022.
646080 RE 3	New Jersey St Hgr Ed Auth Rev LBASS Sr A				1FE	7,790,726	113.599	7,923,530	6,975,000	7,769,228		(21,498)			5.000	3.350	JD	29,063	165,656	09/29/2015.	12/01/2023.
646080 RG 8	New Jersey St Hgr Ed Auth Rev LBASS Sr A			1	1FE	9,879,952	102.637	10,037,899	9,780,000	9,874,913		(5,039)			4.000	3.870	JD	32,600	185,820	05/13/2015.	12/01/2025.
646080 RH 6	New Jersey St Hgr Ed Auth Rev LBASS Sr A			1	1FE	10,500,000	101.875	10,696,875	10,500,000	10,500,000					4.000	4.000	JD	35,000	199,500	05/13/2015.	12/01/2026.
646135 QZ 9	New Jersey St Trans Auth Rev Trans Sys S				1FE	2,284,437	105.478	2,093,738	1,985,000	2,025,689		(26,575)			5.750	4.280	JD	5,073	114,138	10/09/2003.	06/15/2017.
646136 EG 2	New Jersey St Trans Fd Rev Trans Sys Ser				1FE	21,781,755	113.880	22,434,360	19,700,000	20,777,987		(128,974)			5.500	4.572	JD	48,156	1,083,500	06/21/2007.	12/15/2022.
646139 5U 5	New Jersey St Tpk Auth Rev Ser E			1	1FE	22,566,400	116.421	23,284,200	20,000,000	22,527,476		(38,924)			5.000	3.361	JJ	158,333		10/23/2015.	01/01/2033.
64711M 5V 5	New Mexico Fin Auth Rev Sub Lien Pub PJ			1	1FE	3,424,086	106.321	3,439,484	3,235,000	3,268,822		(22,032)			5.250	4.499	JD	7,548	169,838	08/23/2007.	06/15/2019.
649085 AA 5	New Valley Generation II Ser 2001			2	1FE	5,849,777	109.625	6,257,259	5,707,876	5,763,093		(11,639)			5.572	5.124	MN	53,007	318,043	02/18/2013.	05/01/2020.
64971M S7 8	New York NYC Tran Fin Auth Rev Bld Amer			2	1FE	8,000,000	116.159	9,292,720	8,000,000	8,000,000					5.467	5.467	MN	72,893	437,360	05/19/2010.	05/01/2036.
64971S DM 8	New York NY City Indl Dev Rev AMT Spl Fa				1FE	2,120,520	100.405	2,008,100	2,000,000	2,000,000		(14,658)			5.500	4.741	JJ	55,000	110,000	11/17/2005.	01/01/2016.
64971S DN 6	New York NY City Indl Dev Rev AMT Termin			1	1FE	6,386,280	100.374	6,022,440	6,000,000	6,000,000		(46,888)			5.500	4.691	JJ	165,000	330,000	11/22/2005.	01/01/2017.
64971S DP 1	New York NY City Indl Dev Rev AMT Spl Fa			1	1FE	2,893,193	100.374	2,760,285	2,750,000	2,750,000		(17,484)			5.500	4.841	JJ	75,625	151,250	11/17/2005.	01/01/2018.
64971W TT 7	NY City NY Trans Fin Auth Rev Fut Tax Se			1	1FE	3,515,910	118.833	3,564,990	3,000,000	3,484,086		(31,824)			5.000	2.961	FA	62,500	40,833	04/17/2015.	02/01/2031.
64971W TV 2	NY City NY Trans Fin Auth Rev Fut Tax Se			1	1FE	581,830	118.214	591,070	500,000	576,802		(5,028)			5.000	3.051	FA	10,417	6,806	04/17/2015.	02/01/2033.
64971W UG 3	NY City NY Trans Fin Auth Rev Fut Tax Se			1	1FE	5,887,700	119.278	5,963,900	5,000,000	5,832,799		(54,901)			5.000	2.901	FA	104,167	68,056	04/17/2015.	02/01/2030.
64972F K8 8	New York City NY Rev Bld Amer Bd Wtr & S			2	1FE	7,500,000	130.236	9,767,700	7,500,000	7,500,000					5.952	5.952	JD	19,840	446,400	01/26/2010.	06/15/2042.
64983M VG 0	New York St Dorm Auth Rev St Sup Debt Re				1FE	9,369,322	114.291	9,909,030	8,670,000	9,093,779		(37,142)			5.000	4.345	FA	163,767	433,500	04/17/2007.	02/15/2025.
64983M VH 8	New York St Dorm Auth Rev St Sup Debt Re				1FE	9,852,612	114.508	10,425,953	9,105,000	9,580,553		(36,685)			5.000	4.356	FA	171,983	455,250	04/17/2007.	02/15/2026.
64983Q HU 6	New York St Dorm Auth Rev Non St Supply				1FE	16,544,893	120.233	17,674,251	14,700,000	15,545,906		(137,319)			5.500	4.288	MN	103,308	808,500	08/29/2007.	05/15/2021.
64985W FV 1	New York Env Facs Cln Wtr Rev Ser C			2	1FE	1,914,257	100.317	2,116,689	2,110,000	2,100,532		20,019			5.000	6.019	JD	4,689	105,500	01/31/2003.	06/15/2016.
649876 E8 8	New York St LocGovtAsstCorpRev Ref Ser E			2	1FE	5,561,438	115.184	5,805,274	5,040,000	5,253,199		(35,683)			5.000	4.096	AO	63,000	252,000	08/17/2005.	04/01/2021.
649876 NZ 8	New York St LocGovtAsstCorpRev Ref MBIA-			2	1FE	10,869,400	115.184	11,518,400	10,000,000	10,366,704		(61,149)			5.000	4.214	AO	125,000	500,000	03/09/2006.	04/01/2021.
649902 AR 4	New York St Dorm Auth Rev Pers Inc Tax R				1FE	5,958,650	120.015	6,000,750	5,000,000	5,383,158		(65,211)			5.500	3.860	MS	80,972	275,000	06/28/2005.	03/15/2021.
649903 FD 8	New York St Dorm Auth Rev Nonst Sup Debt				1FE	3,487,994	125.206	3,862,605	3,085,000	3,331,382		(20,694)			5.250	4.221	JJ	80,981	161,963	01/31/2007.	07/01/2025.
649903 FF 3	New York St Dorm Auth Rev St Johns Univ			2	1FE	22,080,775	124.134	23,970,275	19,310,000	21,341,334		(99,423)			5.250	4.269	JJ	506,888	1,013,775	04/12/2007.	07/01/2030.
650013 T3 9	New York St Hwy&Bldg Tr Fd Rev Ser B				1FE	12,070,300	117.616	12,937,760	11,000,000	11,429,574		(89,796)			5.500	4.480	AO	151,250	605,000	08/23/2007.	04/01/2020.
650014 JA 2	New York St Twy Auth Rev 2nd Gen Hwy & B			1	1FE	5,210,000	101.135	5,056,750	5,000,000	5,006,547		(25,725)			5.000	4.462	AO	62,500	250,000	07/14/2006.	04/01/2022.
650028 MC 4	New York St Twy Auth Rev St Pers Inc Tax			1	1FE	3,470,935	107.218	3,484,585	3,250,000	3,294,397		(24,630)			5.000	4.160	MS	47,847	162,500	08/31/2007.	03/15/2018.
650034 X9 7	New York St Urban Dev Corp Rev St Pers I				1FE	4,599,800	109.775	4,391,000	4,000,000	4,127,380		(54,211)			5.500	3.975	MS	64,778	220,000	08/03/2005.	03/15/2018.
65825P CA 6	North Carolina St Rev Cap Impt Obl Annua			1	1FE	5,343,603	112.432	5,621,600	5,000,000	5,207,626		(57,526)			5.000	3.665	MN	41,667	250,000	07/30/2014.	05/01/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
65825P CC 2	North Carolina St Rev Cap Impt Obl Annua			1	1FE	4,112,383	112.432	4,497,280	4,000,000	4,076,280		(20,813)			5.000	4.379	MN	33,333	200,000	07/30/2014.	05/01/2025.
65830T AF 2	North Carolina St Tpk Auth Rev Bld Amer			1	1FE	3,491,276	110.496	3,867,360	3,500,000	3,493,566		525			6.000	6.027	JJ	105,000	210,000	02/18/2013.	01/01/2025.
658873 AS 3	North Dakota Dept Trans Rev Grant & Rev			1	1FE	2,000,000	100.321	2,006,420	2,000,000	2,000,000					5.000	4.576	JD	8,333	50,000	07/30/2015.	06/01/2020.
66285W PJ 9	North Texas Tollway Auth Rev Ref-Ser B			1	1FE	3,523,748	116.078	3,656,457	3,150,000	3,514,326		(9,421)			5.000	3.491	JJ	42,438		09/11/2015.	01/01/2030.
66285W PK 6	North Texas Tollway Auth Rev Ref-Ser B			1	1FE	5,563,950	115.822	5,791,100	5,000,000	5,549,762		(14,188)			5.000	3.561	JJ	67,361		09/11/2015.	01/01/2031.
66353L AV 9	Northhampton Cnty PA CLG Rev Lafayette C				1FE	6,163,049	109.509	6,296,768	5,750,000	5,911,682		(52,919)			5.000	3.941	MN	47,917	287,500	07/30/2014.	11/01/2018.
665250 AL 0	Northern IL Mun Pwr Agy Rev Prairie St P			1	1FE	5,227,504	106.620	5,410,965	5,075,000	5,110,322		(16,484)			5.000	4.632	JJ	126,875	253,750	08/15/2007.	01/01/2022.
67760H CF 6	Ohio St Tpk Commn Rev Ref Ser A				1FE	5,565,200	120.034	6,001,700	5,000,000	5,252,083		(43,011)			5.500	4.390	FA	103,889	275,000	06/14/2007.	02/15/2021.
677659 SJ 4	Ohio St Wtr Dev Auth Rev Ref Wtr Dev Fre				1FE	6,180,870	124.400	6,680,280	5,370,000	5,784,004		(55,305)			5.500	4.120	JD	24,613	295,350	09/12/2007.	06/01/2022.
67766W GQ 9	Ohio St Wtr Dev Auth Rev Ref Wtr Quality				1FE	1,120,840	108.346	1,083,460	1,000,000	1,022,432		(11,049)			5.250	4.021	JD	4,375	52,500	03/22/2005.	12/01/2017.
696572 HD 1	Palm Beach Cnty FL Rev Ser A			1	1FE	2,557,236	103.423	2,585,575	2,500,000	2,520,309		(26,238)			5.000	3.887	AO	31,250	125,000	07/30/2014.	10/01/2019.
708796 X3 6	Pennsylvania Hsg Fin Agy Rev LBASS Ref A			1	1FE	3,465,000	100.962	3,498,333	3,465,000	3,465,000					3.850	3.850	AO	8,523		11/05/2015.	10/01/2030.
708796 X4 4	Pennsylvania Hsg Fin Agy Rev LBASS Ref A			1	1FE	3,550,000	100.687	3,574,389	3,550,000	3,550,000					4.000	4.000	AO	9,072		11/05/2015.	10/01/2033.
708796 X6 9	Pennsylvania Hsg Fin Agy Rev LBASS Non A			1	1FE	4,500,000	100.694	4,531,230	4,500,000	4,500,000					3.800	3.800	AO	10,925		11/05/2015.	10/01/2035.
70917R YX 7	Pennsylvania St Hi Ed Rev Univ Pittsburg			1	1FE	4,935,400	112.193	5,609,650	5,000,000	4,946,608		576			5.000	5.101	MN	31,944	250,000	02/19/2010.	05/15/2031.
709222 CV 3	Pennsylvania St Tpk Commn Rev Ref Ser A				1FE	4,579,320	125.223	5,008,920	4,000,000	4,388,605		(25,744)			5.250	4.180	JJ	96,833	210,000	05/08/2007.	07/15/2027.
717817 KD 1	Philadelphia PA Airport Rev AMT Ser A			1	1FE	11,213,623	105.533	11,671,950	11,060,000	11,087,346		(65,617)			5.000	4.822	JD	24,578	553,000	08/09/2007.	06/15/2023.
717817 KE 9	Philadelphia PA Airport Rev AMT Ser A			1	1FE	12,316,828	105.503	12,866,091	12,195,000	12,216,685		(59,566)			5.000	4.872	JD	27,100	609,750	08/09/2007.	06/15/2025.
73358W YK 4	Port Auth NY & NJ Rev Transportation			1	1FE	8,271,160	115.274	8,524,512	7,395,000	8,261,835		(9,324)			5.000	3.570	AO	72,923		11/10/2015.	10/15/2034.
746173 FT 5	Purdue IN Univ COPS Rev Bld Amer Bd			1	1FE	500,000	108.511	542,555	500,000	500,000					5.388	5.388	JJ	13,470	26,940	08/28/2009.	07/01/2022.
746173 FU 2	Purdue IN Univ COPS Rev Bld Amer Bd			1	1FE	1,570,000	108.119	1,697,468	1,570,000	1,570,000					5.438	5.438	JJ	42,688	85,377	08/28/2009.	07/01/2023.
759136 MJ 0	Regional Tran Dist CO Sale Rev Tax Ref S				1FE	3,324,030	120.883	3,626,490	3,000,000	3,157,498		(23,338)			5.250	4.225	MN	26,250	157,500	09/20/2007.	11/01/2021.
759136 ML 5	Regional Tran Dist CO Sale Rev Tax Ref S				1FE	9,964,022	124.809	10,795,979	8,650,000	9,376,976		(77,594)			5.250	3.990	MN	75,688	454,125	03/07/2007.	11/01/2023.
759136 MM 3	Regional Tran Dist CO Sale Rev Tax Ref S				1FE	5,504,656	126.063	6,126,662	4,860,000	5,242,444		(35,148)			5.250	4.175	MN	42,525	255,150	07/31/2007.	11/01/2024.
759911 TN 0	Regional Trans Auth IL Ref Rev Ser A				1FE	9,071,844	128.799	9,820,924	7,625,000	8,539,846		(66,652)			6.000	4.550	JJ	228,750	457,500	05/11/2006.	07/01/2026.
759911 ZL 7	Regional Trans Auth IL Ref Rev Ser A				1FE	9,273,447	116.607	9,445,167	8,100,000	8,567,079		(94,733)			5.500	4.060	JD	37,125	445,500	05/02/2007.	06/01/2020.
785138 AU 2	SA Energy Acq Fac Corp Rev TX Gas Supply				2FE	9,349,800	118.904	11,890,400	10,000,000	9,537,093		30,375			5.500	6.100	FA	229,167	550,000	07/29/2008.	08/01/2026.
791638 WX 3	St Louis MO Arpt Rev Ref AMT Lambert Ser			1	1FE	2,347,517	105.641	2,345,230	2,220,000	2,242,291		(14,089)			5.000	4.302	JJ	55,500	111,000	01/10/2007.	07/01/2022.
79560Q CG 1	Salt Lake Cty UT Sales Tax Rev Ser A			1	1FE	1,011,193	111.517	1,115,170	1,000,000	1,008,086		(2,250)			5.000	4.728	AO	12,500	50,000	07/30/2014.	10/01/2027.
803300 CZ 3	Sarasota Cnty FL Pub Hosp Rev Brd Ref Sa			2	1FE	20,536,068	117.915	21,047,828	17,850,000	19,722,411		(23,418)			5.500	4.400	JJ	490,875	981,750	04/23/2007.	07/01/2028.
812643 DQ 4	Seattle WA Mun Lt & Pwr Rev Ref & Impt-S				1FE	1,126,660	104.672	1,046,720	1,000,000	1,022,245		(19,920)			5.000	2.900	FA	20,833	50,000	05/14/2010.	02/01/2017.
816691 ER 6	Seminole Cnty FL Sales Tax Rev Ref Ser B				1FE	2,192,239	122.359	2,373,765	1,940,000	2,063,185		(15,495)			5.250	4.161	AO	25,463	101,850	01/10/2006.	10/01/2022.
837152 KW 6	South Carolina Trans Rev Infrastructure				1FE	15,148,158	115.306	15,410,647	13,365,000	13,976,869		(147,714)			5.500	4.168	AO	183,769	735,075	08/08/2006.	10/01/2019.
841531 DC 7	Southeast WI Prof Baseball Rev Pk Dist S				1FE	5,720,842	119.853	6,052,577	5,050,000	5,420,290		(44,850)			5.500	4.270	JD	12,344	277,750	04/16/2008.	12/15/2022.
841531 DE 3	Southeast WI Prof Baseball Rev Pk Dist S			2	1FE	5,876,019	124.161	6,357,043	5,120,000	5,598,350		(33,316)			5.500	4.415	JD	12,516	281,600	11/29/2005.	12/15/2026.
843146 U5 8	Southern IL Univ Rev Hsg & Auxiliary Fac				1FE	1,184,854	104.221	1,146,431	1,100,000	1,111,876		(9,059)			5.250	4.351	AO	14,438	57,750	05/04/2006.	04/01/2017.
843146 U6 6	Southern IL Univ Rev Hsg & Auxiliary Fac				1FE	1,077,790	106.210	1,062,100	1,000,000	1,017,972		(7,439)			5.250	4.401	AO	13,125	52,500	05/04/2006.	04/01/2018.
845040 GA 6	Southwestern Higher Ed AuthRev Southern				1FE	5,877,825	128.287	6,632,438	5,170,000	5,649,223		(30,869)			5.250	4.240	AO	67,856	271,425	04/27/2007.	10/01/2027.
845040 GB 4	Southwestern Higher Ed AuthRev Southern				1FE	6,355,661	129.201	7,028,534	5,440,000	6,073,276		(37,201)			5.250	4.070	AO	71,400	285,600	02/28/2007.	10/01/2028.
845040 GC 2	Southwestern Higher Ed AuthRev Southern				1FE	6,615,524	130.037	7,444,618	5,725,000	6,360,220		(33,559)			5.250	4.181	AO	75,141	300,563	02/09/2007.	10/01/2029.
850578 TR 6	Springfield IL Elec Rev Ref Sr Lien			1	1FE	5,476,100	114.265	5,713,250	5,000,000	5,472,437		(3,663)			5.000	3.771	MS	20,139		11/13/2015.	03/01/2033.
850578 TS 4	Springfield IL Elec Rev Ref Sr Lien			1	1FE	5,500,700	114.351	5,717,550	5,000,000	5,496,844		(3,856)			5.000	3.711	MS	20,139		11/13/2015.	03/01/2034.
874441 BA 5	Tallahassee FL BluePrint Rev 2000 Interg				1FE	1,617,675	107.638	1,614,570	1,500,000	1,524,247		(13,073)			5.250	4.280	AO	19,688	78,750	08/29/2007.	10/01/2017.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Desig-nation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
874441 BB 3	Tallahassee FL BluePrint Rev 2000 Interg				1FE	1,614,570	110.867	1,663,005	1,500,000	1,533,825		(11,333)			5.250	4.370	AO	19,688	78,750	08/29/2007.	10/01/2018.
87638T AH 6	Tarrant Cnty TX Rev Cultural Ed Facs Fin				1FE	5,311,700	104.727	5,236,350	5,000,000	5,042,725		(36,454)			5.000	4.212	FA	94,444	250,000	04/26/2007.	02/15/2017.
87638T EB 5	Tarrant Cnty TX Rev Cultural Ed Facs Fin			1	1FE	10,183,200	113.192	11,319,200	10,000,000	10,083,373		(64,644)			5.000	4.762	MN	63,889	500,000	03/11/2010.	11/15/2029.
87971H EK 6	Tempe AZ Excise Tax Rev Ref-Obligs			1	1FE	1,975,000	106.131	1,920,971	1,810,000	1,837,944		(17,743)			5.000	3.930	JJ	45,250	90,500	12/20/2006.	07/01/2018.
880443 BQ 8	Tennessee Energy Acq Gas Rev Ser A				1FE	9,946,100	118.203	11,820,300	10,000,000	9,968,822		3,216			5.250	5.300	MS	175,000	525,000	11/14/2007.	09/01/2023.
880443 DY 9	Tennessee Energy Acq Gas Rev Ser C				1FE	9,542,000	112.418	11,241,800	10,000,000	9,808,624		40,721			5.000	5.530	FA	208,333	500,000	03/05/2008.	02/01/2020.
882117 N3 4	Texas A & M Univ Perm Fd Rev Ser A			1	1FE	10,099,100	122.225	12,222,500	10,000,000	10,068,506		(5,542)			5.000	4.909	JJ	250,000	500,000	03/11/2009.	07/01/2029.
882135 F5 0	Texas A & M Univ Rev Fing Sys				1FE	8,220,807	109.323	8,401,473	7,685,000	7,939,666		(101,204)			5.000	3.530	MN	49,099	384,250	02/18/2013.	05/15/2018.
88256C AS 8	Texas Gas Acq & Supply Rev Gas Supply Sr				2FE	8,760,885	118.932	12,487,860	10,500,000	9,267,288		83,816			5.250	6.900	JD	24,500	551,250	07/29/2008.	12/15/2025.
88278P LQ 5	Texas St Univ Sys Rev Fing Ref			1	1FE	5,065,850	111.862	5,593,100	5,000,000	5,047,260		(13,361)			5.000	4.679	MS	73,611	250,000	07/30/2014.	03/15/2024.
88283L CN 4	Texas St Transn Commn Rev First Tier Ser			1	1FE	5,439,900	101.127	5,056,350	5,000,000	5,013,780		(54,306)			5.000	3.870	AO	62,500	250,000	11/14/2006.	04/01/2018.
91335V HF 6	Univ of Pit PA COMW HgrEdu Rev Cap Proj-			1	1FE	1,035,448	112.398	1,123,980	1,000,000	1,025,284		(7,227)			5.000	4.149	MS	14,722	50,000	07/30/2014.	09/15/2019.
91335V HQ 2	Univ of Pit PA COMW HgrEdu Rev Var-Ref-U			1	1FE	3,123,346	114.424	3,432,720	3,000,000	3,072,949		(17,689)			5.250	4.529	MS	46,375	157,500	07/30/2014.	09/15/2026.
91335V HS 8	Univ of Pit PA COMW HgrEdu Rev Var-Ref-U			1	1FE	2,089,797	114.776	2,295,520	2,000,000	2,059,597		(14,506)			5.250	4.369	MS	30,917	105,000	07/30/2014.	09/15/2024.
91335V HZ 2	Univ of Pit PA COMW HgrEdu Rev Univ Cap			1	1FE	2,592,198	113.996	2,849,900	2,500,000	2,547,113		(11,382)			5.250	4.690	MS	38,646	131,250	07/30/2014.	09/15/2028.
91335V JB 3	Univ of Pit PA COMW HgrEdu Rev Ref-Univ			1	1FE	3,120,074	114.776	3,443,280	3,000,000	3,089,475		(21,778)			5.250	4.369	MS	46,375	157,500	07/30/2014.	09/15/2024.
914402 WJ 7	University MD Rev Ser A			1	1FE	2,732,142	103.385	2,755,210	2,665,000	2,688,801		(30,777)			5.000	3.777	AO	33,313	133,250	07/30/2014.	10/01/2018.
914455 JF 8	Univ of Michigan MI Rev Gen Ser A			1	1FE	2,397,354	111.551	2,548,940	2,285,000	2,365,312		(22,768)			5.000	3.838	AO	28,563	114,250	07/30/2014.	04/01/2024.
914455 JH 4	Univ of Michigan MI Rev Gen Ser A			1	1FE	1,285,583	111.416	1,320,280	1,185,000	1,222,574		(10,627)			5.000	3.950	AO	14,813	59,250	05/20/2009.	04/01/2025.
914460 GF 1	University MN Rev Ser A				1FE	2,075,744	103.955	1,881,586	1,810,000	1,854,305		(47,364)			5.000	2.281	JD	7,542	90,500	02/02/2011.	12/01/2016.
914713 E9 9	University NC Chapel Hill Rev Ser A			1	1FE	1,609,436	114.404	1,716,060	1,500,000	1,582,282		(19,284)			5.000	3.489	JD	6,250	75,000	07/30/2014.	12/01/2022.
915115 X7 9	University TX Perm Univ Fd Rev Ref Ser B				1FE	5,843,350	124.457	6,527,770	5,245,000	5,578,826		(37,074)			5.250	4.250	JJ	137,681	275,363	09/13/2007.	07/01/2023.
915115 Y3 7	University TX Perm Univ Fd Rev Ref Ser B				1FE	15,758,776	130.685	17,864,640	13,670,000	15,201,020		(75,305)			5.250	4.210	JJ	358,838	717,675	05/03/2007.	07/01/2030.
915137 3Z 4	University TX Rev Fin Sys Ser B08152018				1FE	10,927,758	110.327	11,032,700	10,000,000	10,560,505		(203,376)			5.000	2.769	FA	188,889	500,000	07/30/2014.	08/15/2018.
915137 F3 2	University TX Rev Sys Ser F			1	1FE	4,039,582	104.693	3,920,753	3,745,000	3,784,029		(33,359)			5.000	4.040	FA	70,739	187,250	01/22/2007.	08/15/2019.
915137 K2 8	University TX Rev Fin Sys Ser C				1FE	5,256,753	118.935	5,976,484	5,025,000	5,136,044		(16,977)			5.000	4.550	FA	94,917	251,250	08/22/2007.	08/15/2021.
915137 K3 6	University TX Rev Ref Fin Sys Ser C				1FE	8,211,407	120.890	9,205,774	7,615,000	7,928,200		(40,124)			5.000	4.280	FA	143,839	380,750	10/16/2007.	08/15/2022.
915137 ZS 5	University TX Rev Fin Sys Ser B			1	1FE	10,431,700	102.798	10,279,800	10,000,000	10,032,026		(49,736)			5.000	4.472	FA	188,889	500,000	04/21/2006.	08/15/2023.
91754R MA 2	Utah St Brd Regents Rev Ref Student Fee			2	1FE	5,084,841	123.926	5,706,792	4,605,000	4,955,537		(17,524)			5.000	4.281	AO	57,563	230,250	05/03/2007.	04/01/2030.
91754R MN 4	Utah St Brd Regents Rev Ref Student Fee			2	1FE	3,717,461	122.344	4,129,110	3,375,000	3,611,135		(14,404)			5.000	4.261	AO	42,188	168,750	05/03/2007.	04/01/2028.
917565 FP 3	Utah Tran Auth Sales Tax Rev Ref Sub Ser			2	1FE	8,168,960	121.382	9,710,560	8,000,000	8,104,509		(7,138)			5.000	4.810	JD	17,778	400,000	04/03/2008.	06/15/2024.
917565 FQ 1	Utah Tran Auth Sales Tax Rev Ref Sub Ser			2	1FE	10,130,583	123.679	11,514,515	9,310,000	9,882,450		(33,988)			5.000	4.355	JD	20,689	465,500	05/31/2007.	06/15/2028.
917565 LB 7	Utah Tran Auth Sales Tax Rev Bld Amer Bd			2	1FE	10,492,600	125.415	12,541,500	10,000,000	10,446,250		1,238			5.937	5.593	JD	26,387	593,700	01/21/2010.	06/15/2039.
928172 NM 3	Virginia St Pub Bldg Auth Rev Pub Facs			1	1FE	533,460	102.649	513,245	500,000	502,366		(3,924)			5.000	4.171	FA	10,417	25,000	08/10/2006.	08/01/2020.
92817L DT 7	Virginia St Res Clean Wtr Rev St Revolvi				1FE	3,111,081	107.442	3,121,190	2,905,000	2,946,693		(22,521)			5.000	4.140	AO	36,313	145,250	07/11/2007.	10/01/2017.
930876 BC 0	Wake Cnty NC Rev Ltd Oblig Hammond Rd De			1	1FE	2,072,044	112.489	2,249,780	2,000,000	2,052,420		(13,998)			5.000	4.169	JD	8,333	100,000	07/30/2014.	06/01/2025.
930876 BU 0	Wake Cnty NC Rev Pub Imp			1	1FE	1,100,464	115.127	1,151,270	1,000,000	1,061,291		(14,092)			5.000	3.350	JJ	25,000	50,000	02/18/2013.	01/01/2021.
930876 BW 6	Wake Cnty NC Rev Pub Imp			1	1FE	5,374,044	115.127	5,704,543	4,955,000	5,232,207		(63,513)			5.000	3.489	JJ	123,875	247,750	07/30/2014.	01/01/2023.
93978H NZ 4	Washington St Hlth Care Facs Ref-Multica			1	1FE	5,783,800	118.234	5,911,700	5,000,000	5,739,795		(44,005)			5.000	3.201	FA	94,444	73,611	04/17/2015.	08/15/2030.
93978H PA 7	Washington St Hlth Care Facs Ref-Multica			1	1FE	5,755,400	117.773	5,888,650	5,000,000	5,713,103		(42,297)			5.000	3.261	FA	94,444	73,611	04/17/2015.	08/15/2031.
940093 Q6 7	Washington St Univ Rev Taxable Student F				1FE	750,000	103.326	774,945	750,000	750,000					5.800	5.800	AO	10,875	43,500	02/18/2013.	10/01/2016.
944514 TH 1	Wayne Cnty MI Arpt Auth Rev AMT Ref Ser			1	1FE	6,131,154	112.727	6,369,076	5,650,000	6,122,720		(8,434)			5.000	3.970	JD	59,639		09/23/2015.	12/01/2031.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
944514 TJ 7	Wayne Cnty MI Arpt Auth Rev Ref Ser F			1	1FE	4,049,850	112.281	4,210,538	3,750,000	4,044,602		(5,248)			5.000	4.030	JD	39,583		09/23/2015.	12/01/2032.
977100 BZ 8	Wisconsin St Gen Rev Ser A			1	1FE	10,757,713	113.466	12,333,754	10,870,000	10,776,008		3,072			5.750	5.830	MN	104,171	625,025	03/26/2009.	05/01/2033.
97710B RY 0	Wisconsin St Hlth & Ed Fac Rev Aurora HI			1	1FE	7,405,669	114.137	8,543,154	7,485,000	7,421,424		3,153			5.500	5.591	AO	86,909	411,675	02/10/2010.	04/15/2029.
97710B SU 7	Wisconsin St Hlth & Ed Fac Rev Ascension			1	1FE	7,203,911	112.911	8,073,137	7,150,000	7,174,503		(21,641)			5.000	4.902	MN	45,681	357,500	03/11/2010.	11/15/2033.
977123 YK 8	Wisconsin St Trans Rev Bld Amer Bd Ser B			1	1FE	5,000,000	108.893	5,444,650	5,000,000	5,000,000					5.287	5.287	JJ	132,175	264,350	02/18/2013.	07/01/2024.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						1,888,477,698	XXX	2,038,825,604	1,781,687,876	1,845,445,859	0	(7,528,413)	0	0	XXX	XXX	XXX	26,953,248	81,646,529	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																					
3128F2 EB 7	FHLMC Gold PC Pool #D62830			2	1	10,267	103.029	10,859	10,540	10,347		11			7.000	7.661	MON	61	738	08/01/1995.	08/15/2025.
3128F2 FX 8	FHLMC Gold PC Pool #D62882			2	1	50,815	102.353	53,396	52,168	51,204		53			7.000	7.679	MON	304	3,652	08/01/1995.	08/15/2025.
3128NE A5 9	FHLMC Pool #1A0028			2	1	586,525	106.180	616,890	580,988	584,454		(1,903)			2.915	2.825	MON	1,411	16,703	11/10/2006.	10/25/2035.
312903 HR 1	FHLMC REMIC Ser 113-C			2	1	98,044	108.822	105,312	96,775	97,060		(111)			8.500	7.863	MON	366	8,226	02/24/1997.	05/15/2021.
312905 E4 0	FHLMC REMIC Ser 1085 Cl G			2	1	30,031	108.407	32,743	30,204	30,053		8			8.500	8.786	MON	214	2,567	02/18/2013.	05/15/2021.
312905 YJ 5	FHLMC REMIC Ser 1077-E			2	1	96,017	111.601	101,557	91,001	93,956		(372)			9.000	6.750	MON	683	8,190	02/24/1997.	05/15/2021.
312906 E5 5	FHLMC REMIC Ser 1116-XA			2	1	32,600	109.578	37,119	33,875	33,453		37			8.400	9.269	MON	237	2,845	06/24/1991.	08/15/2021.
312913 ZE 9	FHLMC REMIC Ser 1437-HD			2	1	120,378	110.024	129,121	117,357	118,819		(120)			7.000	6.315	MON	685	8,215	09/05/2001.	12/15/2022.
312915 UF 6	FHLMC REMIC Ser 1504 Z			2	1	861,702	110.906	929,074	837,711	849,240		(928)			7.000	6.312	MON	4,887	58,640	02/26/2002.	05/15/2023.
31292G PB 6	FHLMC Gold PC Pool #C00418			2	1	4,889	108.334	5,439	5,020	4,916		4			7.000	7.939	MON	29	351	07/26/1995.	08/15/2025.
3132GK ZN 9	FHLMC Pool #Q04649			2	1	49,255,799	103.124	48,870,638	47,390,123	49,197,020		(17,385)			3.500	2.601	MON	138,221	1,658,654	02/18/2013.	11/15/2041.
3132GL XT 6	FGLMC Pool #Q05490			2	1	25,680,628	103.123	25,483,072	24,711,385	25,643,114		(12,004)			3.500	2.805	MON	72,075	864,898	02/18/2013.	01/15/2042.
3132GR AS 0	FGLMC Pool #Q06017			2	1	26,588,457	103.066	26,367,398	25,582,998	26,551,155		(12,177)			3.500	2.775	MON	74,617	895,405	02/18/2013.	02/15/2042.
3132GT GV 3	FHLMC Pool #Q08012			2	1	26,023,334	103.066	25,810,785	25,042,944	25,980,940		(12,316)			3.500	2.888	MON	73,042	876,503	02/18/2013.	04/15/2042.
31335G EC 5	FHLMC Gold PC Pool #C80131			2	1	98,149	112.794	113,310	100,457	98,889		94			6.000	6.607	MON	502	6,027	03/26/1999.	03/15/2024.
31339D KD 9	FHLMC REMIC Ser 2415 CE			2	1	195,855	101.849	193,196	189,690	189,900		(435)			5.500	4.925	MON	869	10,433	11/25/2003.	02/15/2017.
3133T3 KF 4	FHLMC REMIC Ser 1628-KZ			2	1	373,973	109.351	389,251	355,966	363,037		(491)			6.250	5.357	MON	1,854	22,248	09/23/2002.	12/15/2023.
3133T3 Q2 7	FHLMC REMIC Ser 1674-Z			2	1	651,646	109.782	691,456	629,847	639,852		(663)			6.750	6.001	MON	3,543	42,515	11/02/2001.	02/15/2024.
3133T3 X8 6	FHLMC REMIC Ser 1683 Z			2	1	1,057,751	113.873	1,196,977	1,051,155	1,052,261		(248)			6.500	6.427	MON	5,694	68,325	11/13/2001.	02/15/2024.
3133T6 M4 0	FHLMC REMIC Ser 1837-Z			2	1	368,186	113.873	406,682	357,136	362,739		(280)			6.500	5.834	MON	1,934	23,214	07/23/2002.	04/15/2026.
3133TA CQ 3	FHLMC REMIC Ser 1967-BA			2	1	135,988	113.604	149,682	131,757	133,460		(88)			7.000	6.381	MON	769	9,223	10/29/1998.	06/17/2027.
3133TC 6P 8	FHLMC Structured Ser 2008 M			2	1	1,304,570	114.669	1,440,753	1,256,447	1,284,567		(921)			7.000	6.011	MON	7,329	87,951	10/30/2002.	11/20/2027.
3133TD 6W 1	FHLMC Structured Ser T-10 A5 PT			2	1	480	100.000	478	478	476					6.410	6.388	MON	3	31	03/22/1999.	05/25/2029.
3133TH RV 1	FHLMC REMIC Ser 2120 Cl PC			2	1	1,686,686	105.814	1,790,090	1,691,727	1,687,084		157			6.000	6.111	MON	8,459	101,504	02/18/2013.	01/15/2019.
31340Y GR 4	FHLMC REMIC Ser 22-C			2	1	15,804	104.709	15,970	15,252	15,246		(37)			9.500	8.724	MON	64	1,449	04/15/1991.	04/15/2020.
31342A P4 5	FHLMC Pool #780443			2	1	1,070,886	105.266	1,128,427	1,071,975	1,070,661		218			2.219	2.194	MON	1,982	23,596	05/03/2006.	03/25/2033.
31356B CJ 7	FHLMC Gold PC Pool #D49973			2	1	43,653	112.294	54,770	48,774	45,283		153			6.000	9.154	MON	244	2,926	05/02/1995.	03/15/2024.
31358E MW 9	FNMA REMIC Ser 1990-64Z			2	1	113,371	111.442	112,560	101,003	106,022		(611)			10.000	5.959	MON	842	10,100	01/25/1996.	06/25/2020.
31358E RK 0	FNMA REMIC Ser 1990-72B			2	1	71,360	109.772	80,226	73,084	72,310		39			9.000	9.510	MON	548	6,578	05/23/1990.	07/25/2020.
31358E XG 2	FNMA REMIC Ser 1990-83A			2	1	56,079	110.131	61,955	56,255	55,947		(4)			9.250	9.372	MON	434	5,204	07/03/1990.	07/25/2020.
31358G PP 6	FNMA REMIC Ser 1991-39J			2	1	49,578	110.795	51,038	46,065	47,222		(122)			9.000	7.105	MON	345	4,146	11/09/1995.	05/25/2021.
31358G X4 4	FNMA REMIC Ser 1991-56G			2	1	30,423	109.786	34,009	30,978	30,691		10			8.600	9.016	MON	222	2,664	04/22/1991.	06/25/2021.
31358H GT 6	FNMA REMIC Ser 1991-73A			2	1	17,281	109.698	19,735	17,990	17,741		12			8.000	8.778	MON	120	1,439	05/23/1991.	07/25/2021.
31358H XU 4	FNMA REMIC Ser 1991-92Z			2	1	88,111	106.090	89,719	84,569	85,400		(126)			8.500	7.486	MON	599	7,188	09/27/1995.	07/25/2021.
31358M P4 0	FNMA REMIC Ser 1992-71X			2	1	155,665	114.172	170,835	149,629	151,296		(164)			8.250	7.417	MON	1,029	12,345	12/01/1995.	05/25/2022.
31358M WZ 3	FNMA REMIC Ser 1992-49 Cl L			2	1	113,927	109.640	127,069	115,898	114,156		85			7.000	7.703	MON	676	8,113	02/18/2013.	04/25/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
31358N 5B 4	FNMA REMIC Ser 1992-124 PZ			2	1	164,700	109.691	175,597	160,083	161,786		(172)			7.000	6.257	MON	934	11,206	08/30/2001.	07/25/2022.
31359B DN 4	FNMA REMIC Ser 1993-115G			2	1	32,616	107.735	35,657	33,097	32,785		11			5.500	5.842	MON	152	1,820	03/22/1999.	07/25/2023.
31359B ZK 6	FNMA REMIC Ser 1993-119GA			2	1	385,687	107.792	421,271	390,817	388,162		55			6.500	6.710	MON	2,117	25,403	06/17/1993.	07/25/2023.
31359K 2K 2	FNMA REMIC Ser 1996-M7 Cl Z			2	1	80,373	99.983	82,841	82,855	80,915		62			6.640	7.153	MON	458	5,502	03/23/2001.	05/17/2036.
31359Q LQ 5	FNMA REMIC Ser 1997-63 ZA			2	1	1,163,499	114.272	1,356,274	1,186,882	1,171,882		511			6.500	7.004	MON	6,429	77,147	11/28/2001.	09/18/2027.
31359V BH 5	FNMA REMIC Ser 1998-73 Cl MZ			2	1	307,210	103.390	309,795	299,636	303,947		(64)			6.300	5.928	MON	1,573	18,877	09/25/2002.	10/17/2038.
313602 3E 2	FNMA REMIC Ser 1989-67D			2	1	47,530	106.163	50,626	47,687	47,425		(4)			9.000	9.128	MON	358	4,292	09/14/1989.	10/25/2019.
313602 W4 2	FNMA REMIC Ser 1989-62G			2	1	37,337	107.582	41,747	38,805	38,333		38			8.600	9.292	MON	278	3,337	08/30/1989.	10/25/2019.
313603 2H 4	FNMA REMIC Ser 1990-35E			2	1	18,740	110.596	20,744	18,756	18,658		(2)			9.500	9.593	MON	148	1,782	02/23/1990.	04/25/2020.
313603 5J 7	FNMA REMIC Ser 1990-41D			2	1	319,471	109.961	321,929	292,767	302,551		(1,413)			9.500	6.671	MON	2,318	27,813	02/24/1997.	04/25/2020.
313603 GW 6	FNMA REMIC Ser 1989-86E			2	1	14,584	107.821	16,227	15,050	14,883		13			8.750	9.367	MON	110	1,317	08/21/1990.	11/25/2019.
313603 JJ 2	FNMA REMIC Ser 1989-90E			2	1	20,617	109.080	22,654	20,768	20,661		(2)			8.700	8.805	MON	151	1,807	01/11/1996.	12/25/2019.
313603 QH 8	FNMA REMIC Ser 1990-1D			2	1	8,540	108.961	9,459	8,681	8,613		2			8.800	9.135	MON	64	764	11/16/1990.	01/25/2020.
313603 TW 2	FNMA REMIC Ser 1990-4Z			2	1	295,770	109.812	295,371	268,978	274,960		(1,127)			9.350	7.385	MON	2,096	25,149	11/10/1995.	01/25/2020.
31373U ZC 4	FNMA Pool #304139			2	1	8,009	102.281	7,806	7,632	7,890		(18)			9.000	7.491	MON	57	687	06/02/1995.	01/25/2025.
31377H VB 5	FNMA DUS Pool #377810			2	1	1,904	101.398	1,967	1,940	1,908		1			7.500	8.184	MON	12	146	08/29/1997.	05/25/2027.
31377M AP 6	FNMA DUS Pool #380814			2	1	1,029,692	106.331	1,020,126	959,387	975,751		(4,836)			6.030	5.013	MON	4,821	57,851	11/14/2003.	12/25/2019.
31377T BE 5	FNMA DUS Pool #386237			2	1	1,072,985	105.825	1,088,213	1,028,318	1,036,316		(3,136)			4.950	4.353	MON	4,242	50,902	06/17/2003.	06/25/2019.
3137A2 NK 3	FHLMC REMIC Ser 3756 Cl PB			2	1	5,726,250	106.396	6,383,748	6,000,000	5,857,308		38,576			4.000	4.661	MON	20,000	240,000	03/30/2011.	12/15/2037.
3137A3 HS 1	FHLMC REMIC Ser 3751 Cl MC			2	1	5,332,967	102.795	5,472,181	5,323,382	5,320,079		(3,196)			4.000	3.929	MON	17,745	212,935	02/18/2013.	07/15/2037.
3137A5 R7 1	FHLMC REMIC Ser 3786 Cl EB			2	1	3,099,734	103.792	3,151,621	3,036,489	3,053,561		(11,190)			4.000	3.625	MON	10,122	121,460	02/18/2013.	08/15/2035.
31381L NY 9	FNMA Pool #464007			2	1	2,902,864	121.627	2,758,668	2,268,140	2,866,689		(36,175)			6.650	2.388	MON	12,569	100,554	04/17/2015.	01/25/2028.
3138MC 3U 6	FNMA Pool #AP8910			2	1	7,842,654	103.335	8,023,928	7,765,004	7,839,417		(808)			3.500	3.316	MON	22,648	271,775	06/21/2013.	10/25/2042.
3138W9 GP 9	FNMA Pool #AS0205			2	1	2,428,345	100.263	2,567,525	2,560,785	2,433,870		1,923			3.000	3.614	MON	6,402	76,824	08/20/2013.	08/25/2043.
3138W9 KQ 2	FNMA Pool #AS0302			2	1	11,818,031	100.201	12,487,680	12,462,580	11,846,309		9,566			3.000	3.585	MON	31,156	373,877	08/20/2013.	08/25/2043.
3138W9 LM 0	FNMA Pool #AS0331			2	1	3,741,057	100.205	3,953,187	3,945,092	3,750,298		3,370			3.000	3.567	MON	9,863	118,353	08/20/2013.	08/25/2043.
3138WE NA 3	FNMA Pool #AS4884			2	1	75,415,229	100.087	74,704,464	74,639,676	75,410,498		(4,731)			3.000	2.922	MON	186,599	186,599	11/12/2015.	05/25/2045.
3138WE RA 9	FNMA Pool #AS4980			2	1	56,842,650	100.087	56,600,685	56,551,598	56,836,738		(5,911)			3.000	2.957	MON	141,379	789,987	09/29/2015.	05/25/2045.
3138WE VB 2	FNMA Pool #AS5109			2	1	49,842,740	103.249	49,729,132	48,164,508	49,817,438		(25,302)			3.500	3.150	MON	140,480	842,879	06/04/2015.	06/25/2045.
3138WF B6 2	FNMA Pool #AS5460			2	1	53,602,816	103.287	53,131,503	51,440,699	53,583,237		(19,578)			3.500	3.098	MON	150,035	450,106	08/21/2015.	07/25/2045.
3138WF NY 8	FNMA Pool #AS5806			2	1	24,948,508	100.087	24,755,487	24,734,018	24,946,039		(2,469)			3.000	2.935	MON	61,835	185,505	08/21/2015.	09/25/2045.
3138WW BR 9	FNMA Pool #AT8147			2	1	5,945,189	100.197	6,150,051	6,137,960	5,950,964		(641)			3.000	3.522	MON	15,345	184,139	08/02/2013.	07/25/2043.
3138X0 Y2 8	FNMA Pool #AU1628			2	1	5,671,356	100.209	5,993,150	5,980,668	5,684,678		4,503			3.000	3.599	MON	14,952	179,420	08/20/2013.	07/25/2043.
3138X0 Y5 1	FNMA Pool #AU1631			2	1	5,096,606	100.209	5,272,869	5,261,862	5,103,988		2,503			3.000	3.351	MON	13,155	157,856	08/02/2013.	07/25/2043.
3138X0 Y6 9	FNMA Pool #AU1632			2	1	26,113,974	100.209	27,398,602	27,341,431	26,167,424		18,625			3.000	3.513	MON	68,354	820,243	08/20/2013.	07/25/2043.
3138X2 VU 5	FNMA Pool #AU3326			2	1	17,027,415	103.332	17,420,596	16,858,827	17,013,797		(5,469)			3.500	3.422	MON	49,172	590,059	06/21/2013.	07/25/2043.
3138X3 CJ 9	FNMA Pool #AU3672			2	1	926,299	104.017	953,973	917,128	925,634		(207)			3.500	3.411	MON	2,675	32,100	06/21/2013.	07/25/2043.
3138X3 EJ 7	FNMA Pool #AU3736			2	1	20,917,788	100.205	21,640,311	21,596,039	20,948,171		10,317			3.000	3.348	MON	53,990	647,881	08/02/2013.	08/25/2043.
3138YH U2 4	FNMA Pool #AY4200			2	1	32,324,634	100.087	32,171,726	32,143,825	32,321,036		(3,599)			3.000	2.943	MON	80,360	482,157	05/20/2015.	05/25/2045.
3138YP A2 8	FNMA Pool #AY9024			2	1	29,363,111	100.087	28,927,565	28,902,478	29,355,387		(7,724)			3.000	2.822	MON	72,256	505,793	04/30/2015.	05/25/2045.
3138YY DT 7	FNMA Pool #AZ6413			2	1	1,015,465	100.087	998,176	997,310	1,015,365		(100)			3.000	2.866	MON	2,493	2,493	11/12/2015.	11/25/2045.
313920 XA 3	FNMA REMIC Ser 2001-47 ZK			2	1	194,043	114.383	214,685	187,690	190,894		12			6.500	5.499	MON	1,017	12,200	11/14/2002.	09/25/2031.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Desig-nation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
313920 XZ 8	FNMA REMIC Ser 2001-W2 Cl AF6			2	1	146,865	107.310	158,542	147,743	148,345		(69)			6.589	6.528	MON	811	9,735	12/19/2001.	10/25/2031.
31392E 6A 3	FNMA REMIC Ser 2002-67 Cl AN			2	1	608,948	102.362	624,587	610,174	608,422		(118)			5.000	4.994	MON	2,542	30,508	02/18/2013.	11/25/2017.
31392E FL 9	FNMA REMIC Ser 2002-55 Cl GC			2	1	144,766	101.744	142,610	140,166	140,335		(375)			5.500	4.798	MON	642	7,709	01/06/2004.	09/25/2017.
31392E SX 9	FNMA REMIC Ser 2002-59 Cl B			2	1	36,604	101.811	35,845	35,207	35,397		(164)			5.500	4.207	MON	161	1,936	12/17/2003.	09/25/2017.
31392R YX 3	FHLMC REMIC Ser 2489 Cl PE			2	1	1,058,759	113.788	1,211,223	1,064,456	1,059,691		14			6.000	6.177	MON	5,322	63,867	02/18/2013.	08/15/2032.
31392T WT 0	FHLMC REMIC Ser 2478 JF			2	1	307,375	109.487	323,107	295,109	298,669		(268)			6.000	5.216	MON	1,476	17,706	09/24/2002.	08/15/2022.
31392U KL 7	FHLMC REMIC Ser 2504 N			2	1	104,689	102.936	105,472	102,463	102,608		(157)			5.500	5.066	MON	470	5,635	09/25/2002.	09/15/2017.
31392U MQ 4	FHLMC REMIC Ser 2503 BH			2	1	259,326	102.805	258,158	251,116	251,619		(457)			5.500	4.988	MON	1,151	13,811	10/30/2002.	09/15/2017.
31392U RH 9	FHLMC REMIC Ser 2501 AN			2	1	231,362	101.646	228,582	224,880	225,349		(406)			5.500	4.930	MON	1,031	12,369	01/07/2004.	09/15/2017.
31393A 2V 8	FNMA REMIC Ser 2003-38 Cl MP			2	1	1,914,126	108.579	2,032,613	1,872,006	1,878,089		(772)			5.500	5.235	MON	8,580	102,960	04/01/2003.	05/25/2023.
31393B T4 7	FNMA REMIC Tr Ser 2003-W6 1A41			2	1	2,550,201	111.047	2,809,961	2,530,432	2,537,108		(90)			5.398	5.280	MON	11,383	136,593	04/23/2003.	10/25/2042.
31394W CK 2	FHLMC REMIC Ser 2773 Cl CD			2	1	539,419	105.556	628,389	595,315	569,491		1,548			4.500	6.414	MON	2,232	26,789	02/18/2013.	04/15/2024.
31395G C3 4	FHLMC REMIC Ser 2852 Cl NY			2	1	2,953,086	100.585	3,017,938	3,000,394	2,986,735		10,701			5.000	5.910	MON	12,502	150,020	02/18/2013.	09/15/2033.
31396J NC 5	FHLMC REMIC Ser 3131 Cl MD			2	1	2,245,107	101.821	2,304,664	2,263,438	2,255,160		2,572			5.500	5.907	MON	10,374	124,489	02/18/2013.	01/15/2035.
31397S KV 5	FNMA REMIC Ser 2011-30 Cl LC			2	1	7,834,114	104.688	8,314,305	7,941,970	7,886,697		16,253			3.500	3.723	MON	23,164	277,969	02/18/2013.	12/25/2036.
31403A WY 7	FNMA Pool #743263			2	1	120,359	104.766	135,222	129,071	126,038		679			3.500	5.262	MON	376	4,517	10/17/2003.	10/25/2018.
31408G KD 8	FNMA Pool #850892			2	1	444,214	110.586	491,236	444,214	444,214					5.000	5.023	MON	1,851	22,211	12/28/2005.	10/01/2035.
31408J BM 2	FNMA Pool #852444			2	1	536,673	110.141	591,094	536,673	536,673					5.000	5.023	MON	2,236	26,834	01/27/2006.	10/01/2035.
31409Y L6 2	FNMA Pool #882449			2	1	241,206	109.986	265,292	241,206	241,206					5.000	5.023	MON	1,005	12,060	04/27/2006.	01/25/2036.
3140E2 4V 0	FNMA Pool #AZ9835			2	1	24,740,387	100.087	24,548,976	24,527,686	24,738,032		(2,355)			3.000	2.926	MON	61,319	183,958	08/21/2015.	09/25/2045.
3140E6 WA 6	FNMA Pool #BA2440			2	1	12,195,318	100.087	11,987,690	11,977,294	12,194,122		(1,196)			3.000	2.866	MON	29,943	29,943	11/12/2015.	11/25/2045.
3140E8 FP 8	FNMA Pool #BA3773			2	1	17,278,551	100.087	16,984,380	16,969,650	17,276,859		(1,692)			3.000	2.866	MON	42,424	42,424	11/12/2015.	11/25/2045.
31412W TB 2	FNMA Pool #937146			2	1	109,089	114.285	122,377	107,081	109,021		3			6.500	5.431	MON	580	6,960	05/23/2007.	05/25/2037.
31413H G3 6	FNMA Pool #945818			2	1	919,208	109.433	1,002,474	916,059	918,887		(33)			6.000	5.744	MON	4,580	54,964	10/25/2007.	07/25/2037.
31417D LN 1	FNMA Pool #AB6632			2	1	25,484,633	103.352	25,174,530	24,358,072	25,478,127		(6,506)			3.500	3.113	MON	71,044	71,044	10/20/2015.	10/25/2042.
31417G ZX 7	FNMA Pool #AB9757			2	1	135,584,263	103.301	138,673,167	134,241,844	135,519,492		(16,927)			3.500	3.353	MON	391,539	4,698,465	06/21/2013.	06/25/2043.
31418B SY 3	FNMA Pool # MA2334			2	1	14,935,242	103.249	14,933,895	14,464,031	14,930,089		(5,153)			3.500	3.157	MON	42,187	168,747	07/22/2015.	07/25/2045.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						843,811,787	XXX	850,117,737	832,226,299	843,492,691	0	(113,379)	0	0	XXX	XXX	XXX	2,346,738	19,068,026	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 Cl Z			2	1	1,544,008	98.852	1,421,020	1,437,520	1,519,317		(4,334)			7.125	6.325	MON	8,535	102,423	05/13/2004.	01/17/2037.
2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities						1,544,008	XXX	1,421,020	1,437,520	1,519,317	0	(4,334)	0	0	XXX	XXX	XXX	8,535	102,423	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																					
033896 HU 8	Anderson IN Sch Bldg Corp Rev LBASS Ref			1	1FE	11,981,170	110.563	12,388,584	11,205,000	11,428,961		(67,630)			5.000	4.291	JJ	258,338	560,250	03/27/2006.	01/15/2022.
143294 DY 9	Carmel IN Redev Auth Cnty Rev LBASS Opt			1	1FE	4,696,733	102.237	4,605,777	4,505,000	4,516,863		(22,955)			5.000	4.462	JJ	112,625	225,250	08/16/2006.	07/01/2023.
14329N BD 5	Carmel IN Redev Auth Rev LBASS Lease Ren			1	1FE	2,744,874	100.774	2,720,898	2,700,000	2,700,464		(5,417)			5.000	4.791	FA	56,250	135,000	12/07/2005.	02/01/2028.
14329N BE 3	Carmel IN Redev Auth Rev LBASS Lease Ren			1	1FE	8,536,318	100.774	8,475,093	8,410,000	8,411,305		(15,254)			5.000	4.811	FA	175,208	420,500	12/07/2005.	02/01/2029.
160131 CJ 5	Charleston Cty SC Sch Dist Rev LBASS Ed			1	1FE	5,056,350	104.001	5,200,050	5,000,000	5,006,145		(6,415)			5.000	4.861	JD	20,833	250,000	06/30/2006.	12/01/2025.
194301 HD 2	College Park GA Bus & Indl Rev LBASS Dev			1	1FE	3,959,022	102.971	3,768,739	3,660,000	3,682,718		(32,985)			5.250	4.291	MS	64,050	192,150	11/18/2005.	09/01/2021.
34073N 5X 4	Florida Hsng Fin Corp Rev LBASS AMT SF H			1	1FE	1,350,000	100.503	1,356,791	1,350,000	1,350,000					5.450	5.450	JJ	36,788	73,575	04/03/2008.	07/01/2023.
396066 DW 9	Greenville Cnty SC Sch Rev LBASS Dist BE			1	1FE	16,010,288	103.807	15,794,235	15,215,000	15,298,516		(87,571)			5.000	4.381	JD	63,396	760,750	03/22/2006.	12/01/2021.
396066 FV 9	Greenville Cnty SC Sch Rev LBASS Inst Pu			1	1FE	2,674,037	104.001	2,657,226	2,555,000	2,567,698		(13,307)			5.000	4.439	JD	10,646	127,750	05/24/2006.	12/01/2021.
396066 FW 7	Greenville Cnty SC Sch Rev LBASS Inst Pu			1	1FE	2,795,054	104.001	2,782,027	2,675,000	2,687,818		(13,430)			5.000	4.459	JD	11,146	133,750	05/24/2006.	12/01/2022.
396066 FX 5	Greenville Cnty SC Sch Rev LBASS Inst Pu			1	1FE	2,931,308	104.001	2,922,428	2,810,000	2,822,963		(13,580)			5.000	4.480	JD	11,708	140,500	05/24/2006.	12/01/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
396066 FY 3	Greenville Cnty SC Sch Rev LBASS Inst Pu			1	1FE	3,072,337	104.001	3,068,030	2,950,000	2,963,085		(13,705)			5.000	4.499	JD	12,292	147,500	05/24/2006.	12/01/2024.
396066 FZ 0	Greenville Cnty SC Sch Rev LBASS Inst Pu			1	1FE	3,202,492	104.001	3,203,231	3,080,000	3,093,114		(13,733)			5.000	4.520	JD	12,833	154,000	05/24/2006.	12/01/2025.
454624 UJ 4	Indiana Bd Bk Rev LBASS Spl Prog Hendric				1FE	2,598,870	117.655	2,759,010	2,345,000	2,458,635		(18,950)			5.250	4.211	AO	30,778	123,113	05/02/2007.	04/01/2021.
454624 UK 1	Indiana Bd Bk Rev LBASS Spl Prog Hendric				1FE	2,742,713	119.610	2,954,367	2,470,000	2,605,527		(18,556)			5.250	4.241	AO	32,419	129,675	05/02/2007.	04/01/2022.
454624 UQ 8	Indiana Bd Bk Rev LBASS Spl Prog Hendric			2	1FE	3,364,920	119.524	3,585,720	3,000,000	3,243,480		(16,471)			5.250	4.331	AO	39,375	157,500	05/02/2007.	04/01/2027.
454806 AU 4	Indiana St Hsg & Cmnty Dev Rev LBASS AMT			1	1FE	1,770,000	100.070	1,771,239	1,770,000	1,770,000					4.800	4.800	JJ	42,480	84,960	06/09/2006.	07/01/2021.
455066 HF 0	Indiana St Office Bldg Rev LBASS Com Fac				1FE	5,539,750	113.201	5,660,050	5,000,000	5,172,528		(44,877)			5.250	4.180	JJ	131,250	262,500	03/28/2006.	07/01/2019.
462590 JJ 0	Iowa Student Ln Liq Corp Rev LBASS AMT S			1	1FE	5,460,000	106.214	5,799,284	5,460,000	5,460,000					5.300	5.300	JD	24,115	289,380	11/10/2011.	12/01/2023.
462590 JK 7	Iowa Student Ln Liq Corp Rev LBASS AMT S			1	1FE	2,360,000	106.385	2,510,686	2,360,000	2,360,000					5.400	5.400	JD	10,620	127,440	11/10/2011.	12/01/2024.
462590 KB 5	Iowa Student Ln Liq Corp Rev LBASS AMT S				1FE	1,459,770	115.079	1,496,027	1,300,000	1,451,781		(7,989)			5.000	3.590	JD	5,417	35,750	05/06/2015.	12/01/2025.
462590 KC 3	Iowa Student Ln Liq Corp Rev LBASS AMT S			1	1FE	2,279,193	113.805	2,327,312	2,045,000	2,267,542		(11,651)			5.000	3.680	JD	8,521	56,238	05/06/2015.	12/01/2026.
462590 KE 9	Iowa Student Ln Liq Corp Rev LBASS AMT S			1	1FE	3,342,755	102.161	3,483,690	3,410,000	3,344,798		2,043			4.125	4.300	JD	11,722	77,364	05/06/2015.	12/01/2030.
462590 KF 6	Iowa Student Ln Liq Corp Rev LBASS AMT S			1	1FE	5,176,343	103.184	5,375,886	5,210,000	5,177,175		832			4.500	4.550	JD	19,538	128,948	05/06/2015.	12/01/2034.
46263R CQ 6	Indiana Pub Sch Bldg Ind Rev LBASS First			1	1FE	6,984,838	100.496	7,135,216	7,100,000	7,099,447		80,494			4.500	4.709	JJ	147,325	319,500	03/16/2006.	07/15/2027.
49151E XA 6	Kentucky St Ppty & Bldgs Rev LBASS Commn				1FE	5,990,017	107.154	6,054,201	5,650,000	5,718,740		(37,066)			5.000	4.270	AO	70,625	282,500	06/14/2007.	10/01/2017.
49151E XD 0	Kentucky St Ppty & Bldgs Rev LBASS Ref P				1FE	1,880,585	113.097	1,979,198	1,750,000	1,799,297		(11,898)			5.000	4.180	AO	21,875	87,500	02/25/2008.	10/01/2019.
49151E YE 7	Kentucky St Ppty & Bldgs Rev LBASS Ref P				1FE	27,651,518	117.174	30,547,262	26,070,000	26,792,414		(111,755)			5.000	4.434	FA	543,125	1,303,500	08/16/2007.	08/01/2021.
54627A DA 2	Louisiana Hsg Fin Agy Mtg Rev LBASS AMT			1	1FE	1,547,132	102.222	1,579,330	1,545,000	1,545,429		(1,236)			5.150	5.129	JD	6,631	79,568	02/07/2008.	06/01/2029.
57419P EL 9	Maryland St Cmnty Dev Rev LBASS AMT Admn			1	1FE	5,000,000	101.588	5,079,400	5,000,000	5,000,000					4.800	4.800	MS	80,000	240,000	08/16/2006.	09/01/2021.
57563R JC 4	Massachusetts Educ Fin Rev LBASS AMT Iss			1	1FE	4,465,000	107.707	4,809,118	4,465,000	4,465,000					5.700	5.700	JJ	127,253	254,505	02/04/2010.	01/01/2031.
587845 FQ 6	Mercer Cnty NJ Impt Auth Rev LBASS Bld A			1	1FE	1,645,000	108.025	1,777,011	1,645,000	1,645,000					5.450	5.450	FA	37,355	89,653	07/08/2009.	02/01/2024.
618027 AV 8	Morris Cnty NJ Impt Auth Lease LBASS Gtd				1FE	475,000	104.298	495,416	475,000	475,000					4.166	4.166	FA	7,476	19,789	02/02/2010.	08/15/2017.
658207 FY 6	North Carolina Hsg Fin Agy Rev LBASS AMT			1	1FE	4,156,386	101.513	4,288,924	4,225,000	4,175,046		(279)			5.100	5.230	JJ	107,738	215,475	02/14/2008.	07/01/2028.
658207 HG 3	North Carolina Hsg Fin Agy Rev LBASS AMT			1	1FE	7,925,188	102.897	8,170,022	7,940,000	7,929,758		640			5.100	5.115	JJ	202,470	404,940	01/31/2008.	07/01/2027.
67755C UN 7	Ohio St Bldg Auth Rev LBASS St Facs Adul	SD		1	1FE	10,652,894	109.701	11,249,838	10,255,000	10,360,922		(115,777)			5.250	4.760	AO	134,597	538,388	02/28/2008.	04/01/2023.
83712D PY 6	South Carolina St Hsg Fin Rev LBASS AMT			1	1FE	1,930,000	102.409	1,976,494	1,930,000	1,930,000					5.300	5.300	JJ	51,145	102,290	08/23/2007.	07/01/2023.
927781 PD 0	Virginia St Clg Bldg Auth Rev LBASS 21st			1	1FE	3,420,671	111.835	3,617,862	3,235,000	3,321,385		(25,788)			5.000	4.070	FA	67,396	161,750	07/30/2014.	02/01/2022.
927781 PG 3	Virginia St Clg Bldg Auth Rev LBASS 31st			1	1FE	4,086,061	111.835	4,395,116	3,930,000	3,999,575		(20,640)			5.000	4.380	FA	81,875	196,500	07/30/2014.	02/01/2024.
927781 TM 6	Virginia St Clg Bldg Auth Rev LBASS Bld			1	1FE	13,999,508	111.127	15,557,780	14,000,000	14,000,124		(10)			5.300	5.300	FA	309,167	742,000	02/18/2013.	02/01/2025.
928172 PH 2	Virginia St Pub Bldg Auth Rev LBASS Pub			1	1FE	9,255,464	102.649	9,248,675	9,010,000	9,083,342		(122,191)			5.000	3.578	FA	187,708	450,500	07/30/2014.	08/01/2020.
92817S CD 8	Virginia St Pub Sch Auth Rev LBASS Ser A			1	1FE	10,227,406	102.561	9,912,521	9,665,000	9,704,221		(64,999)			5.000	4.288	FA	201,354	483,250	04/19/2006.	08/01/2018.
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						226,396,965	XXX	234,539,764	218,375,000	220,885,816	0	(852,106)	0	0	XXX	XXX	XXX	3,587,463	10,765,451	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						2,960,230,458	XXX	3,124,904,125	2,833,726,695	2,911,343,683	0	(8,498,232)	0	0	XXX	XXX	XXX	32,895,984	111,582,429	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
000000 00 0	Steiner US Holdings Inc Term Ln First Ou				4Z	7,500,000	100.000	7,500,000	7,500,000	7,500,000					6.000	6.000	MJSD	28,750		12/09/2015.	12/09/2021.
000000 00 0	Steiner US Holdings Inc Term Ln Last Out				4Z	12,500,000	100.000	12,500,000	12,500,000	12,500,000					10.500	10.500	MJSD	83,854		12/09/2015.	12/09/2021.
0010EP A* 9	AEP Texas Priv Pl			2		5,000,000	99.223	4,961,162	5,000,000	5,000,000					2.610	2.610	AO	22,113	130,500	04/30/2014.	04/30/2019.
001192 AG 8	AGL Capital Corp Nt				2FE	4,647,986	107.568	4,625,403	4,300,000	4,644,630		(3,356)			5.250	2.901	FA	85,283		12/15/2015.	08/15/2019.
001192 AL 7	AGL Capital Corp Sr Nt			1	2FE	5,985,117	100.578	6,009,524	5,975,000	5,985,043		(75)			3.875	3.854	MN	27,655		12/10/2015.	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 AR 3	AT&T Inc Nt				2FE	52,020,860	110.325	57,369,052	52,000,000	52,008,926		(2,950)			5.800	5.793	FA	1,139,378	3,016,000	06/22/2009.	02/15/2019.
00206R AW 2	AT&T Inc Sr Nt				2FE	499,404	100.609	503,045	500,000	499,931		183			2.950	2.988	MN	1,885	14,750	02/18/2013.	05/15/2016.
00206R AY 8	AT&T Inc Sr Nt				2FE	2,494,175	100.661	2,516,523	2,500,000	2,498,927		1,693			2.400	2.470	FA	22,667	60,000	02/18/2013.	08/15/2016.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
00241Y AB 0	AVSC Holding (PSAV Presen) 1st Lien Term				4FE	11,873,054	96.000	11,426,975	11,903,099	11,426,975	(446,992)	912			4.500	4.579	JAJO	96,713		10/28/2015.	01/22/2021.
00287Y AJ 8	ABBVIE Inc Sr Nt				2FE	14,973,347	99.806	14,970,885	15,000,000	14,988,219		6,217			1.750	1.793	MN	40,104	262,500	08/09/2013.	11/06/2017.
00287Y AQ 2	ABBVIE Inc Sr Nt			1	2FE	5,989,500	98.694	5,921,610	6,000,000	5,990,059		559			3.600	3.621	MN	28,200	108,000	05/05/2015.	05/14/2025.
00287Y AT 6	ABBVIE Inc Sr Nt			1	2FE	3,983,600	98.995	3,959,784	4,000,000	3,985,560		1,960			2.500	2.588	MN	13,056	50,000	05/05/2015.	05/14/2020.
00817Y AL 2	Aetna Inc Sr Nt				2FE	8,061,274	99.623	8,059,525	8,090,000	8,078,440		6,038			1.500	1.578	MN	15,506	121,350	02/18/2013.	11/15/2017.
00913@ AA 2	Air Newco LLC 2nd Lien TL Nt 1				4FE	9,500,000	95.750	9,575,000	10,000,000	9,528,612		28,612			10.500	11.631	FMAN	122,500	638,750	04/15/2015.	02/13/2023.
00913M AF 4	Air Newco LLC 1st Lien TL Nt 1				4FE	2,625,200	97.000	2,567,267	2,646,667	2,567,267	(59,761)	1,827			6.500	6.701	FMAN	20,071	111,344	04/01/2015.	02/13/2022.
00915X BM 2	Air Products & Chemicals Inc MT Sr Nt Se				1FE	999,610	129.478	1,294,782	1,000,000	999,795		13			7.340	7.343	JD	3,262	73,400	02/18/2013.	06/15/2026.
010392 EW 4	Alabama Power Co Sr Nt Ser 07A				1FE	9,485,105	104.063	9,885,957	9,500,000	9,495,682		3,764			5.550	5.594	FA	219,688	527,250	02/18/2013.	02/01/2017.
01741R AE 2	Allegheny Technologies Inc Sr Nt			1	4FE	1,033,540	59.000	590,000	1,000,000	590,000	(428,798)	(3,329)			5.950	5.500	JJ	27,436	59,500	01/21/2011.	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.
018522 J# 0	Allete Inc 1st Mtg Bd				1FE	11,000,000	99.351	10,928,564	11,000,000	11,000,000					2.800	2.800	MS	82,989		09/24/2015.	09/15/2020.
01877K AB 9	Alliance Pipeline LP Sr Nt			2	2FE	984,477	108.078	1,031,634	954,527	964,083		(2,207)			6.996	6.497	JD	185	66,779	08/15/2002.	12/31/2019.
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.
02666Q D7 5	American Honda Fin Corp Nt				1FE	2,578,300	114.574	2,291,474	2,000,000	2,261,792		(90,539)			7.625	2.654	AO	38,125	152,500	05/16/2012.	10/01/2018.
02666Q G7 2	American Honda Fin Corp MT Nt				1FE	12,096,415	105.916	12,180,340	11,500,000	11,905,745		(78,645)			3.875	3.066	MS	123,785	445,625	07/08/2013.	09/21/2020.
02666Q J7 9	American Honda Fin Corp Sr Nt				1FE	15,628,210	105.292	15,793,860	15,000,000	15,455,070		(71,322)			3.800	3.215	MS	159,917	570,000	07/02/2013.	09/20/2021.
02932J AG 2	American Rock Salt Co 1st Lien Term Ln N				4FE	21,056,875	96.583	20,439,622	21,162,688	20,439,622	(136,737)	13,273			4.750	4.862	MJSD	30,715	1,019,189	11/06/2014.	05/20/2021.
03040W AK 1	American Water Cap Corp Sr Nt			1	1FE	7,968,080	104.967	8,397,392	8,000,000	7,973,360		2,718			3.850	3.898	MS	102,667	308,000	11/08/2013.	03/01/2024.
03040W AL 9	American Water Cap Corp Sr Nt			1	1FE	9,986,700	101.596	10,159,570	10,000,000	9,988,316		1,131			3.400	3.415	MS	113,333	356,056	08/11/2014.	03/01/2025.
031162 BM 1	Amgen Inc Sr Nt			1	2FE	11,030,360	104.188	11,200,156	10,750,000	10,961,040		(33,344)			3.875	3.488	MN	53,227	416,563	11/14/2013.	11/15/2021.
032511 AX 5	Anadarko Petroleum Corp Sr Nt				2FE	6,683,426	102.756	6,165,342	6,000,000	6,139,344		(193,736)			5.950	2.593	MS	105,117	357,000	02/18/2013.	09/15/2016.
032511 AY 3	Anadarko Petroleum Corp Sr Nt				2FE	10,423,200	96.386	9,638,590	10,000,000	10,379,623		(8,925)			6.450	6.124	MS	189,917	645,000	04/20/2010.	09/15/2036.
032511 BH 9	Anadarko Petroleum Corp Sr Nt				2FE	24,285,269	104.862	24,065,875	22,950,000	23,579,179		(270,552)			6.375	4.530	MS	430,791	1,233,563	09/29/2015.	09/15/2017.
03523T BE 7	Anheuser-Busch InBev WldwdInc Co Gtd Nt				1FE	29,984,186	115.594	34,678,050	30,000,000	29,993,852		1,779			7.750	7.758	JJ	1,072,083	2,325,000	07/30/2014.	01/15/2019.
03523T BH 0	Anheuser-Busch InBev WldwdInc Co Gtd Nt				1FE	41,926,732	115.605	48,553,974	42,000,000	41,964,729		7,688			6.875	6.900	MN	368,958	2,887,500	03/15/2011.	11/15/2019.
03523T BP 2	Anheuser-Busch InBev WldwdInc Sr Nt				1FE	9,253,600	96.208	9,620,840	10,000,000	9,437,548		75,417			2.500	3.469	JJ	115,278	250,000	06/26/2013.	07/15/2022.
044209 AF 1	Ashland Inc Nt			1	3FE	9,550,000	97.250	9,725,000	10,000,000	9,564,297		14,297			4.750	5.545	FA	179,444		09/24/2015.	08/15/2022.
05070G AE 8	Audatex NA Inc HY Sr Nt			1	4FE	13,279,700	100.750	12,765,025	12,670,000	12,765,025	(171,029)	(114,046)			6.000	4.898	JD	33,787	760,200	09/10/2014.	06/15/2021.
05348E AQ 2	AvalonBay Communities Inc Sr Nt			1	1FE	6,120,048	99.141	6,543,293	6,600,000	6,234,817		46,761			2.950	3.896	MS	57,328	194,700	06/21/2013.	09/15/2022.
05348E AV 1	AvalonBay Communities Inc Sr Nt				2FE	5,989,320	98.741	5,924,430	6,000,000	5,989,983		663			3.450	3.471	JD	17,250	113,850	05/06/2015.	06/01/2025.
05501T AC 3	TGGT Holdings (Azure) LLC 1st Lien Term				4FE	8,745,367	57.000	5,060,771	8,878,545	5,060,771	(2,954,943)	25,023			6.500	6.951	MON	25,649	736,725	11/26/2013.	11/18/2018.
05538B AH 8	BE Aerospace Inc Term Ln Nt 2				3FE	6,703,402	99.969	6,688,822	6,690,909	6,688,822	(14,114)	(466)			4.000	3.986	MJSD	50,170	118,950	10/01/2015.	11/21/2021.
05565E F# 7	BMW US Capital LLC Gtd Sr Nt Ser K			1		20,000,000	99.422	19,884,381	20,000,000	20,000,000					2.270	2.270	FA	174,033	454,000	02/13/2014.	02/13/2019.
05565E G* 0	BMW US Capital LLC Gtd Sr Nt Ser L			1		10,000,000	100.900	10,090,037	10,000,000	10,000,000					3.120	3.120	FA	119,600	312,000	02/13/2014.	02/13/2021.
05565S AA 2	Burlington Northern PTC Ser 2006-2			2	1FE	3,235,808	109.388	3,539,569	3,235,808	3,235,808					5.629	5.627	AO	45,536	182,144	02/18/2013.	04/01/2024.
05675# AA 7	BAIF US Renew Pwr Hldgs LLC Ln			5*		37,500,000	99.725	37,396,875	37,500,000	37,396,875	(103,125)				3.320	3.032	MJSD	38,036	876,846	03/20/2015.	08/19/2016.
058498 AR 7	Ball Corp Nt				3FE	6,180,000	102.000	6,120,000	6,000,000	6,120,000	(45,658)	(14,342)			5.000	4.485	MS	88,333	150,000	05/06/2015.	03/15/2022.
058498 AS 5	Ball Corp Sr Nt				3FE	7,437,500	95.375	7,630,000	8,000,000	7,417,885	(121,338)	45,475			4.000	4.879	MN	40,889	320,000	04/21/2015.	11/15/2023.
058498 AT 3	Ball Corp Sr Nt				3FE	3,541,250	102.250	3,578,750	3,500,000	3,540,937		(313)			5.250	5.093	JJ	94,938		11/16/2015.	07/01/2025.
06050T KN 1	Bank of America NA Sub Nt				1FE	3,269,729	104.028	3,120,825	3,000,000	3,125,176		(101,898)			5.300	1.778	MS	46,817	159,000	07/30/2014.	03/15/2017.
06051G EX 3	Bank of America Corp Nt				2FE	7,004,180	100.326	7,022,813	7,000,000	7,002,927		(915)			2.600	2.586	JJ	83,922	182,000	07/30/2014.	01/15/2019.
06051G FB 0	Bank of America Corp Sr Nt				2FE	9,992,700	103.285	10,328,500	10,000,000	9,993,906		626			4.125	4.134	JJ	182,188	412,500	01/15/2014.	01/22/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
071813 BD 0	Baxter Intl Sr Nt				2FE	1,999,093	100.404	2,008,086	2,000,000	1,999,756		231			1.850	1.862	JJ	17,061	37,000	02/18/2013.	01/15/2017.
07330M AB 3	Branch Banking & Trust Sr Nt			1	1FE	4,496,985	100.941	4,542,323	4,500,000	4,497,059		74			3.625	3.633	MS	47,578		09/09/2015.	09/16/2025.
075887 AU 3	Becton Dickinson & Co Sr Nt				2FE	2,378,551	108.004	2,192,481	2,030,000	2,223,759		(54,929)			5.000	2.054	MN	12,969	101,500	02/18/2013.	05/15/2019.
075887 AW 9	Becton Dickinson & Co Sr Nt				2FE	5,315,250	101.389	5,069,425	5,000,000	5,203,758		(39,075)			3.250	2.358	MN	22,118	162,500	01/28/2013.	11/12/2020.
075887 BB 4	Becton Dickinson & Co Sr Nt				2FE	1,999,504	100.503	2,010,056	2,000,000	1,999,888		129			1.750	1.757	MN	5,153	35,000	02/18/2013.	11/08/2016.
09062X AB 9	Biogen Inc Sr Nt				1FE	8,546,533	109.542	7,667,933	7,000,000	7,638,698		(283,133)			6.875	2.517	MS	160,417	481,250	02/18/2013.	03/01/2018.
09184# AA 3	Black Bear Holding LLC Sr Sec Nt				2FE	30,000,000	100.629	30,188,788	30,000,000	30,000,000					5.470	5.509	MJSD	4,558	1,641,000	02/18/2014.	02/18/2024.
092113 AH 2	Black Hills Corp Sr Nt			1	2FE	13,337,020	102.112	13,682,968	13,400,000	13,348,339		5,373			4.250	4.308	MN	49,040	569,500	11/14/2013.	11/30/2023.
096630 AB 4	Boardwalk Pipelines LLC Nt				2FE	6,034,293	100.630	5,584,987	5,550,000	5,893,681		(84,500)			5.750	3.936	MS	93,965	319,125	04/22/2014.	09/15/2019.
101137 AM 9	Boston Scientific Corp Sr Nt				2FE	9,995,400	100.526	10,052,560	10,000,000	9,997,621		823			2.650	2.659	AO	66,250	265,000	08/08/2013.	10/01/2018.
10138M AG 0	Bottling Group LLC Co Gtd Nt				1FE	8,492,811	101.124	8,595,574	8,500,000	8,499,645		1,390			5.500	5.517	AO	116,875	467,500	07/30/2014.	04/01/2016.
10513K AA 2	Branch Banking & Tr Sub Nt				1FE	4,993,801	102.985	5,149,260	5,000,000	4,999,182		1,110			5.625	5.649	MS	82,813	281,250	02/18/2013.	09/15/2016.
11283# AA 9	Brookfield Pwr New York Fin LP Sr Nt				2FE	1,048,410	98.913	989,127	1,000,000	1,037,817		(10,593)			5.450	3.440	JD	2,271	54,500	06/05/2015.	12/18/2017.
12189L AR 2	Burlington Northern Santa Fe Nt			1	1FE	4,135,217	102.438	4,097,512	4,000,000	4,117,590		(12,604)			3.750	3.329	AO	37,500	150,000	07/30/2014.	04/01/2024.
12189L AV 3	Burlington Northern Santa Fe Sr Nt	LS		1	2FE	11,944,080	96.147	11,537,628	12,000,000	11,948,166		4,086			3.000	3.054	AO	90,000	202,000	03/04/2015.	04/01/2025.
124857 AQ 6	CBS Corp Sr Nt			1	2FE	3,927,520	97.514	3,900,556	4,000,000	3,930,181		2,661			4.000	4.215	JJ	76,000		07/07/2015.	01/15/2026.
1248EP AZ 6	CCO Holdings LLC Sr Nt			1	3FE	7,820,425	100.125	7,839,788	7,830,000	7,818,031	(3,672)	1,278			5.125	5.138	FA	151,597	298,788	11/05/2015.	02/15/2023.
12543K AJ 3	Community Health Systems Inc Term Ln A N				3FE	3,148,069	98.167	3,105,885	3,163,889	3,105,885	(43,565)	1,380			2.662	2.738	FMAN	7,486	18,332	09/10/2015.	01/27/2019.
12543K AL 8	Community Health Systems Inc Term Ln F N				3FE	600,968	100.297	591,095	600,968	591,095	(9,873)				3.662	3.549	FMAN	2,075	12,649	05/29/2015.	12/31/2018.
12543K AM 6	Community Health Systems Inc Term Ln G N				3FE	5,054,234	97.219	4,928,542	5,069,535	4,928,542	(127,576)	1,884			4.250	4.345	FMAN	20,947	116,218	05/18/2015.	12/31/2019.
12543K AN 4	Community Health Systems Inc Term Ln H N				3FE	9,301,040	98.016	9,142,709	9,327,810	9,142,709	(160,954)	2,623			4.000	4.076	FMAN	36,275	203,139	05/18/2015.	01/27/2021.
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	1,001			2.902	2.793	MON	475	40,143	04/24/2013.	04/17/2020.
12632B AB 2	CPI International Inc Term Ln Nt 1				4FE	18,703,767	98.000	18,425,929	18,801,968	18,425,929	(131,294)	11,496			4.250	4.537	MON	4,439	446,444	11/18/2015.	11/17/2017.
126408 GM 9	CSX Corp Sr Nt				2FE	2,109,320	108.822	2,176,438	2,000,000	2,033,023		(13,735)			6.250	5.444	MS	36,806	125,000	08/07/2009.	03/15/2018.
126410 LM 9	CSX Transportation Inc Co Gtd Nt			2	1FE	1,973,904	114.117	2,252,556	1,973,904	1,973,904					6.251	6.250	JJ	56,896	123,389	02/18/2013.	01/15/2023.
126650 CL 2	CVS Health Corp Sr Nt			1	2FE	7,919,520	102.058	8,164,640	8,000,000	7,922,491		2,971			3.875	3.998	JJ	138,639		07/13/2015.	07/20/2025.
12670N AB 9	CWGS Term Ln Nt 5				3FE	18,315,857	98.938	18,303,438	18,500,000	18,303,438	(62,471)	27,307			5.750	5.484	MON	130,123	1,017,749	12/31/2015.	02/20/2020.
130789 T# 7	California Wtr Svc Co 1st Mtg Bd Ser JJJ			2	1	551,082	104.341	569,078	545,401	547,228		(658)			5.440	5.167	MN	4,945	29,670	04/20/2009.	05/01/2018.
131347 BY 1	Calpine Corp 1st Lien HY Nt			1	3FE	20,792,315	106.500	20,119,980	18,892,000	20,107,085	(35,858)	(464,682)			7.875	4.992	JJ	686,016	1,487,745	10/07/2014.	01/15/2023.
13134M BE 2	Calpine Corp Term Ln Nt 1				3FE	9,890,250	94.813	9,433,844	9,950,000	9,433,844	(460,345)	3,939			3.500	3.613	MJSD	1,935	185,138	07/23/2015.	05/27/2022.
134429 AV 1	Campbell Soup Co Sr Nt				1FE	998,119	102.251	1,022,512	1,000,000	999,321		425			3.050	3.096	JJ	14,064	30,500	02/18/2013.	07/15/2017.
140420 NB 2	Capital One Bank USA NA Sub Nt				2FE	9,428,700	97.858	9,785,770	10,000,000	9,541,294		54,384			3.375	4.125	FA	127,500	337,500	11/19/2013.	02/15/2023.
14042E 4A 5	Capital One NA Sr Nt			1	2FE	5,977,860	98.939	5,936,340	6,000,000	5,983,464		4,239			2.400	2.479	MS	46,400	144,000	09/02/2014.	09/05/2019.
14070K AB 7	Capstone Logistics Acq 1st Lien Term Ln				4FE	14,815,276	94.500	14,079,965	14,899,434	14,079,965	(741,270)	5,959			5.500	5.671	MON	43,250	290,204	11/09/2015.	10/07/2021.
144141 CZ 9	Carolina Pwr & Lt Co 1st Mtg Bd				1FE	10,300,900	109.850	10,984,950	10,000,000	10,111,067		(33,131)			5.300	4.902	JJ	244,389	530,000	06/12/2009.	01/15/2019.
149123 BM 2	Caterpillar Inc Sr Nt				1FE	499,579	102.844	514,219	500,000	499,920		124			5.700	5.727	FA	10,767	28,500	02/18/2013.	08/15/2016.
14912L 3K 5	Caterpillar Finl Svcs Corp MT Nt Ser F				1FE	7,286,972	107.170	7,505,115	7,003,000	7,071,755		(38,512)			5.850	5.226	MS	136,559	409,676	08/07/2009.	09/01/2017.
14912L 3U 3	Caterpillar Finl Svcs Corp Sr Nt				1FE	2,881,125	108.164	3,066,447	2,835,000	2,849,298		(5,740)			5.450	5.213	AO	32,618	154,508	08/12/2009.	04/15/2018.
14912L 4X 6	Caterpillar Finl Svcs Corp Sr Nt				1FE	12,926,281	100.612	12,944,779	12,866,000	12,876,003		(16,882)			2.050	1.915	FA	109,897	263,753	02/18/2013.	08/01/2016.
14987E AC 1	CCOH Safari LLC Hgh Yld Corp			1	3FE	9,026,625	100.250	9,022,500	9,000,000	9,017,750	(8,251)	(624)			5.750	5.706	FA	58,938		11/06/2015.	02/15/2026.
151020 AE 4	Celgene Corp Sr Nt				2FE	435,659	104.944	429,222	409,000	427,037		(3,455)			3.950	2.955	AO	3,411	16,156	06/10/2013.	10/15/2020.
151020 AH 7	Celgene Corp Sr Nt				2FE	13,534,212	99.207	13,988,215	14,100,000	13,670,953		55,657			3.250	3.771	FA	173,117	458,250	06/26/2013.	08/15/2022.

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	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
15361G AR 6	Central Hudson Gas & Elec Corp Sr MT Nt				1FE	3,000,000	107.153	3,214,602	3,000,000	3,000,000					6.028	6.027	MN	30,140	180,840	02/18/2013.	09/01/2017.
165167 CQ 8	Chesapeake Energy Corp Co Gtd Nt	LS		1	3FE	4,800,000	49.000	4,753,000	9,700,000	4,753,000	(54,758)	7,758			8.000	22.800	JD	17,244		12/23/2015.	12/15/2022.
17275R AC 6	Cisco Sys Inc Nt				1FE	1,990,860	100.638	2,012,750	2,000,000	1,999,834		1,147			5.500	5.560	FA	39,417	110,000	02/14/2006.	02/22/2016.
17275R AK 8	Cisco Sys Inc Sr Nt				1FE	998,373	102.464	1,024,640	1,000,000	999,503		399			3.150	3.193	MS	9,363	31,500	02/18/2013.	03/14/2017.
172967 DE 8	Citigroup Inc Sr Nt				2FE	5,998,067	100.013	6,000,780	6,000,000	5,999,995		311			5.300	5.305	JJ	153,700	318,000	02/18/2013.	01/07/2016.
172967 EV 9	Citigroup Inc Sr Nt				2FE	7,475,802	119.424	7,225,134	6,050,000	6,707,483		(173,879)			8.500	4.976	MN	55,710	514,250	02/23/2011.	05/22/2019.
172967 FF 3	Citigroup Inc Sr Nt				2FE	17,676,916	111.488	19,510,348	17,500,000	17,640,471		(26,783)			5.375	5.175	FA	371,024	940,625	07/30/2014.	08/09/2020.
172967 FX 4	Citigroup Inc Sr Nt				2FE	4,927,150	114.742	5,737,080	5,000,000	4,931,104		1,080			5.875	5.980	JJ	123,212	293,750	01/19/2012.	01/30/2042.
172967 HD 6	Citigroup Inc Sr Nt				2FE	9,977,000	103.342	10,334,200	10,000,000	9,981,299		2,009			3.875	3.903	AO	71,042	387,500	10/21/2013.	10/25/2023.
174610 AJ 4	Citizens Financial Group Sub Nt			1	2FE	808,038	99.596	796,764	800,000	807,808		(231)			4.350	4.224	FA	14,597		08/13/2015.	08/01/2025.
174610 AK 1	Citizens Financial Group Sr Nt			1	2FE	9,989,500	100.526	10,052,580	10,000,000	9,989,567		67			4.300	4.313	JD	33,444		11/30/2015.	12/03/2025.
184496 AJ 6	Clean Harbors Inc Sr Nt			1	3FE	4,612,500	102.000	4,590,000	4,500,000	4,572,738	76,192	(25,954)			5.250	4.579	FA	98,438	236,250	07/29/2014.	08/01/2020.
184496 AL 1	Clean Harbors Inc Sr Nt			1	3FE	19,115,000	101.250	19,237,500	19,000,000	19,027,680	59,774	(34,586)			5.125	4.879	JD	81,146	973,750	03/06/2015.	06/01/2021.
19075Q AB 8	Cobank ACB Sub Nt				1FE	17,094,680	111.943	15,694,423	14,020,000	15,583,460		(651,605)			7.875	2.810	AO	233,083	1,104,075	07/30/2014.	04/16/2018.
191098 AK 8	Coca-Cola Bottling Co Cons Sr Nt			1	2FE	20,685,804	100.048	20,609,867	20,600,000	20,685,611		(193)			3.800	3.748	MN	78,280		12/17/2015.	11/25/2025.
19416Q DH 0	Colgate-Palmolive Co MT Sr Nt				1FE	18,999,364	103.436	19,652,859	19,000,000	19,000,231		(260)			5.200	5.199	MN	148,200	988,000	07/30/2014.	11/07/2016.
19416Q DX 5	Colgate-Palmolive Co MT Sr Nt				1FE	1,991,816	100.184	2,003,680	2,000,000	1,997,784		2,104			1.300	1.408	JJ	11,989	26,000	02/18/2013.	01/15/2017.
20030N AM 3	Comcast Corp Gtd Nt				1FE	10,300,600	124.458	12,445,770	10,000,000	10,271,209		(6,040)			6.450	6.218	MS	189,917	645,000	04/12/2010.	03/15/2037.
200339 AJ 8	Comerica Bk Sub Nt				1FE	10,169,480	124.523	9,955,574	7,995,000	9,863,388		(128,872)			7.875	5.025	MS	185,384	629,606	07/10/2013.	09/15/2026.
200339 CG 2	Comerica Bk Sub Bk Nt				1FE	3,995,745	103.581	4,143,244	4,000,000	3,999,018		1,050			5.750	5.779	MN	25,556	230,000	02/18/2013.	11/21/2016.
20451N AE 1	Compass Minerals International Sr Nt			1	3FE	4,207,375	95.250	4,048,125	4,250,000	4,048,125	(162,809)	3,559			4.875	5.009	JJ	95,536	219,849	01/07/2015.	07/15/2024.
205887 BR 2	ConAgra Foods Inc Sr Nt			1	2FE	13,240,689	96.203	13,387,596	13,916,000	13,350,129		47,773			3.200	3.862	JJ	192,969	285,312	12/11/2015.	01/25/2023.
207597 DW 2	Connecticut Lt & Pwr Co 1st Mtg Bd				1FE	5,992,078	104.437	6,266,244	6,000,000	5,997,584		1,957			5.375	5.411	MS	107,500	322,500	02/18/2013.	03/01/2017.
207597 EE 1	Connecticut Lt & Pwr Co 1st Mtg Bd				1FE	1,040,310	109.805	1,098,051	1,000,000	1,015,064		(4,416)			5.500	4.967	FA	22,917	55,000	06/16/2009.	02/01/2019.
20825C AR 5	Conocophillips Nt				1FE	25,588,350	108.236	27,059,050	25,000,000	25,220,184		(64,032)			5.750	5.436	FA	598,958	1,437,500	04/30/2009.	02/01/2019.
20825C AU 8	Conocophillips Co Gtd Nt				1FE	25,552,158	111.411	27,295,597	24,500,000	24,973,225		(102,568)			6.000	5.459	JJ	677,833	1,470,000	02/18/2013.	01/15/2020.
21036P AF 5	Constellation Brands Inc Co Gtd Nt				3FE	5,087,500	106.500	5,325,000	5,000,000	5,020,989		(14,130)			7.250	6.923	MN	46,319	362,500	06/29/2010.	05/15/2017.
21036P AH 1	Constellation Brands Inc Sr Nt				3FE	1,657,500	110.000	1,650,000	1,500,000	1,648,173		(9,327)			6.000	4.207	MN	15,000	45,000	07/09/2015.	05/01/2022.
21036P AK 4	Constellation Brands Inc Sr Nt				3FE	1,830,000	100.250	2,005,000	2,000,000	1,875,239		19,878			3.750	5.101	MN	12,500	75,000	08/22/2013.	05/01/2021.
21036P AL 2	Constellation Brands Inc Sr Nt				3FE	3,730,000	100.000	4,000,000	4,000,000	3,782,614		23,519			4.250	5.142	MN	28,333	148,750	07/09/2015.	05/01/2023.
21036P AN 8	Constellation Brands Inc Hgh Yld Bd				3FE	3,526,875	102.000	3,366,000	3,300,000	3,366,000	(147,449)	(13,426)			4.750	3.881	MN	20,029	161,975	04/23/2015.	11/15/2024.
21036P AP 3	Constellation Brands Inc Sr Nt	LS			3FE	1,000,000	101.875	1,018,750	1,000,000	1,000,000					4.750	4.750	JD	3,563		11/19/2015.	12/01/2025.
212168 AA 6	Continental Wind Sr Nt			2	2FE	9,338,590	110.369	10,306,880	9,338,590	9,338,590					6.000	6.001	FA	188,328	560,315	09/23/2013.	02/28/2033.
216871 AF 0	Cooper US Inc Co Gtd Nt				2FE	1,498,412	100.032	1,500,486	1,500,000	1,499,979		552			2.375	2.413	JJ	16,427	35,625	02/18/2013.	01/15/2016.
22003B AJ 5	Corporate Office Prop LP Sr Nt			1	2FE	2,992,327	96.845	2,905,341	3,000,000	2,993,919		987			3.700	3.741	JD	4,933	111,000	07/30/2014.	06/15/2021.
22025Y AM 2	Corrections Corp of America Sr Nt			1	3FE	4,912,500	99.000	4,950,000	5,000,000	4,932,223	55,554	14,168			4.125	4.479	AO	51,563	206,250	08/08/2014.	04/01/2020.
224044 BS 5	Cox Communications Inc Sr Nt				2FE	24,383,050	107.458	24,178,095	22,500,000	23,126,151		(238,106)			6.250	5.012	JD	117,188	1,406,250	01/25/2010.	06/01/2018.
224044 BW 6	Cox Communications Inc Sr Nt				2FE	10,590,600	90.871	9,632,358	10,600,000	10,593,398		833			3.250	3.260	JD	15,311	344,500	02/18/2013.	12/15/2022.
22546Q AD 9	Credit Suisse NY Sub Nt				2FE	25,962,560	109.491	28,467,738	26,000,000	25,982,440		3,793			5.400	5.419	JJ	651,300	1,404,000	01/11/2010.	01/14/2020.
23311R AC 0	DCP Midstream Sr Nt				3FE	9,842,200	101.825	10,182,490	10,000,000	9,932,939		16,982			9.750	10.000	MS	287,083	975,000	02/19/2009.	03/15/2019.
23311V AD 9	DCP Midstream Operating Sr Nt			1	3FE	4,612,875	75.483	3,774,165	5,000,000	3,774,165	(892,004)	37,616			3.875	4.990	MS	57,049	193,750	07/30/2014.	03/15/2023.
23317H AA 0	DDR Corp Sr Nt			1	2FE	3,945,035	103.311	4,132,456	4,000,000	3,947,026		1,991			4.625	3.840	JJ	85,306		09/29/2015.	07/15/2022.
233331 AS 6	DTE Energy Co Sr Nt			1	2FE	1,998,316	100.111	2,002,220	2,000,000	1,998,619		139			3.500	3.510	JD	5,833	70,000	07/30/2014.	06/01/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Desig-nation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
233851 AU 8	Daimler Fin NA LLC Sr Nt				1FE	9,959,138	99.605	9,960,520	10,000,000	9,982,643		8,313			1.875	1.963	JJ	88,542	187,500	02/18/2013.	01/11/2018.
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.
235851 AH 5	Danaher Corp Sr Nt				1FE	1,498,980	110.014	1,650,216	1,500,000	1,499,612		109			5.400	5.409	MS	27,000	81,000	02/26/2009.	03/01/2019.
235851 AL 6	Danaher Corp Sr Nt				1FE	2,996,730	100.562	3,016,866	3,000,000	2,999,526		980			2.300	2.334	JD	1,533	69,000	02/18/2013.	06/23/2016.
24422E RC 5	Deere /John/ Cap Corp MT Sr Nt				1FE	1,996,705	100.556	2,011,126	2,000,000	1,999,644		811			2.250	2.292	JD	3,000	45,000	02/18/2013.	06/07/2016.
24422E RL 5	Deere /John/ Cap Corp Sr Nt				1FE	1,498,574	100.746	1,511,192	1,500,000	1,499,650		332			2.000	2.023	JJ	14,000	30,000	02/18/2013.	01/13/2017.
24702N AD 2	Dell International Inc Term Ln C Nt 1				2FE	16,272,257	99.569	16,283,607	16,354,027	16,305,727	32,223	15,851			3.750	3.859	JAJO	109,027	628,267	11/04/2013.	10/29/2018.
251591 AV 5	Developers Diversified Realty Sr Nt				2FE	3,343,994	119.685	3,164,458	2,644,000	3,100,369		(87,689)			7.875	3.801	MS	69,405	208,215	02/18/2013.	09/01/2020.
254010 AC 5	Dignity Health Nt				1FE	4,000,000	100.400	4,015,980	4,000,000	4,000,000					2.637	2.637	MN	17,580	110,168	10/07/2014.	11/01/2019.
25468P CE 4	Disney Walt Co MT Nt				1FE	11,477,261	103.332	11,883,146	11,500,000	11,496,204		5,151			5.625	5.674	MS	190,469	646,875	02/18/2013.	09/15/2016.
254709 AD 0	Discover Financial Svcs Inc Sr Nt				2FE	8,096,314	105.653	10,142,669	9,600,000	9,274,897		202,001			6.450	9.003	JD	32,680	619,200	04/30/2008.	06/12/2017.
25470D AH 2	Discovery Communications Sr Nt	LS			2FE	9,325,900	92.136	9,213,620	10,000,000	9,475,288		60,960			3.250	4.094	AO	81,250	325,000	06/24/2013.	04/01/2023.
25674D AC 7	Dollar Tree Inc Term Ln B Nt 1				3FE	20,001,250	99.571	19,914,280	20,000,000	19,914,280	(86,850)	(120)			3.500	3.499	MON	50,556	13,806	12/21/2015.	02/06/2022.
26138E AS 8	Dr Pepper Snapple Group Inc Sr Nt			1	2FE	19,893,005	98.224	19,644,780	20,000,000	19,894,275		1,270			3.400	3.464	MN	98,222		10/30/2015.	11/15/2025.
263534 BQ 1	Du Pont E I de Nemours & Co Sr Nt				1FE	13,978,463	103.735	14,522,900	14,000,000	13,994,517		5,465			5.250	5.293	JD	32,667	735,000	02/18/2013.	12/15/2016.
26441C AD 7	Duke Energy Corp Sr Nt				2FE	1,377,870	108.780	1,359,746	1,250,000	1,344,270		(23,753)			5.050	2.888	MS	18,587	63,125	07/30/2014.	09/15/2019.
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.
26442U AA 2	Duke Energy Progress Inc 1st Mtg Bd			1	1FE	4,984,750	100.696	5,034,775	5,000,000	4,985,252		502			3.250	3.286	FA	62,292		08/10/2015.	08/15/2025.
26875P AC 5	EOG Resources Nt				1FE	7,619,290	111.284	7,789,880	7,000,000	7,214,664		(70,243)			6.875	5.654	AO	120,313	481,250	04/13/2009.	10/01/2018.
26875P AD 3	EOG Resources Nt				1FE	10,173,594	109.732	11,110,355	10,125,000	10,144,652		(5,101)			5.625	5.562	JD	47,461	569,531	05/18/2009.	06/01/2019.
26884T AA 0	ERAC USA Finance Company Sr Nt				2FE	8,055,320	109.565	7,669,522	7,000,000	7,711,358		(137,480)			5.250	2.941	AO	91,875	367,500	06/06/2013.	10/01/2020.
291011 AV 6	Emerson Elec Co Sr Nt				1FE	8,470,594	103.748	8,818,538	8,500,000	8,492,542		7,760			5.125	5.225	JD	36,302	435,625	02/18/2013.	12/01/2016.
29250R AH 9	Enbridge Energy Partners LP Sr Nt				2FE	19,690,894	102.002	18,207,286	17,850,000	18,251,992		(410,705)			5.875	3.449	JD	46,608	1,048,688	02/18/2013.	12/15/2016.
29273R AE 9	Energy Transfer Partners Sr Nt				2FE	4,985,700	102.145	5,107,270	5,000,000	4,997,816		1,827			6.125	6.166	FA	115,694	306,250	04/22/2008.	02/15/2017.
29273R AH 2	Energy Transfer Partners Sr Nt				2FE	17,036,664	105.154	16,502,853	15,694,000	16,150,197		(166,032)			6.700	5.441	JJ	525,749	1,051,498	01/25/2010.	07/01/2018.
29273R AJ 8	Energy Transfer Partners Sr Nt				2FE	10,796,209	92.363	8,982,282	9,725,000	10,703,368		(18,496)			7.500	6.633	JJ	364,688	729,375	01/29/2010.	07/01/2038.
29273R AR 0	Energy Transfer Partners Sr Nt			1	2FE	4,982,100	81.330	4,066,475	5,000,000	4,983,182		241			6.500	6.527	FA	135,417	325,000	01/09/2012.	02/01/2042.
29379V AA 1	Enterprise Products Operations Co Gtd Nt				2FE	1,948,660	105.186	2,103,726	2,000,000	1,987,118		6,913			6.300	6.707	MS	37,100	126,000	05/29/2009.	09/15/2017.
29379V AP 8	Enterprise Products Operations Gtd Nt				2FE	9,970,100	104.881	10,488,060	10,000,000	9,984,038		2,944			5.200	5.239	MS	173,333	520,000	05/11/2010.	09/01/2020.
30161M AE 3	Exelon Generation Co LLC Sr Nt				2FE	8,004,730	106.692	8,535,368	8,000,000	8,001,075		(566)			6.200	6.192	AO	124,000	496,000	10/01/2007.	10/01/2017.
30161M AH 6	Exelon Generation Co LLC Sr Nt	LS		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.
30212P AH 8	Expedia Inc Co Gtd Nt				2FE	11,478,186	109.111	12,547,811	11,500,000	11,487,806		2,189			5.950	5.976	FA	258,494	684,250	04/18/2011.	08/15/2020.
30219G AE 8	Express Scripts Hldg Co Sr Nt				2FE	20,432,140	107.226	20,158,488	18,800,000	20,131,419		(133,538)			4.750	3.409	MN	114,106	655,500	08/14/2015.	11/15/2021.
30219G AG 3	Express Scripts Hldg Co Sr Nt				2FE	10,892,454	113.641	11,364,080	10,000,000	10,852,125		(14,641)			6.125	5.503	MN	78,264	612,500	01/14/2013.	11/15/2041.
302567 AA 0	FPL Energy American Wind LLC Sr Nt			2	2FE	8,085,447	100.000	7,833,955	7,833,955	8,047,520		(26,531)			6.639	5.708	JUN	275,940	520,096	10/16/2014.	06/20/2023.
30706V AA 3	Family Tree Escrow LLC Nt			1	4FE	5,270,000	103.500	5,175,000	5,000,000	5,175,000	(71,462)	(23,538)			5.750	4.664	MS	95,833	120,111	10/22/2015.	03/01/2023.
30706V AC 9	Family Tree Escrow LLC Sr Nt			1	4FE	2,057,500	103.250	2,065,000	2,000,000	2,046,254		(11,246)			5.250	4.470	MS	35,000	54,833	02/09/2015.	03/01/2020.
31428X AY 2	Fedex Corp Sr Nt				2FE	5,871,873	104.368	5,891,574	5,645,000	5,868,548		(3,325)			4.000	3.432	JJ	104,119		11/04/2015.	01/15/2024.
316773 AD 2	Fifth Third Bancorp Sub Bk Nt				2FE	3,093,732	105.296	3,000,945	2,850,000	3,093,732					4.500	2.494	JD	10,688	128,250	11/13/2013.	06/01/2018.
316773 CF 5	Fifth Third Bancorp Sub Bk Nt				2FE	25,427,453	103.669	25,917,250	25,000,000	25,128,392		(120,548)			5.450	4.933	JJ	628,264	1,362,500	02/18/2013.	01/15/2017.
316773 CH 1	Fifth Third Bancorp Sub Bk Nt				2FE	20,607,600	139.243	20,886,465	15,000,000	20,232,463		(118,367)			8.250	5.506	MS	412,500	1,237,500	08/14/2012.	03/01/2038.
316773 CT 5	Fifth Third Bancorp Sr Nt			1	2FE	8,489,035	99.889	8,490,565	8,500,000	8,489,917		882			2.875	2.903	JJ	104,538		07/22/2015.	07/27/2020.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
32007U BE 8	First Data Corp 1st Len Extended Term Ln				4FE	1,080,505	99.536	1,117,160	1,122,371	1,087,912	(5,323)	5,117			4.418	4.764	MON	1,102	47,629	01/30/2014.	03/24/2021.
32007U BJ 7	First Data Corp Term Ln C1 Nt 1				3FE	18,260,859	98.536	18,564,082	18,839,956	18,347,449	24,158	143,494			3.860	4.583	MON	16,161	600,454	09/01/2015.	03/24/2018.
32007U BN 8	First Data Corp New Term Ln B Nt 1				4FE	1,996,107	98.357	1,967,142	2,000,000	1,967,142	(29,018)	53			4.168	4.028	MON	1,852	6,603	11/24/2015.	07/10/2022.
33829T AA 4	Five Corners Funding Trust Sr Nt				2FE	5,177,300	104.398	5,219,915	5,000,000	5,171,349		(5,951)			4.419	3.909	MN	28,233	110,475	08/26/2015.	11/15/2023.
341081 EY 9	Florida Pwr & Lt Co 1st Mtg Bd				1FE	10,732,300	122.013	12,201,300	10,000,000	10,652,655		(16,125)			5.850	5.334	MN	97,500	585,000	05/26/2010.	05/01/2037.
34347@ AA 7	Flowchem LLC Sr Term Ln			3		19,502,684	100.000	19,502,684	19,502,684	19,502,684					7.500	7.500	MON	125,955	1,618,813	12/06/2013.	12/01/2018.
345397 WF 6	Ford Motor Cr Co Sr Nt				2FE	1,015,558	102.304	1,023,037	1,000,000	1,013,224		(1,681)			4.250	4.023	MS	11,924	42,500	07/30/2014.	09/20/2022.
345397 XK 4	Ford Motor Cr Co Sr Nt				2FE	7,500,000	99.650	7,473,720	7,500,000	7,500,000					3.157	3.157	FA	96,683		07/30/2015.	08/04/2020.
345397 XQ 1	Ford Motor Cr Co Sr Nt				2FE	9,992,700	99.324	9,932,370	10,000,000	9,992,700					3.200	3.214	JJ	46,222		11/04/2015.	01/15/2021.
35671D AZ 8	Freeport-McMoran Copper & Gold Sr Nt			1	2FE	5,339,250	57.000	3,078,000	5,400,000	5,347,149		6,223			3.875	4.033	MS	61,613	209,250	09/22/2014.	03/15/2023.
35671D BG 9	Freeport-McMoran Copper & Gold Sr Nt	LS			2FE	1,642,110	64.000	1,088,000	1,700,000	1,660,665		8,488			3.100	3.700	MS	15,517	52,700	10/10/2013.	03/15/2020.
361448 AR 4	GATX Corp Sr Nt				2FE	10,145,226	98.399	10,036,647	10,200,000	10,166,024		10,028			2.500	2.609	MS	75,083	255,000	11/14/2013.	03/15/2019.
369550 AQ 1	General Dynamics Corp Co Gtd Nt				1FE	1,998,299	100.655	2,013,092	2,000,000	1,999,726		501			2.250	2.276	JJ	20,750	45,000	02/18/2013.	07/15/2016.
369622 SM 8	General Elec Cap Corp Sub Nt				1FE	6,106,440	112.762	6,765,720	6,000,000	6,061,325		(10,272)			5.300	5.070	FA	123,667	318,000	02/23/2011.	02/11/2021.
36962G 2G 8	General Elec Cap Corp MT Nt				1FE	4,991,142	104.544	5,227,210	5,000,000	4,997,327		2,253			5.400	5.450	FA	102,000	270,000	02/18/2013.	02/15/2017.
36962G 4D 3	General Elec Cap Corp Sr Nt				1FE	15,356,700	113.284	16,992,600	15,000,000	15,151,884		(37,035)			6.000	5.685	FA	360,000	900,000	08/04/2009.	08/07/2019.
372546 AH 4	George Washington University Bd				1FE	7,000,000	101.732	7,121,261	7,000,000	7,000,000					4.161	4.161	MS	85,763	291,270	02/18/2013.	09/15/2016.
375558 AU 7	Gilead Sciences Inc Sr Nt			1	1FE	12,170,528	108.012	12,135,126	11,235,000	11,912,157		(107,276)			4.400	3.227	JD	41,195	494,340	08/27/2013.	12/01/2021.
375558 BF 9	Gilead Sciences Inc Sr Nt			1	1FE	9,959,600	100.848	10,084,790	10,000,000	9,960,487		887			3.650	3.697	MS	108,486		09/09/2015.	03/01/2026.
38141G VP 6	Goldman Sachs Group Inc Sr Nt			1	1FE	7,525,575	99.934	7,495,073	7,500,000	7,524,641		(934)			2.750	2.674	MS	60,729		10/16/2015.	09/15/2020.
38148L AE 6	Goldman Sachs Group Inc Sr Nt			1	1FE	5,980,680	100.667	6,040,008	6,000,000	5,981,663		983			3.750	3.789	MN	24,375	112,500	05/19/2015.	05/22/2025.
391164 AF 7	Great Plains Energy Sr Nt			1	2FE	18,020,831	109.355	17,185,060	15,715,000	17,649,753		(278,627)			5.292	3.096	JD	36,962	831,638	08/26/2014.	06/15/2022.
39322G AB 9	Green Plains Processing LLC Term Ln B Nt				4FE	21,044,613	98.000	20,692,031	21,114,318	20,692,031	(94,804)	5,507			6.500	6.676	MJSD	29,421	1,239,727	06/11/2015.	06/10/2020.
404121 AC 9	HCA Inc 1st Lien Nt				3FE	3,352,500	108.950	3,268,500	3,000,000	3,268,500	(61,858)	(22,142)			6.500	3.601	FA	73,667		09/09/2015.	02/15/2020.
404122 AN 3	HCA Inc Term Ln B4 Nt 1				3FE	715,611	99.833	724,805	726,015	720,909		2,024			3.857	3.864	MJSD	222	22,340	04/25/2013.	05/01/2018.
404122 AP 8	HCA Inc Term Ln B5 Nt 1				3FE	6,716,673	99.833	6,717,158	6,728,374	6,715,712	(1,299)	3,328			3.174	3.040	MON	2,266	61,421	12/07/2015.	03/31/2017.
412822 AD 0	Harley-Davidson Inc Sr Nt	LS		1	1FE	2,983,470	100.475	3,014,253	3,000,000	2,984,063		593			3.500	3.566	JJ	44,625		07/23/2015.	07/28/2025.
41283D AB 9	Harley-Davidson Inc Co Gtd Nt				1FE	7,155,234	110.968	6,632,557	5,977,000	6,541,596		(219,302)			6.800	2.790	JD	18,064	406,436	02/18/2013.	06/15/2018.
41283L AA 3	Harley-Davidson Finl Svc Co Gtd Nt				1FE	1,053,692	100.665	1,006,646	1,000,000	1,003,645		(17,736)			3.875	2.064	MS	11,410	38,750	02/18/2013.	03/15/2016.
423074 AX 1	Heinz /H J/ Co Sr Nt			1	2FE	10,058,600	100.931	10,093,100	10,000,000	10,056,792		(1,808)			3.950	3.877	JJ	196,403		07/22/2015.	07/15/2025.
423457 AB 6	Helmerich & Payne Intl Sr Nt			1	2FE	8,261,558	100.045	8,103,661	8,100,000	8,256,269		(5,288)			4.650	4.383	MS	110,903	184,140	08/14/2015.	03/15/2025.
42346# AE 1	Helmerich & Payne Inc Sr Nt			2	2	4,200,000	101.659	4,269,666	4,200,000	4,200,000					6.100	6.100	JJ	113,867	256,200	07/21/2009.	07/21/2016.
427866 AP 3	Hershey Foods Corp Sr Nt				1FE	7,011,778	102.979	7,208,509	7,000,000	7,000,832		(1,198)			5.450	5.432	MS	127,167	381,500	02/18/2013.	09/01/2016.
427866 AS 7	Hershey Foods Corp Sr Nt				1FE	499,123	100.469	502,345	500,000	499,799		238			1.500	1.549	MN	1,250	7,500	02/18/2013.	11/01/2016.
428236 BV 4	Hewlett-Packard Co Sr Nt				2FE	4,996,820	99.622	4,981,090	5,000,000	4,997,946		294			4.650	4.658	JD	14,208	232,500	02/18/2013.	12/09/2021.
42833U AB 4	Hi-Crush Partners Term Ln Nt 1				4FE	15,729,799	77.667	12,220,699	15,734,799	12,220,699	(2,688,888)	865			4.750	4.785	MJSD	8,305	757,784	11/12/2014.	04/28/2021.
43534# AA 9	Hollander Sleep Products LLC Term Ln			5		9,925,000	100.000	9,925,000	9,925,000	9,925,000					9.000	9.101	JAJO	228,275	858,513	10/20/2014.	10/21/2020.
437076 AP 7	Home Depot Inc Sr Nt				1FE	995,110	100.703	1,007,032	1,000,000	999,896		617			5.400	5.465	MS	18,000	54,000	03/21/2006.	03/01/2016.
438516 AP 1	Honeywell International Inc Sr Nt				1FE	2,496,350	100.857	2,521,430	2,500,000	2,499,906		451			5.400	5.419	MS	39,750	135,000	03/15/2006.	03/15/2016.
438516 AS 5	Honeywell International Inc Sr Nt				1FE	9,480,067	104.836	9,959,401	9,500,000	9,493,804		4,856			5.300	5.357	MS	148,253	503,500	02/18/2013.	03/15/2017.
446150 AG 9	Huntington Bancshares Sub Bk Nt				2FE	7,935,272	116.446	7,569,016	6,500,000	7,456,231		(172,719)			7.000	3.720	JD	20,222	455,000	02/18/2013.	12/15/2020.
446150 AH 7	Huntington Bancshares Sr Nt			1	2FE	7,228,787	100.116	7,213,322	7,205,000	7,218,380		(5,084)			2.600	2.523	FA	77,534	187,330	07/30/2014.	08/02/2018.
446413 AG 1	Huntington Ingalls Industries Sr Nt			1	3FE	11,344,300	101.875	11,340,725	11,132,000	11,265,370	(62,455)	(16,475)			5.000	4.507	JD	24,738	423,050	10/23/2015.	12/15/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
446413 AH 9	Huntington Ingalls Industries Sr Nt			1	3FE	7,086,875	101.500	7,105,000	7,000,000	7,067,500	(18,299)	(1,076)			5.000	4.811	MN	42,778		11/23/2015.	11/15/2025.
446438 RQ 8	Huntington Bancshares Sr Nt			1	1FE	9,958,000	99.234	9,923,420	10,000,000	9,960,860		2,860			2.875	2.966	FA	104,618		08/17/2015.	08/20/2020.
44701P AV 6	Huntsman International Inc Sr 1st Lien T				3FE	1,970,025	99.000	1,975,013	1,994,962	1,970,218		193			3.750	4.009	FMAN	7,065	3,533	12/14/2015.	09/30/2021.
44701P AX 2	Huntsman International Inc 2015 Extended				3FE	8,841,276	98.833	8,779,683	8,883,325	8,779,683	(65,313)	3,720			3.412	3.452	JAJO	54,011	72,437	09/30/2015.	04/19/2019.
44923Q AB 0	Hyundai Capital America Sr Nt				2FE	7,524,419	102.584	7,180,894	7,000,000	7,180,172		(122,333)			4.000	2.168	JD	17,889	280,000	02/18/2013.	06/08/2017.
44923Q AD 6	Hyundai Capital America Sr Nt				2FE	10,039,350	99.407	9,940,740	10,000,000	10,015,379		(8,531)			2.125	2.035	AO	52,535	212,500	02/18/2013.	10/02/2017.
449669 AK 6	IMC Global Inc Sr Nt				2FE	10,968,469	120.113	12,089,414	10,065,000	10,778,201		(38,526)			7.300	6.442	JJ	338,799	734,745	07/28/2010.	01/15/2028.
449669 CD 0	IMC Global Inc Sr Nt				2FE	942,936	108.365	866,920	800,000	852,176		(18,585)			7.375	4.666	FA	24,583	59,000	08/05/2010.	08/01/2018.
451102 BB 2	Icahn Enterprises LP Sr Nt			1	3FE	15,139,153	99.100	14,865,000	15,000,000	14,865,000	(65,058)	(32,442)			4.875	4.622	MS	215,312	731,250	05/30/2014.	03/15/2019.
45255@ AD 7	Impact Community Capital Nt			3	5*	331,764	85.400	283,327	331,764	283,327	(9,820)				2.727	10.233	MON	754	5,222	05/16/2003.	07/25/2031.
45475Q AR 4	Indiana Gas Co MT Nt				1FE	1,508,835	122.754	1,841,307	1,500,000	1,505,949		(246)			7.080	7.035	MS	31,270	106,200	02/23/2001.	10/05/2029.
458140 AH 3	Intel Corp Sr Nt				1FE	2,995,410	100.624	3,018,720	3,000,000	2,999,290		931			1.950	1.982	AO	14,625	58,500	09/14/2011.	10/01/2016.
458140 AQ 3	Intel Corp Sr Nt				1FE	9,990,600	101.144	10,114,380	10,000,000	9,991,354		754			2.450	2.470	JJ	103,444		07/22/2015.	07/29/2020.
458140 AR 1	Intel Corp Sr Nt				1FE	9,754,501	101.971	9,951,379	9,759,000	9,754,747		246			3.100	3.107	JJ	127,734		07/23/2015.	07/29/2022.
459200 AR 2	International Bus Machs Corp Sr Nt				1FE	4,878,944	122.687	6,134,345	5,000,000	4,895,189		5,923			6.220	6.480	FA	129,583	311,000	02/18/2013.	08/01/2027.
459200 GJ 4	International Bus Machs Corp Sr Nt				1FE	3,986,160	107.258	4,290,328	4,000,000	3,997,064		1,598			5.700	5.746	MS	67,767	228,000	09/11/2007.	09/14/2017.
459200 GM 7	International Bus Machs Corp Nt				1FE	9,205,120	115.270	9,221,608	8,000,000	8,416,246		(134,393)			7.625	5.582	AO	128,778	610,000	02/19/2009.	10/15/2018.
459200 GU 9	International Bus Machs Corp Sr Nt				1FE	1,975,036	100.127	2,002,548	2,000,000	1,999,889		10,112			2.000	2.515	JJ	19,556	40,000	07/30/2014.	01/05/2016.
465685 AE 5	ITC Holdings Corp Sr Nt				2FE	4,663,264	107.907	4,316,296	4,000,000	4,288,731		(133,579)			6.050	2.470	JJ	101,506	242,000	02/18/2013.	01/31/2018.
465685 AF 2	ITC Holdings Corp Sr Nt				2FE	9,157,376	107.641	8,767,376	8,145,000	8,765,799		(140,912)			5.500	3.461	JJ	206,566	447,975	02/18/2013.	01/15/2020.
465685 AJ 4	ITC Holdings Corp Sr Nt			1	2FE	7,128,870	98.503	6,895,231	7,000,000	7,119,108		(10,358)			3.650	3.408	JD	11,356	255,500	02/24/2015.	06/15/2024.
46625H HQ 6	JPMorgan Chase & Co Sr Nt				1FE	18,829,380	108.433	20,602,194	19,000,000	18,917,056		17,152			4.950	5.066	MS	250,800	940,500	05/07/2010.	03/25/2020.
46625H JY 7	JPMorgan Chase & Co Sub Nt				2FE	4,973,750	99.474	4,973,720	5,000,000	4,976,638		2,212			3.875	3.939	MS	59,740	193,750	09/03/2014.	09/10/2024.
46625H MN 7	JPMorgan Chase & Co Sr Nt			1	1FE	4,981,200	103.052	5,152,610	5,000,000	4,981,865		665			3.900	3.946	JJ	86,667		07/14/2015.	07/15/2025.
471109 AN 8	Jarden Corp Nt			1	3FE	6,223,000	102.250	6,273,038	6,135,000	6,216,105	(4,670)	(2,225)			5.000	4.723	MN	51,977		10/26/2015.	11/15/2023.
478115 AA 6	Johns Hopkins University Nt				1FE	1,260,295	107.084	1,350,325	1,261,000	1,260,713		73			5.250	5.257	JJ	33,101	66,203	02/18/2013.	07/01/2019.
478366 AU 1	Johnson Controls Inc Sr Nt				2FE	1,811,523	106.982	1,727,756	1,615,000	1,737,326		(26,550)			5.000	3.082	MS	20,412	80,750	02/18/2013.	03/30/2020.
478366 BA 4	Johnson Controls Inc Sr Nt				2FE	8,402,159	100.744	8,084,738	8,025,000	8,290,242		(40,200)			3.750	3.133	JD	25,078	300,938	02/18/2013.	12/01/2021.
48121C YK 6	JPMorgan Chase Sub Bk Nt				1FE	13,867,316	106.916	14,166,370	13,250,000	13,597,393		(192,883)			6.000	4.404	AO	198,750	795,000	07/30/2014.	10/01/2017.
485134 BP 4	Kansas City Power and Light Sr Nt			1	2FE	17,437,700	100.703	17,623,043	17,500,000	17,439,591		1,891			3.650	3.693	FA	235,983		08/13/2015.	08/15/2025.
485170 AK 0	Kansas City Southern Inds Inc Sr Nt			1	2FE	3,995,770	99.238	3,969,528	4,000,000	3,995,788		17			3.850	3.866	MN	9,411		12/09/2015.	11/15/2023.
49327X AB 6	Key Bank NA Sub MT Nt				2FE	2,499,840	100.682	2,517,040	2,500,000	2,500,015		(2)			5.450	5.451	MS	40,118	136,250	02/18/2013.	03/03/2016.
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 AL 0	Kinder Morgan Energy - LP Sr Nt				2FE	5,808,950	95.967	4,798,370	5,000,000	5,704,723		(24,330)			7.750	6.345	MS	114,097	387,500	03/10/2011.	03/15/2032.
494550 AY 2	Kinder Morgan Energy - LP Sr Nt				2FE	4,019,350	102.530	4,101,188	4,000,000	4,005,093		(2,193)			5.950	5.885	FA	89,911	238,000	02/06/2008.	02/15/2018.
50075N AU 8	Kraft Foods Inc Sr Nt				2FE	30,903,040	108.596	31,492,724	29,000,000	29,555,499		(246,491)			6.125	5.144	FA	740,104	1,776,250	12/01/2009.	02/01/2018.
50075N BA 1	Kraft Foods Inc Sr Nt				2FE	26,790,345	111.087	29,993,436	27,000,000	26,900,128		21,139			5.375	5.477	FA	568,406	1,451,250	02/04/2010.	02/10/2020.
50076Q AU 0	Kraft Foods Group Inc Sr Nt				2FE	17,026,900	109.494	16,424,115	15,000,000	16,308,812		(294,365)			5.375	3.097	FA	315,781	806,250	06/27/2013.	02/10/2020.
50076Q AY 2	Kraft Foods Inc Sr Nt				2FE	4,992,099	100.723	5,036,130	5,000,000	4,997,319		1,828			2.250	2.288	JD	8,125	112,500	02/18/2013.	06/05/2017.
50076Q AZ 9	Kraft Foods Inc Sr Nt				2FE	5,605,962	101.095	5,817,994	5,755,000	5,640,941		15,354			3.500	3.851	JD	13,988	201,425	09/04/2013.	06/06/2022.
502413 AY 3	L-3 Communications Corp Gtd Nt				2FE	14,750,625	105.887	14,541,393	13,733,000	14,315,848		(141,629)			5.200	3.972	AO	150,758	714,116	02/18/2013.	10/15/2019.
502413 AZ 0	L-3 Communications Corp Sr Nt				2FE	11,020,685	104.032	10,403,220	10,000,000	10,651,499		(131,399)			4.750	3.196	JJ	219,028	475,000	02/18/2013.	07/15/2020.
50540R AJ 1	Laboratory Corp of America Sr Nt			1	2FE	13,765,992	105.309	13,137,323	12,475,000	13,306,172		(164,794)			4.625	3.068	MN	73,724	576,969	02/18/2013.	11/15/2020.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Desig-nation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
50540R AK 8	Laboratory Corp of America Sr Nt				2FE	10,142,857	100.352	10,019,154	9,984,000	10,040,493		(33,562)			2.200	1.849	FA	78,097	219,648	02/18/2013.	08/23/2017.
52660F AB 4	Leonardo Acquisition Corp 1st Lien TL Nt				4FE	25,511,815	99.150	25,328,541	25,545,679	25,316,988	400,630	3			4.250	4.302	JAJO	196,028	806,478	12/08/2015.	01/31/2021.
52736R BD 3	Levi Strauss & Co Sr Nt			1	3FE	21,412,500	107.000	21,400,000	20,000,000	21,068,127		(269,094)			6.875	5.198	MN	229,167	1,375,000	09/12/2014.	05/01/2022.
52736R BG 6	Levi Strauss & Co Sr Nt			1	3FE	10,710,263	99.500	10,696,250	10,750,000	10,639,827	(71,975)	1,540			5.000	5.039	MN	89,583	274,722	07/17/2015.	05/01/2025.
53117C AR 3	Liberty Property LP Sr Nt			1	2FE	999,550	96.488	964,875	1,000,000	999,611		61			3.750	3.755	AO	9,375	19,479	05/01/2015.	04/01/2025.
532716 AM 9	Limited Brands Inc Sr Nt				3FE	9,620,500	107.000	10,700,000	10,000,000	9,920,623		47,037			6.900	7.456	JJ	318,167	690,000	11/13/2007.	07/15/2017.
532716 AU 1	Limited Brands Inc High Yield Corp				3FE	11,777,500	106.250	11,687,500	11,000,000	11,669,283	(85,669)	(22,548)			5.625	4.335	FA	233,750	70,313	11/17/2015.	02/15/2022.
53961* BL 9	Local Initiatives Support Corp Prom Nt				4	20,000,000	100.000	20,000,000	20,000,000	20,000,000					2.500	2.500	JAJO	125,000	405,028	06/12/2015.	01/01/2023.
539830 BG 3	Lockheed Martin Corp Sr Nt			1	2FE	5,464,855	99.934	5,496,365	5,500,000	5,465,216		361			3.100	3.200	JJ	17,997		11/16/2015.	01/15/2023.
54233* AA 4	Lone Star Trans LLC Sr Nt Ser A			2	1FE	12,000,000	99.477	11,937,199	12,000,000	12,000,000					2.450	2.450	JD	13,067	294,000	07/17/2014.	12/15/2021.
546676 AW 7	Louisville Gas & Elec Co 1st Mtg Bd			1	1FE	3,498,495	100.429	3,515,001	3,500,000	3,498,532		37			3.300	3.305	AO	29,838		09/21/2015.	10/01/2025.
548661 CK 1	Lowes Cos Inc Sr Nt				1FE	12,980,461	103.415	13,443,989	13,000,000	12,995,713		5,198			5.400	5.443	AO	148,200	702,000	02/18/2013.	10/15/2016.
56081# AR 1	Major League Baseball Tr Nt				1FE	6,000,000	101.488	6,089,270	6,000,000	6,000,000					3.440	3.440	JD	12,040	206,400	09/10/2013.	12/10/2020.
564759 QB 7	Manufacturers & Traders Tr Co Fx-to-Flt			1	1FE	15,047,350	98.555	14,881,805	15,100,000	15,073,203		3,694			5.629	5.665	JD	70,832	849,979	05/21/2007.	12/01/2021.
565849 AL 0	Marathon Oil Corp Sr Nt	LS		1	2FE	11,972,520	80.485	9,658,176	12,000,000	11,973,702		1,182			3.850	3.878	JD	38,500	219,450	06/01/2015.	06/01/2025.
579780 AF 4	McCormick & Co Inc Sr Nt				1FE	11,975,650	107.755	12,930,588	12,000,000	11,994,167		2,743			5.750	5.777	JD	30,667	690,000	12/11/2007.	12/15/2017.
579780 AK 3	McCormick & Co Inc Sr Nt			1	1FE	6,948,410	99.882	6,991,754	7,000,000	6,949,063		653			3.250	3.337	MN	34,757		11/03/2015.	11/15/2025.
58013M EB 6	McDonalds Corp MT Nt Ser I				2FE	1,997,838	106.764	2,135,288	2,000,000	1,999,177		425			5.800	5.825	AO	24,489	116,000	02/18/2013.	10/15/2017.
580645 AE 9	McGraw-Hill Cos Sr Nt				2FE	5,159,000	106.027	5,301,345	5,000,000	5,043,144		(21,221)			5.900	5.411	AO	62,278	295,000	09/28/2009.	11/15/2017.
581557 BE 4	McKesson Corp Sr Nt			1	2FE	3,041,232	100.523	3,015,684	3,000,000	3,035,938		(3,816)			3.796	3.622	MS	33,531	113,880	07/30/2014.	03/15/2024.
58504F AC 9	Medpace Holdings Inc Term Ln Nt 1				4FE	11,372,839	99.167	11,247,596	11,342,110	11,247,596	(122,972)	(2,271)			4.750	4.744	MON	4,490	186,165	11/30/2015.	05/31/2021.
585055 AS 5	Medtronic Inc Sr Nt				1FE	5,830,316	107.680	5,470,134	5,080,000	5,536,867		(102,500)			4.450	2.198	MS	66,562	226,060	01/28/2013.	03/15/2020.
589331 AN 7	Merck & Co Inc Sr Nt				1FE	1,490,535	110.326	1,654,896	1,500,000	1,496,151		983			5.000	5.081	JD	208	75,000	06/22/2009.	06/30/2019.
58933Y AB 1	Merck & Co Inc Sr Nt				1FE	998,943	100.045	1,000,451	1,000,000	999,981		488			2.250	2.300	JJ	10,375	22,500	07/30/2014.	01/15/2016.
594918 AK 0	Microsoft Corp Sr Nt				1FE	997,530	100.185	1,001,847	1,000,000	999,946		518			2.500	2.553	FA	9,931	25,000	02/03/2011.	02/08/2016.
594918 BJ 2	Microsoft Corp Sr Nt			1	1FE	16,995,580	100.531	17,090,185	17,000,000	16,995,642		62			3.125	3.128	MN	85,590		10/29/2015.	11/03/2025.
60662W AJ 1	Mitchell International Inc 1st Lien TL N				4FE	13,286,392	94.375	12,574,272	13,323,732	12,574,272	(541,100)	5,128			4.500	4.578	JAJO	103,259	506,015	12/01/2015.	10/11/2020.
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.
617482 4M 3	Morgan Stanley Sub Nt				2FE	2,001,163	106.125	2,122,504	2,000,000	2,000,995		(120)			4.875	4.866	MN	16,250	97,500	02/18/2013.	11/01/2022.
61761J ZN 2	Morgan Stanley Sub Nt				2FE	8,967,600	97.058	8,735,211	9,000,000	8,969,082		1,482			3.950	3.988	AO	67,150	177,750	04/20/2015.	04/23/2027.
620076 AK 5	Motorola Solutions Inc Deb				2FE	7,141,610	103.964	7,277,508	7,000,000	7,104,745		(7,663)			6.500	6.291	MS	151,667	455,000	05/06/2010.	09/01/2025.
626717 AE 2	Murphy Oil Corp Sr Nt				2FE	10,028,127	91.716	9,171,590	10,000,000	10,011,725		(5,908)			2.500	2.437	JD	20,833	250,000	02/18/2013.	12/01/2017.
626717 AF 9	Murphy Oil Corp Sr Nt			1	2FE	18,422,854	76.502	14,615,707	19,105,000	18,558,249		66,299			3.700	4.178	JD	58,907	706,885	02/06/2014.	12/01/2022.
628530 AX 5	Mylan Inc Sr Nt				2FE	9,836,257	99.231	9,923,100	10,000,000	9,903,335		37,024			2.600	3.008	JD	5,056	285,000	03/04/2014.	06/24/2018.
62927# AD 8	NFL Ventures LP Sr Gtd Nt Ser 2015-A Tr			2	1FE	23,770,735	99.723	23,704,912	23,770,735	23,770,735					2.830	2.831	AO	142,017	196,208	06/30/2015.	03/31/2024.
62927@ AA 6	NHL US Funding LP Term Nt Ser 1				2FE	6,000,000	101.255	6,075,277	6,000,000	6,000,000					4.180	4.202	MJSD	13,237	250,800	09/29/2014.	09/29/2024.
629377 BS 0	NRG Energy Inc Sr Nt			1	4FE	18,843,750	93.750	16,875,000	18,000,000	16,875,000	(1,899,505)	(69,245)			7.875	6.122	MN	181,125	708,750	11/04/2015.	05/15/2021.
635405 AM 5	National City Corp Sub Nt				1FE	4,120,550	112.972	3,954,024	3,500,000	4,000,529		(120,021)			6.875	2.430	MN	30,747	240,625	02/20/2015.	05/15/2019.
637071 AL 5	National Oilwell Varco Inc Sr Nt				1FE	4,994,200	97.850	4,892,505	5,000,000	4,997,648		1,203			1.350	1.375	JD	5,625	67,500	02/18/2013.	12/01/2017.
637417 AB 2	National Retail Properties Inc Nt				2FE	14,947,350	107.894	16,184,070	15,000,000	14,988,337		5,934			6.875	6.922	AO	217,708	1,031,250	09/04/2007.	10/15/2017.
63946B AF 7	NBC Universal Sr Nt				1FE	5,998,405	124.609	7,476,540	6,000,000	5,999,159		14			6.400	6.401	AO	65,067	384,000	08/25/2011.	04/30/2040.
64712# AA 9	New Mexico Gas Priv Pl			2		11,000,000	98.586	10,844,411	11,000,000	11,000,000					2.710	2.710	JJ	125,036	271,602	09/02/2014.	07/30/2019.

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
651639 AL 0	Newmont Mining Corp Co Gtd Nt				2FE	9,962,090	104.017	10,401,720	10,000,000	9,983,664		3,851			5.125	5.174	AO	128,125	512,500	09/18/2009.	10/01/2019.
651714 AW 7	Newpage Corp 1st Lien TL B Nt 1				5FE	1,825,200	35.500	1,799,850	5,070,000	1,799,850	148,211	11,546	3,163,732		9.500	10.019	JAJO	112,385	485,791	02/20/2014.	02/11/2021.
65364U AK 2	Niagara Mohawk Pwr Corp Sr Nt			1	1FE	3,999,960	100.383	4,015,308	4,000,000	3,999,983		12			3.508	3.508	AO	35,080	142,659	09/22/2014.	10/01/2024.
666807 BA 9	Northrop Grumman Corp Sr Nt				2FE	9,033,430	108.449	8,675,880	8,000,000	8,637,441		(167,197)			5.050	2.702	FA	168,333	404,000	07/30/2013.	08/01/2019.
666807 BG 6	Northrop Grumman Corp Sr Nt				2FE	9,428,000	99.968	9,996,760	10,000,000	9,550,777		49,922			3.250	3.941	FA	135,417	325,000	06/21/2013.	08/01/2023.
66988A AB 0	Novant Health Inc Nt				1FE	9,998,400	112.531	11,253,100	10,000,000	9,998,969		233			5.850	5.853	MN	97,500	585,000	09/10/2009.	11/01/2019.
674599 BZ 7	Occidental Petroleum Corp Sr Nt				1FE	2,999,060	100.084	3,002,508	3,000,000	2,999,970		348			2.500	2.512	FA	31,250	75,000	07/30/2014.	02/01/2016.
682134 AC 5	Omnicom Group Inc Nt				2FE	16,763,782	106.645	16,297,504	15,282,000	16,446,833		(207,858)			4.450	2.684	FA	256,907	457,549	02/23/2015.	08/15/2020.
68216D AC 2	Omnitracs 1st Lien TL Nt 1				4FE	8,646,934	97.667	8,470,075	8,672,429	8,470,075	(111,223)	2,754			4.750	4.832	MJSD	5,721	207,792	11/30/2015.	11/25/2020.
68233J AD 6	Oncor Electric Delivery 1st Mtg Bd				2FE	22,619,100	111.145	22,228,960	20,000,000	20,921,533		(315,689)			6.800	4.933	MS	453,333	1,360,000	01/22/2010.	09/01/2018.
68268N AE 3	Oneok Partners LP Sr Nt				2FE	7,889,140	110.268	7,718,767	7,000,000	7,357,343		(97,949)			8.625	6.804	MS	201,250	603,750	07/08/2009.	03/01/2019.
68389X AQ 8	Oracle Corp Sr Nt				1FE	10,961,720	101.544	11,169,851	11,000,000	10,978,214		6,827			2.375	2.443	JJ	120,465	261,250	07/09/2013.	01/15/2019.
68557N AA 1	Orbital ATK Inc Sr Nt			1	3FE	19,168,140	100.500	19,095,000	19,000,000	19,095,000	(59,404)	(13,736)			5.250	5.009	AO	249,375	420,000	09/30/2015.	10/01/2021.
68557N AB 9	Orbital ATK Inc Sr Nt			1	3FE	1,035,000	101.500	1,015,000	1,000,000	1,015,000	(19,463)	(537)			5.500	4.806	AO	14,056		11/18/2015.	10/01/2023.
69073T AS 2	Owens Brockway Sr Nt				4FE	6,506,250	102.750	6,678,750	6,500,000	6,506,055		(195)			6.375	6.362	FA	146,182		08/12/2015.	08/15/2025.
690872 AB 2	Owens Brockway Sr Nt				4FE	2,563,669	97.750	2,409,538	2,465,000	2,409,538	(147,112)	(7,019)			5.375	4.862	AO	27,971	114,828	02/11/2015.	01/15/2025.
693304 AT 4	Peco Energy Co 1st Mtg Bd			1	1FE	9,461,050	99.653	9,467,016	9,500,000	9,461,843		793			3.150	3.198	AO	71,488		09/28/2015.	10/15/2025.
69349L AG 3	PNC Bank NA Sub Bk Nt			1	1FE	13,851,561	97.264	14,589,555	15,000,000	14,095,639		114,245			2.700	3.707	MN	67,500	405,000	10/28/2013.	11/01/2022.
69349L AQ 1	PNC Bank NA Sub Nt			1	1FE	10,032,010	106.041	10,604,050	10,000,000	10,027,348		(2,221)			4.200	4.166	MN	70,000	420,000	10/21/2013.	11/01/2025.
69352P AD 5	PPL Capital Funding Inc Sr Nt			1	2FE	13,153,880	104.055	13,527,163	13,000,000	13,162,070		1,712			4.200	3.967	JD	24,267	378,000	12/15/2015.	06/15/2022.
69362B AY 8	PSEG Power LLC Sr Nt				2FE	19,009,383	101.730	18,565,670	18,250,000	18,958,466		(50,917)			4.150	3.395	MS	223,005	378,688	07/13/2015.	09/15/2021.
69362B BA 9	PSEG Power LLC Sr Nt	LS		1	2FE	10,029,055	98.150	9,324,212	9,500,000	9,996,421		(32,634)			4.300	3.513	MN	52,197	204,250	05/28/2015.	11/15/2023.
693656 AA 8	PVH CORP Sr Nt			1	3FE	13,045,221	97.750	12,798,408	13,093,000	12,798,408	(248,306)	1,492			4.500	4.555	JD	26,186	294,593	11/17/2015.	12/15/2022.
695114 BZ 0	Pacificorp 1st Mtg Bd				1FE	13,502,017	111.693	15,072,997	13,495,000	13,501,509		(189)			5.250	5.246	JD	31,488	708,488	05/21/2010.	06/15/2035.
71270Q EB 8	Peoples United Bank Sr Nt			1	2FE	5,979,230	98.881	5,932,872	6,000,000	5,977,864		(1,034)			4.000	4.051	JJ	110,667	42,111	12/17/2015.	07/15/2024.
713448 BJ 6	Pepsico Inc Sr Nt				1FE	998,419	117.176	1,171,758	1,000,000	999,231		234			7.900	7.931	MN	13,167	79,000	02/18/2013.	11/01/2018.
713448 CY 2	Pepsico Inc Sr Nt			1	1FE	16,033,370	103.406	16,544,976	16,000,000	16,032,877		(493)			3.500	3.473	JJ	255,111		08/25/2015.	07/17/2025.
713448 DC 9	Pepsico Inc Sr Nt			1	1FE	7,491,900	99.552	7,466,378	7,500,000	7,492,233		333			2.150	2.173	AO	34,490		10/08/2015.	10/14/2020.
71677H AB 1	PetSmart Inc Term Ln Nt 1				3FE	32,910,285	97.281	31,947,167	32,839,987	31,947,167	(960,796)	(2,323)			4.250	4.239	MJSD	71,077	211,218	12/14/2015.	03/10/2022.
717081 AQ 6	Pfizer Inc Nt				1FE	3,495,341	106.481	3,726,818	3,500,000	3,497,894		903			4.650	4.680	MS	54,250	162,750	02/18/2013.	03/01/2018.
717081 DB 6	Pfizer Inc Sr Nt				1FE	28,599,403	112.500	31,499,888	28,000,000	28,231,961		(64,449)			6.200	5.911	MS	511,156	1,736,000	05/28/2009.	03/15/2019.
717081 DQ 3	Pfizer Inc Sr Nt				1FE	5,331,660	106.008	5,413,839	5,107,000	5,295,677		(35,983)			6.050	3.001	MS	78,102		10/05/2015.	03/30/2017.
718172 AT 6	Philip Morris Intl Inc Sr Nt				1FE	1,377,240	97.981	1,469,711	1,500,000	1,403,570		12,644			2.500	3.597	FA	13,438	37,500	11/13/2013.	08/22/2022.
718172 AV 1	Philip Morris Intl Inc Sr Nt				1FE	23,275,250	98.050	24,512,525	25,000,000	23,667,901		160,557			2.625	3.470	MS	209,635	656,250	06/27/2013.	03/06/2023.
720198 AC 4	Piedmont Operating Partnership Sr Nt			1	2FE	8,356,050	93.768	8,439,084	9,000,000	8,462,521		60,203			3.400	4.351	JD	25,500	306,000	03/12/2014.	06/01/2023.
720198 AD 2	Piedmont Operating Partnership Sr Nt			1	2FE	2,993,910	100.042	3,001,245	3,000,000	2,994,900		504			4.450	4.475	MS	39,308	133,500	03/24/2014.	03/15/2024.
73020* AD 5	PNG Companies LLC Sr Sec Nt Ser A				2FE	20,000,000	99.455	19,891,071	20,000,000	20,000,000					2.430	2.430	JD	16,200	486,000	12/19/2013.	12/19/2017.
73664# AA 8	Portland Natural Gas Trans Sys Sr Sec Nt			2	2	1,513,309	105.213	1,592,195	1,513,309	1,513,309					5.900	5.942	MJSD	248	89,285	04/10/2003.	12/31/2018.
737446 AB 0	Post Holdings Inc Sr Nt			1	4FE	10,736,250	104.250	10,425,000	10,000,000	10,425,000	555,182	(130,182)			7.375	5.718	FA	278,611	737,500	04/28/2014.	02/15/2022.
737446 AE 4	Post Holdings Inc Sr Nt			1	4FE	5,250,000	102.000	5,100,000	5,000,000	5,100,000	290,715	(40,715)			6.750	5.692	JD	28,125	337,500	04/23/2014.	12/01/2021.
737446 AH 7	Post Holdings Inc Sr Nt	LS		1	4FE	3,573,680	104.750	3,718,625	3,550,000	3,572,535		(1,145)			7.750	7.609	MS	101,643		08/13/2015.	03/15/2024.
74005P AP 9	Praxair Inc Sr Nt				1FE	2,997,167	104.377	3,131,316	3,000,000	2,999,143		673			5.200	5.225	MS	45,933	156,000	02/18/2013.	03/15/2017.
74044W A* 3	Pregis Holding I Corp 1st Lien TL B Nt 1				4FE	14,073,552	99.000	13,948,974	14,089,873	13,948,974	(125,804)	1,227			4.500	4.548	MJSD	1,761	330,568	06/30/2015.	05/20/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
74049L AF 8	Western Dental Services Inc New Term Ln				5FE	8,031,895	86.500	7,030,433	8,127,669	7,030,433	(709,859)	19,007			6.000	6.336	MJSD	5,418	564,265	02/20/2014.	11/01/2018.
74153Q AH 5	Pride International Inc Co Gtd Nt	LS			2FE	12,314,856	92.850	9,981,418	10,750,000	11,929,824		(227,111)			6.875	4.232	FA	279,201	739,063	07/30/2014.	08/15/2020.
74170* AA 7	Prime Property Fd LLC Sr Nt Ser A				1	13,000,000	102.350	13,305,509	13,000,000	13,000,000					3.510	3.510	FA	163,508	456,300	08/22/2013.	08/22/2019.
74170* AB 5	Prime Property Fd LLC Sr Nt Ser B				1	17,000,000	103.408	17,579,407	17,000,000	17,000,000					3.840	3.840	FA	233,920	652,800	08/22/2013.	08/22/2020.
74264* AA 4	PRISA LHC LLC Sr Nt Ser A				2	13,000,000	101.685	13,219,020	13,000,000	13,000,000					3.530	3.530	AO	96,879	458,900	04/15/2014.	04/15/2021.
742718 DV 8	Procter & Gamble Co Sr Nt				1FE	17,763,170	100.259	17,815,057	17,769,000	17,768,021		1,556			1.450	1.459	FA	97,335	257,651	02/18/2013.	08/15/2016.
74340X AV 3	Prologis LP Sr Nt			1	2FE	7,997,200	101.046	8,083,656	8,000,000	7,998,359		497			2.750	2.757	FA	83,111	220,000	08/08/2013.	02/15/2019.
74340X BE 0	Prologis LP Sr Nt			1	2FE	3,478,335	99.197	3,471,902	3,500,000	3,478,640		305			3.750	3.825	MN	22,240		10/27/2015.	11/01/2025.
74740F FN 1	Quaker Oats MT Nt Ser D				1FE	6,574,560	117.240	7,034,400	6,000,000	6,247,592		(35,524)			7.750	6.844	MS	136,917	465,000	05/21/2002.	07/15/2021.
74834L AP 5	Quest Diagnostics Inc Co Gtd Nt				2FE	4,924,550	105.999	5,299,935	5,000,000	4,965,655		7,429			4.750	4.938	JJ	99,618	237,500	11/12/2009.	01/30/2020.
74834L AS 9	Quest Diagnostics Inc Co Gtd Nt				2FE	24,641,557	105.898	23,615,299	22,300,000	23,818,611		(260,846)			4.700	3.277	AO	262,025	1,048,100	02/18/2013.	04/01/2021.
74836H AC 1	Questar Pipeline Co Nt				1FE	7,996,240	107.381	8,590,472	8,000,000	7,999,430		577			5.830	5.838	JD	38,867	466,400	01/10/2008.	02/01/2018.
74966U AJ 9	RPI Finance Trust Term Ln B3 Nt 1				2FE	6,553,474	99.450	6,587,305	6,623,735	6,602,745		23,652			3.250	3.638	MJSD	2,392	218,261	11/15/2013.	11/10/2016.
74966U AL 4	RPI Finance Trust Term Ln B-4 Nt 1				2FE	18,746,156	99.333	18,621,175	18,746,156	18,746,156					3.500	3.515	MJSD	7,290	411,895	05/19/2015.	11/09/2020.
75524R AA 7	RBS Citizens Financial Grp Inc Sr Nt				2FE	5,073,400	100.287	5,014,345	5,000,000	5,073,210		(190)			4.150	3.900	MS	53,604		12/21/2015.	09/28/2022.
758202 AG 0	Reed Elsevier Cap Inc Co Gtd Nt				2FE	10,013,527	116.628	11,662,800	10,000,000	10,010,204		(2,811)			8.625	8.586	JJ	397,708	862,500	07/30/2014.	01/15/2019.
760759 AH 3	Republic Services Inc Co Gtd Nt				2FE	5,619,750	108.596	5,429,805	5,000,000	5,398,459		(88,504)			5.000	2.952	MS	83,333	250,000	06/07/2013.	03/01/2020.
760761 AB 2	Republic Services Inc Co Gtd Nt				2FE	2,071,010	110.021	2,200,410	2,000,000	2,032,791		(7,863)			5.500	5.009	MS	32,389	110,000	08/03/2010.	09/15/2019.
760761 AD 8	Republic Services Inc Co Gtd Nt				2FE	9,527,480	110.554	10,226,208	9,250,000	9,442,915		(28,930)			5.250	4.828	MN	62,052	485,625	06/07/2013.	11/15/2021.
761713 AF 3	Reynolds American Inc Co Gtd Nt				2FE	8,934,970	112.759	9,020,696	8,000,000	8,318,711		(119,342)			7.750	5.954	JD	51,667	620,000	01/26/2010.	06/01/2018.
761713 AT 3	Reynolds American Inc Co Gtd Nt				2FE	1,374,494	122.426	1,346,681	1,100,000	1,355,085		(6,186)			7.250	5.410	JD	3,544	79,750	08/20/2012.	06/15/2037.
761713 AX 4	Reynolds American Inc Sr Nt				2FE	11,844,192	98.877	11,865,252	12,000,000	11,885,404		14,650			3.250	3.408	MN	65,000	390,000	02/18/2013.	11/01/2022.
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.
761713 BS 4	Reynolds American Inc Sr Nt				2FE	17,136,639	117.672	18,827,472	16,000,000	17,129,321		(7,318)			8.125	5.849	JD	28,889		12/23/2015.	06/23/2019.
761713 BT 2	Reynolds American Inc Sr Nt				2FE	10,347,642	115.361	11,536,140	10,000,000	10,345,965		(1,676)			6.875	5.954	MN	114,583		12/23/2015.	05/01/2020.
761713 BW 5	Reynolds American Inc Sr Nt				2FE	5,298,337	112.453	5,060,367	4,500,000	5,298,083		(254)			7.000	5.677	FA	128,625		12/23/2015.	08/04/2041.
779382 AP 5	Rowan Companies Inc Co Gtd Nt			1	2FE	19,615,925	73.542	14,267,109	19,400,000	19,558,233		(23,019)			4.875	4.715	JD	78,813	945,750	02/18/2013.	06/01/2022.
780153 AG 7	Royal Caribbean Cruises Ltd Sr Nt				3FE	4,404,794	113.750	4,305,438	3,785,000	4,305,438	(87,511)	(11,845)			7.500	5.618	AO	59,929	141,938	08/26/2015.	10/15/2027.
780153 AU 6	Royal Caribbean Cruises Ltd Hgh Yld Bd				3FE	6,933,450	102.500	6,811,125	6,645,000	6,811,125	(102,265)	(20,060)			5.250	4.558	MN	44,577	208,556	07/01/2015.	11/15/2022.
78412F AL 8	SESI LLC Sr Nt			1	2FE	6,492,000	92.813	5,661,593	6,100,000	6,229,928		(101,736)			6.375	4.357	MN	64,813	388,875	07/25/2013.	05/01/2019.
78412F AP 9	SESI LLC Sr Nt			1	2FE	16,033,438	89.000	12,967,300	14,570,000	15,363,408		(274,451)			7.125	4.904	JD	46,138	1,038,113	07/17/2013.	12/15/2021.
78468V AA 0	SPL Logistics Escrow LLC Nt			1	4FE	10,000,000	97.500	9,750,000	10,000,000	9,750,000	(250,000)				8.875	8.875	FA	369,792	887,500	07/24/2012.	08/01/2020.
785592 AE 6	Sabine Pass Liquefaction Sec Nt				3FE	6,490,387	92.000	5,980,000	6,500,000	5,980,000	(389,771)	1,072			5.625	5.649	FA	152,344	365,625	03/19/2014.	02/01/2021.
78573A AA 8	SABMiller Holdings Inc Nt				1FE	2,018,690	102.848	2,056,968	2,000,000	2,015,525		(2,261)			3.750	3.606	JJ	34,583	75,000	07/30/2014.	01/15/2022.
79546V AJ 5	Sally Holdings Sr Nt			1	3FE	1,563,750	103.500	1,552,500	1,500,000	1,552,500	(7,005)	(4,245)			5.750	4.659	JD	7,188	43,125	09/08/2015.	06/01/2022.
79546V AL 0	Sally Holdings Sr Nt			1	3FE	11,185,000	101.000	11,110,000	11,000,000	11,090,000	(93,499)	(1,501)			5.625	5.363	JD	48,125		11/23/2015.	12/01/2025.
806851 AG 6	Schlumberger Hldgs Corp Sr Nt			1	1FE	13,741,063	98.678	13,568,211	13,750,000	13,741,085		22			4.000	4.008	JD	15,278		12/10/2015.	12/21/2025.
80875A AK 7	Scientific Games Corp Term Ln B-2 Nt 2				3FE	22,760,233	91.089	20,784,181	22,817,368	20,784,181	(1,975,072)	(980)			6.000	6.097	JAJO	183,538	168,886	11/30/2015.	10/01/2021.
816851 AX 7	Sempra Energy Sr Nt			1	2FE	24,973,500	99.937	24,984,300	25,000,000	24,974,108		608			2.850	2.873	MN	87,083		11/12/2015.	11/15/2020.
82570J AE 6	Vencore Inc (SI Org Inc) 1st Lien TL Nt				4FE	26,166,227	99.469	26,198,007	26,337,914	26,159,213	(51,860)	29,303			5.750	5.931	MJSD	25,241	1,144,762	11/17/2015.	11/23/2019.
82967N AJ 7	Sirius XM Radio Inc Nt			1	3FE	5,426,563	101.000	5,681,250	5,625,000	5,485,633		28,026			4.250	4.881	MN	30,547	225,781	09/09/2015.	05/15/2020.
82967N AQ 1	Sirius XM Radio Inc Nt			1	3FE	9,753,281	104.750	10,082,188	9,625,000	9,709,305		(22,224)			5.875	5.492	AO	141,367	547,109	09/09/2015.	10/01/2020.
832696 AH 1	Smucker JM Co Sr Nt				2FE	5,905,988	99.495	5,969,712	6,000,000	5,908,942		2,954			3.000	3.272	MS	53,000		10/13/2015.	03/15/2022.

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	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
832696 AK 4	Smucker JM Co Sr Nt				2FE	19,708,883	99.458	19,891,680	20,000,000	19,714,810		5,927			3.500	3.684	MS	206,111		10/13/2015.	03/15/2025.
833034 AE 1	Snap-On Inc Nt				1FE	1,499,477	104.372	1,565,580	1,500,000	1,499,874		115			5.500	5.508	JJ	38,042	82,500	02/18/2013.	01/15/2017.
83379# AA 3	Sodexo Inc Gtd Sr Nt Ser A			1		20,000,000	99.960	19,991,946	20,000,000	20,000,000					2.710	2.710	MS	176,150	542,000	03/04/2014.	03/04/2019.
83379# AB 1	Sodexo Inc Gtd Sr Nt Ser B			1		12,000,000	101.329	12,159,536	12,000,000	12,000,000					3.440	3.440	MS	134,160	412,800	03/04/2014.	03/04/2021.
83416W AA 1	Solar Star Funding LLC Sr Nt			2	2FE	20,000,000	111.082	22,216,360	20,000,000	20,000,000					5.375	5.375	JD	2,986	1,075,000	06/20/2013.	06/30/2035.
83578B AH 6	Sophia LP Term Ln Nt 1				4FE	24,812,813	98.700	24,613,313	24,937,500	24,613,313	(203,304)	3,804			4.750	4.863	MJSD	3,290	299,423	10/01/2015.	09/21/2022.
84756N AD 1	Spectra Energy Partners Nt			1	2FE	5,986,717	96.868	5,812,062	6,000,000	5,988,599		1,110			4.750	4.778	MS	83,917	285,000	07/30/2014.	03/15/2024.
84762L AR 6	Spectrum Brands Inc Sr Nt			1	4FE	3,631,250	104.000	3,640,000	3,500,000	3,624,346		(6,904)			6.125	5.503	JD	9,528	107,188	07/01/2015.	12/15/2024.
84762L AT 2	Spectrum Brands Inc Sr Nt			1	4FE	5,394,913	102.500	5,397,650	5,266,000	5,346,313	(43,728)	(4,872)			5.750	5.360	JJ	185,882		10/30/2015.	07/15/2025.
857477 AT 0	State Street Corp Sr Nt				1FE	6,990,620	103.143	7,219,982	7,000,000	6,990,912		292			3.550	3.566	FA	91,807		08/13/2015.	08/18/2025.
86686B AC 9	Sun Products Corp Term Ln B Nt 1				4FE	14,458,088	93.250	13,859,196	14,862,409	13,859,196	(40,987)	57,455			5.500	6.136	JAJO	152,133	599,962	10/28/2015.	03/18/2020.
86723C AC 2	Suncoke Energy Part LP/FI Sr Nt			1	3FE	10,362,250	62.000	6,088,400	9,820,000	6,088,400	(4,000,372)	(111,753)			7.375	5.950	FA	301,760	724,225	11/13/2014.	02/01/2020.
86723C AE 8	Suncoke Energy Part LP/FI Sr Nt			1	3FE	2,040,000	62.000	1,240,000	2,000,000	1,240,000	(791,393)	(8,607)			7.375	6.802	FA	61,458	147,500	01/13/2015.	02/01/2020.
86765B AG 4	Sunoco Logistics Ptnrs Op LP Co Gtd Nt				2FE	4,160,680	103.723	4,252,659	4,100,000	4,129,097		(6,163)			5.500	5.306	FA	85,189	225,500	03/01/2010.	02/15/2020.
86765B AH 2	Sunoco Logistics Ptnrs Op LP Co Gtd Nt				2FE	10,416,600	88.432	8,843,170	10,000,000	10,386,006		(6,473)			6.850	6.530	FA	258,778	685,000	04/13/2010.	02/15/2040.
870836 AC 7	Swiss Bank Corp-NY Sub Nt				2FE	6,854,037	125.876	6,923,164	5,500,000	6,696,033		(97,645)			7.500	4.651	JJ	190,208	412,500	07/30/2014.	07/15/2025.
871829 AX 5	Sysco Corp Sr Nt			1	1FE	5,988,540	100.158	6,009,492	6,000,000	5,989,099		559			2.600	2.641	AO	40,300		09/23/2015.	10/01/2020.
871829 AZ 0	Sysco Corp Sr Nt			1	1FE	12,099,480	101.372	12,164,592	12,000,000	12,098,530		(950)			3.750	3.647	AO	116,250		11/10/2015.	10/01/2025.
87264A AK 1	T-Mobile USA Inc Hgh Yld Nt	LS		1	3FE	12,990,663	103.000	12,875,000	12,500,000	12,825,939	121,686	(89,498)			6.250	5.364	AO	195,313	781,250	02/10/2014.	04/01/2021.
88579Y AD 3	3M Co Sr Nt				1FE	3,470,460	100.256	3,508,946	3,500,000	3,495,475		6,014			1.375	1.551	MS	12,299	48,125	09/26/2011.	09/29/2016.
88632Q A* 4	Tibco Software Inc Term Ln Nt 1				4FE	14,533,922	90.083	13,411,151	14,887,500	13,411,151	(1,171,038)	48,267			6.500	7.092	MON	2,688	936,713	01/20/2015.	11/25/2020.
88643@ AP 1	Tidewater Inc Sr Nt Ser 2013-B			3		10,000,000	77.191	7,719,137	10,000,000	7,719,137	(2,280,863)				5.010	5.010	MN	64,017	501,000	09/30/2013.	11/15/2023.
887315 AY 5	Time Warner Companies Inc Sec Nt				2FE	2,865,350	111.071	2,776,770	2,500,000	2,622,246		(45,929)			6.875	4.740	JD	7,639	171,875	01/26/2010.	06/15/2018.
887315 BJ 7	Time Warner Companies Inc Deb				2FE	7,525,030	109.477	7,061,260	6,450,000	6,733,934		(148,958)			7.250	4.652	AO	98,721	467,625	01/25/2010.	10/15/2017.
887317 AE 5	Time Warner Inc Co Gtd Nt				2FE	9,903,800	109.816	10,981,640	10,000,000	9,912,191		1,519			6.200	6.271	MS	182,556	620,000	04/12/2010.	03/15/2040.
887317 AW 5	Time Warner Inc Sr Nt	LS		1	2FE	8,937,760	97.348	8,761,311	9,000,000	8,939,694		1,934			3.600	3.684	JJ	186,300		10/09/2015.	07/15/2025.
88732J AH 1	Time Warner Cable Inc Co Gtd Nt				2FE	3,134,160	104.613	3,138,375	3,000,000	3,027,105		(19,176)			5.850	5.139	MN	29,250	175,500	08/11/2009.	05/01/2017.
88732J AL 2	Time Warner Cable Inc Sr Nt				2FE	37,803,860	109.105	39,277,872	36,000,000	36,601,030		(217,123)			6.750	6.020	JJ	1,215,000	2,430,000	07/16/2009.	07/01/2018.
88732J AS 7	Time Warner Cable Inc Nt				2FE	12,196,600	114.830	11,483,000	10,000,000	10,887,793		(244,382)			8.250	5.241	AO	206,250	825,000	11/30/2009.	04/01/2019.
89233P 5S 1	Toyota Motor Credit Corp MT Nt				1FE	1,498,049	100.859	1,512,890	1,500,000	1,499,473		501			2.050	2.085	JJ	14,435	30,750	02/18/2013.	01/12/2017.
89233P 6D 3	Toyota Motor Credit Corp Sr Nt				1FE	11,962,362	100.644	12,077,244	12,000,000	11,987,443		8,836			1.750	1.827	MN	22,750	210,000	02/18/2013.	05/22/2017.
89233P 6S 0	Toyota Motor Credit Corp Sr Nt				1FE	22,464,265	99.706	22,483,771	22,550,000	22,516,841		18,482			1.250	1.335	AO	67,337	281,875	02/18/2013.	10/05/2017.
89236T AY 1	Toyota Motor Credit Corp Sr Nt	LS			1FE	19,495,320	100.566	19,610,292	19,500,000	19,497,312		920			2.000	2.005	AO	72,583	390,000	10/21/2013.	10/24/2018.
893570 BM 2	Transcontinental Gas P L Corp Deb				2FE	1,240,250	104.362	1,147,978	1,100,000	1,192,842		(5,812)			7.250	6.176	JD	6,646	79,750	02/24/2005.	12/01/2026.
89440* AA 9	Travel Leaders Group LLC Term Ln B Nt 1				4FE	17,428,644	98.750	17,230,793	17,448,904	17,230,793	(201,404)	3,553			7.000	7.084	MJSD	13,571	502,807	11/20/2015.	12/05/2020.
902494 AN 3	Tyson Foods Inc Sr Nt				2FE	10,382,300	101.323	10,132,310	10,000,000	10,014,367		(56,042)			6.600	6.249	AO	165,000	660,000	12/19/2007.	04/01/2016.
902494 AT 0	Tyson Foods Inc Sr Nt			1	2FE	10,693,100	106.436	10,643,630	10,000,000	10,582,290		(82,749)			4.500	3.450	JD	20,000	450,000	08/20/2014.	06/15/2022.
90261X BY 7	Swiss Bank Corp-NY Sub Nt				2FE	4,991,900	102.223	5,111,155	5,000,000	4,999,425		1,023			5.875	5.897	JJ	135,451	293,750	07/20/2006.	07/15/2016.
90265E AG 5	UDR Inc Co Gtd Nt			1	2FE	12,970,660	106.606	12,792,696	12,000,000	12,680,803		(104,456)			4.625	3.531	JJ	263,625	555,000	02/18/2013.	01/10/2022.
90265E AH 3	UDR Inc Nt			1	2FE	2,499,525	103.298	2,582,450	2,500,000	2,499,674		62			3.700	3.703	AO	23,125	92,500	09/19/2013.	10/01/2020.
90346Y AE 9	US Shipping Corp Term Ln B2 Nt 1				4FE	10,276,827	92.000	9,436,441	10,257,001	9,436,441	(838,417)	(1,969)			5.250	5.190	MJSD	1,496	38,638	12/31/2015.	05/27/2021.
90363@ AA 8	USTA Natl Tennis Ctr Inc Sr Sec Nt Ser A			2	1	9,569,880	100.180	9,587,062	9,569,880	9,569,880					3.110	3.108	JJ	143,025	248,019	09/08/2014.	09/08/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
904764 AL 1	Unilever Cap Corp Co Gtd Nt			1	1FE	1,998,356	100.176	2,003,526	2,000,000	1,999,953		428			2.750	2.772	FA	21,542	55,000	02/18/2013.	02/10/2016.
904764 AS 6	Unilever Cap Corp Sr Nt				1FE	4,941,900	101.330	5,066,495	5,000,000	4,943,990		2,090			3.100	3.237	JJ	65,014		07/28/2015.	07/30/2025.
90521A PJ 1	Union Bank NA Sr Nt			1	1FE	18,995,630	100.960	19,182,381	19,000,000	18,997,541		856			2.625	2.630	MS	131,615	498,750	09/19/2013.	09/26/2018.
90783T AA 8	Union Pacific RR PTC Ser 2004-1			2	1FE	2,594,931	109.765	2,848,313	2,594,931	2,594,931					5.404	5.402	JJ	69,726	140,230	02/18/2013.	07/02/2025.
91019P CS 9	UDR Inc Sr Nt				2FE	4,392,768	104.473	4,178,936	4,000,000	4,185,304		(73,794)			4.250	2.268	JD	14,167	170,000	02/18/2013.	06/01/2018.
911312 AH 9	United Parcel Service Sr Nt				1FE	13,983,649	108.232	15,152,508	14,000,000	13,993,395		2,983			5.500	5.525	JJ	355,056	770,000	02/18/2013.	01/15/2018.
911312 AK 2	United Parcel Service Sr Nt				1FE	6,338,510	110.347	6,179,415	5,600,000	6,027,153		(125,490)			5.125	2.643	AO	71,750	287,000	06/19/2013.	04/01/2019.
913017 BQ 1	United Technologies Corp Sr Nt				1FE	6,347,820	111.518	6,691,080	6,000,000	6,131,083		(38,134)			6.125	5.347	FA	153,125	367,500	05/28/2009.	02/01/2019.
913017 BV 0	United Technologies Corp Sr Nt				1FE	9,992,777	101.775	10,177,530	10,000,000	9,995,005		693			3.100	3.109	JD	25,833	310,000	02/18/2013.	06/01/2022.
91802M AA 8	Utility Contract Funding LLC Nt			2	2FE	603,633	101.992	615,997	603,965	603,848					7.944	7.944	AO	11,995	47,979	06/27/2002.	10/01/2016.
921813 AA 9	Vanderbilt University Txbl Nt Ser 2009A				1FE	1,996,280	109.754	2,195,084	2,000,000	1,998,626		378			5.250	5.273	AO	26,250	105,000	02/24/2009.	04/01/2019.
92343V AV 6	Verizon Communications Inc Sr Nt				2FE	20,391,400	112.503	22,500,680	20,000,000	20,155,955		(42,235)			6.350	6.082	AO	317,500	1,270,000	05/28/2009.	04/01/2019.
92343V BR 4	Verizon Communications Inc Sr Nt				2FE	21,430,340	109.933	23,635,509	21,500,000	21,443,218		5,828			5.150	5.192	MS	326,024	1,107,250	09/11/2013.	09/15/2023.
92553P AJ 1	Viacom Inc Sr Nt				2FE	1,597,616	98.311	1,474,663	1,500,000	1,568,680		(10,376)			3.875	3.029	JD	2,583	58,125	02/18/2013.	12/15/2021.
92553P AT 9	Viacom Inc Sr Nt			1	2FE	2,969,040	96.678	2,900,349	3,000,000	2,975,227		2,663			4.250	4.378	MS	42,500	127,500	08/12/2013.	09/01/2023.
927804 FH 2	Virginia Elec & Pwr Co Sr Nt				1FE	16,390,754	108.826	17,847,480	16,400,000	16,396,278		950			5.000	5.007	JD	2,278	820,000	06/23/2009.	06/30/2019.
92826C AC 6	Visa Inc Sr Nt			1	1FE	4,982,650	100.413	5,020,665	5,000,000	4,982,743		93			2.800	2.855	JD	6,611		12/14/2015.	12/14/2022.
92826C AD 4	Visa Inc Sr Nt			1	1FE	4,970,300	100.124	5,006,180	5,000,000	4,970,405		105			3.150	3.220	JD	7,438		12/14/2015.	12/14/2025.
92890H AB 8	WEA Fin LLC/Westfield Sr Nt			1	2FE	4,990,000	99.176	4,958,810	5,000,000	4,992,455		1,905			2.700	2.743	MS	39,000	135,000	09/10/2014.	09/17/2019.
931142 CG 6	Wal-Mart Stores Inc Nt				1FE	4,991,062	105.313	5,265,645	5,000,000	4,997,180		2,108			5.375	5.422	AO	64,201	268,750	02/18/2013.	04/05/2017.
931142 CU 5	Wal-Mart Stores Inc Sr Nt				1FE	3,496,989	106.996	3,744,874	3,500,000	3,498,419		316			3.625	3.636	JJ	60,970	126,875	02/18/2013.	07/08/2020.
931142 DC 4	Wal-Mart Stores Inc Sr Nt				1FE	996,310	100.549	1,005,491	1,000,000	999,774		775			2.800	2.880	AO	5,911	28,000	04/11/2011.	04/15/2016.
941063 AQ 2	Waste Management Inc Co Gtd Nt				2FE	11,123,550	107.858	10,785,820	10,000,000	10,698,141		(122,521)			4.600	3.126	MS	153,333	460,000	05/17/2012.	03/01/2021.
94106L AV 1	Waste Management Inc Co Gtd Nt				2FE	3,603,448	119.255	4,287,228	3,595,000	3,603,066		(146)			6.125	6.107	MN	18,961	220,194	04/14/2010.	11/30/2039.
94106L BA 6	Waste Management Inc Sr Nt	LS		1	2FE	18,380,945	97.322	18,004,607	18,500,000	18,387,667		6,722			3.125	3.202	MS	192,708	273,003	09/01/2015.	03/01/2025.
942683 AE 3	Watson Pharmaceuticals Inc Sr Nt				2FE	3,904,201	111.505	3,601,618	3,230,000	3,620,077		(101,410)			6.125	2.609	FA	74,739	197,838	02/18/2013.	08/15/2019.
942683 AF 0	Watson Pharmaceuticals Inc Sr Nt				2FE	4,959,603	98.315	4,915,745	5,000,000	4,970,432		3,840			3.250	3.349	AO	40,625	162,500	02/18/2013.	10/01/2022.
942683 AG 8	Watson Pharmaceuticals Inc Sr Nt				2FE	27,020,747	99.881	26,967,843	27,000,000	27,007,041		(4,725)			1.875	1.860	AO	126,563	459,375	09/29/2015.	10/01/2017.
949746 RF 0	Wells Fargo & Co Sub Nt				1FE	2,019,965	111.090	2,210,689	1,990,000	2,019,589		(376)			5.606	5.501	JJ	51,441	111,559	02/05/2014.	01/15/2044.
94974B FJ 4	Wells Fargo & Co Sub Nt				1FE	6,995,870	100.236	7,016,492	7,000,000	6,996,920		376			3.450	3.457	FA	92,575	241,500	02/06/2013.	02/13/2023.
94974B FN 5	Wells Fargo & Co Sub Nt				1FE	3,986,360	103.857	4,154,284	4,000,000	3,989,114		1,191			4.125	4.167	FA	62,333	165,000	08/08/2013.	08/15/2023.
94974B FQ 8	Wells Fargo & Co Sub Nt				1FE	9,978,100	100.559	10,055,860	10,000,000	9,986,853		4,141			2.150	2.195	JJ	99,139	215,000	10/21/2013.	01/15/2019.
94974B GL 8	Wells Fargo & Co Sub Nt				1FE	9,962,000	102.153	10,215,340	10,000,000	9,963,084		1,084			4.300	4.341	JJ	189,917		07/15/2015.	07/22/2027.
95709T AL 4	Westar Energy Inc 1st Mtg Bd			1	1FE	11,999,880	100.287	12,034,392	12,000,000	11,999,908		28			3.250	3.250	JD	52,000		11/05/2015.	12/01/2025.
96316# AB 9	Wheeling Power Co Sr Nt Ser A			2	2FE	20,000,000	97.786	19,557,128	20,000,000	20,000,000					3.360	3.360	JD	56,000	336,000	06/01/2015.	06/01/2022.
963320 AT 3	Whirlpool Corp Sr Nt				2FE	4,291,860	99.018	4,307,283	4,350,000	4,294,173		2,314			3.700	3.865	MN	26,825	80,475	07/22/2015.	05/01/2025.
966244 AA 3	Whitewave Foods Co Sr Nt				4FE	4,998,000	105.750	5,181,750	4,900,000	4,983,072	(9,918)	(5,010)			5.375	5.035	AO	65,844	223,361	10/28/2015.	10/01/2022.
96950F AD 6	Williams Partners LP Sr Nt				2FE	12,998,062	92.875	12,073,737	13,000,000	12,999,286		148			5.250	5.251	MS	200,958	682,500	07/12/2010.	03/15/2020.
96950F AF 1	Williams Partners LP Sr Nt				2FE	6,954,358	76.735	5,371,464	7,000,000	6,959,823		683			6.300	6.347	AO	93,100	441,000	07/09/2010.	04/15/2040.
96950H AD 2	Williams Partners LP Sr Nt				2FE	6,836,640	101.974	6,118,410	6,000,000	6,156,405		(137,466)			7.250	4.753	FA	181,250	435,000	06/30/2010.	02/01/2017.
976657 AL 0	Wisconsin Energy Corp Sr Nt			1	2FE	9,998,300	100.563	10,056,260	10,000,000	9,998,422		122			3.550	3.552	JD	15,778	182,431	06/04/2015.	06/15/2025.
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.
98212B AD 5	WPX Energy Inc Sr Nt			1	3FE	27,194,933	70.000	18,433,100	26,333,000	18,433,100	(6,811,688)	(100,725)			6.000	5.457	JJ	728,546	1,579,980	08/08/2014.	01/15/2022.

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	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
98212B AE 3	WPX Energy Inc Sr Nt			1	3FE	4,000,000	66.000	2,640,000	4,000,000	2,640,000	(1,080,000)				5.250	5.250	MS	61,833	214,083	09/03/2014.	09/15/2024.
982526 AV 7	Wrigley Wm Jr Co Sr Nt			1	2FE	8,731,622	100.925	8,830,973	8,750,000	8,737,528		3,053			2.900	2.940	AO	49,340	253,750	07/30/2014.	10/21/2019.
98389B AR 1	Xcel Energy Inc Sr Nt			1	2FE	1,991,740	97.757	1,955,148	2,000,000	1,992,152		412			3.300	3.349	JD	5,500	33,000	05/27/2015.	06/01/2025.
984121 CD 3	Xerox Corp Sr Nt				2FE	10,434,300	100.928	10,092,820	10,000,000	10,298,673		(49,096)			4.500	3.879	MN	57,500	450,000	02/18/2013.	05/15/2021.
984121 CF 8	Xerox Corp Sr Nt				2FE	6,260,752	100.743	6,197,716	6,152,000	6,185,264		(26,873)			2.950	2.491	MS	53,437	181,484	02/18/2013.	03/15/2017.
98412J BA 1	Xerox Corp Sr Nt				2FE	6,371,200	101.292	5,657,175	5,585,000	5,620,869		(140,887)			7.200	4.558	AO	100,530	402,120	01/22/2010.	04/01/2016.
988498 AF 8	Yum Brands Inc Sr Nt				3FE	10,089,100	103.234	10,323,440	10,000,000	10,038,930		(9,297)			5.300	5.183	MS	156,056	530,000	09/28/2009.	09/15/2019.
C9413P AP 8	Valeant Pharmaceuticals Inc Term Ln B Nt		G		3FE	11,763,805	95.813	11,442,838	11,942,949	11,442,838	(375,537)	23,604			4.500	4.779	MJSD	40,307	500,194	08/12/2013.	08/06/2020.
000000 00 0	Burger King Term Ln B2 Nt 1		A		4FE	24,913,067	99.313	24,765,455	24,936,896	24,765,455	(147,646)	34			3.750	3.785	MJSD	2,598	51,328	12/21/2015.	12/12/2021.
008916 AH 1	Agrium Inc Sr Nt		I		2FE	10,326,311	111.538	11,349,022	10,175,000	10,233,242		(17,755)			6.750	6.533	JJ	316,697	686,813	01/05/2010.	01/15/2019.
008916 AK 4	Agrium Inc Sr Nt		I	1	2FE	9,464,271	95.665	9,470,865	9,900,000	9,578,887		41,135			3.150	3.698	AO	77,963	311,850	02/18/2013.	10/01/2022.
066800 AA 1	Banro Corporation 2nd Lien Nt		A	1	5	1,491,564	55.000	1,155,000	2,100,000	1,155,000	(498,904)	162,340			10.000	33.654	MS	70,192	105,863	08/04/2015.	03/01/2017.
07317Q AF 2	Baytex Energy Corp Nt		A	1	3FE	6,030,000	67.250	4,035,000	6,000,000	4,035,000	(1,059,189)	(5,811)			5.125	5.006	JD	25,625	307,500	07/29/2014.	06/01/2021.
292505 AG 9	EnCana Corp Nt		I		2FE	2,308,980	80.021	1,600,410	2,000,000	2,288,008		(6,680)			6.500	5.378	FA	54,167	130,000	08/21/2012.	02/01/2038.
292505 AH 7	EnCana Corp Sr Nt		I		2FE	1,197,530	97.498	974,976	1,000,000	1,104,268		(28,826)			6.500	3.211	MN	8,306	65,000	08/20/2012.	05/15/2019.
292505 AJ 3	EnCana Corp Sr Nt	LS	I		2FE	16,308,607	82.542	13,454,395	16,300,000	16,304,658		(823)			3.900	3.894	MN	81,228	635,700	12/18/2013.	11/15/2021.
496902 AJ 6	Kinross Gold Corp Sr Nt	LS	I		2FE	14,887,630	65.000	9,750,000	15,000,000	14,920,280		11,788			5.125	5.235	MS	256,250	768,750	07/30/2014.	09/01/2021.
65334H AA 0	Nexen Inc Sr Nt		I		1FE	4,554,920	130.230	5,209,200	4,000,000	4,484,521		(16,254)			7.875	6.643	MS	92,750	315,000	01/24/2011.	03/15/2032.
65334H AK 8	Nexen Inc Sr Nt		I		1FE	11,384,379	110.556	11,276,671	10,200,000	10,852,987		(167,279)			6.200	4.242	JJ	265,257	632,400	02/18/2013.	07/30/2019.
654677 AB 9	Niska Gas Storage Can Fin Sr Nt		A	1	5FE	4,770,295	86.250	4,312,500	5,000,000	4,312,500	(505,321)	47,526			6.500	7.792	AO	81,250	325,000	01/09/2015.	04/01/2019.
683715 AA 4	Open Text Corp Sr Nt		A	1	3FE	16,565,625	99.000	16,137,000	16,300,000	16,137,000	(398,957)	(29,668)			5.625	5.292	JJ	422,781	317,813	10/22/2015.	01/15/2023.
73755L AH 0	Potash Corp Saskatchewan Inc Sr Nt		A		1FE	9,971,980	108.409	9,756,765	9,000,000	9,663,749		(144,334)			4.875	3.011	MS	110,906	438,750	10/29/2013.	03/30/2020.
878742 AS 4	Teck Cominco Ltd Sr Nt		I		3FE	13,475,835	42.000	5,670,000	13,500,000	5,670,000	(7,807,620)	390			6.000	6.013	FA	306,000	810,000	08/03/2010.	08/15/2040.
89153U AE 1	Total Capital Canada Ltd Sr Nt		A		1FE	1,998,113	99.382	1,987,638	2,000,000	1,999,203		383			1.450	1.470	JJ	13,372	29,000	02/18/2013.	01/15/2018.
91831A AC 5	VRX Escrow Corp Sr Nt		A	1	4FE	1,030,000	89.250	892,500	1,000,000	892,500	(135,647)	(1,853)			6.125	5.648	AO	12,931	33,688	05/06/2015.	04/15/2025.
98417E AB 6	Xstrata Finance Canada Nt	LS	I		2FE	22,792,603	99.625	25,907,481	26,005,000	25,522,675		515,224			5.800	8.053	MN	192,726	1,508,290	06/30/2009.	11/15/2016.
98417E AC 4	Xstrata Finance Canada Gtd Nt		I		2FE	11,099,484	80.000	8,169,600	10,212,000	11,016,375		(16,917)			6.900	6.235	MN	90,036	704,628	05/06/2010.	11/15/2037.
C71058 AC 2	Pacific Rubiales Energy Sr Nt		A	1	5FE	228,625	20.000	155,000	775,000	155,000	(73,625)	15,790	275,415		5.125	12.636	MS	10,261	19,859	04/14/2015.	03/28/2023.
C71058 AF 5	Pacific Rubiales Energy Sr Nt		A	1	5FE	600,000	20.000	400,000	2,000,000	400,000	(200,000)	30,934	654,684		5.625	12.658	JJ	50,625	56,250	04/13/2015.	01/19/2025.
C7740G AB 7	Regent Purchaser Inv (RGL) Term Ln Nt 1		A		5FE	9,875,000	36.500	9,010,938	24,687,500	9,010,938	3,652,546	83,074	14,227,807		6.000	6.501	FMAN	201,615	1,497,708	09/09/2014.	08/13/2021.
000000 00 0	Credit Bank of Moscow Sr Nt		F		3FE	579,875	100.628	578,611	575,000	578,611	(1,104)	(160)			7.700	7.265	FA	18,448		12/17/2015.	02/01/2018.
000000 00 0	Credit Bank of Moscow Sr Nt		F		3FE	476,250	94.020	470,100	500,000	470,100	(6,650)	500			8.700	10.627	FA	16,675		12/04/2015.	11/13/2018.
000000 00 0	KOKS OAO Sr Nt		F		4FE	525,569	88.230	446,442	506,000	446,442	(76,754)	(2,373)			10.750	9.419	JD	453	25,989	07/06/2015.	12/28/2018.
000000 00 0	Helios Towers Fin NL Sr Nt		F	1	4FE	679,963	78.252	606,453	775,000	606,453	(83,349)	9,840			8.375	12.271	JJ	29,929	24,078	08/25/2015.	07/15/2019.
000000 00 0	Axtel SAB de CV 1st Lien Nt		F	1	4FE	1,440,883	104.070	1,456,980	1,400,000	1,438,978	(843)	(1,062)			9.000	7.936	JJ	52,850		12/22/2015.	01/31/2020.
000000 00 0	Digicel Limited Sr Nt		F	1	4FE	604,500	84.500	549,250	650,000	549,250	(57,153)	1,903			6.000	7.563	AO	8,233	19,500	09/17/2015.	04/15/2021.
000000 00 0	Alfa Bank SC Sr Nt		F		3FE	465,750	104.375	469,688	450,000	465,327		(423)			7.750	6.973	AO	6,103		10/27/2015.	04/28/2021.
000000 00 0	Navios SA Logistics Inc Sr Nt		F	1	4FE	495,648	65.500	352,390	538,000	352,390	(144,890)	1,633			7.250	8.837	MN	6,501	19,503	09/03/2015.	05/01/2022.
000000 00 0	VTB Bank OJSC Sub Nt		F		4FE	1,209,266	95.000	1,187,500	1,250,000	1,187,500	(22,353)	587			6.950	7.562	AO	17,858		12/08/2015.	10/17/2022.
00205G AA 5	APT Pipelines Ltd Sr Nt		R		2FE	24,364,250	96.200	24,049,900	25,000,000	24,528,480		58,959			3.875	4.198	AO	215,278	968,750	02/18/2013.	10/11/2022.
00507U AF 8	Actavis Funding SCS Sr Nt		F	1	2FE	3,066,630	100.178	3,005,343	3,000,000	3,061,496		(5,134)			3.850	3.560	JD	5,133	115,500	02/27/2015.	06/15/2024.
034863 AB 6	Anglo American Capital Co Gtd Nt		R		2FE	4,495,685	90.000	3,330,000	3,700,000	4,029,912		(88,234)			9.375	6.311	AO	79,974	346,875	11/03/2009.	04/08/2019.
05543E AA 0	BCP Singapore VI Cayman Sec Nt		F	1	4FE	867,594	79.375	694,531	875,000	694,531	(173,779)	717			8.000	8.177	AO	14,778	64,000	05/12/2015.	04/15/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
055451 AH 1	BHP Billiton Fin USA Ltd Co Gtd Nt	LS...	R		1FE	11,111,315	110.154	12,116,951	11,000,000	11,043,775		(11,820)			6.500	6.362	AO	178,750	715,000	03/19/2009.	04/01/2019.
055451 AQ 1	BHP Billiton Fin USA Ltd Co Gtd Nt		R		1FE	10,019,747	92.189	9,218,890	10,000,000	10,014,021		(2,059)			2.875	2.850	FA	101,424	287,500	02/18/2013.	02/24/2022.
05565Q CC 0	BP Capital Markets PLC Sr Nt		R		1FE	9,977,250	99.413	9,941,310	10,000,000	9,990,939		4,807			1.375	1.425	MN	21,007	137,500	02/18/2013.	11/06/2017.
05565Q CG 1	BP Capital Markets PLC Nt		F		1FE	29,222,300	100.304	29,088,189	29,000,000	29,126,243		(44,448)			2.241	2.076	MS	171,499	649,890	10/22/2013.	09/26/2018.
05565Q CJ 5	BP Capital Markets PLC Nt		R		1FE	17,465,176	102.266	17,589,735	17,200,000	17,414,531		(23,687)			3.994	3.805	MS	181,283	686,968	10/22/2013.	09/26/2023.
06849U AD 7	Barrick Australia Finance Gtd Nt		R		2FE	15,588,150	68.248	10,237,245	15,000,000	15,536,768		(10,479)			5.950	5.674	AO	188,417	892,500	05/07/2010.	10/15/2039.
11042A AA 2	British Airways Plc PTC		F	2	1FE	15,129,867	104.250	15,600,363	14,964,377	15,092,792		(13,835)			4.625	4.478	MJSD	21,148	692,102	10/07/2013.	06/20/2024.
11042B AA 0	British Airways Plc PTC		F	2	2FE	10,835,089	104.125	11,136,808	10,695,613	10,782,302		(18,335)			5.625	5.282	MJSD	18,383	601,628	10/24/2013.	06/20/2020.
134638 AA 3	Camposol SA Sr Nt		F	1	4FE	272,627	74.000	203,500	275,000	203,500	(70,068)	941			9.875	10.395	FA	11,240	13,578	04/15/2015.	02/02/2017.
21684A AA 4	Rabobank Nederland Sub Nt		F		1FE	2,976,887	104.215	3,126,435	3,000,000	2,979,946		2,045			4.625	4.727	JD	11,563	138,750	07/30/2014.	12/01/2023.
21688A AE 2	Rabobank Nederland NY Sr Nt		F		1FE	4,993,250	99.011	4,950,540	5,000,000	4,993,602		352			3.375	3.391	MN	18,750	84,375	05/14/2015.	05/21/2025.
22303Q AG 5	Covidien International Fin SA Gtd Nt		R		1FE	10,050,600	107.718	10,771,840	10,000,000	10,012,173		(6,278)			6.000	5.927	AO	126,667	600,000	06/20/2008.	10/15/2017.
22303Q AN 0	Covidien International Fin SA Sr Nt		R	1	1FE	14,958,026	100.242	15,036,240	15,000,000	14,969,958		4,122			3.200	3.235	JD	21,333	480,000	02/18/2013.	06/15/2022.
23340D AG 7	DTZ LLC 2nd Lien TL Nt 1		F		4FE	17,500,000	100.000	17,500,000	17,500,000	17,500,000					8.750	8.845	FMAN	136,111	382,813	09/01/2015.	11/04/2022.
24820R AB 4	StatoilHydro ASA Sr Nt		F		1FE	11,974,700	119.283	11,928,260	10,000,000	11,577,173		(163,817)			6.500	4.155	JD	18,056	650,000	06/26/2013.	12/21/2023.
29358Q AA 7	Ensco Plc Sr Nt	LS...	R		2FE	4,901,250	80.518	4,025,895	5,000,000	4,942,618		9,439			4.700	4.953	MS	69,194	235,000	03/08/2011.	03/15/2021.
37253D AA 5	Geopark Latin Amer Chile 1st Lien Nt		F	1	4FE	416,063	69.250	363,563	525,000	363,563	(64,962)	12,462			7.500	13.469	FA	15,313	19,688	04/07/2015.	02/11/2020.
38060A AA 2	Gold Fields Orogen Holdco Sr Nt		F		3FE	1,287,000	74.500	1,072,800	1,440,000	1,072,800	(231,346)	17,146			4.875	7.253	AO	16,380	35,100	04/02/2015.	10/07/2020.
400489 AH 3	Grupo Posadas SAB CV Sr Nt		F	1	4FE	1,277,033	95.625	1,209,656	1,265,000	1,209,656	(66,561)	(816)			7.875	7.673	JD	277	49,809	06/26/2015.	06/30/2022.
40052V AC 8	Grupo Bimbo SAB De CV Sr Nt		F		2FE	14,056,355	97.189	13,606,432	14,000,000	14,050,494		(4,958)			3.875	3.825	JD	6,028	542,500	09/05/2014.	06/27/2024.
404280 AJ 8	HSBC Holdings PLC Nt		R		1FE	15,641,373	124.475	17,297,032	13,896,000	15,482,929		(33,531)			6.800	5.877	JD	78,744	944,928	08/10/2010.	06/01/2038.
423012 AB 9	Heineken NV Sr Nt		F		2FE	9,918,010	99.607	9,960,690	10,000,000	9,968,284		17,729			1.400	1.585	AO	35,000	140,000	02/18/2013.	10/01/2017.
423012 AD 5	Heineken NV Sr Nt		R		2FE	6,628,568	96.752	6,530,767	6,750,000	6,631,243		2,676			2.750	3.022	AO	46,406		10/22/2015.	04/01/2023.
44920U AD 0	Hyundai Capital Services Sr Nt		R		2FE	32,162,471	101.856	31,058,920	30,493,000	31,132,160		(364,885)			3.500	2.234	MS	320,177	1,067,255	02/18/2013.	09/13/2017.
449786 AY 8	Ing Bank NV Sub Nt		F		2FE	10,893,350	108.647	10,864,700	10,000,000	10,787,065		(83,153)			5.800	4.577	MS	154,667	580,000	12/19/2014.	09/25/2023.
500472 AF 2	Koninklijke Philips Electronic Sr Nt		R		2FE	31,144,243	102.654	30,981,038	30,180,000	30,870,156		(98,439)			3.750	3.339	MS	333,238	1,131,750	02/18/2013.	03/15/2022.
55314W AC 8	MMC Norilsk Nickel OJSC Sr Nt		F		3FE	350,000	101.800	356,300	350,000	350,000					6.625	6.625	AO	4,960		10/06/2015.	10/14/2022.
63938N AE 4	Navios SA Logistics Inc Sr Nt		F	1	4FE	213,325	65.500	150,650	230,000	150,650	(63,374)	699			7.250	8.700	MN	2,779	8,338	08/21/2015.	05/01/2022.
65504L AG 2	Noble Hldg Intl Co Gtd Nt		R		2FE	11,043,450	59.792	6,577,153	11,000,000	11,042,518		(706)			6.050	6.020	MS	221,833	665,500	04/13/2011.	03/01/2041.
65504L AJ 6	Noble Hldg Intl Sr Nt	LS...	R		2FE	9,020,960	66.137	5,952,321	9,000,000	9,011,484		(1,761)			3.950	3.925	MS	104,675	355,500	10/16/2013.	03/15/2022.
71654Q BG 6	Petroleos Mexicanos Sr Nt	LS...	F		2FE	9,973,762	87.250	8,725,000	10,000,000	9,979,660		2,488			3.500	3.533	JJ	146,806	350,000	08/30/2013.	01/30/2023.
74733D A* 1	Qiagen NV Sr Nt Ser A		F	2		15,000,000	100.810	15,121,554	15,000,000	15,000,000					3.190	3.190	AO	99,688	478,500	10/16/2012.	10/16/2019.
74986@ AE 1	RREEF America REIT II Inc Sr Nt		F	1		15,952,950	104.122	15,618,367	15,000,000	15,705,000		(247,950)			5.160	1.855	JD	38,700	387,000	06/25/2015.	06/13/2017.
767201 AH 9	Rio Tinto Finance USA Ltd Co Gtd Nt		R		1FE	18,121,330	116.741	21,013,398	18,000,000	18,052,393		(13,123)			9.000	8.897	MN	270,000	1,620,000	04/15/2009.	05/01/2019.
81725W AG 8	Sensata Technologies BV Sr Nt		F		3FE	3,447,500	97.250	3,403,750	3,500,000	3,403,750	(51,451)	4,583			4.875	5.076	AO	36,021	170,625	04/16/2014.	10/15/2023.
81726J AE 1	Sensata Technologies 1st Lien Term Ln B		F		2FE	9,806,039	97.900	9,667,992	9,875,375	9,812,376		6,337			3.000	3.131	FMAN	41,970	152,452	05/11/2015.	10/14/2021.
822582 AJ 1	Shell International Finance Co Gtd Nt		R		1FE	4,985,245	106.580	5,329,000	5,000,000	4,992,738		1,759			4.300	4.343	MS	59,125	215,000	02/18/2013.	09/22/2019.
822582 BD 3	Shell International Finance Sr Nt		F		1FE	15,973,550	97.598	15,615,600	16,000,000	15,975,108		1,558			3.250	3.269	MN	72,222	260,000	06/02/2015.	05/11/2025.
82620K AD 5	Siemens Financieringsmat Sr Nt		F		1FE	9,890,100	99.960	9,996,020	10,000,000	9,897,258		7,158			2.900	3.078	MN	27,389	145,000	07/02/2015.	05/27/2022.
82620K AE 3	Siemens Financieringsmat Sr Nt		F		1FE	4,040,160	99.877	3,995,060	4,000,000	4,039,481		(679)			3.250	3.128	MN	12,278	65,000	10/09/2015.	05/27/2025.
853250 AB 4	Standard Chartered Bank Sub Bk Nt		R		2FE	10,992,500	106.306	10,630,580	10,000,000	10,270,935		(146,466)			6.400	4.752	MS	168,889	640,000	07/14/2010.	09/26/2017.
85771P AB 8	Statoil ASA Co Gtd Nt		R		1FE	1,997,090	102.570	2,051,400	2,000,000	1,998,900		649			3.125	3.160	FA	23,264	62,500	02/18/2013.	08/17/2017.
87312@ AC 2	TWE US Fin Co Gtd Sr Nt Ser C2		F		2	20,000,000	104.261	20,852,296	20,000,000	20,000,000					4.380	4.380	JD	41,367	876,000	12/16/2013.	12/16/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
893830 AY 5	Transocean Sedco Forex Inc Co Gtd Nt		R		3FE	2,322,686	69.000	1,380,000	2,000,000	1,380,000	(834,604)	(39,088)			6.500	4.050	MN	16,611	130,000	02/18/2013.	11/15/2020.
893830 BB 4	Transocean Sedco Forex Inc Co Gtd Nt	LS	R		3FE	16,038,601	64.625	10,339,354	15,999,000	10,339,354	(5,327,987)	(105,303)			6.875	7.036	JD	48,886	900,559	09/29/2015.	12/15/2021.
902133 AG 2	Tyco Electronics Group Co Gtd Nt		R		1FE	1,046,850	127.526	1,275,259	1,000,000	1,042,671		(846)			7.125	6.748	AO	17,813	71,250	01/04/2010.	10/01/2037.
902133 AN 7	Tyco Electronics Group Sr Nt		F	1	1FE	5,772,552	99.862	5,792,002	5,800,000	5,782,424		5,655			2.375	2.482	JD	5,357	137,750	07/30/2014.	12/17/2018.
90351D AA 5	UBS Group Funding Sr Nt		F		2FE	9,982,900	99.067	9,906,650	10,000,000	9,983,769		869			2.950	2.987	MS	79,486		09/21/2015.	09/24/2020.
91911T AH 6	Vale Overseas Ltd Nt		R		2FE	238,973	69.904	172,663	247,000	239,113		140			6.875	7.172	MN	1,887	16,981	04/09/2015.	11/21/2036.
928670 AX 6	Volkswagen Intl Fin NV Sr Nt		F		2FE	2,497,400	96.071	2,401,775	2,500,000	2,498,466		510			2.125	2.147	MN	6,050	53,125	11/13/2013.	11/20/2018.
92936M AC 1	WPP Finance 2010 Sr Nt		R		2FE	15,123,300	100.344	15,051,570	15,000,000	15,122,885		(415)			3.625	3.486	MS	172,188		12/16/2015.	09/07/2022.
931899 9A 8	Walkers SPV Priv Pl Nt		R		6*	2,771,281	44.840	13,259,261	29,570,163	2,771,281					0.412		MON		174,327	12/30/2014.	12/31/2019.
A8688@ AA 7	TIWAG - Tiroler Wasserkraft AG Sr Nt		R		1	21,500,000	100.138	21,529,670	21,500,000	21,500,000					2.270	2.011	JD	18,979	413,308	02/18/2013.	12/18/2017.
D2736# AM 1	Fritz Draxlmaier GMBH & Co KG Sr Nt Ser		F		2	10,000,000	102.296	10,229,637	10,000,000	10,000,000					4.440	4.440	AO	109,767	444,000	04/02/2014.	04/02/2021.
G0369@ AV 8	Anglian Water Services Fin plc Sec Nt		F		2FE	5,000,000	103.454	5,172,716	5,000,000	5,000,000					4.990	4.990	MN	24,257	249,500	11/26/2013.	11/26/2023.
G09059 AA 7	BCP Singapore VI Cayman Sec Nt		F	1	4FE	130,325	80.200	104,260	130,000	104,260	(26,037)	(28)			8.000	7.936	AO	2,196	5,200	04/29/2015.	04/15/2021.
G0977* AE 2	Belron Fin Ltd Sr Nt Ser B		F		2	14,000,000	102.193	14,307,044	14,000,000	14,000,000					3.930	3.930	MS	145,192	550,200	09/26/2013.	09/26/2020.
G1981@ AA 0	Cayman Turtle Farm Ltd Gtd Sr Nt		F	2	1	3,107,982	105.014	3,263,830	3,107,982	3,107,982					4.850	4.880	MJSD	12,561	150,737	03/12/2004.	03/01/2019.
G2370Y AB 2	Consolidated Minerals LTD 1st Lien Nt		F	1	5FE	1,411,125	49.500	1,002,375	2,025,000	1,002,375	(469,323)	60,573			8.000	17.141	MN	20,700	162,000	04/02/2015.	05/15/2020.
G24524 AH 6	Country Garden Hldg Co Sr Nt		F	1	3FE	1,387,563	104.208	1,406,804	1,350,000	1,383,111		(4,451)			7.250	6.503	AO	23,653	52,313	09/10/2015.	04/04/2021.
G2615* AB 2	DCC plc Gtd Sr Nt Ser B		F		2	3,799,740	103.286	3,615,004	3,500,000	3,630,506		(102,020)			5.130	2.088	AO	44,888	179,550	05/01/2014.	04/01/2017.
G27649 AG 0	Digicel Limited Sr Nt		F	1	4FE	1,805,831	83.625	1,526,156	1,825,000	1,526,156	(280,244)	569			6.750	6.924	MS	41,063	50,897	09/22/2015.	03/01/2023.
G4035E AA 1	Gold Fields Orogen Hold Sr Nt		F		3FE	177,100	74.500	149,000	200,000	149,000	(30,671)	2,571			4.875	7.449	AO	2,275	9,750	04/01/2015.	10/07/2020.
G4273* AA 3	Hammerson plc Sr Nt		F		2	30,000,000	103.160	30,947,893	30,000,000	30,000,000					3.970	3.970	JD	46,317	1,191,000	02/06/2014.	06/17/2021.
G5825# AA 9	Markit Grp Hldg Lt Sr Nt Ser A		F		2Z	20,000,000	99.403	19,880,617	20,000,000	20,000,000					3.730	3.730	MN	118,117		11/04/2015.	11/04/2022.
G5963# AC 7	Meggitt plc Sr Nt		F		2	1,610,295	103.386	1,550,793	1,500,000	1,557,944		(31,850)			4.620	2.365	AO	16,555	69,300	05/06/2014.	10/05/2017.
G6037A AA 2	Metalloinvest Finance LT Nt		F		3FE	1,601,125	96.122	1,634,074	1,700,000	1,613,285		12,160			5.625	7.023	AO	19,656	95,625	04/14/2015.	04/17/2020.
G61157 AC 0	MIE Holdings Corp Sr Nt		F	1	4FE	697,500	42.022	420,220	1,000,000	420,220	(316,161)	38,881			7.500	18.506	AO	13,750	80,000	04/15/2015.	04/25/2019.
G6217E AB 4	MMC Norilsk Nickel OJSC Sr Nt		F		2FE	496,875	100.122	500,610	500,000	497,236		361			5.550	5.683	AO	4,856	27,750	04/14/2015.	10/28/2020.
G6501M AA 3	Nexteer Auto Group LTD Sr Nt		F	1	3FE	826,000	102.000	816,000	800,000	816,000	(7,035)	(2,965)			5.875	5.198	MN	6,006	47,261	04/01/2015.	11/15/2021.
G6710E AL 4	Odebrecht Finance LTD Sr Nt		F	1	2FE	1,862,219	50.750	1,141,875	2,250,000	1,864,149		1,930			7.125	8.766	JD	2,227	136,266	09/02/2015.	06/26/2042.
G6710E AQ 3	Odebrecht Finance LTD Sr Nt		F		2FE	573,900	48.250	347,400	720,000	576,846		2,946			5.250	7.551	JD	420	32,025	09/01/2015.	06/27/2029.
G8038# AK 4	Serco Group plc Sr Nt Ser A		F		3	6,307,127	89.786	5,662,889	6,307,127	5,662,889	(644,238)				3.770	3.770	MN	31,043	263,607	05/14/2013.	05/14/2020.
L0426# AA 7	AWAS Aviation Capital Term Ln Nt 1		R		2FE	4,537,122	99.625	4,612,132	4,629,492	4,619,700	33,185	26,465			3.500	4.108	MJSD	10,802	160,266	09/26/2012.	05/12/2016.
L6388F AL 6	Millicom Intl Cellular Sr Nt		F	1	3FE	2,013,740	92.375	1,738,498	1,882,000	1,738,498	(256,004)	(19,238)			6.625	4.867	AO	26,322	134,093	04/10/2015.	10/15/2021.
L7601F AC 5	Pinnacle Acquistion (Paradigm) Term Ln C		R		4FE	9,524,115	84.000	8,109,887	9,654,627	8,109,887	(996,850)	19,319			4.750	5.024	MJSD	6,369	464,964	02/12/2013.	07/30/2019.
L78043 AA 1	Puma Energy Holdings Sr Nt		F	1	3FE	1,557,500	98.350	1,475,250	1,500,000	1,475,250	(72,448)	(9,802)			6.750	5.612	FA	42,188	50,625	04/09/2015.	02/01/2021.
L9116P AE 3	Tonon Luxembourg SA 1st Lien Nt		F	1	6FE	1,635,816	50.000	1,569,500	3,139,000	1,478,674	(201,205)	44,063			10.500	24.406	MN	43,030	242,183	06/16/2015.	05/14/2024.
L9183M AD 0	TMK OAO Sr Nt		F		4FE	1,994,488	94.125	2,188,406	2,325,000	2,031,756		37,268			6.750	10.504	AO	38,363	78,469	04/27/2015.	04/03/2020.
M2R15V AA 5	Albaraka Turk Katilim BA Sr Nt		F		3FE	865,370	99.172	852,879	860,000	852,879	(11,756)	(735)			6.250	6.076	JD	149	53,750	04/14/2015.	06/30/2019.
M63751 AA 5	Koc Holdings AS Sr Nt		F		2FE	493,125	95.718	478,590	500,000	494,045		920			3.500	3.802	AO	3,257	17,500	04/08/2015.	04/24/2020.
M8933F AF 4	Turkiye IS Bankasi AS Sub Nt		F		3FE	503,750	98.584	492,920	500,000	492,920	(10,549)	(281)			6.000	5.875	AO	5,583	30,000	04/09/2015.	10/24/2022.
N3386# AM 1	Fugro NV Gtd Sr Nt Ser A		F		3	6,018,973	91.576	6,257,805	6,833,427	6,029,997		11,024			5.050	10.267	FA	120,287		12/17/2015.	08/17/2018.
N51274 AA 1	Nyrstar Netherlands Hldg Unsec Nt		D		4FE	489,447	81.008	373,961	461,635	373,961	(115,277)	(4,669)		4,459	8.500	6.651	MS	11,554	20,441	04/01/2015.	09/15/2019.
N54468 AD 0	MARFRIG Holding Europe Sr Nt		F	1	4FE	795,963	89.750	830,188	925,000	814,673		18,710			6.875	11.103	JD	1,237	63,594	04/01/2015.	06/24/2019.

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
N9417J AB 7	VTR Finance BV Secured Nt		F	1	4FE	968,173	92.000	900,680	979,000	900,680	(65,486)	(2,006)			6.875	6.973	JJ	31,036	17,188	12/23/2015.	01/15/2024.
P19189 AA 0	Camposol SA Sr Nt		F	1	4FE	611,601	74.000	456,580	617,000	456,580	(157,108)	2,086			9.875	10.411	FA	25,218	30,464	04/22/2015.	02/02/2017.
P2253T JE 0	Cemex SAB DE CV 1st Lien Nt		F	1	4FE	675,013	83.375	562,781	675,000	562,781	(112,265)	34			5.700	5.693	JJ	18,169	19,238	04/15/2015.	01/11/2025.
P2894N AC 1	Columbus Intl Inc Sr Nt		F	1	3FE	775,344	99.500	721,375	725,000	721,375	(47,482)	(6,487)			7.375	5.741	MS	13,516	26,734	04/15/2015.	03/30/2021.
P2R35N AA 6	Cia Latino Americana Sr Mt Nt Ser E		F	1	5FE	90,500	95.498	95,498	100,000	91,668		1,168			11.500	14.435	AO	2,428	12,000	04/08/2015.	10/15/2019.
P32506 AC 4	Credito Real Sab De CV Sr Nt		F	1	3FE	207,100	98.000	196,000	200,000	196,000	(9,948)	(1,152)			7.500	6.455	MS	4,500	7,500	04/15/2015.	03/13/2019.
P3642B BF 2	Grupo Elektra Sab De CV Sr Nt		F	1	3FE	881,545	89.100	753,786	846,000	753,786	(116,512)	(11,247)			7.250	4.864	FA	24,704	30,668	04/22/2015.	08/06/2018.
P4833J AA 4	Geopark Latin Amer Chile 1st Lien Nt		F	1	4FE	706,940	69.400	631,540	910,000	631,540	(92,415)	17,015			7.500	14.154	FA	26,542	21,938	08/25/2015.	02/11/2020.
P57908 AF 5	Mexichem SAB DE CV Sr Nt		F		2FE	1,006,438	83.750	837,500	1,000,000	1,006,415		(22)			5.875	5.829	MS	16,972	29,375	04/21/2015.	09/17/2044.
P6460M AJ 3	Mastellone Hermanos SA Sr Nt		F	1	5FE	1,678,245	104.500	1,839,200	1,760,000	1,685,499		7,254			12.625	13.746	JJ	109,866	111,100	04/08/2015.	07/03/2021.
P6638M AA 9	Metalsa SA DE CV Sr Nt		F		3FE	565,125	86.500	497,375	575,000	497,375	(68,481)	731			4.900	5.164	AO	5,244	28,175	04/14/2015.	04/24/2023.
P8704L AA 6	Sixsigma Networks Mexico Sr Nt		F	1	4FE	874,500	96.000	792,000	825,000	792,000	(81,296)	(1,204)			8.250	6.806	MN	10,209	68,063	04/07/2015.	11/07/2021.
P9423F BK 4	TV Azetca SA DE CV Sr Nt		F	1	4FE	970,000	58.000	522,000	900,000	522,000	(437,822)	(10,178)			7.625	5.596	MS	19,634	34,313	04/22/2015.	09/18/2020.
P989MJ AY 7	YPF Sociedad Anonima Sr Nt		F	2	5FE	879,425	96.875	823,438	850,000	823,438	(53,899)	(2,089)			8.750	8.154	AO	17,974	37,188	04/14/2015.	04/04/2024.
Q6634@ AK 7	Newcastle Coal Infra Grp Ltd Ser 2014A G		F		2FE	20,000,000	98.971	19,794,227	20,000,000	20,000,000					5.670	5.670	MN	148,050	1,134,000	01/15/2014.	11/14/2023.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						5,417,439,845	XXX	5,387,883,446	5,376,835,261	5,312,525,658	(53,998,846)	(11,585,600)	18,321,638	4,459	XXX	XXX	XXX	58,546,901	207,386,653	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
00441X AD 6	ACE Securities Corp RMBS Ser 2006-NC2 Cl		..	2	1FM	2,975,737	43.654	2,031,260	4,653,101	2,031,260	140,300				0.572	4.076	MON	296	15,972	08/20/2008.	07/25/2036.
004421 VE 0	ACE Securities Corp RMBS Ser 2006-SL1 Cl		..	2	1FM	1,671,736	59.621	1,524,636	2,557,227	1,671,736	99,862				0.742	3.857	MON	211	13,203	01/10/2008.	09/25/2035.
00764M BT 3	Aegis ABS Trust RMBS Ser 2004-2 Cl M1		..	2	1FM	2,451,844	93.186	2,497,017	2,679,611	2,483,747		13,263			1.322	2.252	MON	393	29,686	08/06/2013.	06/25/2034.
02149D AJ 8	Countrywide Alternative Ln Tr RMBS Ser 2		..	2	1FM	421,800	118.297	521,159	440,553	421,800					2.732	4.353	MON	1,003	11,838	03/28/2007.	01/25/2047.
02150F AA 8	Countrywide Alternative Ln Tr RMBS Ser 2		..	2	1FM	1,112,171	84.856	1,107,078	1,304,663	1,112,171					5.500	9.703	MON	5,980	71,756	08/20/2008.	05/25/2037.
02150W AB 9	Countrywide Alternative Ln Tr RMBS Ser 2		..	2	1FM	13,378,942	93.367	13,389,461	14,340,740	13,378,942					3.942	7.163	MON	47,108	373,135	03/22/2007.	03/25/2047.
03072S KH 7	Ameriquest Mtg Sec Inc RMBS Ser 2003-10		..	2	1FM	10,074,768	97.195	10,130,708	10,423,032	10,119,215		17,656			1.182	1.475	MON	1,368	100,595	07/30/2013.	12/25/2033.
03072S ZK 4	Ameriquest Mtg Sec Inc RMBS Ser 2005-X1		..	2	1FM	7,378,303	98.239	7,525,857	7,660,794	7,478,473		100,272			1.222	3.868	MON	1,040	77,060	12/16/2014.	03/25/2035.
03215P BN 8	Amresco Resdtl Sec Mtg Loan RMBS Ser 199		..	2	1FM	223,820	101.035	229,252	226,904	225,722		1			7.610	7.858	MON	1,439	16,515	12/20/1999.	03/25/2027.
03215P DN 6	Amresco Resdtl Sec Mtg Loan RMBS PTC Ser		..	2	1FM	1,939	106.876	2,072	1,939	1,932					6.510	6.551	MON	11	127	01/29/1998.	08/25/2027.
040104 MF 5	Argent Securities Inc RMBS Ser 2004-W11		..	2	1FM	14,937,630	97.302	15,236,961	15,659,405	15,066,262		76,103			1.472	2.018	MON	2,560	197,428	04/01/2014.	11/25/2034.
04541G AL 6	Asset Backed Securities Corp RMBS Ser 19		..	2	1FM		94.060	322,910	343,301						3.652		MON	383	12,630	02/09/2000.	06/21/2029.
04541G GB 2	Asset Backed Securities Corp RMBS Ser 20		..	2	1FM	9,468,821	94.954	9,363,040	9,860,575	9,499,062		22,551			1.397	1.809	MON	1,530	116,779	11/17/2014.	11/25/2033.
04541G UN 0	Asset Backed Securities Corp RMBS Ser 20		..	2	1FM	16,616,131	97.224	18,676,166	19,209,400	17,323,245		366,034			0.852	2.678	MON	1,818	120,771	07/26/2013.	11/25/2035.
05948K X7 9	Bank of America Alt Loan Tr RMBS Ser 200		..	2	3FM	8,137,681	97.988	8,165,829	8,333,541	8,137,681					5.750	6.334	MON	39,932	479,179	02/28/2006.	01/25/2036.
05950T AF 2	Banc of America Mtg Securities RMBS Ser		..	2	1FM	825,266	81.647	721,408	883,575	721,408	(41,752)	2,531			5.543	8.415	MON	4,082	48,835	08/20/2008.	11/20/2046.
07331C AA 6	Bayview Opport Mast Fund Trust RMBS Ser		..	2	5*	2,179,313	99.190	2,161,662	2,179,313	2,161,662	(3,134)				3.623	3.650	MON	658	85,524	07/30/2014.	07/28/2019.
07384M 7C 0	Bear Stearns Adj Rate Mtg RMBS Ser 2005-		..	2	1FM	2,079,732	100.199	2,064,510	2,060,416	2,078,926		(264)			2.620	2.336	MON	4,499	53,890	10/16/2013.	03/25/2035.
07386H MD 0	Bear Stearns Alt- A Tr RMBS Ser 2004-10		..	2	1FM	4,566,530	93.077	4,506,684	4,841,888	4,566,530					1.322	3.031	MON	711	53,710	11/07/2007.	09/25/2034.
07401P AA 2	Bear Stearns Mtg Tr RMBS Ser 2007-SL1 Cl		..	2	1FM	177,426	197.498	806,572	408,395	177,426					0.742	25.065	MON	34	2,095	11/28/2007.	03/25/2037.
12558M BM 3	CIT Group Home Eq Loan Tr RMBS Ser 2003-		..	2	1FM	931,725	94.628	876,469	926,225	929,941					4.670	4.636	MON	3,605	43,255	04/06/2004.	10/20/2032.
12566U AN 4	Citimortgage Alternative Ln Tr RMBS Ser		..	2	1FM	2,158,665	87.050	2,319,389	2,664,443	2,158,665					5.750	10.856	MON	12,767	153,205	08/20/2008.	02/25/2037.
12566U AT 1	Citimortgage Alternative Ln Tr RMBS Ser		..	2	1FM	1,643,959	100.450	1,698,601	1,690,990	1,666,153		4,620			5.500	5.967	MON	7,750	93,005	08/23/2007.	02/25/2022.
12567A AP 2	Citimortgage Alternative Ln Tr RMBS Ser		..	2	4FM	1,527,300	91.382	1,435,610	1,570,994	1,435,610	(95,799)				5.500	5.956	MON	7,200	79,408	08/23/2007.	03/25/2022.
12638P AB 5	Credit Suisse Mtg Cap Cft RMBS Ser 2007-		..	2	2FM	3,101,842	47.882	2,395,542	5,002,970	3,101,842					5.837	21.065	MON	24,334	178,908	05/10/2007.	04/25/2037.
12646U AM 0	Credit Suisse Comm Mtg Tr RMBS Ser 2013-		..	2	1FM	16,799,449	100.343	16,395,935	16,339,889	16,638,213		(48,250)			3.000	2.178	MON	40,850	490,197	03/27/2013.	03/25/2043.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
126670 FB 9	CWABS Inc RMBS Ser 2005-IM2 Cl A3			2	1FM	1,521,265	97.407	1,515,601	1,555,942	1,521,265					0.962	1.955	MON	125	11,527	09/25/2007.	01/25/2036.
126673 VE 9	CWABS Inc RMBS Ser 2004-U Cl 2A			2	1FM	1,274,471	83.242	2,544,034	3,056,176	1,274,471					0.601	29.077	MON	867	14,893	08/22/2007.	03/15/2034.
12667G W7 4	Countrywide Alternative Ln Tr RMBS Ser 2			2	3FM	7,963,346	99.582	8,001,337	8,034,907	7,966,809	43,049				5.500	5.609	MON	36,827	441,920	09/28/2005.	09/25/2035.
126686 AC 8	CWABS Inc RMBS Ser 2006-H Cl 2A1B			2	1FM	967,931	72.100	2,015,822	2,795,874	967,931					0.481	28.790	MON	634	12,385	08/29/2007.	11/15/2036.
12668A YS 8	Countrywide Alternative Ln Tr RMBS Ser 2			2	1FM	734,998	89.894	789,765	878,547	734,998					5.500	10.835	MON	4,027	48,320	10/30/2006.	12/25/2035.
126694 NS 3	CWHL Inc RMBS Ser 2005-27 Cl 1A3			2	1FM	1,778,844	93.363	1,706,378	1,827,677	1,706,378	(13,090)	1,557			5.500	5.926	MON	8,377	100,522	11/10/2005.	12/25/2035.
126694 WE 4	CWHL Inc RMBS Ser 2006-HYB1 Cl 1A1			2	1FM	4,170,324	86.156	4,779,496	5,547,478	4,170,324					2.526	6.968	MON	11,677	135,803	11/13/2006.	03/20/2036.
12669F D2 6	CWHL Inc RMBS Ser 2004-10 Cl A10			2	1FM	161,665	100.196	173,012	172,673	171,682		1,077			5.000	6.157	MON	719	8,634	06/18/2004.	07/25/2034.
12669F T2 9	CWHL Inc RMBS Ser 2004-14 Cl 2A5			2	1FM	3,079,637	95.006	2,981,495	3,138,234	3,098,367		1,817			2.688	2.938	MON	7,029	81,219	10/24/2006.	08/25/2034.
12669G R3 7	Countrywide Home Loans RMBS Ser 2005-15			2	1FM	1,134,649	89.975	1,037,266	1,152,842	1,037,266	(55,983)	266			5.500	5.756	MON	5,284	63,363	11/10/2005.	08/25/2035.
144527 AB 4	Carrington Mtg Loan Tr RMBS Ser 2007-FRE			2	1FM	3,012,758	93.665	3,177,371	3,392,271	3,012,758					0.622	2.725	MON	176	13,374	08/20/2008.	02/25/2037.
152314 NB 2	Centex Home Equity Loan Tr RMBS Ser 2005			2	1FM	5,528,438	94.670	5,680,182	6,000,000	5,568,994		40,556			0.822	1.826	MON	548	34,270	03/19/2015.	03/25/2035.
152314 NU 0	Centex Home Equity Loan Tr RMBS Ser 2005			2	1FM	8,921,094	92.664	8,803,109	9,500,000	9,134,460		213,366			0.852	3.940	MON	899	50,087	03/19/2015.	06/25/2035.
16165M AD 0	Chaseflex Tr RMBS Ser 2006-2 Cl A2B			2	1FM	1,207,916	73.142	1,154,297	1,578,160	1,341,248		9,027			0.622	5.696	MON	109	6,219	08/20/2008.	09/25/2036.
16165V AM 0	Chaseflex Tr RMBS Ser 2007-1 Cl 2A9			2	3FM	1,123,806	84.337	1,156,427	1,371,197	1,152,679		1,229			6.000	9.907	MON	6,856	83,810	08/20/2008.	02/25/2037.
162765 AS 0	CHEC Loan Trust RMBS Ser 2004-2 Cl A3			2	1FM	11,908,051	97.364	12,044,484	12,370,547	11,939,234		25,040			0.902	1.232	MON	1,239	104,698	10/29/2014.	07/25/2034.
17025Q AC 1	Countrywide Home Loans RMBS Ser 2007-J3			2	1FM	1,128,660	85.370	1,133,991	1,328,325	1,158,468	20,580	2,982			6.000	12.003	MON	6,642	79,554	08/20/2008.	07/25/2037.
17323M AA 3	Citigroup Mtg Loan Tr RMBS Ser 2015A Cl			2	1FM	13,102,283	99.996	12,927,777	12,928,346	13,093,978		(8,305)			3.500	3.325	MON	37,708	339,369	03/31/2015.	06/25/2058.
17324V AH 7	Citigroup Mtg Loan Trust RMBS Ser 2015-P			2	1FE	20,761,248	101.119	20,658,086	20,429,440	20,758,133		(3,115)			3.750	3.526	MON	63,842	126,781	11/13/2015.	09/25/2042.
18976G AZ 9	Citimortgage Alternative Ln Tr RMBS Ser			2	1FM	3,080,024	100.988	3,308,758	3,276,374	3,149,490		601			5.500	7.231	MON	15,017	180,201	08/20/2008.	06/25/2022.
251510 AW 3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS			2	1FM	173,599	102.113	177,305	173,636	173,517		104			5.470	5.461	MON	791	9,096	09/23/2003.	09/25/2033.
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl			2	1FM	545,896	102.498	559,689	546,050	551,682		(560)			5.240	4.780	MON	2,384	28,613	01/16/2004.	12/25/2033.
251563 DM 1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 Cl			2	1FM	639,323	103.406	661,256	639,478	648,656		(605)			5.180	4.771	MON	2,760	33,125	02/19/2004.	01/25/2034.
32027N RE 3	First Franklin Mtg Ln RMBS Ser 2005-FF4			2	1FM	13,246,875	88.413	13,261,950	15,000,000	13,317,017		70,142			1.002	2.008	MON	1,669	92,360	05/21/2015.	05/25/2035.
32052E AA 7	First Horizon Mtg PT Tr RMBS Ser 2006-AR			2	1FM	3,176,982	85.327	3,015,595	3,534,159	3,176,982					2.121	3.741	MON	6,247	73,255	11/14/2006.	11/25/2036.
32052W AC 3	First Horizon Mtg PT Tr RMBS Ser 2007-FA			2	3FM	2,323,044	78.264	2,096,000	2,678,105	2,096,000	(1,982)				6.250	10.799	MON	13,948	167,377	08/20/2008.	08/25/2037.
337925 ES 6	First Plus Home Ln Owner Tr RMBS Ser 199			2	6FM	307,125	105.000	315,481	300,458	300,129		(11)			7.510	7.281	MON	1,880	30,946	07/18/2001.	12/10/2024.
35729Q AS 7	Fremont Home Loan Tr RMBS Ser 2006-B Cl			2	1FM	1,305,611	7.847	1,092,159	13,919,056	1,305,611	390,948				0.612	68.203	MON			10/01/2007.	08/25/2036.
35729T AD 4	Fremont Home Loan Owner Tr RMBS Ser 2006			2	1FM	2,356,061	51.362	1,951,316	3,799,158	2,356,061	499,716				0.572	3.392	MON	181	13,041	08/20/2008.	10/25/2036.
36242D 7Q 0	GS Mortgage Securities Corp RMBS Ser 200			2	1FM	802,212	104.153	879,214	844,156	823,277		363			5.250	6.063	MON	3,693	44,318	11/08/2005.	06/25/2035.
39539M AA 7	Greenpoint Mtg Funding Tr RMBS Ser 2007-			2	1FM	4,310,057	82.412	3,805,393	4,617,512	4,310,057	419,601				0.642	2.042	MON	329	19,145	08/28/2007.	06/25/2037.
41164T AA 0	Harborview Mtg Loan Tr RMBS Ser 2007-A C			2	1FM	531,405	44.790	1,252,703	2,796,868	531,405					1.102	49.320	MON	942	25,142	07/15/2008.	06/21/2037.
41164Y AB 7	Harborview Mtg Loan Tr RMBS Ser 2007-4 C			2	1FM	3,784,074	81.492	3,163,817	3,882,346	3,814,271	500,467	(10,754)			0.622	0.759	MON	738	15,998	08/28/2007.	07/19/2047.
43709J AB 8	Home Eq Mtg Ln ABS Tr RMBS Ser 2006-4 Cl			2	6FM	445,723	17.097	569,337	3,330,000	445,723	168,151				6.230	97.370	MON	3,458	26,955	09/21/2007.	11/25/2036.
44329E AC 5	HSI Asset Loan Obligation RMBS Ser 2007-			2	1FM	2,123,018	81.055	2,832,192	3,494,178	2,123,018					2.758	12.892	MON	8,030	98,260	08/20/2008.	09/25/2037.
45254N MY 0	IMPAC CMB Tr RMBS Ser 2005-2 Cl 1A1			2	1FM	2,703,291	91.886	2,550,687	2,775,913	2,703,291					0.942	1.394	MON	290	19,999	02/25/2005.	04/25/2035.
456652 AA 4	Indymac Indx Mtg Ln Tr RMBS Ser 2007-A1			2	1FM	2,607,430	85.395	2,220,368	2,600,118	2,220,368	(64,146)	338			6.000	5.896	MON	13,001	155,288	09/10/2007.	08/25/2037.
45668J AD 8	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR3			2	1FM	3,687,399	96.436	3,549,420	3,680,604	3,675,579		(487)			3.005	2.932	MON	9,218	107,055	11/16/2006.	01/25/2037.
466247 H8 9	JP Morgan Mtg Tr RMBS Ser 2006-A2 Cl 1A1			2	1FM	243,486	90.825	222,119	244,556	222,119	1,648	12			2.783	2.838	MON	567	6,753	11/09/2006.	04/25/2036.
52520M GQ 0	Lehman Mtg Tr RMBS Ser 2006-2 Cl 6A1			2	1FM	623,490	95.364	594,210	623,100	622,464		(238)			6.000	5.908	MON	3,116	37,386	11/27/2007.	04/25/2036.
542514 GW 8	Long Beach Mtg Loan Tr RMBS Ser 2004-5 C			2	1FM	9,286,652	96.265	9,561,269	9,932,248	9,364,817		31,756			0.742	1.294	MON	818	51,307	08/05/2013.	09/25/2034.
55275B AD 9	Master Asset Bkd Sec Tr RMBS Ser 2006-NC			2	1FM	2,062,072	47.415	1,719,664	3,626,804	2,062,072					0.572	3.924	MON	230	12,449	08/20/2008.	08/25/2036.
55275S AR 1	MASTR Alternative Loans Tr RMBS Ser 2007			2	3FM	1,584,511	82.818	1,452,389	1,753,715	1,452,389	(76,620)	12,178			6.000	8.658	MON	8,769	105,218	08/20/2008.	11/25/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
589929 5F 1	Merrill Lynch Mtg Investors RMBS Ser 200			2	1FM	21,321,664	94.491	21,936,835	23,215,768	21,555,092		94,094			1.142	1.905	MON	2,945	214,594	11/21/2013.	07/25/2034.
59020U 3X 1	Merrill Lynch Crd Bse A S & S RMBS Ser 2			2	1FM	313,033	97.966	363,083	370,622	361,465		6,076			0.622	4.189	MON	19	1,461	08/20/2008.	01/25/2037.
59020U P7 4	Merrill Lynch Crd Bse A S & S RMBS Ser 2			2	1FM	6,359	100.663	6,575	6,532	6,439		10			5.250	5.681	MON	29	343	11/10/2005.	08/25/2036.
59023W AA 6	Merrill Lynch Mortgage Inv Tr RMBS Ser 2			2	1FM	19,461,250	97.862	21,529,552	22,000,000	20,164,371		398,620			0.642	2.205	MON	1,568	91,217	09/03/2013.	08/25/2036.
61744C FB 7	Morgan Stanley Cap I RMBS Ser 2004-HE6 C			2	1FM	4,461,035	94.502	4,582,350	4,848,951	4,501,766		18,795			1.247	1.984	MON	672	50,012	11/14/2013.	08/25/2034.
61745M VW 0	Morgan Stanley Cap I RMBS Ser 2004-1 Cl			2	1FM	65,012	101.523	66,002	65,012	65,012					5.000	4.996	MON	271	3,250	04/27/2004.	11/25/2018.
61748H LC 3	Morgan Stanley Mtg Tr RMBS Ser 2005-5AR			2	1FM	6,219,203	85.518	5,988,919	7,003,110	6,219,203					3.177	6.584	MON	18,540	189,038	11/15/2006.	09/25/2035.
61749T AA 2	Morgan Stanley Mtg Loan Tr RMBS Ser 2006			2	1FM	4,386,499	21.398	3,116,939	14,566,769	4,386,499	2,046,493				0.552	11.868	MON	893	53,331	03/18/2008.	08/25/2036.
62942Q AF 0	NRZ Advance Receivables Trust RMBS Ser 2			2	1FE	26,000,892	99.288	25,814,984	26,000,000	26,000,796		(95)			3.302	3.324	MON	38,158	246,557	10/21/2015.	08/17/2048.
63860H AC 3	Nationstar Home Equity Loan Tr RMBS Ser			2	1FM	8,035,302	98.165	8,608,046	8,768,992	8,308,547		117,386			0.572	2.520	MON	557	30,101	02/19/2013.	03/25/2037.
63860H AD 1	Nationstar Home Equity Loan Tr RMBS Ser			2	1FM	9,399,583	84.603	9,418,017	11,132,000	9,424,869		25,287			0.652	2.004	MON	1,410	12,626	10/08/2015.	03/25/2037.
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1			2	1FM	178,132	103.500	184,371	178,136	177,667		(36)			4.820	4.826	MON	716	9,328	02/05/2004.	03/25/2034.
65535V US 5	Nomura Asset Sec Corp RMBS Ser 2006-AR2			2	1FM	564,523	41.223	744,701	1,806,541	564,523					0.622	33.747	MON	125	10,806	08/20/2008.	04/25/2036.
65536H CQ 9	Nomura Home Equity Loan Inc RMBS Ser 200			2	1FM	50,944	99.978	52,370	52,381	50,944					0.632	1.422	MON	4	212	08/27/2007.	02/25/2036.
67134Q AA 8	Oak Hill Advisors Res Ln Tr RMBS Ser 201			2	5*	7,562,089	99.513	7,525,254	7,562,089	7,525,254	(36,835)				3.475	3.500	MON	4,380	208,030	03/05/2015.	01/25/2055.
70069F DM 6	Park Place Securities Inc RMBS Ser 2004-			2	1FM	19,256,250	96.004	19,200,860	20,000,000	19,265,570		9,320			2.072	2.543	MON	4,604	65,084	11/10/2015.	12/25/2034.
74160M KU 5	Prime Mortgage Tr RMBS Ser 2005-4 Cl 2A9			2	2FM	2,352,653	92.410	2,669,356	2,888,607	2,617,217		51,135			5.500	10.220	MON	13,239	158,874	08/20/2008.	10/25/2035.
74924D AA 7	Residential Accredit Loans Inc RMBS Ser			2	1FM	2,662,083	76.443	2,809,271	3,675,007	2,662,083					6.500	14.581	MON	19,906	238,597	08/20/2008.	09/25/2037.
75115L AA 5	Residential Accredit Loans Inc RMBS Ser			2	1FM	3,846,012	78.206	3,509,527	4,487,560	3,846,012					0.672	4.733	MON	335	19,979	08/29/2007.	08/25/2037.
75406B AE 7	Residential Asset Secs Corp RMBS Ser 200			2	1FM	4,942,091	88.747	5,085,162	5,729,960	5,084,535		92,470			0.792	2.518	MON	504	32,486	03/27/2014.	03/25/2036.
760985 GQ 8	Residential Asset Mtg Prod Inc RMBS Ser			2	1FM	902,614	101.520	916,546	902,826	901,526		(99)			5.910	5.941	MON	4,446	53,281	01/11/2002.	01/25/2032.
760985 ST 9	Residential Asset Mtg Prod Inc RMBS Ser			2	1FM	674,148	97.711	700,764	717,179	695,853		2,157			4.552	5.464	MON	2,721	32,646	08/27/2007.	11/25/2032.
76110V KU 1	Residential Funding Mtg Sec II RMBS Ser			2	1FM	3,482	99.063	7,208	7,276	3,482					0.762	20.003	MON	1	39	02/24/2005.	08/25/2032.
761143 AD 8	Residential Asset Sec Tr RMBS Ser 2007-A			2	2FM	2,764,558	70.948	2,680,226	3,777,759	2,764,558					6.250	14.255	MON	19,676	243,189	08/30/2007.	09/25/2037.
785778 HD 6	SACO I Tr RMBS Ser 2005-6 Cl A			2	1FM	13,330	99.939	13,795	13,803	13,330					1.002	2.150	MON	2	108	09/18/2007.	09/25/2035.
785811 AA 8	SACO I Tr RMBS Ser 2006-5 Cl 1A			2	1FM	378,372	175.671	1,926,634	1,096,731	378,531					0.572	26.002	MON	52	4,412	03/20/2008.	04/25/2036.
863576 DG 6	Structured Asset Sec Corp RMBS Ser 2005-			2	1FM	7,400,436	97.058	7,975,289	8,217,000	7,789,404		(106,144)			0.852	2.929	MON	778	51,555	06/12/2013.	11/25/2035.
86358E CL 8	Structured Asset Inv Ln Tr RMBS Ser 2003			2	1FM	7,472,896	95.090	7,732,348	8,131,628	7,561,003		34,160			1.547	2.389	MON	1,397	108,738	07/23/2014.	07/25/2033.
86359B JU 6	Structured Asset Sec Corp RMBS Ser 2004-			2	1FM	196,826	101.341	199,497	196,856	196,647		121			5.130	5.150	MON	842	10,441	02/20/2004.	03/25/2034.
86363G AJ 3	Structured Asset Sec Corp RMBS Ser 2007-			2	1FM	4,002,493	95.661	4,242,680	4,435,143	4,002,493					4.584	9.372	MON	16,942	209,163	03/23/2007.	04/25/2047.
872227 AA 1	TBW Mtg Backed RMBS PTC Ser 2007-2 Cl A1			2	1FM	4,596,639	68.471	3,928,000	5,736,743	3,928,000	(78,243)				5.965	11.517	MON	28,514	303,369	05/23/2007.	07/25/2037.
881561 VC 5	Terwin Mortgage Trust RMBS Ser 05-10HE C			2	1FM	4,035,977	95.005	4,034,858	4,247,000	4,071,256		23,986			0.912	1.525	MON	430	27,015	06/20/2014.	06/25/2036.
89789T AA 4	Truman Capital Mtg Ln Tr RMBS Ser 2014-N			2	5*	4,961,220	99.654	4,950,386	4,967,574	4,950,386	(13,204)	2,469			3.228	3.353	MON	2,673	160,353	08/19/2014.	07/25/2053.
90263B HF 8	UCFC Home Equity Loans RMBS Ser 1998-D C			2	1FM	27,727	57.627	16,861	29,258	28,359	7,285	(414)			8.965	9.722	MON	219	2,623	02/08/2000.	04/15/2030.
90350C AA 8	US Residential Opportu Fund Tr RMBS Ser			2	5*	11,196,663	99.350	11,123,918	11,196,663	11,123,918	(72,745)				3.721	3.750	MON	4,630	362,264	02/06/2015.	01/27/2035.
91827M AA 9	Vericrest Opportunity Ln Trans RMBS Ser			2	5*	8,872,990	99.674	8,844,020	8,872,990	8,844,020	(28,970)				3.625	3.652	MON	5,361	293,055	01/15/2015.	10/25/2057.
91830D AJ 5	Vericrest Opportunity Ln Trans RMBS Ser			2	5*	7,447,354	99.542	7,420,972	7,455,094	7,420,972	(27,582)	1,202			3.875	3.940	MON	4,815	294,502	12/15/2014.	04/25/2055.
91830J AJ 2	Vericrest Opportunity Ln Trans RMBS Ser			2	5*	10,268,042	98.867	10,162,443	10,278,890	10,162,443	(106,730)	1,132			3.500	3.558	MON	5,996	266,823	03/23/2015.	02/25/2055.
91830L AJ 7	Vericrest Opportunity Ln Trans RMBS Ser			2	5*	6,810,739	98.540	6,718,703	6,818,277	6,718,703	(92,412)	376			3.500	3.550	MON	3,977	119,320	06/17/2015.	06/26/2045.
91830V AA 4	Vericrest Opportunity Ln Trans RMBS Ser			2	5*	12,831,681	98.252	12,620,157	12,844,630	12,620,157	(212,002)	478			3.500	3.538	MON	7,493	339,669	03/13/2015.	03/25/2055.
92871E AA 0	Vericrest Opportunity Ln Trans RMBS Ser			2	5*	6,897,711	98.601	6,808,583	6,905,159	6,808,583	(89,933)	805			3.375	3.427	MON	3,884	212,334	01/22/2015.	02/25/2055.
92871K AA 6	Vericrest Opportunity Ln Trans RMBS Ser			2	1Z	22,982,518	99.881	22,972,607	23,000,000	22,983,030		513			4.375	4.481	MON	39,132		12/08/2015.	11/27/2045.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
93362F AB 9	Washington Mutual Mtg RMBS Ser 2006-AR8			2	1FM	5,344,572	85.589	5,127,760	5,991,123	5,344,572					2.397	3.569	MON	11,967	135,125	11/02/2006.	08/25/2046.
93363E AB 1	Washington Mutual Mtg RMBS Ser 2006-AR10			2	1FM	454,800	90.169	409,496	454,143	409,496	3,244	(80)			2.402	2.343	MON	909	10,894	04/19/2007.	09/25/2036.
93363N AA 3	Washington Mutual Mtg RMBS Ser 2006-AR12			2	1FM	755,540	89.384	673,309	753,274	673,309	8,625	(65)			2.432	2.377	MON	1,527	17,403	04/19/2007.	10/25/2036.
93363P AA 8	Washington Mutual Mtg RMBS Ser 2006-AR14			2	1FM	1,478,040	86.635	1,395,489	1,610,775	1,478,040					2.176	3.435	MON	2,921	32,658	10/31/2006.	11/25/2036.
939348 AE 8	Washington Mutual MSC Mtg PT RMBS Ser 20			2	1FM	7,603,177	73.973	7,316,616	9,890,954	7,603,177					1.812	3.970	MON	14,938	175,273	03/23/2007.	04/25/2037.
94983C AS 6	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2			2	1FM	6,201,187	100.621	6,147,502	6,109,544	6,197,545		(1,569)			2.738	2.321	MON	13,938	162,615	10/18/2013.	06/25/2035.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						563,933,615	XXX	569,476,850	640,407,441	564,303,719	3,238,807	1,714,943	0	0	XXX	XXX	XXX	812,279	11,293,534	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05357H AA 8	Aventura Mall Tr CMBS Ser 2013-AVM Cl A			2	1FM	16,033,448	104.354	16,174,793	15,500,000	15,888,466		(72,863)			3.743	3.205	MON	48,343	588,171	12/10/2013.	12/05/2032.
05538U AA 1	BB-UBS Trust CMBS Ser 2012-SHOW Cl A			2	1FM	4,681,250	99.481	4,974,065	5,000,000	4,738,877		23,794			3.430	4.167	MON	14,293	171,510	06/27/2013.	11/05/2036.
059512 AE 3	Banc of America Comm Mtg Inc CMBS Ser 20			2	1FM	25,064,224	102.780	26,250,819	25,540,909	25,064,365					5.558	6.029	MON	118,295	1,634,303	07/18/2007.	06/10/2049.
06054A AV 1	Banc of America Comm Mtg Tr CMBS Ser 201			2	1FM	5,149,939	101.941	5,097,060	5,000,000	5,144,821		(5,118)			3.429	2.976	MON	14,288	42,863	09/14/2015.	09/15/2048.
07388Q AG 4	Bear Stearns Comml Mtg Sec Inc CMBS Ser			2	1FM	25,437,604	105.191	26,613,374	25,300,000	25,295,984		(20,903)			5.882	5.858	MON	124,004	1,492,242	09/12/2007.	06/11/2050.
07388Q AH 2	Bear Stearns Comml Mtg Sec Inc CMBS Ser			2	1FM	12,204,524	99.048	13,541,815	13,672,000	12,204,524					5.882	7.878	MON	67,011	815,771	09/12/2007.	06/11/2050.
12591U AG 8	Comm Mortgage Trust CMBS Ser 2014-UBS2 C			2,4	1FE	7,473,183	7.609	6,157,554		6,101,325		(1,005,516)			1.413	(6.922)	MON	95,274	1,206,744	08/22/2014.	03/10/2047.
12593F BB 9	Comm Mortgage Trust CMBS Ser 2015-LC21 C			2	1FM	8,239,748	102.522	8,201,744	8,000,000	8,223,441		(16,308)			3.421	2.971	MON	22,807	136,840	06/12/2015.	07/10/2048.
12593J BC 9	Comm Mortgage Trust CMBS Ser 2015-CR24 C			2	1FM	15,449,840	102.182	15,327,255	15,000,000	15,426,405		(23,435)			3.445	2.986	MON	43,063	172,250	07/24/2015.	08/10/2055.
12593J BE 5	Comm Mortgage Trust CMBS Ser 2015-CR24 C			2	1FM	10,099,545	100.053	10,005,270	10,000,000	10,095,666		(3,879)			3.432	3.324	MON	28,600	114,400	07/24/2015.	08/10/2055.
12625E AC 3	Comm Mortgage Trust CMBS Ser 2013-SFS Cl			2	1FM	6,548,828	99.405	6,958,371	7,000,000	6,644,631		40,888			2.987	3.801	MON	17,423	211,983	07/31/2013.	04/12/2035.
12635Q BE 9	Comm Mortgage Trust CMBS Ser 2015-CR27 C			2	1FM	25,768,814	101.000	25,269,265	25,019,000	25,752,758		(16,056)			3.404	2.959	MON	70,971	141,941	10/20/2015.	10/10/2058.
160841 AA 0	Charlotte Gateway Village LLC CMBS CTL			1	1FE	602,516	102.335	616,587	602,516	602,516					6.410	6.496	MON	3,218	38,621	11/16/2001.	12/01/2016.
17311Q BK 5	Citigroup Comm Mtg Tr CMBS Ser 2007-C6 C			2	1FM	18,739,673	103.337	19,633,973	19,000,000	18,940,086		33,541			5.710	5.949	MON	90,401	1,099,905	07/25/2007.	12/10/2049.
245069 AA 7	Del Coronado Tr CMBS Ser 2013-HDC Cl A			2	1FM	3,000,000	99.564	2,986,920	3,000,000	3,000,000					1.131	1.133	MON	1,602	29,936	03/28/2013.	03/15/2026.
30261V AA 0	FREMF Mortgage Trust CMBS Ser 2010-K8 Cl			2	1FM	8,579,484	107.961	8,312,974	7,700,000	8,384,378		(145,863)			5.249	3.061	MON	33,679	408,978	08/22/2014.	09/25/2043.
30261X AA 6	FREMF Mortgage Trust CMBS Ser 2010-K9 Cl			2	1FM	10,332,106	107.899	10,087,449	9,349,000	10,134,919		(160,774)			5.200	3.194	MON	40,513	492,318	10/03/2014.	09/25/2045.
30263D AJ 9	FREMF Mortgage Trust CMBS Ser 2010-K7 Cl			2	1FM	6,025,641	108.584	5,863,558	5,400,000	5,890,726		(109,994)			5.441	3.098	MON	24,483	297,911	10/03/2014.	04/25/2020.
36197X AL 8	GS Mortgage Securities Trust CMBS Ser 20			2	1FM	20,598,750	99.287	19,857,440	20,000,000	20,391,716		(81,468)			2.678	2.231	MON	44,633	535,600	05/16/2013.	06/10/2046.
45256H AA 6	Impact Funding LLC CMBS Ctf Tranche A			2	1FE	766,541	104.520	779,334	745,632	750,593		(242)			6.413	6.089	MON	3,985	38,124	11/16/2001.	07/01/2022.
45256H AC 2	Impact Funding LLC CMBS Ctf Tranche B			2	1FE	422,083	104.500	429,045	410,569	414,802		16			6.803	6.603	MON	2,328	22,593	11/16/2001.	12/01/2022.
45256H AD 0	Impact Funding LLC CMBS Ctf Tranche C			2	1FE	1,055,205	98.490	1,010,922	1,026,421	1,039,810		621			7.003	6.814	MON	5,990	58,536	11/16/2001.	07/25/2033.
45256H AE 8	Impact Funding LLC CMBS Ctf Tranche D			2	1FE	316,561	92.310	284,246	307,926	312,646		286			7.463	7.282	MON	1,915	18,977	11/16/2001.	11/25/2031.
45257H AA 5	Impact Funding LLC CMBS Ser 2010-1 Cl A1			2	1FE	15,426,147	112.961	17,416,087	15,417,815	15,421,389		(895)			5.314	5.315	MON	68,275	852,618	06/18/2010.	01/25/2051.
45257H AN 7	Impact Funding LLC CMBS Ser 2010-1 Cl A2			2	1FE	4,387,182	113.570	4,995,675	4,398,751	4,385,883		(262)			5.876	5.936	MON	21,539	268,137	06/18/2010.	01/25/2051.
46625Y Q2 2	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			2	1FM	5,432,069	100.366	5,488,912	5,468,918	5,453,203		15,070			5.565	5.925	MON	25,362	304,345	07/30/2014.	04/15/2043.
46628F AM 3	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			2	1FM	6,131,648	100.952	5,532,192	5,480,000	5,561,211		(202,703)			5.909	2.139	MON	26,982	327,324	02/18/2013.	04/15/2045.
46640J AS 6	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			2	1FM	11,109,967	102.690	11,295,911	11,000,000	11,070,528		(16,437)			3.414	3.258	MON	31,292	375,507	06/28/2013.	01/15/2046.
46640J AV 9	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			2	1FM	5,401,392	104.047	5,709,070	5,487,000	5,417,566		6,794			4.054	4.264	MON	18,535	225,619	06/28/2013.	01/15/2046.
46641W AW 7	JPMBB Comm Mtg Secs Tr CMBS Ser 2014-C19			2	1FM	5,146,212	102.824	5,141,180	5,000,000	5,117,689		(20,225)			3.584	3.116	MON	14,934	179,205	07/30/2014.	04/15/2047.
50177A AE 9	LB Commercial Mtg Tr CMBS Ser 2007-C3 Cl			2	1FM	19,612,443	103.713	20,255,537	19,530,374	19,527,654		(10,816)			5.898	5.899	MON	63,999	1,168,755	07/19/2007.	07/15/2044.
52109P AE 5	LB-UBS Comm Mtg Tr CMBS Ser 2007-C6 Cl A			2	1FM	12,582,805	102.881	12,880,919	12,520,212	12,520,499		(5,219)			5.858	5.840	MON	40,746	733,434	08/24/2007.	07/15/2040.
55313K AE 1	Merrill Lynch/Cntrywd Com Mtg CMBS Ser 2			2	1FM	8,626,626	103.775	9,444,786	9,101,242	9,035,532		35,764			5.810	6.698	MON	44,065	526,793	02/12/2008.	06/12/2050.
556227 AA 4	Madison Avenue Trust CMBS Ser 2015-11MD			2	1FM	6,085,251	101.090	6,065,376	6,000,000	6,083,284		(1,967)			3.555	3.400	MON	17,774	53,914	09/15/2015.	09/10/2033.
61750C AG 2	Morgan Stanley Cap I CMBS Ser 2006-HQ9 C			2	1FM	5,074,219	101.229	5,061,465	5,000,000	4,999,257		(15,890)			5.773	5.499	MON	24,054	288,650	09/15/2010.	07/12/2044.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
61751X AE 0	Morgan Stanley Cap I CMBS Ser 2007-T25 C			2	1FM	15,356,356	102.116	16,287,565	15,950,124	15,880,719		42,548			5.514	6.143	MON	73,291	960,750	08/07/2007.	11/12/2049.
61755Y AF 1	Morgan Stanley Cap I CMBS Ser 2007-IQ15			2	1FM	13,256,116	103.887	13,881,653	13,362,262	13,330,358		6,170			5.917	6.090	MON	65,886	809,275	08/09/2007.	06/11/2049.
61756U AE 1	Morgan Stanley Cap I CMBS Ser 2007-IQ16			2	1FM	11,593,023	104.460	10,654,948	10,200,046	10,676,612		(279,470)			5.809	0.536	MON	49,377	615,976	07/23/2013.	12/12/2049.
61757L AF 7	Morgan Stanley Cap I CMBS Ser 2008-T29 C			2	1FM	2,843,851	107.129	3,428,118	3,200,000	3,098,565		41,989			6.268	8.001	MON	16,715	203,131	02/13/2008.	01/11/2043.
61762D AU 5	Morgan Stanley BAML Tr CMBS Ser 2013-C9			2	1FM	7,099,684	99.587	7,363,492	7,394,000	7,191,430		37,645			2.657	3.283	MON	16,372	196,459	06/27/2013.	05/15/2046.
61762M BU 4	Morgan Stanley BAML Tr CMBS Ser 2013-C10			2	1FM	25,749,643	105.097	26,274,250	25,000,000	25,501,446		(101,898)			3.912	3.447	MON	81,500	978,000	06/24/2013.	07/15/2046.
61762T AC 0	Morgan Stanley BAML Tr CMBS Ser 2013-C11			2	1FM	46,348,614	104.862	47,187,855	45,000,000	45,930,418		(179,933)			3.845	3.387	MON	144,188	1,730,250	08/01/2013.	08/15/2046.
61763B AS 3	Morgan Stanley BAML Tr CMBS Ser 2013-C13			2	1FM	11,432,919	103.404	11,477,877	11,100,000	11,344,102		(44,313)			3.557	3.099	MON	32,902	394,827	11/26/2013.	11/15/2046.
61765D AT 5	Morgan Stanley Capital I Trust CMBS Ser			2	1FM	5,049,686	100.948	5,047,385	5,000,000	5,047,296		(2,389)			3.510	3.397	MON	14,625	73,125	06/25/2015.	05/15/2048.
61765L AS 9	Morgan Stanley BAML Trust CMBS Ser 2015-			2	1FM	25,763,015	102.226	25,556,425	25,000,000	25,726,051		(36,964)			3.479	3.011	MON	72,479	275,421	09/21/2015.	08/15/2047.
820922 AV 4	Shearson Lehman CMO Inc CMBS Mtg Bkd Ser			2	1	34,809	101.605	38,763	38,150	37,372		79			5.750	9.693	MON	183	2,179	12/08/1999.	05/01/2017.
87246A AE 8	TIAA Real Estate CDO Ltd CMBS Ser 2007-C			2	1FM	4,368,057	100.316	4,409,717	4,395,827	4,391,986		2,653			5.510	5.663	MON	14,130	242,153	09/22/2010.	08/15/2039.
87246A AG 3	TIAA Real Estate CDO Ltd CMBS Ser 2007-C			2	1FM	3,540,949	101.822	3,828,492	3,760,000	3,540,949					5.510	6.713	MON	12,086	207,127	08/02/2007.	08/15/2039.
87246A AH 1	TIAA Real Estate CDO Ltd CMBS Ser 2007-C			2	1FM	3,755,404	103.405	4,136,216	4,000,000	3,755,404					5.510	6.571	MON	12,857	220,347	08/02/2007.	08/15/2039.
90269P AG 6	UBS-BofA Merrill Lynch Tr CMBS Ser 2012-			2	1FM	5,340,625	100.079	5,003,955	5,000,000	5,237,696		(33,265)			4.163	3.347	MON	17,346	208,150	10/11/2012.	06/10/2030.
90270R AC 8	UBS-Barclays Comm Mort Tr CMBS Ser 2012-			2,4	1FE	5,134,181	8.587	4,115,901		4,030,029		(792,658)			1.816	(9.096)	MON	72,533	908,372	08/27/2014.	12/10/2045.
92938E AT 0	WFRBS Commercial Mtg Tr CMBS Ser 2013-C1			2	1FM	9,676,784	105.105	9,874,568	9,395,000	9,595,028		(37,083)			3.963	3.507	MON	31,027	372,324	09/16/2013.	07/15/2046.
92978N AE 4	Wachovia Bank Comm Mtg Tr CMBS Ser 2007-			2	1FM	11,179,317	103.370	11,673,284	11,292,752	11,256,381		6,247			5.952	6.146	MON	56,016	710,410	08/10/2007.	02/15/2051.
94988M AA 8	Wells Fargo Comm Mgt Tr CMBS Ser 2013-BT			2	1FM	2,247,590	103.026	2,215,048	2,150,000	2,240,117		(7,473)			3.544	2.901	MON	6,350	44,448	04/30/2015.	04/16/2035.
94989E AF 4	Wells Fargo Comm Mtg Tr CMBS Ser 2015-LC			2	1FM	15,201,563	98.759	14,813,790	15,000,000	15,195,360		(6,202)			2.978	2.761	MON	37,225	74,450	10/08/2015.	04/15/2050.
94989J BA 3	Wells Fargo Comm Mtg Tr CMBS Ser 2015-C2			2	1FM	5,149,770	100.599	5,029,955	5,000,000	5,138,024		(11,746)			3.306	2.853	MON	13,775	96,425	05/13/2015.	05/15/2048.
94989V AE 9	Wells Fargo Comm Mtg Tr CMBS Ser 2015-NX			2	1FM	10,299,600	100.927	10,092,690	10,000,000	10,291,378		(8,222)			3.371	2.918	MON	14,982	56,183	09/25/2015.	09/15/2057.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						578,027,024	XXX	586,112,890	558,216,446	573,473,871	0	(3,184,344)	0	0	XXX	XXX	XXX	2,170,521	24,454,600	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00163G AA 5	ALM Loan Funding CLO Ser 2012-7A Cl A1			2	1FE	27,697,275	99.774	27,662,231	27,725,000	27,701,546		4,271			1.735	1.770	JAJO	98,887	238,428	06/23/2015.	10/19/2024.
00163G AE 7	ALM Loan Funding CLO Ser 2012-7A Cl A2			2	1FE	25,000,000	100.239	25,059,628	25,000,000	25,000,000					2.615	2.623	JAJO	134,390	647,690	02/18/2013.	10/19/2024.
00163K AC 2	ALM Loan Funding CLO Ser 2013-7RA Cl A2			2	1FE	8,235,536	98.709	8,173,126	8,280,000	8,245,476		3,836			2.170	2.275	JAJO	33,438	178,507	08/07/2013.	04/24/2024.
001749 AA 8	American Money Mgmt Corp CLO Ser 2011-9A			2	1FE	11,422,741	100.287	11,204,426	11,172,414	11,347,625		(28,689)			1.971	1.464	JAJO	47,700	216,585	06/11/2013.	01/15/2022.
00176D AB 5	American Money Mgmt Corp CLO Ser 2013-13			2	1FE	4,842,969	98.558	4,927,898	5,000,000	4,857,320		13,156			2.170	2.770	JAJO	20,192	107,794	12/10/2014.	01/26/2026.
00176J AD 8	American Money Mgmt Corp CLO Ser 2015-16		E	2	1FE	12,000,000	98.696	11,843,506	12,000,000	12,000,000					2.521	2.528	JAJO	66,380	126,922	04/10/2015.	04/14/2027.
00248P AA 4	A Voce CLO Ltd CLO Ser 2014-1A Cl A1A			2	1FE	24,975,000	99.012	24,753,008	25,000,000	24,976,073		1,073			1.771	1.784	JAJO	95,902	220,119	06/23/2015.	07/15/2026.
01082# AA 3	Alameda Cnty CA CTL Ser 2002-A			2	1	4,968,559	116.378	5,454,988	4,687,320	4,800,383		(15,642)			7.500	6.921	MON	15,624	351,549	08/15/2002.	06/15/2021.
020053 AA 2	ALM Loan Funding CLO Ser 2013-8A Cl A1A		E	2	1FE	19,977,440	99.116	19,823,174	20,000,000	19,981,460		1,720			1.767	1.789	JAJO	71,668	347,228	11/20/2013.	01/20/2026.
020053 AE 4	ALM Loan Funding CLO Ser 2013-8A Cl A2A		E	2	1FE	5,000,000	98.482	4,924,096	5,000,000	5,000,000					2.167	2.173	JAJO	21,972	107,085	11/20/2013.	01/20/2026.
02376T AC 2	American Airlines Inc LBASS EETC Ser 201			2	3FE	4,501,095	102.000	4,453,387	4,366,066	4,453,387	20,589	(20,589)			5.600	4.796	JJ	112,742	244,500	07/30/2014.	07/15/2020.
023772 AB 2	American Airlines Inc LBASS EETC Ser 201			2	1FE	4,276,627	101.000	4,547,193	4,502,171	4,305,906		17,536			4.000	4.867	JJ	83,040	180,087	07/30/2014.	07/15/2025.
02377B AC 0	American Airlines Inc LBASS EETC Ser 201			2	2FE	12,000,000	99.250	11,910,000	12,000,000	12,000,000					4.400	4.400	MS	142,267		09/10/2015.	03/22/2025.
02377U AB 0	American Airlines Inc LBASS PTC Ser 2013			2	2FE	13,655,806	105.500	14,306,545	13,560,706	13,639,215		(9,261)			4.950	4.794	JJ	309,523	671,255	07/30/2014.	01/15/2023.
03334@ AA 7	AnchoragePermit Ctr Bldg Ls Tr CTL			2	1	2,382,512	113.219	2,697,452	2,382,512	2,382,512					6.340	6.424	MON	6,713	151,051	02/11/2003.	02/15/2025.
03763R AH 4	Apidos CDO CLO Ser 2012-9AR Cl BR			2	1FE	13,900,000	99.178	13,785,685	13,900,000	13,900,000					2.171	2.176	JAJO	65,368	150,650	03/27/2015.	07/15/2023.
03764H AA 0	Apidos CDO CLO Ser 2013-14A Cl A			2	1FE	25,000,000	97.923	24,480,805	25,000,000	25,000,000					1.471	1.473	JAJO	79,652	357,906	06/12/2013.	04/15/2025.
03764H AC 6	Apidos CDO CLO Ser 2013-14A Cl B1			2	1FE	5,000,000	98.115	4,905,728	5,000,000	5,000,000					2.021	2.026	JAJO	21,889	99,463	06/12/2013.	04/15/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
03764Q AC 6	Apidos CDO CLO Ser 2013-15A Cl A2A		E	2	1FE	13,000,000	98.442	12,797,490	13,000,000	13,000,000					2.117	2.122	JAJO	55,810	271,830	09/13/2013.	10/20/2025.
03765L AC 6	Apidos CLO CLO Ser 2015-20A Cl A2			2	1FE	5,240,235	99.660	5,217,215	5,235,000	5,240,120		(115)			2.667	2.664	JAJO	29,863	35,299	09/28/2015.	01/16/2027.
03765P AA 1	Apidos CLO CLO Ser 2015-21A Cl A1			2	1FE	23,958,000	97.728	23,454,814	24,000,000	23,961,322		3,322			1.745	1.777	JAJO	226,634		09/01/2015.	07/18/2027.
03765X AB 2	Apidos CDO CLO Ser 2015-22A CL A1			2	1FE	13,983,200	97.905	13,706,686	14,000,000	13,983,932		732			1.817	1.848	JAJO	55,757		09/16/2015.	10/20/2027.
03765X AC 0	Apidos CDO CLO Ser 2015-22A Cl A2A			2	1FE	3,971,600	97.002	3,880,090	4,000,000	3,972,779		1,179			2.367	2.528	JAJO	20,758		09/16/2015.	10/20/2027.
04013Y AQ 5	ARES CLO Ltd Inc CLO Ser 2012-2A Cl B1R		E	2	1FE	20,350,000	99.342	20,216,146	20,350,000	20,350,000					2.170	2.175	JAJO	98,114	155,052	05/15/2015.	10/12/2023.
04015B AC 4	ARES CLO Ltd Inc CLO Ser 2014-31A Cl A2			2	1FE	14,770,500	98.180	14,726,949	15,000,000	14,802,045		19,689			2.362	2.635	FMAN	31,489	424,470	07/30/2014.	08/28/2025.
04962F AJ 3	Atrium CDO Corp CLO Ser 7AR Cl BR		E	2	1FE	5,000,000	99.135	4,956,727	5,000,000	5,000,000					2.114	2.119	FMAN	13,498	102,191	08/05/2014.	11/16/2022.
04964K AA 9	Atrium CDO Corp CLO Ser 9A Cl A			2	1FE	3,200,000	98.349	3,147,174	3,200,000	3,200,000					1.707	1.710	FMAN	4,855	51,455	01/24/2013.	02/28/2024.
04964K AC 5	Atrium CDO Corp CLO Ser 9A Cl B1			2	1FE	11,425,250	99.141	11,401,222	11,500,000	11,444,829		6,126			2.507	2.631	FMAN	25,624	278,707	01/24/2013.	02/28/2024.
04964R AA 4	Atrium CDO Corp CLO Ser 10A Cl A			2	1FE	24,962,500	97.473	24,368,233	25,000,000	24,971,577		2,791			1.437	1.463	JAJO	76,842	350,221	04/25/2013.	07/16/2025.
04964R AC 0	Atrium CDO Corp CLO Ser 10A Cl B1			2	1FE	16,800,000	96.791	16,260,925	16,800,000	16,800,000					1.967	1.971	JAJO	70,683	325,625	04/25/2013.	07/16/2025.
05549@ AA 3	BJs Wholesale Club Inc CTL (HG Bowie Rea			2	2	2,851,452	105.340	2,975,015	2,824,205	2,836,116		(1,418)			6.950	6.930	MON	8,724	196,282	10/17/2002.	05/15/2022.
05568D AA 2	BNSF Railway Co ABS PTC Ser 2006-3			2	1FE	3,739,747	109.500	4,095,023	3,739,747	3,739,747					5.342	5.341	AO	49,944	199,777	02/18/2013.	04/01/2024.
05616G AL 3	Babson CLO Ltd CLO Ser 2012-2A Cl A2R		E	2	1FE	42,000,000	99.341	41,723,077	42,000,000	42,000,000					2.122	2.127	FMAN	113,859	465,514	05/19/2015.	05/15/2023.
05618D AC 8	Babson CLO Ltd CLO Ser 2014-IA Cl A2		E	2	1FE	4,900,000	98.380	4,919,011	5,000,000	4,911,627		11,627			2.217	2.537	JAJO	22,479	82,393	02/11/2015.	07/20/2025.
087634 AE 1	Betony Ltd LBASS Ser 2015-1A Cl B		E	2	1FE	32,000,000	98.675	31,575,891	32,000,000	32,000,000					2.521	2.528	JAJO	174,755	466,503	02/25/2015.	04/15/2027.
095560 AC 2	Blue Hill CLO Ltd CLO Ser 2013-1A Cl A		E	2	1FE	24,960,000	99.023	24,755,763	25,000,000	24,967,359		3,338			1.801	1.828	JAJO	97,527	441,551	12/20/2013.	01/15/2026.
095560 AE 8	Blue Hill CLO Ltd CLO Ser 2013-1A Cl A			2	1FE	10,000,000	98.783	9,878,273	10,000,000	10,000,000					2.271	2.277	JAJO	49,194	224,273	11/08/2013.	01/15/2026.
116663 AC 9	Bruce Mansfield Unit 1 2 ABS PTC Nt			2	2AM	7,507,707	100.451	7,541,567	7,507,707	7,507,707					6.850	6.850	JD	42,857	514,278	10/01/2007.	06/01/2034.
117017 AA 1	Brunswick & Glynn Co Dev Auth CTL Rev Le			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	Brunswick & Glynn Co Dev Auth CTL Rev Le			2	1	5,293,866	106.908	5,659,567	5,293,866	5,293,866					6.260	6.261	FA	125,194	331,396	12/19/2001.	02/15/2023.
117017 AC 7	Brunswick & Glynn Co Dev Auth CTL Rev Le			2	1	4,592,685	105.785	4,858,372	4,592,685	4,592,685					5.980	5.981	JJ	126,641	274,643	11/19/2002.	01/15/2024.
12189P AH 5	Burlington Northern Santa Fe LBASS ETC S			2	1FE	2,538,977	108.261	2,404,153	2,220,705	2,275,358		(17,204)			7.908	6.019	JJ	80,977	175,613	11/09/2001.	01/15/2020.
12644@ BG 9	CTL Cap Tr CTLSer 2002-1 ClA1Great Sprin			2	1	1,421,662	108.131	1,537,262	1,421,662	1,421,662					7.025	7.027	MN	12,761	99,872	02/11/2002.	05/15/2018.
12644@ BQ 7	CTL Cap Tr CTL Ser 2002-34 Cl A Walgreen			2	2	1,387,823	112.033	1,554,813	1,387,823	1,387,823					6.718	6.813	MON	4,144	93,234	12/03/2002.	07/15/2022.
12644@ BR 5	CTL Cap Tr CTLSer 2002-21Aurora Heathcar			2	1	2,006,069	111.528	2,237,324	2,006,069	2,006,069					6.650	6.743	MON	5,929	133,404	12/13/2002.	10/15/2022.
12644@ BS 3	CTL Cap Tr CTL Walgreens			2	2	1,171,649	111.604	1,294,664	1,160,049	1,165,368		(580)			6.620	6.589	MON	3,413	76,795	05/08/2003.	01/15/2023.
126650 BP 4	CVS Health Corp ABS PTC Nt			2	2FE	4,076,524	109.819	3,845,593	3,501,765	3,977,832		(34,489)			6.036	3.856	MON	12,330	211,367	02/18/2013.	12/10/2028.
126650 BQ 2	CVS Health Corp ABS PTC Nt			2	2FE	12,055,810	114.335	13,661,721	11,948,905	12,094,825		(14,655)			6.943	6.789	MON	48,394	829,613	02/18/2013.	01/10/2030.
126650 BS 8	CVS Health Corp ABS PTC Nt			2	2FE	4,281,241	117.893	3,880,074	3,291,197	4,140,882		(49,237)			7.507	4.126	MON	14,412	247,070	02/18/2013.	01/10/2032.
12665U AA 2	CVS Health Corp ABS PTC Nt			1	2FE	9,479,518	101.037	9,577,811	9,479,518	9,479,518					4.704	4.750	MON	26,012	445,941	12/11/2013.	01/10/2036.
14309Y AC 8	Carlyle Global Mrkt Strat CLO Ser 2012-4			2	1FE	10,000,000	99.686	9,968,578	10,000,000	10,000,000					2.567	2.575	JAJO	52,056	254,725	02/18/2013.	01/20/2025.
15189@ AA 7	Centerpoint Anchorage Tr CTL PTC Lease B			2	2	3,494,857	115.386	3,599,363	3,119,405	3,268,097		(20,402)			7.899	6.480	MON	10,951	246,398	03/20/2003.	09/15/2022.
15200W AB 1	Centerpoint Energy Transition LBASS Ser			2	1FE	2,000,041	100.644	2,012,882	2,000,000	2,000,007		(11)			2.161	2.160	AO	9,123	43,212	02/18/2013.	10/15/2020.
161571 CC 6	Chase Issuance Tr LBASS Ser 2007-A12 Cl			2	1FE	10,000,000	99.443	9,944,320	10,000,000	10,000,000					0.381	0.381	MON	1,797	23,738	07/18/2007.	08/15/2019.
21079R AA 0	Continental Airlines Inc LBASS EETC Ser			2	3FE	10,650,306	103.250	10,558,997	10,226,631	10,558,997	(131,126)	39,817			6.903	4.690	AO	141,189	352,972	10/08/2015.	10/19/2023.
210805 BU 0	Continental Airlines Inc LBASS EETC Ser			2	1FE	6,167,269	102.750	6,409,514	6,237,970	6,231,460		4,872			6.900	7.095	JJ	214,014	430,420	04/29/2004.	01/02/2018.
210805 CB 1	Continental Airlines Inc LBASS EETC Ser			2	1FE	1,059,981	102.310	1,155,496	1,129,407	1,118,686		4,345			6.648	7.860	MS	22,108	75,083	11/04/2004.	03/15/2019.
26244K AA 4	Dryden Sr Loan Fund CLO Ser 2015-41A CL			2	1FE	8,000,000	99.301	7,944,091	8,000,000	8,000,000					1.821	1.825	JAJO	25,892		09/17/2015.	10/15/2027.
29337# AA 7	Enhanced Cap CT Fund III LLC ABS CAPCO N			2	1FE	5,528,080	98.464	5,443,169	5,528,080	5,528,080					7.310	7.351	MJSD	17,960	402,342	11/22/2011.	12/15/2020.
29365Y AA 1	Entergy AR Restoration Fdg LLC LBASS Ser			2	1FE	5,072,738	100.531	5,100,764	5,073,822	5,073,109		134			2.300	2.306	MN	19,450	116,698	02/18/2013.	08/01/2021.
301965 CE 7	FFCA Sec Lending Corp LBASS Frnch Ln Ser			2	3AM	772,168	101.312	791,269	781,022	777,014	1,823	353			7.850	8.076	MON	5,109	61,310	01/07/2000.	05/18/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
30260@ AA 8	FMV Smithtown Assoc CTL			2	2	3,430,497	107.366	3,541,520	3,298,554	3,330,684		(7,917)			7.700	7.276	MON	21,166	253,989	04/23/2002.	10/04/2019.
31331F AX 9	Fedex Corp ABS PTC Ser 1998-1A			2	2FE	2,213,905	112.750	2,518,923	2,234,078	2,222,245		2,846			6.720	6.926	JJ	69,227	150,130	02/18/2013.	07/15/2023.
31331F AY 7	Fedex Corp ABS PTC Ser 1998-1 Cl B			2	2FE	620,289	107.000	663,710	620,289	620,289					6.845	6.843	JJ	19,578	42,459	04/10/2002.	01/15/2019.
42770L AA 1	Hero Funding Trust LBASS Ser 2015-1A Cl			2	1FE	13,154,107	100.155	13,180,478	13,160,057	13,155,536		1,429			3.840	3.875	MON	15,441	206,070	04/22/2015.	09/21/2040.
42770Q AA 0	Hero Funding Trust LBASS Ser 2014-2A Cl			2	1FE	13,365,937	99.648	13,328,025	13,375,042	13,365,262		(68)			3.990	3.996	MS	149,722	484,745	10/16/2014.	09/21/2040.
42770R AA 8	Hero Funding Trust LBASS Ser 2014-1A Cl			2	1FE	15,210,496	103.790	15,749,651	15,174,582	15,206,735		(1,461)			4.750	4.723	MS	202,222	720,793	03/13/2014.	09/20/2038.
42770U AA 1	Hero Funding Trust LBASS Ser 2015-2A CL			2	1FE	14,408,228	99.000	14,265,757	14,409,856	14,408,337		110			3.990	4.024	MON	19,165	84,797	07/27/2015.	09/20/2040.
42771T AA 3	Hero Funding Trust LBASS Ser 2015-3A Cl			2	1FE	12,095,688	100.203	12,120,665	12,096,098	12,095,665		(23)			4.280	4.319	MON	15,819		12/22/2015.	09/20/2041.
44984M AA 7	I-Preferred Term Sec Ltd LBASS Residual			2,3	6*	51,513	244.646	1,050,212	429,279	51,513					8.594	83.826	MJSD		39,337	04/08/2005.	06/24/2034.
45256# AB 8	Impact CIL Parent LLC ABS Revolving Nt S				2AM	14,684,856	121.140	17,789,234	14,684,856	14,684,856					1.322	1.324	MJSD	1,618	592,855	12/11/2015.	10/25/2056.
45257# AA 9	Impact Childcare LLC CDO Revol Nt Ser200				5*	711,418	92.500	658,062	711,418	658,062	(1,116)				2.530	2.529	JAJO	4,600	180,977	10/15/2015.	11/28/2018.
47215B AD 9	JCP&L Transition Funding LLC LBASS Ser 2			2	1FE	5,974,657	113.432	6,805,896	6,000,000	5,984,302		3,422			5.610	5.724	MJSD	24,310	336,600	02/18/2013.	06/05/2023.
52465# BF 1	Legg Mason Mtg Cap Corp LBASS Ser 2001-C			2	1	262,572	104.637	253,356	242,129	244,893		(2,118)			6.580	5.311	MON	929	13,179	08/24/2004.	04/10/2017.
52465# BH 7	Legg Mason Mtg Cap Corp LBASS Ser 2002-C			2	1	153,861	103.711	141,012	135,966	137,916		(1,270)			6.872	4.697	MON	545	9,101	08/24/2004.	04/10/2017.
52467@ AH 8	Legg Mason Mtg Cap Corp CTL			2	4	1,340,930	102.577	1,311,505	1,278,558	1,298,778		(962)			7.750	7.194	MON	4,404	97,992	07/02/2002.	01/15/2021.
52467@ BC 8	Legg Mason Mtg Cap Corp CTL Ser 2003 Cl			2	5*	718,255	107.773	703,789	653,028	666,813		(4,550)			8.200	6.825	MON	2,380	53,548	04/07/2003.	11/15/2018.
532621 AC 3	Limerock CLO LBASS Ser 2014 Cl 2A		E	2	1FE	4,983,750	98.892	4,944,589	5,000,000	4,986,228		1,238			2.415	2.476	JAJO	25,158	119,428	02/26/2014.	04/18/2026.
55818K AG 6	Madison Park Funding LTD CLO Ser 2013-11			2	1FE	16,000,000	98.362	15,737,914	16,000,000	16,000,000					2.066	2.071	JAJO	64,288	326,841	08/16/2013.	10/23/2025.
55818P AA 8	Madison Park Funding LTD CLO Ser 2014-12		E	2	1FE	20,026,000	99.271	19,854,186	20,000,000	20,024,621		(1,379)			1.817	1.797	JAJO	73,696	181,077	06/04/2015.	07/20/2026.
59549R AC 8	Mid State Tr X LBASS Ser 10 Cl M1			2	1AM	4,034,858	108.546	5,208,419	4,798,370	4,034,858					6.280	12.538	MON	13,393	301,338	11/06/2001.	02/15/2036.
59549W AB 9	Mid State Tr LBASS Ser 11 Cl M1			2	2AM	2,473,168	104.728	2,590,164	2,473,220	2,473,213					5.598	5.664	MON	6,153	138,451	06/18/2003.	07/15/2038.
636516 AB 2	National Inst of Hlth Fishers CTL Pl I B			2	1	4,822,962	117.839	5,683,308	4,822,962	4,822,962					7.000	7.000	JJ	155,675	337,607	07/09/2002.	01/15/2024.
636517 AA 2	National Inst of Hlth Fishers CTL Pl II			2	1	1,444,506	113.428	1,638,475	1,444,506	1,444,506					7.070	7.070	JJ	47,092	102,127	07/09/2002.	07/15/2022.
63651P AA 2	National Inst Health Twinbrook CTL B Bld			2	1	3,041,015	107.126	3,257,716	3,041,015	3,041,015					5.830	5.901	MON	7,880	177,472	02/27/2003.	01/15/2019.
637432 KT 1	National Rural Utilities Coop ABS Coll T				1FE	14,966,550	107.625	16,143,735	15,000,000	14,991,547		3,732			5.450	5.479	FA	340,625	817,500	01/15/2008.	02/01/2018.
64508Q AA 3	New Haven Fed Office Bldg Ls CTL GSA Gtd			2	1	5,833,945	108.475	6,328,348	5,833,945	5,833,945					5.900	5.901	JJ	158,716	344,203	10/22/2002.	01/15/2020.
659298 AC 7	North End CLO Ltd CLO Ser 2013-1A Cl B		E	2	1FE	9,938,000	97.948	9,794,780	10,000,000	9,951,106		4,754			1.965	2.072	JAJO	41,487	194,897	07/19/2013.	07/17/2025.
667294 AW 2	Northwest Airlines LBASS EETC Ser 2001-1			2	2FE	5,500,135	113.000	6,204,631	5,490,823	5,496,931		(844)			7.041	7.012	AO	96,652	386,609	08/15/2007.	10/01/2023.
67020B AA 8	NRRC-D Facilities Corp CTL GSA Rev Bd Ls			2	1	5,654,928	112.949	6,387,162	5,654,928	5,654,928					6.500	6.589	MON	24,505	367,570	09/19/2002.	11/07/2023.
67102Q AC 2	Oak Hill Credit Partners CLO Ser 2012-7A			2	1FE	25,000,000	99.433	24,858,278	25,000,000	25,000,000					2.620	2.628	FMAN	76,405	640,130	02/18/2013.	11/20/2023.
67104C AA 5	Oak Hill Credit Partners CLO Ser 2013-8A			2	1FE	14,500,000	97.950	14,202,720	14,500,000	14,500,000					1.437	1.440	JAJO	42,256	203,226	04/17/2013.	04/20/2025.
67104C AB 3	Oak Hill Credit Partners CLO Ser 2013-8A			2	1FE	10,000,000	98.027	9,802,698	10,000,000	10,000,000					1.967	1.972	JAJO	39,889	193,892	04/17/2013.	04/20/2025.
67109B AA 2	OHA Loan Funding LTD CLO Ser 2015-1A Cl		E	2	1FE	15,000,000	98.908	14,836,271	15,000,000	15,000,000					1.862	1.863	FMAN	36,456	175,435	03/06/2015.	02/15/2027.
67109F AA 3	Oak Hill Credit Partners CLO Ser 2015-11		E	2	1FE	15,000,000	98.514	14,777,169	15,000,000	15,000,000					1.817	1.821	JAJO	33,314		10/23/2015.	10/20/2028.
72349B AA 2	Pinnacle Park CLO Ltd CLO Ser 2014-1A Cl		E	2	1FE	5,007,813	99.485	4,974,269	5,000,000	5,007,026		(607)			1.821	1.810	JAJO	19,722	89,324	07/31/2014.	04/15/2026.
73019# AA 0	PNC Equip Finc LLC LBASS Priv Pl Nt Ser			2	1	6,966,880	99.235	6,913,596	6,966,880	6,966,880					3.000	3.000	MS	62,702	209,006	02/18/2013.	09/13/2027.
73019# AB 8	PNC Equip Finc LLC LBASS Priv Pl Nt Ser			2	1	5,033,120	99.235	4,994,625	5,033,120	5,033,120					3.000	3.000	MS	45,298	150,994	02/18/2013.	09/13/2027.
74040U AA 8	Preferred Term Sec Ltd LBASS IX Residual			2,3	6*				204,579						3.324		JAJO			04/01/2005.	04/03/2033.
74041B AA 9	Preferred Term Sec Ltd LBASS XV Residual			2,3	6*				382,512						3.753		MJSD		25	04/01/2005.	09/26/2034.
74041D AB 3	Preferred Term Sec Ltd LBASS XXVII Resid			2,3	6*				2,445,700						4.336		MJSD			09/13/2007.	12/22/2037.
74041T AB 8	Preferred Term Sec Ltd LBASS VII Residua			2,3	6*				175,355						3.074		JAJO			04/01/2005.	10/03/2032.
74041Y AA 9	Preferred Term Sec Ltd XII LBASS Residua			2,3	6*				1,170,116						3.794		MJSD			05/19/2005.	12/24/2033.
74042G AA 7	Preferred Term Sec Ltd LBASS XVI Residua			2,3	6*				605,927						5.593		MJSD			04/15/2005.	03/23/2035.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
755920 AG 0	Receipts on Corp Sec Tr ABS Coll Tr Ser			2	3AM	551,740	104.036	525,864	505,465	511,308		(3,465)			6.500	5.079	FA	13,690	32,855	04/29/2003.	08/01/2017.
75903E AA 7	Regional Diversified Fdg LBASS Combo Nt			3	6FE				6,009,203						2.070		JAJO			03/22/2005.	01/25/2036.
76126C BB 7	RACERS Tr ABS Ser 1997-S-7-1 Cl A1			2,4	1FE	2,638,140	12.625	378,750		372,100		(255,061)			9.500	5.303	MN	36,417	285,000	06/16/2004.	05/15/2017.
78442G GG 5	SLM Student Loan Tr LBASS Ser 2003-4 Cl			2	1FE	4,414,699	95.173	4,204,014	4,417,224	4,415,944		56			1.262	1.267	MJSD	2,632	46,289	04/09/2003.	03/15/2033.
823832 AS 9	Sheridan Square Ltd CLO Ser 2013-1A Cl A			2	1FE	34,740,000	98.145	34,350,705	35,000,000	34,789,121		25,117			1.491	1.614	JAJO	113,030	508,165	12/11/2013.	04/15/2025.
85231C AA 3	St Louis Fed Office Bldg Tr CTL GSA Gtd			2	1	3,610,979	109.394	3,950,187	3,610,979	3,610,979					6.910	6.912	JJ	115,056	249,519	05/20/2002.	01/15/2019.
85746* DR 8	State Street Bk & Tr Co ABS Sr Lev Lease			2	2	202,602	106.086	214,932	202,602	202,602					6.840	6.842	JJ	5,813	13,858	09/30/2002.	01/31/2019.
85746* DU 1	State Street Bk & Tr Co ABS Sr Lev Lease			2	2	204,847	106.086	217,314	204,847	204,847					6.840	6.835	JJ	5,877	14,012	10/20/2004.	01/31/2019.
85746* DX 5	State Street Bk & Tr Co ABS Sr Lev Lease			2	2	180,076	106.086	191,035	180,076	180,076					6.840	6.835	JJ	5,166	12,317	10/20/2004.	01/31/2019.
85746* EA 4	State Street Bk & Tr Co ABS Sr Lev Lease			2	2	180,076	106.086	191,035	180,076	180,076					6.840	6.835	JJ	5,166	12,317	10/20/2004.	01/31/2019.
861832 A# 0	Stonehenge Cap Fund NY LLC ABS Sr Struct			2	1FE	97,724	102.250	99,923	97,724	97,724					8.424	8.510	MJSD	366	9,179	11/18/2005.	12/15/2016.
86280A AA 5	Stratford CLO Ser 2007-1A Cl A1			2	1FE	8,770,651	99.307	10,127,739	10,198,431	9,734,820		186,108			0.649	4.459	FMAN	11,213	60,478	10/27/2010.	11/01/2021.
90332U AS 2	US Airways Pass-Thru Tr ABS Ser 2000-3C			2	3FE	14,786,673	109.000	16,117,474	14,786,673	14,786,673					8.390	8.386	MS	413,534	1,240,602	10/16/2012.	09/01/2023.
90345W AB 0	US Airways LBASS EETC Ser 2012-1B			2	3FE	4,757,931	108.000	4,507,513	4,173,623	4,507,513	(162,117)	(88,300)			8.000	2.149	AO	83,472	333,890	02/25/2015.	10/01/2019.
90931Q AA 5	United Airl Lines LBASS EETC 2013-1 Cl B			2	2FE	40,187,822	103.250	41,324,870	40,024,087	40,157,074	123,096	(17,386)			5.375	5.278	FA	812,711	2,151,295	07/22/2014.	02/15/2023.
90932P AB 4	United Air Lines LBASS EETC Ser 2014-1 C	LS		2	2FE	9,520,927	99.875	9,509,026	9,520,927	9,520,927	95,209				4.750	4.749	AO	100,499	452,244	03/24/2014.	04/11/2022.
91736# AA 4	United States of America BIA CTL GSA Gtd			2	1	2,259,965	110.106	2,488,355	2,259,965	2,259,965					5.730	5.731	MS	38,129	129,496	04/09/2003.	03/15/2024.
91737# AA 3	United States Govt SS Ls FinTr CTL GSA G			2	1	4,534,386	103.663	4,715,975	4,549,354	4,545,543		1,047			4.704	4.797	MON	9,511	214,002	06/24/2003.	11/15/2018.
92851@ AA 3	Vivendi SPC Tr CTL			2	2	1,896,805	109.371	2,074,562	1,896,805	1,896,805					6.630	6.722	MON	5,589	125,758	11/25/2002.	04/15/2022.
94978# AT 4	Wells Fargo Bank Northwest NA CTL Ser 20			2	2	1,996,249	113.615	2,268,045	1,996,249	1,996,249					6.650	6.743	MON	11,063	132,751	07/28/2002.	08/01/2027.
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L			2	1	4,130,522	131.809	5,200,025	3,945,132	4,067,426		(5,770)			7.380	7.019	MON	12,940	291,151	07/30/2002.	05/15/2032.
94978# AX 5	Wells Fargo Bank Northwest NA CTL CVS Co			2	2	4,041,565	111.904	4,522,653	4,041,565	4,041,565					6.640	6.733	MON	15,654	268,359	10/09/2002.	10/10/2024.
94978# BC 0	Wells Fargo Bank Northwest NA CTL			2	2	4,490,532	110.572	4,965,265	4,490,532	4,490,532					6.599	6.688	MON	24,694	296,330	02/26/2003.	11/01/2022.
98881@ AA 4	ZC Specialty Ins Co CTL Ser 2002-31			2	3	6,297,240	93.196	5,850,029	6,277,153	5,850,029	(438,386)	(1,113)			7.338	7.298	JJ	199,601	460,618	03/31/2003.	12/23/2022.
009090 AC 5	Air Canada ABS EETC Ser 2015-1C		A	2	3FE	15,000,000	94.250	14,137,500	15,000,000	14,137,500	(862,500)				5.000	5.001	MS	220,833	354,167	03/11/2015.	03/15/2020.
009503 AD 5	Airspeed Ltd ABS Vitesse Air Hdg TrCtf S		R	2,3	5*	2,225,270	20.135	2,228,571	11,068,244	2,225,270	5,458,698	114,047	6,082,796		7.000	53.984	MON	34,435	774,777	01/03/2008.	06/15/2047.
01448T AB 0	ALESCO Pfd Fdg Ltd ABS Ser 5A Cl A2		R	2	1AM	3,262,500	70.000	5,250,000	7,500,000	3,599,995		93,822			1.243	5.753	MJSD	2,331	70,797	09/19/2012.	12/23/2034.
01448Y AE 3	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser A7 Cl		R	2	6FE	652,794	13.000	729,166	5,608,967	652,794					2.093	77.837	MJSD	2,935	100,152	12/23/2015.	07/23/2035.
018890 16 0	Preferred Term Secs XIII LBASS Sec Nt Se		F	2	1FE	3,319,475	95.060	4,277,040	4,499,305	3,408,284		46,690			1.076	4.242	MJSD	1,076	37,989	07/30/2014.	03/24/2034.
26244K AC 0	Dryden Sr Loan Fund CLO Ser 2015-41A B		F	2	1FE	5,000,000	98.710	4,935,488	5,000,000	5,000,000					2.471	2.478	JAJO	21,960		09/17/2015.	10/15/2027.
26249B AC 5	Dryden Sr Loan Fund CLO Ser 2013-30A Cl		F	2	1FE	10,963,370	98.336	10,817,013	11,000,000	10,970,892		2,706			2.071	2.128	FMAN	29,735	224,777	09/12/2013.	11/15/2025.
26249G AB 6	Dryden Sr Loan Fund CLO Ser 2014-33A Cl		F	2	1FE	5,994,075	97.846	5,870,746	6,000,000	5,994,341		266			2.321	2.346	JAJO	30,167	69,604	06/24/2015.	07/15/2026.
26250A AM 1	Dryden XXII Sr Loan Fund CLO Ser 2011-22		F	2	1FE	6,850,000	98.829	6,769,791	6,850,000	6,850,000					2.071	2.076	JAJO	30,730	139,726	01/08/2014.	01/15/2022.
44984R AE 8	I-Preferred Term Sec Ltd LBASS Mezz Nt S		R		4AM	7,063,500	98.910	7,121,520	7,200,000	7,097,047	1,484,083	3,443			2.276	2.370	MJSD	3,641	148,392	08/23/2007.	06/24/2034.
74040X AC 8	Preferred Term Sec Ltd IX LBASS Mezz Nt		R		6FE	13,642,283	16.110	2,819,250	17,500,000	2,819,250	(73,500)				2.126	3.534	JAJO	90,950	367,474	10/11/2006.	04/03/2033.
74040Y AA 0	Preferred Term Sec Ltd LBASS X Flt Rate		R	2	1FE	1,080,037	97.010	1,663,085	1,714,344	1,170,138		23,734			1.046	5.662	JAJO	4,381	17,124	03/07/2012.	07/03/2033.
74040Y AG 7	Preferred Term Sec Ltd LBASS X Residual		R	2,3	6*				81,515						3.074		JAJO			04/01/2005.	07/03/2033.
74041A AA 1	Preferred Term Sec XIII LBASS Flt Rt Nt		R	2	1FE	2,067,886	95.060	2,764,695	2,908,369	2,160,570		31,016			1.076	4.433	MJSD	695	24,556	02/18/2013.	03/24/2034.
74041C AA 7	Preferred Term Sec Ltd XV LBASS Flt Rt N		R	2	1FE	14,024,448	93.970	17,594,493	18,723,521	14,221,652		108,679			1.050	3.956	MJSD	1,638	107,720	10/13/2015.	09/26/2034.
74041C AB 5	Preferred Term Sec Ltd XV LBASS Nt Ser A		R	2	1AM	6,694,493	67.820	5,086,500	7,500,000	6,694,493					1.113	2.882	MJSD	695	66,201	09/14/2007.	09/26/2034.
74041E AC 9	Preferred Term Sec Ltd XVI LBASS Mezz N		R	2	6FE	282,222	0.520	28,267	5,436,047	28,267	(148,994)				1.512	68.542	MJSD	2,055	111,234	12/23/2015.	03/23/2035.
74041N AA 3	Preferred Term Sec XII LBASS Sec Nt		F	2	1FE	6,879,643	97.590	7,783,264	7,975,473	6,990,671		45,783			1.226	2.749	MJSD	2,172	79,469	06/06/2013.	12/24/2033.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
74041N AB 1	Preferred Term Sec XII LBASS Trust Prefe		F		1AM	12,150,000	96.600	17,388,000	18,000,000	12,205,754		55,754			1.406	3.875	MJSD	5,623	55,248	09/28/2015.	12/24/2033.
74041N AL 9	Preferred Term Sec XII LBASS Ltd Ser XL		R	2	1FE	3,917,951	97.590	5,837,448	5,981,605	4,235,366		82,202			1.056	3.765	MJSD	1,403	49,292	04/16/2012.	12/24/2033.
74041U AA 7	Preferred Term Sec LBASS XIV Sec Nt		R	2	1FE	3,563,214	95.110	4,303,457	4,524,716	3,655,377		38,417			1.006	3.352	MJSD	1,011	34,992	06/14/2013.	06/24/2034.
74042E AA 2	Preferred Term Sec Ltd LBASS XVII Sr Nt		F	1	1AM	7,856,862	93.170	9,568,939	10,270,408	8,089,407		82,673			0.918	2.252	MJSD	2,356	70,968	04/17/2013.	06/23/2035.
74042E AB 0	Preferred Term Sec Ltd LBASS Sr Nt Ser A		R	2	1AM	9,710,602	80.040	8,804,400	11,000,000	9,710,602					1.018	3.000	MJSD	2,799	87,299	09/14/2007.	06/23/2035.
74042H AA 5	Preferred Term Sec Ltd LBASS XIX Flt Rt		R	2	1FE	4,112,183	92.980	5,603,642	6,026,717	4,297,089		65,290			0.862	4.307	MJSD	1,443	38,714	02/18/2013.	12/22/2035.
74042J AA 1	Preferred Term Sec Ltd LBASS XXI Nt Ser		R	2	1FE	5,907,505	93.500	7,243,957	7,747,548	6,063,387		(20,368)			0.862	2.077	MJSD	1,855	49,768	04/17/2013.	03/22/2038.
74042M AE 6	Preferred Term Sec Ltd LBASS Mezz Nt Cl		R	2	1AM	3,409,221	61.890	2,978,011	4,811,780	3,512,077					1.142	30.307	MJSD	1,526	44,569	08/20/2008.	09/22/2036.
74042V AA 4	Preferred Term Sec Ltd LBASS XVII Residu		R	2,3	6*				2,708,575						3.743		MJSD			12/16/2008.	06/23/2035.
74042W AA 2	Preferred Term Sec Ltd XVIII LBASS Flt R		R	2	1FE	2,638,383	93.520	3,499,881	3,742,387	2,759,934		37,194			0.898	4.100	MJSD	840	25,183	10/15/2012.	09/23/2035.
74042W AB 0	Preferred Term Sec Ltd XVIII LBASS Nt Cl		R	2	1AM	7,734,554	77.490	6,735,480	8,692,063	7,734,554					0.998	4.278	MJSD	2,168	67,303	09/14/2007.	09/23/2035.
74043A AC 5	Preferred Term Sec Ltd LBASS XXIII Nt Se		R	2	1AM	3,044,697	90.850	4,203,810	4,627,198	3,489,045		55,737			0.712	4.055	MJSD	915	22,686	08/20/2008.	12/22/2036.
741382 AC 9	Preferred Term Sec Ltd XVI ABS Combo Nt		R	2,3	1FE	1,693,187	39.535	1,279,000	3,235,147	1,693,187					2.453	20.030	MJSD	1,860	83,302	12/09/2004.	03/23/2035.
75903A AD 9	Regional Diversified Fdg LBASS Sr Nt Ser		R		6FE				1,251,942						1.640	953,124.639	JAJO			04/25/2012.	01/25/2036.
89234N AB 6	TPREF Funding Ltd LBASS Mezz Nt Ser 2A C		R	2	6FE	3,068,465	41.000	2,050,000	5,000,000	2,050,000	(500,000)				2.212	18.951	FMAN	14,130	107,239	03/09/2004.	11/15/2032.
G72212 AA 4	Preferred Term Secs XIX LBASS Sec Nt		F	2	1FE	7,372,372	92.980	10,115,651	10,879,383	7,702,098		117,078			0.862	4.450	MJSD	2,605	69,886	02/18/2013.	12/22/2035.
G7222G AA 2	Preferred Term Secs XVII LBASS Sec Nt		F	2	1AM	1,364,169	93.170	1,672,363	1,794,959	1,405,942		15,061			0.918	3.602	MJSD	412	12,426	02/14/2013.	06/23/2035.
G7222R AA 8	Preferred Term Secs XXI LBASS Sec Nt		F	2	1FE	4,175,743	93.500	5,703,138	6,099,613	4,339,881		57,896			0.862	4.058	MJSD	1,461	39,182	02/18/2013.	03/22/2038.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						1,257,882,699	XXX	1,280,897,616	1,336,747,285	1,244,988,525	4,865,759	822,310	6,082,796	0	XXX	XXX	XXX	8,242,348	33,707,979	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						7,817,283,183	XXX	7,824,370,802	7,912,206,433	7,695,291,773	(45,894,280)	(12,232,691)	24,404,434	4,459	XXX	XXX	XXX	69,772,049	276,842,766	XXX	XXX
Hybrid Securities - Issuer Obligations																					
151327 20 2	Centaur Funding Corp Pfd Stk		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.	01/01/2049.
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
Hybrid Securities - Other Loan-Backed and Structured Securities																					
01039X AA 8	Alabama Power Cap Tr V LBASS Fx-to-Flt G		..	1	1FE	1,496,655	95.703	1,435,551	1,500,000	1,497,305		50			3.426	3.436	JAJO	13,131	51,122	09/26/2002.	10/01/2042.
4599999. Hybrid Securities - Other Loan-Backed and Structured Securities						1,496,655	XXX	1,435,551	1,500,000	1,497,305	0	50	0	0	XXX	XXX	XXX	13,131	51,122	XXX	XXX
4899999. Total - Hybrid Securities						3,596,605	XXX	3,833,051	3,500,000	3,597,255	0	50	0	0	XXX	XXX	XXX	13,131	232,722	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						9,198,191,864	XXX	9,503,764,444	8,981,891,631	9,090,299,839	(52,932,651)	(27,968,656)	18,321,638	(1,279,877)	XXX	XXX	XXX	109,598,192	359,824,592	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						1,463,131,413	XXX	1,478,765,794	1,528,626,051	1,463,400,142	3,238,807	1,678,342	0	0	XXX	XXX	XXX	3,344,804	32,590,988	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						579,571,032	XXX	587,533,910	559,653,966	574,993,188	0	(3,188,678)	0	0	XXX	XXX	XXX	2,179,056	24,557,023	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						1,485,776,319	XXX	1,516,872,931	1,556,622,285	1,467,371,646	4,865,759	(29,746)	6,082,796	0	XXX	XXX	XXX	11,842,942	44,524,552	XXX	XXX
8399999. Grand Total - Bonds						12,726,670,628	XXX	13,086,937,079	12,626,793,933	12,596,064,815	(44,828,085)	(29,508,738)	24,404,434	(1,279,877)	XXX	XXX	XXX	126,964,994	461,497,155	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 Desig-nation	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
338135 2* 6	Fitchburg Gas & Elec Lt Co 5.125% Cum Pf			1,202.000	100.00	79.550	88,764	73.847	88,764	95,619				(4)			(4)		RP3A	06/01/1966.
70867* 12 1	Pennsylvania-American Wtr Co 9.75% Pfd (			1,780.000	100.00		178,000	100.000	178,000	192,908		17,355					0		P2A	12/02/1991.
29332B 20 2	Enhanced Mtg Bkd Sec Preference Shs Ser		R	2,500.000	1,000.00												0		RP6*U	03/10/2005.
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							266,764	XXX	266,764	288,527	0	17,355	0	(4)	0	0	(4)	0	XXX	XXX
8999999. Total - Preferred Stocks							266,764	XXX	266,764	288,527	0	17,355	0	(4)	0	0	(4)	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
00829J 10 7	Affinity Financial Corp Com			2,543.000	26,066	10.250	26,066	26,892						0		L	02/18/2013.
226344 20 8	Crestwood Equity Partners LP Com			180,367.000	3,748,026	20.780	3,748,026	13,773,495				(10,025,469)		(10,025,469)		L	11/24/2015.
23311P 10 0	DCP Midstream Partners LP Com			96,100.000	2,370,787	24.670	2,370,787	4,744,343		299,832		(1,995,036)		(1,995,036)		L	10/14/2014.
26153* 10 0	Dream II Holdings LLC Com			1,250,000.000	1,675,000	1.340	1,675,000	1,250,000		38,480		425,000		425,000		U	10/20/2014.
29273R 10 9	Energy Transfer Partners Com			233,328.000	7,870,153	33.730	7,870,153	13,278,861		724,483		(5,408,708)		(5,408,708)		L	04/30/2015.
29273V 10 0	Energy Transfer Equity LP Com			443,396.000	6,092,261	13.740	6,092,261	4,018,276		452,264		(6,628,770)		(6,628,770)		L	07/27/2015.
31340# 00 1	Federal Home Loan Bank Com	RF		250,000.000	25,000,000	100.000	25,000,000	25,000,000		1,000,000				0		U	03/22/2012.
464287 18 4	Ishares China Large-Cap Com (ETF)	LS		2,982,000.000	105,234,780	35.290	105,234,780	124,326,683		2,950,919		(24,734,369)		(24,734,369)		L	06/24/2015.
464288 25 7	Ishares MSCI ACWI Com (ETF)	LS		3,380,000.000	188,671,600	55.820	188,671,600	198,462,770	117,269	4,715,506		(10,042,321)		(10,042,321)		L	02/25/2015.
49456B 10 1	Kinder Morgan Inc Com			190,772.000	2,846,318	14.920	2,846,318	7,514,994		368,190		(5,225,245)		(5,225,245)		L	11/26/2014.
55303C 2# 7	MGM Com	R		105,177.000	8,046,041	76.500	8,046,041	2,580,325				368,120		368,120		A	12/20/2010.
55336V 10 0	MPLX LP Limited Partners			142,869.000	5,619,038	39.330	5,619,038	5,443,440				175,598		175,598		L	12/04/2015.
59564N 10 3	Midcoast Energy Partners LP Com			70,300.000	683,316	9.720	683,316	1,377,363		98,420		(278,388)		(278,388)		L	10/15/2014.
62989* 10 5	NAMIC			540.000	118,997	220.365	118,997	75,365						0		A	05/08/2003.
68268N 10 3	Oneok Partners LP Com			235,109.000	7,083,834	30.130	7,083,834	9,171,160		468,003		(1,136,090)		(1,136,090)		L	08/21/2015.
69562K 10 0	Pain Therapeutics Inc Com			4,085.000	7,149	1.750	7,149	29,535				(1,144)		(1,144)		L	01/10/2001.
72651A 10 8	Plains GP Holdings LP Cl A Com			307,000.000	2,901,150	9.450	2,901,150	7,513,740		271,081		(4,982,610)		(4,982,610)		L	12/12/2014.
78462F 10 3	SPDR S&P 500 ETF Trust			175,000.000	35,680,750	203.890	35,680,750	27,886,670	212,021	722,615		(281,750)		(281,750)		L	06/24/2013.
822634 10 1	Shell Midstream Partners LP Com			185,185.000	7,688,881	41.520	7,688,881	7,222,215		73,148		466,666		466,666		L	05/18/2015.
86764L 10 8	Sunoco Logistics Partners LP Com			33,100.000	850,670	25.700	850,670	1,352,805		43,527		(502,135)		(502,135)		L	03/19/2015.
86765K 10 9	Sunoco LP Com			350,877.000	13,898,238	39.610	13,898,238	9,999,995				3,898,243		3,898,243		L	12/03/2015.
958254 10 4	Western Gas Partners LP Com			61,800.000	2,937,354	47.530	2,937,354	3,210,457		182,310		(1,577,136)		(1,577,136)		L	12/12/2014.
95825R 10 3	Western Gas Eq Partners LP Com			99,800.000	3,621,742	36.290	3,621,742	5,743,731		130,157		(2,359,585)		(2,359,585)		L	06/05/2015.
96949L 10 5	Williams Partners LP Com			172,830.000	4,813,316	27.850	4,813,316	9,923,494		587,622		(5,110,179)		(5,110,179)		L	02/06/2015.
97717W 85 1	WisdomTree Investments Inc Japan Hedged	LS		2,230,000.000	111,678,400	50.080	111,678,400	119,035,835		6,477,765		(8,639,798)		(8,639,798)		L	06/24/2015.
G273AT 63 0	Deutsche Bk Warrants CW17 Asutek Compute		F	417.000	3,277	7.858	3,277	6,234		195		(1,265)		(1,265)		L	04/01/2008.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					549,167,144	XXX	549,167,144	602,968,678	329,290	19,604,517	0	(83,596,371)	0	(83,596,371)	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																	
01922# 10 9	Allied Holdings (Delaware), Inc			100.000	1,056,173,589	10,561,736.000	1,056,173,589	2,275,934,183				155,105,687		155,105,687		K	11/01/2013.
02738# 10 1	American Marine Underwriters			20.000										0		K	12/31/1998.
04855@ 10 6	Allied Insurance Company of America			15,000.000	14,030,553	935.370	14,030,553	13,000,000				110,324		110,324		K	02/13/2013.
22610# 10 2	Crestbrook Insurance Co			90,000.000	88,085,719	978.730	88,085,719	108,064,995		9,000,000		(6,981,117)		(6,981,117)		K	01/31/2014.
412828 10 5	Harleysville Life Insurance Co			306,000.000	40,740,835	133.140	40,740,835	28,074,012				6,668,226		6,668,226		K	12/01/1994.
45789* 10 2	Insurance Intermediaries Inc			1,615.000				6,403,341						0		K	12/31/2005.
54228* 10 3	Lone Star General Agy			1,000.000				9,000,000						0		K	06/21/1984.
635264 10 4	National Casualty Co			100.000	134,077,487	1,340,774.873	134,077,487	67,442,439				3,936,497		3,936,497		K	06/30/1997.
63861* 11 4	Nationwide Agribusiness Ins Co			5,690.000	71,630,706	12,588.876	71,630,706	42,714,335				2,823,244		2,823,244		K	09/01/2014.
63861@ 10 4	Nationwide Cash Mgmt Co			100.000				11,226						0		K	12/30/1999.
63862@ 10 3	Nationwide Corp			12,992,922.000	4,206,467,880	323.751	4,206,467,880	2,566,093,590				633,893		633,893		K	12/30/2006.
63863* 10 4	Nationwide General Ins Co			20,000.000	22,715,653	1,135.783	22,715,653	5,944,422				296,966		296,966		K	04/04/1985.
63864@ 10 1	Nationwide Ppty & Cas Ins Co			60,000.000	47,588,466	793.141	47,588,466	27,000,000				(6,188,856)		(6,188,856)		K	04/04/1985.
63865@ 10 0	Nationwide Indemnity Co			28,000.000	1,010,080,433	36,074.301	1,010,080,433	1,179,529,000				15,188,129		15,188,129		K	02/09/1994.
63870@ 10 3	Nationwide Ins Co of FL			10,000.000	302,071,903	30,207.190	302,071,903	525,000,000				13,129,054		13,129,054		K	09/08/1998.

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1			2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
				3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification			Description	Code	For eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
63871@	10	2	Nationwide Assurance Company			1,750.000	60,957,153	34,832.659	60,957,153	41,750,000				563,261		563,261		K	05/30/2000.
63872*	10	3	Nationwide Affinity Ins Co of America			500,000.000	12,585,911	25.172	12,585,911	25,843,431				(429,058)		(429,058)		K	01/05/2001.
000000	00	0	On Your Side NW Ins Agency Inc			100.000	3,914,134	39,141.337	3,914,134	10,001,000				(6,086,866)		(6,086,866)		K	10/01/2014.
81049*	10	3	Scottsdale Ins Co			30,136.000	766,142,926	25,422.847	766,142,926	180,000,500				1,291,100		1,291,100		K	04/27/1990.
81052#	10	3	Scottsdale Indemnity Ins Co			50,000.000	37,711,379	754.228	37,711,379	25,365,344				479,240		479,240		K	06/02/1992.
87267*	10	5	THI Holdings Inc Com			100.000	181,801,116	181,801.160	181,801,116	310,870,170		65,516,855		(39,796,388)		(39,796,388)		K	04/01/2015.
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates							8,056,775,843	XXX	8,056,775,843	7,448,041,988	0	74,516,855	0	140,743,336	0	140,743,336	0	XXX	XXX
Common Stocks - Mutual Funds																			
000000	00	0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	956	0.956	956	1,000				24		24		L	12/03/2008.
000000	00	0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,073	1.073	1,073	1,000						0		L	12/03/2008.
000000	00	0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,199	1.199	1,199	1,000				(3)		(3)		L	12/03/2008.
000000	00	0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,307	1.307	1,307	1,000				(8)		(8)		L	12/03/2008.
000000	00	0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,432	1.432	1,432	1,000				(15)		(15)		L	12/03/2008.
000000	00	0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,457	1.457	1,457	1,000				(14)		(14)		L	12/03/2008.
000000	00	0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,506	1.506	1,506	1,000				(17)		(17)		L	12/03/2008.
000000	00	0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,528	1.528	1,528	1,000				(18)		(18)		L	12/03/2008.
000000	00	0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,562	1.562	1,562	1,000				(21)		(21)		L	12/03/2008.
000000	00	0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,635	1.635	1,635	1,000				(19)		(19)		L	12/03/2008.
000000	00	0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,698	1.698	1,698	1,000				(20)		(20)		L	12/03/2008.
000000	00	0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,776	1.776	1,776	1,000				(23)		(23)		L	12/03/2008.
000000	00	0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,795	1.795	1,795	1,000				(23)		(23)		L	12/03/2008.
000000	00	0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,793	1.793	1,793	1,000				(22)		(22)		L	12/03/2008.
000000	00	0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	972	0.972	972	1,000				59		59		L	12/03/2008.
000000	00	0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,111	1.111	1,111	1,000				138		138		L	12/03/2008.
000000	00	0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,191	1.191	1,191	1,000				79		79		L	12/03/2008.
000000	00	0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,273	1.273	1,273	1,000				77		77		L	12/03/2008.
000000	00	0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,261	1.261	1,261	1,000				(18)		(18)		L	12/03/2008.
000000	00	0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,288	1.288	1,288	1,000				19		19		L	12/03/2008.
000000	00	0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,311	1.311	1,311	1,000				15		15		L	12/03/2008.
000000	00	0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,315	1.315	1,315	1,000				(6)		(6)		L	12/03/2008.
000000	00	0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,331	1.331	1,331	1,000				4		4		L	12/03/2008.
000000	00	0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,440	1.440	1,440	1,000				94		94		L	12/03/2008.
000000	00	0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,482	1.482	1,482	1,000				24		24		L	12/03/2008.
000000	00	0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,480	1.480	1,480	1,000				(19)		(19)		L	12/03/2008.
000000	00	0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,003	1.003	1,003	1,000				(495)		(495)		L	12/03/2008.
000000	00	0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	960	0.960	960	1,000				45		45		L	12/03/2008.
000000	00	0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,125	1.125	1,125	1,000				121		121		L	12/03/2008.
000000	00	0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	950	0.950	950	1,000				(175)		(175)		L	12/03/2008.
000000	00	0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,229	1.229	1,229	1,000				(7)		(7)		L	12/03/2008.
000000	00	0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,343	1.343	1,343	1,000				(10)		(10)		L	12/03/2008.
000000	00	0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,357	1.357	1,357	1,000				(12)		(12)		L	12/03/2008.
000000	00	0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,403	1.403	1,403	1,000				(13)		(13)		L	12/03/2008.
000000	00	0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,432	1.432	1,432	1,000				(14)		(14)		L	12/03/2008.

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,463	1.463	1,463	1,000				(16)		(16)		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,490	1.490	1,490	1,000				(18)		(18)		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,553	1.553	1,553	1,000				(18)		(18)		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,642	1.642	1,642	1,000				(18)		(18)		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,675	1.675	1,675	1,000				(19)		(19)		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,670	1.670	1,670	1,000				(23)		(23)		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,377	1.377	1,377	1,000				(14)		(14)		L	12/03/2008.
63867N 17 4	Nationwide Dest 2055-INST Cl (Seed)			115,238.520	1,369,034	11.880	1,369,034	1,190,448		139,731		(99,391)		(99,391)		L	12/21/2015.
63867N 21 6	Nationwide Dest 2055-C (Seed)			1,157.410	13,704	11.840	13,704	11,879		664		(1,011)		(1,011)		L	12/21/2015.
63867N 50 5	Nationwide Dest 2010-INS SVC (Seed)			1,554.440	12,296	7.910	12,296	13,499		861		(904)		(904)		L	12/21/2015.
63867R 24 1	Nationwide Growth Fd-R SV (Seed)			211.910	2,170	10.240	2,170	1,659		102		(12)		(12)		L	12/17/2015.
63867R 50 6	Nationwide Bd Fd-R (Seed)			129.860	1,235	9.510	1,235	1,269		23		(30)		(30)		L	12/31/2015.
63867R 61 3	Nationwide Fd-R (Seed)			183.690	3,852	20.970	3,852	2,215		118		(107)		(107)		L	12/17/2015.
63867V 24 2	Nationwide Alt Alloc Fund Cl Ins Sv(Seed			945.380	8,480	8.970	8,480	9,431		14		(473)		(473)		L	06/12/2015.
63868B 49 2	Nationwide Highmark Sm Cap Fd Inst (Seed			393.600	11,532	29.300	11,532	10,374		374		(925)		(925)		L	12/17/2015.
63868B 57 5	Nationwide Highmark Lg Cap Fd Inst (Seed			970.740	12,037	12.400	12,037	11,482		914		(835)		(835)		L	12/17/2015.
63868B 75 7	Nationwide Bailrd Tech Sci Fd Inst (Seed			825.930	13,578	16.440	13,578	12,241		1,082		(292)		(292)		L	12/17/2015.
63868B 81 5	Nationwide Bailrd Intr Eq Fd Inst (Seed)			1,389.600	10,630	7.650	10,630	10,968		291		(193)		(193)		L	12/17/2015.
63868B 86 4	Nationwide Bailrd Cog Val Fd Inst (Seed)			956.110	11,072	11.580	11,072	13,476		132		(510)		(510)		L	12/17/2015.
63868C 30 0	Nationwide Highmark Bond Fd Inst (Seed)			991.210	10,606	10.700	10,606	10,963		271		(276)		(276)		L	12/31/2015.
63868C 70 6	Nationwide Highmark CA Int Fd Inst (Seed			1,047.700	10,917	10.420	10,917	10,744		300		(83)		(83)		L	12/31/2015.
63868C 77 1	Nationwide Ziegler WI TxEx Fd Inst (Seed			1,070.530	10,620	9.920	10,620	10,770		337		(261)		(261)		L	12/31/2015.
63868C 86 2	Nationwide Highmark Ntl In Fd Inst (Seed			975.920	10,784	11.050	10,784	11,034		413		(200)		(200)		L	12/31/2015.
63868M 32 4	Nationwide Var Ins Tr Loring Ward Mod Fd			107,865.600	1,170,342	10.850	1,170,342	1,089,368		38,190		(58,381)		(58,381)		L	12/18/2015.
63868M 34 0	Nationwide Var Ins Tr Loring Ward Cap Ap			115,724.220	1,198,903	10.360	1,198,903	1,173,923		97,180		(134,284)		(134,284)		L	12/18/2015.
9299999. Total - Common Stocks - Mutual Funds					3,939,636	XXX	3,939,636	3,637,743	0	280,997	0	(298,567)	0	(298,567)	0	XXX	XXX
9799999. Total - Common Stock					8,609,882,623	XXX	8,609,882,623	8,054,648,409	329,290	94,402,369	0	56,848,398	0	56,848,398	0	XXX	XXX
9899999. Total Common and Preferred Stock					8,610,149,387	XXX	8,610,149,387	8,054,936,936	329,290	94,419,724	0	56,848,394	0	56,848,394	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....2, the total $ value (included in Column 8) of all such issues $.....26,675,000.

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
912810 QF 8	U S Treasury Inflation Index Nt		07/30/2015	Crestbrook		2,786,274	2,500,000	26,633
0599999.	Total - Bonds - U.S. Government					2,786,274	2,500,000	26,633
Bonds - All Other Government								
000000 00 0	Provincia de Buenos Aires Sr Nt	F	06/11/2015	Taxable Exchange		938,620	991,159	548
040114 GL 8	Argentina (Republic of) Sr Nt Ser NY	F	08/10/2015	Direct		1,984,585	1,964,255	
1099999.	Total - Bonds - All Other Government					2,923,205	2,955,414	548
Bonds - U.S. States, Territories and Possessions								
419792 FE 1	Hawaii St GO Preref Ser DQ		11/12/2015	Tax Free Exchange		2,703,906	2,605,000	58,251
419792 FS 0	Hawaii St GO Unref Ser DQ		11/12/2015	Tax Free Exchange		2,077,633	2,005,000	44,834
956553 WU 1	West Virginia St GO Preref Ref Infrastru		03/05/2015	Tax Free Exchange		4,473,490	4,365,000	75,175
956553 XE 6	West Virginia St GO Unref Ref Infrastruc		03/05/2015	Tax Free Exchange		3,745,099	3,655,000	62,947
1799999.	Total - Bonds - U.S. States, Territories & Possessions					13,000,128	12,630,000	241,207
Bonds - U.S. Political Subdivisions of States								
289365 KQ 0	Elmbrook WI Sch Dist GO Preref Sch Bldg		06/25/2015	Tax Free Exchange		1,200,581	1,195,000	12,548
289365 KR 8	Elmbrook WI Sch Dist GO Unref Sch Bldg &		06/25/2015	Tax Free Exchange		1,060,061	1,080,000	11,340
64966L G5 4	New York NY City GO Preref Ser G		04/10/2015	Tax Free Exchange		30,211	30,000	288
64966L G6 2	New York NY City GO Unref Ser G		04/10/2015	Tax Free Exchange		12,813,288	12,745,000	122,140
64966L HM 6	New York NY City GO Preref Ser J-Subser		04/20/2015	Tax Free Exchange		2,177,397	2,165,000	41,797
2499999.	Total - Bonds - U.S. Political Subdivisions of States					17,281,538	17,215,000	188,113
Bonds - U.S. Special Revenue and Special Assessment								
047870 MW 7	Atlanta GA Wtr & Wstwtr Rev Ref		02/26/2015	Loop Capital Markets		2,356,860	2,000,000	
047870 MX 5	Atlanta GA Wtr & Wstwtr Rev Ref		02/26/2015	Loop Capital Markets		5,863,450	5,000,000	
047870 MY 3	Atlanta GA Wtr & Wstwtr Rev Ref		02/26/2015	Loop Capital Markets		1,750,470	1,500,000	
090929 GH 7	Birmingham AL SPL Care Fing Ref-Child Ho		08/26/2015	Wells Fargo		2,379,674	2,090,000	
090929 GK 0	Birmingham AL SPL Care Fing Rev Ref-Chil		08/26/2015	Wells Fargo		14,273,951	12,625,000	
114894 WC 8	Broward Cnty FL Arpt Sys Rev Amt-Ser A		10/30/2015	Raymond James & Assoc Inc		4,525,680	4,000,000	
114894 WD 6	Broward Cnty FL Arpt Sys Rev Amt-Ser A		10/30/2015	Raymond James & Assoc Inc		4,504,240	4,000,000	
114894 WE 4	Broward Cnty FL Arpt Sys Rev Amt-Ser A		10/30/2015	Raymond James & Assoc Inc		2,241,480	2,000,000	
118683 DG 3	Bucks Cnty PA W & S Auth Rev Preref		06/11/2015	Tax Free Exchange		10,138	10,000	14
118683 DQ 1	Bucks Cnty PA W & S Auth Rev Unref		06/11/2015	Tax Free Exchange		1,507,317	1,490,000	2,069
167562 NV 5	Chicago IL Midway Arpt Rev AMT Ref 2nd L		11/05/2015	Ramirez & Co Inc		8,405,512	7,780,000	139,392
167562 NW 3	Chicago IL Midway Arpt Rev AMT Ref 2nd L		11/05/2015	Ramirez & Co Inc		4,689,333	4,355,000	78,027
167593 QH 8	Chicago IL O'Hare Int Arpt Rev Ref-AMT-A		11/12/2015	PNC Capital Markets		5,618,550	5,000,000	22,222
167593 QK 1	Chicago IL O'Hare Int Arpt Rev Ref-Amt-A		10/08/2015	Morgan/JP/Securities - Bonds		13,197,720	12,000,000	
20774Y XB 8	Conn St Hlth & Ed Facs Auth Rev Quinnipi		08/28/2015	Barclays Capital		16,466,202	14,810,000	
31381L NY 9	FNMA Pool #464007 6.650% 01/25/28		04/17/2015	Raymond James & Assoc Inc		2,902,864	2,268,140	8,798
3138WE NA 3	FNMA Pool #AS4884 3.000% 05/25/45		11/12/2015	Wells Fargo		75,415,288	74,639,676	68,420
3138WE RA 9	FNMA Pool #AS4980 3.000% 05/25/45		05/06/2015	Goldman Sachs & Company		49,031,535	48,780,014	40,650
3138WE RA 9	FNMA Pool #AS4980 3.000% 05/25/45		09/29/2015	THI Holdings Inc		7,811,114	7,771,584	18,134
3138WE VB 2	FNMA Pool #AS5109 3.500% 06/25/45		06/04/2015	Morgan/JP/Securities - Bonds		49,842,740	48,164,508	46,827
3138WF B6 2	FNMA Pool #AS5460 3.500% 07/25/45		08/21/2015	Nomura Securities Int'l Inc		53,602,816	51,440,699	65,015
3138WF NY 8	FNMA Pool #AS5806 3.000% 09/25/45		08/21/2015	Nomura Securities Int'l Inc		24,948,508	24,734,018	26,795
3138YH U2 4	FNMA Pool #AY4200 3.000% 05/25/45		05/20/2015	Barclays Capital		32,324,634	32,143,825	26,787
3138YP A2 8	FNMA Pool #AY9024 3.000% 05/25/45		04/30/2015	Morgan/JP/Securities - Bonds		29,363,111	28,902,478	28,902
3138YY DT 7	FNMA Pool #AZ6413 3.000% 11/25/45		11/12/2015	Wells Fargo		1,015,465	997,310	914
3140E2 4V 0	FNMA Pool #AZ9835 3.000% 09/25/45		08/21/2015	Nomura Securities Int'l Inc		24,740,387	24,527,686	26,572

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
3140E6 WA 6	FNMA Pool #BA2440 3.000% 11/25/45		11/12/2015	Wells Fargo		12,195,318	11,977,294	10,979
3140E8 FP 8	FNMA Pool #BA3773 3.000% 11/25/45		11/12/2015	Wells Fargo		17,278,551	16,969,650	15,556
31417D LN 1	FNMA Pool #AB6632 3.500% 10/25/42		10/20/2015	Nomura Securities Int'l Inc		25,484,633	24,358,072	26,050
31418B SY 3	FNMA Pool # MA2334 3.500% 07/25/45		07/22/2015	Nomura Securities Int'l Inc		14,935,242	14,464,031	16,875
389532 JK 9	Grays Hrbr Cnty WA Pub UtilRev Preref Re		06/16/2015	Tax Free Exchange		341,524	335,000	7,677
389532 JR 4	Grays Hrbr Cnty WA Pub UtilRev Unref Ref		06/16/2015	Tax Free Exchange		1,081,057	1,065,000	24,406
432275 AN 5	Hillsborough Cnty Fl Aviation Txbl Tampa		10/01/2015	Citigroup		8,953,660	8,815,000	38,390
45506D TH 8	Indiana St Fin Auth Rev Ref Stadium Proj		05/08/2015	Goldman Sachs & Company		5,866,350	5,000,000	
45506D TJ 4	Indiana St Fin Auth Rev Ref Stadium Proj		05/08/2015	Goldman Sachs & Company		5,938,249	5,090,000	
45528U RS 2	Indianapolis IN Pub Impt Rev AMT Arpt Au		08/28/2015	Merrill Lynch		2,275,500	2,000,000	
45528U RT 0	Indianapolis IN Pub Impt Rev AMT Arpt Au		08/28/2015	Merrill Lynch		9,268,461	8,220,000	
462590 KB 5	Iowa Student Ln Liq Corp Rev LBASS AMT S		05/06/2015	Morgan Stanley & Co Inc		1,459,770	1,300,000	
462590 KC 3	Iowa Student Ln Liq Corp Rev LBASS AMT S		05/06/2015	Morgan Stanley & Co Inc		2,279,193	2,045,000	
462590 KD 1	Iowa Student Ln Liq Corp Rev AMT Ser A		05/06/2015	Morgan Stanley & Co Inc		1,940,445	1,950,000	
462590 KE 9	Iowa Student Ln Liq Corp Rev LBASS AMT S		05/06/2015	Morgan Stanley & Co Inc		3,342,755	3,410,000	
462590 KF 6	Iowa Student Ln Liq Corp Rev LBASS AMT S		05/06/2015	Morgan Stanley & Co Inc		5,176,343	5,210,000	
59447T FF 5	Michigan St Fin Auth Rev Detroit Wtr & S		12/03/2015	Citigroup		2,214,220	2,000,000	
60636U BR 9	Missouri St Env Impt Engy Rev Preref St		12/08/2015	Tax Free Exchange		10,446	10,000	218
60636U BY 4	Missouri St Env Impt Engy Rev Unref St R		12/08/2015	Tax Free Exchange		6,791,735	6,490,000	141,518
646080 RD 5	New Jersey St Hgr Ed Auth Rev LBASS Sr A		09/29/2015	Merrill Lynch		1,402,801	1,255,000	19,522
646080 RE 3	New Jersey St Hgr Ed Auth Rev LBASS Sr A		09/29/2015	Merrill Lynch		7,790,726	6,975,000	108,500
646080 RG 8	New Jersey St Hgr Ed Auth Rev LBASS Sr A		05/13/2015	Merrill Lynch		9,879,952	9,780,000	
646080 RH 6	New Jersey St Hgr Ed Auth Rev LBASS Sr A		05/13/2015	Merrill Lynch		10,500,000	10,500,000	
646139 5U 5	New Jersey St Tpk Auth Rev Ser E		10/23/2015	Citigroup		22,566,400	20,000,000	
64971W TT 7	NY City NY Trans Fin Auth Rev Fut Tax Se		04/17/2015	Loop Capital Markets		3,515,910	3,000,000	
64971W TV 2	NY City NY Trans Fin Auth Rev Fut Tax Se		04/17/2015	Loop Capital Markets		581,830	500,000	
64971W UG 3	NY City NY Trans Fin Auth Rev Fut Tax Se		04/17/2015	Loop Capital Markets		5,887,700	5,000,000	
658873 AS 3	North Dakota Dept Trans Rev Grant & Rev		07/30/2015	Crestbrook		2,000,000	2,000,000	16,389
66285W PJ 9	North Texas Tollway Auth Rev Ref-Ser B		09/11/2015	Barclays Capital		3,523,748	3,150,000	
66285W PK 6	North Texas Tollway Auth Rev Ref-Ser B		09/11/2015	Barclays Capital		5,563,950	5,000,000	
708796 X3 6	Pennsylvania Hsg Fin Agy Rev LBASS Ref A		11/05/2015	RBC Dominion Securities		3,465,000	3,465,000	
708796 X4 4	Pennsylvania Hsg Fin Agy Rev LBASS Ref A		11/05/2015	RBC Dominion Securities		3,550,000	3,550,000	
708796 X6 9	Pennsylvania Hsg Fin Agy Rev LBASS Non A		11/05/2015	RBC Dominion Securities		4,500,000	4,500,000	
73358W YK 4	Port Auth NY & NJ Rev Transportation		11/10/2015	Goldman Sachs & Company		8,271,160	7,395,000	26,704
850578 TR 6	Springfield IL Elec Rev Ref Sr Lien		11/13/2015	Citigroup		5,476,100	5,000,000	
850578 TS 4	Springfield IL Elec Rev Ref Sr Lien		11/13/2015	Citigroup		5,500,700	5,000,000	
93978H NZ 4	Washington St Hlth Care Facs Ref-Multica		04/17/2015	Morgan/JP/Securities - Bonds		5,783,800	5,000,000	
93978H PA 7	Washington St Hlth Care Facs Ref-Multica		04/17/2015	Morgan/JP/Securities - Bonds		5,755,400	5,000,000	
944514 TH 1	Wayne Cnty MI Arpt Auth Rev AMT Ref Ser		09/23/2015	Citigroup		6,131,154	5,650,000	
944514 TJ 7	Wayne Cnty MI Arpt Auth Rev Ref Ser F		09/23/2015	Citigroup		4,049,850	3,750,000	
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					691,318,672	659,208,985	1,052,322
Bonds - Industrial and Miscellaneous								
000000 00 0	Steiner US Holdings Inc Term Ln First Ou		12/09/2015	Wells Fargo		7,500,000	7,500,000	
000000 00 0	Steiner US Holdings Inc Term Ln Last Out		12/09/2015	Wells Fargo		12,500,000	12,500,000	
001192 AG 8	AGL Capital Corp Nt 5.250% 08/15/19		12/15/2015	Various		4,647,986	4,300,000	77,131
001192 AL 7	AGL Capital Corp Sr Nt		12/10/2015	Various		5,985,117	5,975,000	1,475

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
00163G AA 5	ALM Loan Funding CLO Ser 2012-7A Cl A1		06/23/2015	Citigroup		27,697,275	27,725,000	87,466
00176J AD 8	American Money Mgmt Corp CLO Ser 2015-16	E	04/10/2015	Jeffries & Co Inc		12,000,000	12,000,000	
00241Y AB 0	AVSC Holding (PSAV Presen) 1st Lien Term		10/28/2015	Tax Free Exchange		11,873,054	11,903,099	5,952
00248P AA 4	A Voce CLO Ltd CLO Ser 2014-1A Cl A1A		06/23/2015	Credit Suisse First Boston		24,975,000	25,000,000	86,265
00287Y AQ 2	ABBVIE Inc Sr Nt 3.600% 05/14/25		05/05/2015	Bank of America BISD Dealer		5,989,500	6,000,000	
00287Y AT 6	ABBVIE Inc Sr Nt 2.500% 05/14/20		05/05/2015	Deutsche Bank Securities		3,983,600	4,000,000	
00913@ AA 2	Air Newco LLC 2nd Lien TL Nt 1		04/15/2015	Goldman Sachs & Company		9,500,000	10,000,000	
00913M AF 4	Air Newco LLC 1st Lien TL Nt 1		04/01/2015	Morgan Stanley & Co Inc		2,625,200	2,646,667	
018522 J# 0	Allete Inc 1st Mtg Bd 2.800% 09/15/20		09/24/2015	US Bancorp		11,000,000	11,000,000	
02377B AC 0	American Airlines Inc LBASS EETC Ser 201		09/10/2015	Morgan Stanley & Co Inc		12,000,000	12,000,000	
032511 BH 9	Anadarko Petroleum Corp Sr Nt		09/29/2015	THI Holdings Inc		3,837,061	3,600,000	8,925
03763R AH 4	Apidos CDO CLO Ser 2012-9AR Cl BR		03/27/2015	Credit Suisse First Boston		13,900,000	13,900,000	
03765L AC 6	Apidos CLO CLO Ser 2015-20A Cl A2		09/28/2015	Goldman Sachs & Company		5,240,235	5,235,000	29,544
03765P AA 1	Apidos CLO CLO Ser 2015-21A Cl A1		09/01/2015	Morgan/JP/Securities - Bonds		23,958,000	24,000,000	14,791
03765X AB 2	Apidos CDO CLO Ser 2015-22A CL A1		09/16/2015	Bank of America BISD Dealer		13,983,200	14,000,000	
03765X AC 0	Apidos CDO CLO Ser 2015-22A Cl A2A		09/16/2015	Bank of America BISD Dealer		3,971,600	4,000,000	
04013Y AQ 5	ARES CLO Ltd Inc CLO Ser 2012-2A Cl B1R	E	05/15/2015	Morgan Stanley & Co Inc		20,350,000	20,350,000	
044209 AF 1	Ashland Inc Nt 4.750% 08/15/22		09/24/2015	Citigroup		9,550,000	10,000,000	58,056
05348E AV 1	AvalonBay Communities Inc Sr Nt		05/06/2015	Deutsche Bank Securities		5,989,320	6,000,000	
05538B AH 8	BE Aerospace Inc Term Ln Nt 3		09/24/2015	Various		4,934,995	4,925,793	
05538B AH 8	BE Aerospace Inc Term Ln Nt 3		10/01/2015	Tax Free Exchange		1,768,407	1,765,116	
05616G AL 3	Babson CLO Ltd CLO Ser 2012-2A Cl A2R	E	05/19/2015	Citigroup		42,000,000	42,000,000	80,905
05618D AC 8	Babson CLO Ltd CLO Ser 2014-IA Cl A2	E	02/11/2015	Morgan/JP/Securities - Bonds		4,900,000	5,000,000	8,387
05675# AA 7	BAIF US Renew Pwr Hldgs LLC Ln		03/20/2015	Direct		37,500,000	37,500,000	
058498 AR 7	Ball Corp Nt 5.000% 03/15/22		05/06/2015	Morgan Stanley & Co Inc		6,180,000	6,000,000	46,667
058498 AS 5	Ball Corp Sr Nt 4.000% 11/15/23		04/21/2015	Morgan/JP/Securities - Bonds		2,981,250	3,000,000	53,000
058498 AT 3	Ball Corp Sr Nt 5.250% 07/01/25		11/16/2015	Various		3,541,250	3,500,000	66,573
06054A AV 1	Banc of America Comm Mtg Tr CMBS Ser 201		09/14/2015	Bank of America BISD Dealer		5,149,939	5,000,000	10,954
07330M AB 3	Branch Banking & Trust Sr Nt		09/09/2015	Deutsche Bank Securities		4,496,985	4,500,000	
087634 AE 1	Betony Ltd LBASS Ser 2015-1A Cl B	E	02/25/2015	Morgan Stanley & Co Inc		32,000,000	32,000,000	
11283# AA 9	Brookfield Pwr New York Fin LP Sr Nt		06/05/2015	CRT Capital LLC		1,048,410	1,000,000	25,585
12189L AV 3	Burlington Northern Santa Fe Sr Nt		03/04/2015	Goldman Sachs & Company		11,944,080	12,000,000	
124857 AQ 6	CBS Corp Sr Nt 4.000% 01/15/26		07/07/2015	Merrill Lynch		3,927,520	4,000,000	
1248EP AZ 6	CCO Holdings LLC Sr Nt		11/05/2015	Various		7,820,425	7,830,000	141,494
12543K AJ 3	Community Health Systems Inc Term Ln A N		09/10/2015	Credit Suisse First Boston		3,148,069	3,163,889	
12543K AL 8	Community Health Systems Inc Term Ln F N		05/29/2015	Tax Free Exchange		600,968	600,968	
12543K AM 6	Community Health Systems Inc Term Ln G N		05/18/2015	Tax Free Exchange		5,054,234	5,069,535	
12543K AN 4	Community Health Systems Inc Term Ln H N		05/18/2015	Tax Free Exchange		9,301,040	9,327,810	
12593F BB 9	Comm Mortgage Trust CMBS Ser 2015-LC21 C		06/12/2015	Deutsche Bank Securities		8,239,748	8,000,000	12,924
12593J BC 9	Comm Mortgage Trust CMBS Ser 2015-CR24 C		07/24/2015	Deutsche Bank Securities		15,449,840	15,000,000	7,177
12593J BE 5	Comm Mortgage Trust CMBS Ser 2015-CR24 C		07/24/2015	Deutsche Bank Securities		10,099,545	10,000,000	4,767
12632B AB 2	CPI International Inc Term Ln Nt 1		11/18/2015	UBS Warburg London		9,904,911	9,984,810	
12635Q BE 9	Comm Mortgage Trust CMBS Ser 2015-CR27 C		10/20/2015	Deutsche Bank Securities		25,768,814	25,019,000	66,239
126650 CL 2	CVS Health Corp Sr Nt 3.875% 07/20/25		07/13/2015	Barclays Capital		7,919,520	8,000,000	
12670N AB 9	CWGS Term Ln Nt 5 5.750% 02/20/20		12/31/2015	Tax Free Exchange		301,816	303,999	59
13134M BE 2	Calpine Corp Term Ln Nt 1		07/23/2015	Morgan Stanley & Co Inc		9,890,250	9,950,000	

SCHEDULE D - PART 3

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

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14070K AB 7	Capstone Logistics Acq 1st Lien Term Ln		11/09/2015	Goldman Sachs & Company		14,815,276	14,899,434	
14987E AC 1	CCOH Safari LLC Hgh Yld Corp		11/06/2015	Various		9,026,625	9,000,000	
152314 NB 2	Centex Home Equity Loan Tr RMBS Ser 2005		03/19/2015	Morgan Stanley & Co Inc		5,528,438	6,000,000	2,570
152314 NU 0	Centex Home Equity Loan Tr RMBS Ser 2005		03/19/2015	Wells Fargo		8,921,094	9,500,000	4,282
165167 CQ 8	Chesapeake Energy Corp Co Gtd Nt		12/23/2015	Taxable Exchange		4,800,000	9,700,000	
17323M AA 3	Citigroup Mtg Loan Tr RMBS Ser 2015A Cl		03/31/2015	Citigroup		13,102,283	12,928,346	45,249
17324V AH 7	Citigroup Mtg Loan Trust RMBS Ser 2015-P		11/13/2015	Citigroup		20,761,248	20,429,440	94,279
174610 AJ 4	Citizens Financial Group Sub Nt		08/13/2015	Pressprich R W		808,038	800,000	1,740
174610 AK 1	Citizens Financial Group Sr Nt		11/30/2015	Credit Suisse First Boston		9,989,500	10,000,000	
184496 AL 1	Clean Harbors Inc Sr Nt		03/06/2015	Stifel Nicolaus & Co Villanova		6,150,000	6,000,000	81,431
191098 AK 8	Coca-Cola Bottling Co Cons Sr Nt		12/17/2015	Various		20,685,804	20,600,000	45,906
20451N AE 1	Compass Minerals International Sr Nt		01/07/2015	Credit Suisse First Boston		4,207,375	4,250,000	112,904
205887 BR 2	ConAgra Foods Inc Sr Nt		12/11/2015	Morgan Stanley & Co Inc		4,821,092	5,000,000	62,524
21036P AH 1	Constellation Brands Inc Sr Nt		07/09/2015	Morgan Stanley & Co Inc		1,657,500	1,500,000	18,250
21036P AL 2	Constellation Brands Inc Sr Nt		07/09/2015	Morgan Stanley & Co Inc		1,000,000	1,000,000	8,618
21036P AN 8	Constellation Brands Inc Hgh Yld Bd		04/23/2015	Citigroup		3,526,875	3,300,000	76,198
21036P AP 3	Constellation Brands Inc Sr Nt		11/19/2015	Bank of America BISD Dealer		1,000,000	1,000,000	
21079R AA 0	Continental Airlines Inc LBASS EETC Ser		10/08/2015	Seaport Group		10,650,306	10,226,631	319,216
23317H AA 0	DDR Corp Sr Nt 4.625% 07/15/22		09/29/2015	THI Holdings Inc		3,945,035	4,000,000	38,028
25674D AC 7	Dollar Tree Inc Term Ln B Nt 1		12/21/2015	Various		20,001,250	20,000,000	
26138E AS 8	Dr Pepper Snapple Group Inc Sr Nt		10/30/2015	Various		19,893,005	20,000,000	
26244K AA 4	Dryden Sr Loan Fund CLO Ser 2015-41A CL		09/17/2015	Citigroup		8,000,000	8,000,000	
26442U AA 2	Duke Energy Progress Inc 1st Mtg Bd		08/10/2015	Wells Fargo		4,984,750	5,000,000	
30161M AH 6	Exelon Generation Co LLC Sr Nt		10/07/2015	Barclays Capital		2,098,000	2,000,000	2,667
30219G AE 8	Express Scripts Hldg Co Sr Nt		08/14/2015	Morgan/JP/Securities - Bonds		10,750,400	10,000,000	124,028
30706V AA 3	Family Tree Escrow LLC Nt		10/22/2015	Various		5,270,000	5,000,000	43,444
30706V AC 9	Family Tree Escrow LLC Sr Nt		02/09/2015	Morgan/JP/Securities - Bonds		2,057,500	2,000,000	
31428X AY 2	Fedex Corp Sr Nt 4.000% 01/15/24		11/04/2015	Deutsche Bank Securities		5,871,873	5,645,000	71,503
316773 CT 5	Fifth Third Bancorp Sr Nt		07/22/2015	Deutsche Bank Securities		8,489,035	8,500,000	
32007U BJ 7	First Data Corp Term Ln C1 Nt 1		09/01/2015	Various		4,006,825	4,045,000	
32007U BN 8	First Data Corp New Term Ln B Nt 1		11/24/2015	Tax Free Exchange		1,996,107	2,000,000	
32027N RE 3	First Franklin Mtg Ln RMBS Ser 2005-FF4		05/21/2015	Amherst Pierpont Securities		13,246,875	15,000,000	317
33829T AA 4	Five Corners Funding Trust Sr Nt		08/26/2015	Wells Fargo		5,177,300	5,000,000	65,058
345397 XK 4	Ford Motor Cr Co Sr Nt		07/30/2015	Citigroup		7,500,000	7,500,000	
345397 XQ 1	Ford Motor Cr Co Sr Nt		11/04/2015	Goldman Sachs & Company		9,992,700	10,000,000	
375558 BF 9	Gilead Sciences Inc Sr Nt		09/09/2015	Morgan/JP/Securities - Bonds		9,959,600	10,000,000	
38141G VP 6	Goldman Sachs Group Inc Sr Nt		10/16/2015	Goldman Sachs & Company		7,525,575	7,500,000	20,625
38148L AE 6	Goldman Sachs Group Inc Sr Nt		05/19/2015	Goldman Sachs & Company		5,980,680	6,000,000	
39322G AB 9	Green Plains Processing LLC Term Ln B Nt		06/11/2015	Tax Free Exchange		7,964,350	8,035,769	23,244
404121 AC 9	HCA Inc 1st Lien Nt 6.500% 02/15/20		09/09/2015	Barclays Capital		3,352,500	3,000,000	15,167
404122 AP 8	HCA Inc Term Ln B5 Nt 1		12/07/2015	Credit Suisse First Boston		5,000,000	5,000,000	
412822 AD 0	Harley-Davidson Inc Sr Nt		07/23/2015	Morgan/JP/Securities - Bonds		2,983,470	3,000,000	
423074 AX 1	Heinz /H J/ Co Sr Nt 3.950% 07/15/25		07/22/2015	Merrill Lynch		10,058,600	10,000,000	27,431
423457 AB 6	Helmerich & Payne Intl Sr Nt		08/14/2015	Tax Free Exchange		8,261,558	8,100,000	151,706
42770L AA 1	Hero Funding Trust LBASS Ser 2015-1A Cl		04/22/2015	Deutsche Bank Securities		13,154,107	13,160,057	
42770U AA 1	Hero Funding Trust LBASS Ser 2015-2A CL		07/27/2015	Deutsche Bank Securities		14,408,228	14,409,856	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
42771T AA 3	Hero Funding Trust LBASS Ser 2015-3A Cl		12/22/2015	Morgan Stanley & Co Inc		12,095,688	12,096,098	189
446413 AG 1	Huntington Ingalls Industries Sr Nt		10/23/2015	Various		7,344,300	7,132,000	74,255
446413 AH 9	Huntington Ingalls Industries Sr Nt		11/23/2015	Various		7,086,875	7,000,000	1,389
446438 RQ 8	Huntington Bancshares Sr Nt		08/17/2015	Goldman Sachs & Company		9,958,000	10,000,000	
44701P AV 6	Huntsman International Inc Sr 1st Lien T		12/14/2015	Bank of America BISD Dealer		1,970,025	1,994,962	
44701P AX 2	Huntsman International Inc 2015 Extended		09/30/2015	Tax Free Exchange		8,841,276	8,883,325	1,259
45256# AB 8	Impact CIL Parent LLC ABS Revolving Nt S		12/11/2015	Direct		12,963,230	12,963,230	
45257# AA 9	Impact Childcare LLC CDO Revol Nt Ser200		10/15/2015	Interest Capitalization		19,489	19,489	
458140 AQ 3	Intel Corp Sr Nt 2.450% 07/29/20		07/22/2015	Wells Fargo		9,990,600	10,000,000	
458140 AR 1	Intel Corp Sr Nt 3.100% 07/29/22		07/23/2015	Various		9,754,501	9,759,000	
465685 AJ 4	ITC Holdings Corp Sr Nt		02/24/2015	Barclays Capital		4,142,040	4,000,000	29,200
46625H MN 7	JPMorgan Chase & Co Sr Nt		07/14/2015	Morgan/JP/Securities - Bonds		4,981,200	5,000,000	
471109 AN 8	Jarden Corp Nt 5.000% 11/15/23		10/26/2015	Various		6,223,000	6,135,000	
485134 BP 4	Kansas City Power and Light Sr Nt		08/13/2015	Morgan/JP/Securities - Bonds		17,437,700	17,500,000	
485170 AK 0	Kansas City Southern Inds Inc Sr Nt		12/09/2015	Tax Free Exchange		3,995,770	4,000,000	
49446R AN 9	Kimco Realty Corp Sr Nt		10/07/2015	Wells Fargo		2,482,975	2,500,000	
52660F AB 4	Leonardo Acquisition Corp 1st Lien TL Nt		12/08/2015	Morgan Stanley & Co Inc		2,962,500	3,000,000	
52736R BG 6	Levi Strauss & Co Sr Nt		07/17/2015	Tax Free Exchange		10,710,263	10,750,000	119,444
53117C AR 3	Liberty Property LP Sr Nt		05/01/2015	US Bancorp		999,550	1,000,000	4,375
532716 AU 1	Limited Brands Inc High Yield Corp		11/17/2015	Various		11,777,500	11,000,000	165,547
53961* BL 9	Local Initiatives Support Corp Prom Nt		06/12/2015	Direct		4,030,885	4,030,885	
539830 BG 3	Lockheed Martin Corp Sr Nt		11/16/2015	Morgan/JP/Securities - Bonds		5,464,855	5,500,000	
546676 AW 7	Louisville Gas & Elec Co 1st Mtg Bd		09/21/2015	Morgan/JP/Securities - Bonds		3,498,495	3,500,000	
556227 AA 4	Madison Avenue Trust CMBS Ser 2015-11MD		09/15/2015	Deutsche Bank Securities		6,085,251	6,000,000	16,589
55818P AA 8	Madison Park Funding LTD CLO Ser 2014-12	E	06/04/2015	Wells Fargo		20,026,000	20,000,000	49,308
565849 AL 0	Marathon Oil Corp Sr Nt		06/01/2015	Morgan/JP/Securities - Bonds		11,972,520	12,000,000	
579780 AK 3	McCormick & Co Inc Sr Nt		11/03/2015	Wells Fargo		6,948,410	7,000,000	
58504F AC 9	Medpace Holdings Inc Term Ln Nt 1		11/30/2015	Jeffries & Co Inc		2,652,443	2,659,091	
58504F AC 9	Medpace Holdings Inc Term Ln Nt 1		07/31/2015	Tax Free Exchange		8,720,396	8,683,019	
594918 BJ 2	Microsoft Corp Sr Nt 3.125% 11/03/25		10/29/2015	Morgan/JP/Securities - Bonds		16,995,580	17,000,000	
60662W AJ 1	Mitchell International Inc 1st Lien TL N		12/01/2015	Various		3,671,458	3,695,658	
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		04/20/2015	Morgan Stanley & Co Inc		8,967,600	9,000,000	
61765D AT 5	Morgan Stanley Capital I Trust CMBS Ser		06/25/2015	Morgan Stanley & Co Inc		5,049,686	5,000,000	3,413
61765L AS 9	Morgan Stanley BAML Trust CMBS Ser 2015-		09/21/2015	Morgan Stanley & Co Inc		25,763,015	25,000,000	18,845
62927# AD 8	NFL Ventures LP Sr Gtd Nt Ser 2015-A Tr		06/30/2015	Bank of America BISD Dealer		23,770,735	23,770,735	
629377 BS 0	NRG Energy Inc Sr Nt 7.875% 05/15/21		11/04/2015	Various		18,843,750	18,000,000	519,750
62942Q AF 0	NRZ Advance Receivables Trust RMBS Ser 2		10/21/2015	Credit Suisse First Boston		26,000,892	26,000,000	2,018
635405 AM 5	National City Corp Sub Nt		02/20/2015	Wachovia Capital Markets Inc		4,120,550	3,500,000	66,840
63860H AD 1	Nationstar Home Equity Loan Tr RMBS Ser		10/08/2015	Nomura Securities Int'l Inc		9,399,583	11,132,000	2,491
67109B AA 2	OHA Loan Funding LTD CLO Ser 2015-1A Cl	E	03/06/2015	Morgan/JP/Securities - Bonds		15,000,000	15,000,000	
67109F AA 3	Oak Hill Credit Partners CLO Ser 2015-11	E	10/23/2015	Wells Fargo		15,000,000	15,000,000	
67134Q AA 8	Oak Hill Advisors Res Ln Tr RMBS Ser 201		03/05/2015	Wells Fargo		7,562,089	7,562,089	
682134 AC 5	Omnicom Group Inc Nt 4.450% 08/15/20		02/23/2015	Morgan Stanley & Co Inc		11,004,400	10,000,000	13,597
68216D AC 2	Omnitracs 1st Lien TL Nt 1		11/30/2015	RBC Dominion Securities		4,758,505	4,764,461	
68557N AA 1	Orbital ATK Inc Sr Nt 5.250% 10/01/21		09/30/2015	Pressprich R W		3,045,000	3,000,000	1,750
68557N AA 1	Orbital ATK Inc Sr Nt 5.250% 10/01/21		07/14/2015	Tax Free Exchange		16,123,140	16,000,000	240,333

SCHEDULE D - PART 3

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

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68557N AB 9	Orbital ATK Inc Sr Nt 5.500% 10/01/23		11/18/2015	Barclays Capital		1,035,000	1,000,000	8,250
69073T AS 2	Owens Brockway Sr Nt 6.375% 08/15/25		08/12/2015	Various		6,506,250	6,500,000	
690872 AB 2	Owens Brockway Sr Nt 5.375% 01/15/25		02/11/2015	Various		2,563,669	2,465,000	24,595
693304 AT 4	Peco Energy Co 1st Mtg Bd		09/28/2015	Mitsubishi UFJ Sec		9,461,050	9,500,000	
69352P AD 5	PPL Capital Funding Inc Sr Nt		12/15/2015	Barclays Capital		4,183,760	4,000,000	1,400
69362B AY 8	PSEG Power LLC Sr Nt 4.150% 09/15/21		07/13/2015	Wells Fargo		19,009,383	18,250,000	254,562
69362B BA 9	PSEG Power LLC Sr Nt 4.300% 11/15/23		05/28/2015	Morgan Stanley & Co Inc		10,029,055	9,500,000	19,290
693656 AA 8	PVH CORP Sr Nt 4.500% 12/15/22		11/17/2015	Citigroup		13,045,221	13,093,000	195,120
70069F DM 6	Park Place Securities Inc RMBS Ser 2004-		11/10/2015	RBC Dominion Securities		19,256,250	20,000,000	21,548
71270Q EB 8	Peoples United Bank Sr Nt		12/17/2015	Various		4,966,000	5,000,000	87,222
713448 CY 2	Pepsico Inc Sr Nt 3.500% 07/17/25		08/25/2015	Various		16,033,370	16,000,000	19,931
713448 DC 9	Pepsico Inc Sr Nt 2.150% 10/14/20		10/08/2015	Bank of America BISD Dealer		7,491,900	7,500,000	
71677H AB 1	PetSmart Inc Term Ln Nt 1		08/20/2015	Various		10,982,712	10,946,662	
71677H AB 1	PetSmart Inc Term Ln Nt 3		12/14/2015	Tax Free Exchange		21,927,573	21,893,325	2,585
717081 DQ 3	Pfizer Inc Sr Nt 6.050% 03/30/17		10/05/2015	Tax Free Exchange		5,331,660	5,107,000	4,291
737446 AH 7	Post Holdings Inc Sr Nt		08/13/2015	Barclays Capital		3,573,680	3,550,000	
74044W A* 3	Pregis Holding I Corp 1st Lien TL B Nt 1		06/30/2015	Tax Free Exchange		14,073,552	14,089,873	
74340X BE 0	Prologis LP Sr Nt 3.750% 11/01/25		10/27/2015	Morgan Stanley & Co Inc		3,478,335	3,500,000	
74966U AL 4	RPI Finance Trust Term Ln B-4 Nt 1		05/19/2015	Bank of America BISD Dealer		18,746,156	18,746,156	
75524R AA 7	RBS Citizens Financial Grp Inc Sr Nt		12/21/2015	Stifel Nicolaus & Co Villanova		5,073,400	5,000,000	49,569
761713 BR 6	Reynolds American Inc Sr Nt		12/23/2015	Tax Free Exchange		4,997,450	5,000,000	38,972
761713 BS 4	Reynolds American Inc Sr Nt		12/23/2015	Tax Free Exchange		17,136,639	16,000,000	
761713 BT 2	Reynolds American Inc Sr Nt		12/23/2015	Tax Free Exchange		10,347,642	10,000,000	99,306
761713 BW 5	Reynolds American Inc Sr Nt		12/23/2015	Tax Free Exchange		5,298,337	4,500,000	121,625
780153 AG 7	Royal Caribbean Cruises Ltd Sr Nt		08/26/2015	Imperial Capital LLC		4,404,794	3,785,000	107,242
780153 AU 6	Royal Caribbean Cruises Ltd Hgh Yld Bd		07/01/2015	Various		6,933,450	6,645,000	48,627
79546V AJ 5	Sally Holdings Sr Nt 5.750% 06/01/22		09/08/2015	Barclays Capital		1,563,750	1,500,000	21,882
79546V AL 0	Sally Holdings Sr Nt 5.625% 12/01/25		11/23/2015	Various		11,185,000	11,000,000	
806851 AG 6	Schlumberger Hldgs Corp Sr Nt		12/10/2015	Merrill Lynch		13,741,063	13,750,000	
80875A AK 7	Scientific Games Corp Term Ln B-2 Nt 2		11/09/2015	Various		8,047,169	8,066,746	
80875A AK 7	Scientific Games Corp Term Ln B-2 Nt 3		11/30/2015	Tax Free Exchange		14,713,064	14,750,622	
816851 AX 7	Sempra Energy Sr Nt 2.850% 11/15/20		11/12/2015	Merrill Lynch		24,973,500	25,000,000	
82570J AE 6	Vencore Inc (SI Org Inc) 1st Lien TL Nt		11/17/2015	UBS Warburg London		7,977,248	7,969,585	
82570J AE 6	Vencore Inc (SI Org Inc) 1st Lien TL Nt		06/09/2015	Tax Free Exchange		433,360	433,360	4,845
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 AH 1	Smucker JM Co Sr Nt 3.000% 03/15/22		10/13/2015	Tax Free Exchange		5,905,988	6,000,000	14,000
832696 AK 4	Smucker JM Co Sr Nt 3.500% 03/15/25		10/13/2015	Tax Free Exchange		19,708,883	20,000,000	54,444
83578B AH 6	Sophia LP Term Ln Nt 1		10/01/2015	Bank of America BISD Dealer		24,812,813	24,937,500	
84762L AR 6	Spectrum Brands Inc Sr Nt		07/01/2015	Barclays Capital		3,631,250	3,500,000	13,101
84762L AT 2	Spectrum Brands Inc Sr Nt		10/30/2015	Various		5,394,913	5,266,000	25,815
857477 AT 0	State Street Corp Sr Nt		08/13/2015	Goldman Sachs & Company		6,990,620	7,000,000	
86686B AC 9	Sun Products Corp Term Ln B Nt 1		10/28/2015	Morgan/JP/Securities - Bonds		1,945,000	2,000,000	
86723C AE 8	Suncoke Energy Part LP/FI Sr Nt		01/13/2015	Barclays Capital		2,040,000	2,000,000	67,604
871829 AX 5	Sysco Corp Sr Nt 2.600% 10/01/20		09/23/2015	Goldman Sachs & Company		5,988,540	6,000,000	
871829 AZ 0	Sysco Corp Sr Nt 3.750% 10/01/25		11/10/2015	Merrill Lynch		12,099,480	12,000,000	60,000

SCHEDULE D - PART 3

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

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88632Q A* 4	Tibco Software Inc Term Ln Nt 1		01/20/2015	Various		14,533,922	14,887,500	
887317 AW 5	Time Warner Inc Sr Nt 3.600% 07/15/25		10/09/2015	Various		8,937,760	9,000,000	52,400
89440* AA 9	Travel Leaders Group LLC Term Ln B Nt 1		11/20/2015	UBS Warburg London		17,428,644	17,448,904	
90345W AB 0	US Airways LBASS EETC Ser 2012-1B		02/25/2015	Citigroup		4,757,931	4,173,623	140,048
90346Y AE 9	US Shipping Corp Term Ln B2 Nt 1		09/11/2015	RBC Capital Markets		996,210	991,254	
90346Y AE 9	US Shipping Corp Term Ln B2 Nt 1		12/31/2015	Tax Free Exchange		9,280,617	9,265,747	
90350C AA 8	US Residential Opportu Fund Tr RMBS Ser		02/06/2015	Wells Fargo		11,196,663	11,196,663	
904764 AS 6	Unilever Cap Corp Sr Nt		07/28/2015	Morgan/JP/Securities - Bonds		4,941,900	5,000,000	
91827M AA 9	Vericrest Opportunity Ln Trans RMBS Ser		01/15/2015	Credit Suisse First Boston		8,872,990	8,872,990	
91830J AJ 2	Vericrest Opportunity Ln Trans RMBS Ser		03/23/2015	Credit Suisse First Boston		10,268,042	10,278,890	
91830L AJ 7	Vericrest Opportunity Ln Trans RMBS Ser		06/17/2015	Credit Suisse First Boston		6,810,739	6,818,277	
91830V AA 4	Vericrest Opportunity Ln Trans RMBS Ser		03/13/2015	Credit Suisse First Boston		12,831,681	12,844,630	
92826C AC 6	Visa Inc Sr Nt 2.800% 12/14/22		12/14/2015	Credit Suisse First Boston		4,982,650	5,000,000	1,167
92826C AD 4	Visa Inc Sr Nt 3.150% 12/14/25		12/14/2015	Goldman Sachs & Company		4,970,300	5,000,000	1,313
92871E AA 0	Vericrest Opportunity Ln Trans RMBS Ser		01/22/2015	Credit Suisse First Boston		6,897,711	6,905,159	
92871K AA 6	Vericrest Opportunity Ln Trans RMBS Ser		12/08/2015	Credit Suisse First Boston		22,982,518	23,000,000	
94106L BA 6	Waste Management Inc Sr Nt		09/01/2015	Various		18,380,945	18,500,000	391
942683 AG 8	Watson Pharmaceuticals Inc Sr Nt		09/29/2015	THI Holdings Inc		4,997,760	5,000,000	46,354
94974B GL 8	Wells Fargo & Co Sub Nt		07/15/2015	Wells Fargo		9,962,000	10,000,000	
94988M AA 8	Wells Fargo Comm Mgt Tr CMBS Ser 2013-BT		04/30/2015	Wells Fargo		2,247,590	2,150,000	847
94989E AF 4	Wells Fargo Comm Mtg Tr CMBS Ser 2015-LC		10/08/2015	Wells Fargo		15,201,563	15,000,000	16,131
94989J BA 3	Wells Fargo Comm Mtg Tr CMBS Ser 2015-C2		05/13/2015	Wells Fargo		5,149,770	5,000,000	9,183
94989V AE 9	Wells Fargo Comm Mtg Tr CMBS Ser 2015-NX		09/25/2015	Wells Fargo		10,299,600	10,000,000	11,237
95709T AL 4	Westar Energy Inc 1st Mtg Bd		11/05/2015	Wells Fargo		11,999,880	12,000,000	
96316# AB 9	Wheeling Power Co Sr Nt Ser A		06/01/2015	Barclays Capital		20,000,000	20,000,000	
963320 AT 3	Whirlpool Corp Sr Nt 3.700% 05/01/25		07/22/2015	Various		4,291,860	4,350,000	38,449
966244 AA 3	Whitewave Foods Co Sr Nt		10/28/2015	Various		1,998,000	1,900,000	20,544
976657 AL 0	Wisconsin Energy Corp Sr Nt		06/04/2015	Morgan/JP/Securities - Bonds		9,998,300	10,000,000	
98389B AR 1	Xcel Energy Inc Sr Nt 3.300% 06/01/25		05/27/2015	Morgan/JP/Securities - Bonds		1,991,740	2,000,000	
000000 00 0	Burger King Term Ln B2 Nt 1	A	12/21/2015	Various		24,913,067	24,936,896	
009090 AC 5	Air Canada ABS EETC Ser 2015-1C	A	03/11/2015	Morgan Stanley & Co Inc		15,000,000	15,000,000	
066800 AA 1	Banro Corporation 2nd Lien Nt	A	08/04/2015	Direct		1,491,564	2,100,000	66,385
654677 AB 9	Niska Gas Storage Can Fin Sr Nt	A	01/09/2015	Tax Free Exchange		4,770,295	5,000,000	88,472
683715 AA 4	Open Text Corp Sr Nt 5.625% 01/15/23	A	10/22/2015	Various		16,565,625	16,300,000	123,438
91831A AC 5	VRX Escrow Corp Sr Nt 6.125% 04/15/25	A	05/06/2015	Morgan/JP/Securities - Bonds		1,030,000	1,000,000	7,486
C71058 AC 2	Pacific Rubiales Energy Sr Nt	A	04/14/2015	Direct		488,250	775,000	2,096
C71058 AF 5	Pacific Rubiales Energy Sr Nt	A	04/13/2015	Direct		1,223,750	2,000,000	26,719
000000 00 0	Credit Bank of Moscow Sr Nt	F	12/17/2015	Direct		579,875	575,000	14,716
000000 00 0	Credit Bank of Moscow Sr Nt	F	12/04/2015	Direct		476,250	500,000	3,021
000000 00 0	KOKS OAO Sr Nt 10.750% 12/28/18	F	07/06/2015	Taxable Exchange		525,569	506,000	
000000 00 0	Helios Towers Fin NL Sr Nt	F	08/25/2015	Direct		679,963	775,000	17,454
000000 00 0	Axtel SAB de CV 1st Lien Nt	F	12/22/2015	Direct		1,440,883	1,400,000	34,959
000000 00 0	Digicel Limited Sr Nt 6.000% 04/15/21	F	09/17/2015	Direct		604,500	650,000	17,008
000000 00 0	Alfa Bank SC Sr Nt 7.750% 04/28/21	F	10/27/2015	Direct		465,750	450,000	48
000000 00 0	Navios SA Logistics Inc Sr Nt	F	09/03/2015	Direct		495,648	538,000	13,510
000000 00 0	VTB Bank OJSC Sub Nt 6.950% 10/17/22	F	12/08/2015	Direct		1,209,266	1,250,000	8,164

SCHEDULE D - PART 3

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

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00507U AF 8	Actavis Funding SCS Sr Nt	F	02/27/2015	Morgan/JP/Securities - Bonds		3,066,630	3,000,000	25,346
01448Y AE 3	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser A7 Cl	R	12/23/2015	Interest Capitalization		100,151	100,151	
05543E AA 0	BCP Singapore VI Cayman Sec Nt	F	05/12/2015	Direct		867,594	875,000	29,839
134638 AA 3	Camposol SA Sr Nt 9.875% 02/02/17	F	04/15/2015	Direct		272,627	275,000	5,604
21688A AE 2	Rabobank Nederland NY Sr Nt	F	05/14/2015	Morgan/JP/Securities - Bonds		4,993,250	5,000,000	
23340D AG 7	DTZ LLC 2nd Lien TL Nt 1	F	09/01/2015	Morgan/JP/Securities - Bonds		17,500,000	17,500,000	
26244K AC 0	Dryden Sr Loan Fund CLO Ser 2015-41A B	F	09/17/2015	Citigroup		5,000,000	5,000,000	
26249G AB 6	Dryden Sr Loan Fund CLO Ser 2014-33A Cl	F	06/24/2015	Wells Fargo		5,994,075	6,000,000	28,441
37253D AA 5	Geopark Latin Amer Chile 1st Lien Nt	F	04/07/2015	Direct		416,063	525,000	6,453
38060A AA 2	Gold Fields Orogen Holdco Sr Nt	F	04/02/2015	Direct		1,287,000	1,440,000	195
400489 AH 3	Grupo Posadas SAB CV Sr Nt	F	06/26/2015	Direct		1,277,033	1,265,000	140
423012 AD 5	Heineken NV Sr Nt 2.750% 04/01/23	R	10/22/2015	Morgan Stanley & Co Inc		6,628,568	6,750,000	13,406
55314W AC 8	MMC Norilsk Nickel OJSC Sr Nt	F	10/06/2015	Direct		350,000	350,000	
63938N AE 4	Navios SA Logistics Inc Sr Nt	F	08/21/2015	Direct		213,325	230,000	5,327
74041C AA 7	Preferred Term Sec Ltd XV LBASS Flt Rt N	R	10/13/2015	Various		12,717,865	16,347,915	16,512
74041E AC 9	Preferred Term Sec Ltd XVI LBASS Mezz N	R	12/23/2015	Interest Capitalization		111,234	111,234	
74041N AB 1	Preferred Term Sec XII LBASS Trust Prefe	F	09/28/2015	Credit Suisse First Boston		12,150,000	18,000,000	4,250
74986@ AE 1	RREEF America REIT II Inc Sr Nt	F	06/25/2015	Direct		15,952,950	15,000,000	25,800
81726J AE 1	Sensata Technologies 1st Lien Term Ln B	F	05/11/2015	Tax Free Exchange		9,806,039	9,875,375	
822582 BD 3	Shell International Finance Sr Nt	F	06/02/2015	HSBC Securities		15,973,550	16,000,000	10,833
82620K AD 5	Siemens Financieringsmat Sr Nt	F	07/02/2015	Jeffries & Co Inc		9,890,100	10,000,000	33,028
82620K AE 3	Siemens Financieringsmat Sr Nt	F	10/09/2015	Barclays Capital		4,040,160	4,000,000	49,833
893830 BB 4	Transocean Sedco Forex Inc Co Gtd Nt	R	09/29/2015	THI Holdings Inc		3,562,500	5,000,000	92,083
90351D AA 5	UBS Group Funding Sr Nt	F	09/21/2015	UBS Warburg London		9,982,900	10,000,000	
91911T AH 6	Vale Overseas Ltd Nt 6.875% 11/21/36	R	04/09/2015	Direct		238,973	247,000	6,745
92936M AC 1	WPP Finance 2010 Sr Nt	R	12/16/2015	Stifel Nicolaus & Co Villanova		15,123,300	15,000,000	157,083
G09059 AA 7	BCP Singapore VI Cayman Sec Nt	F	04/29/2015	Direct		130,325	130,000	549
G2370Y AB 2	Consolidated Minerals LTD 1st Lien Nt	F	04/02/2015	Direct		1,411,125	2,025,000	64,350
G24524 AH 6	Country Garden Hldg Co Sr Nt	F	09/10/2015	Direct		1,387,563	1,350,000	20,315
G27649 AG 0	Digicel Limited Sr Nt 6.750% 03/01/23	F	09/22/2015	Direct		1,805,831	1,825,000	13,355
G4035E AA 1	Gold Fields Orogen Hold Sr Nt	F	04/01/2015	Direct		177,100	200,000	4,848
G5825# AA 9	Markit Grp Hldg Lt Sr Nt Ser A	F	11/04/2015	Royal Bank of Scotland		20,000,000	20,000,000	
G6037A AA 2	Metalloinvest Finance LT Nt	F	04/14/2015	Direct		1,601,125	1,700,000	47,125
G61157 AC 0	MIE Holdings Corp Sr Nt	F	04/15/2015	Direct		697,500	1,000,000	36,458
G6217E AB 4	MMC Norilsk Nickel OJSC Sr Nt	F	04/14/2015	Direct		496,875	500,000	12,950
G6501M AA 3	Nexteer Auto Group LTD Sr Nt	F	04/01/2015	Direct		826,000	800,000	18,669
G6710E AL 4	Odebrecht Finance LTD Sr Nt	F	09/02/2015	Direct		1,862,219	2,250,000	45,625
G6710E AQ 3	Odebrecht Finance LTD Sr Nt	F	09/01/2015	Direct		573,900	720,000	10,098
L6388F AL 6	Millicom Intl Cellular Sr Nt	F	04/10/2015	Direct		2,013,740	1,882,000	61,995
L78043 AA 1	Puma Energy Holdings Sr Nt	F	04/09/2015	Direct		1,557,500	1,500,000	20,250
L9116P AE 3	Tonon Luxembourg SA 1st Lien Nt	F	06/16/2015	Direct		1,635,816	3,139,000	39,665
L9183M AD 0	TMK OAO Sr Nt 6.750% 04/03/20	F	04/27/2015	Direct		1,994,488	2,325,000	7,956
M2R15V AA 5	Albaraka Turk Katilim BA Sr Nt	F	04/14/2015	Direct		865,370	860,000	15,701
M63751 AA 5	Koc Holdings AS Sr Nt 3.500% 04/24/20	F	04/08/2015	Direct		493,125	500,000	8,069
M8933F AF 4	Turkiye IS Bankasi AS Sub Nt	F	04/09/2015	Direct		503,750	500,000	14,083
N3386# AM 1	Fugro NV Gtd Sr Nt Ser A	F	12/17/2015	Taxable Exchange		6,018,973	6,833,427	106,867

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
N51274 AA 1	Nyrstar Netherlands Hldg Unsec Nt	D	04/01/2015	Direct		489,447	457,428	2,376
N54468 AD 0	MARFRIG Holding Europe Sr Nt	F	04/01/2015	Direct		795,963	925,000	18,195
N9417J AB 7	VTR Finance BV Secured Nt	F	12/23/2015	Direct		968,173	979,000	23,970
P19189 AA 0	Camposol SA Sr Nt 9.875% 02/02/17	F	04/22/2015	Direct		611,601	617,000	14,386
P2253T JE 0	Cemex SAB DE CV 1st Lien Nt	F	04/15/2015	Direct		675,013	675,000	10,304
P2894N AC 1	Columbus Intl Inc Sr Nt	F	04/15/2015	Direct		775,344	725,000	1,705
P2R35N AA 6	Cia Latino Americana Sr Mt Nt Ser E	F	04/08/2015	Direct		90,500	100,000	5,590
P32506 AC 4	Credito Real Sab De CV Sr Nt	F	04/15/2015	Direct		207,100	200,000	1,375
P3642B BF 2	Grupo Elektra Sab De CV Sr Nt	F	04/22/2015	Direct		881,545	846,000	12,621
P4833J AA 4	Geopark Latin Amer Chile 1st Lien Nt	F	08/25/2015	Direct		706,940	910,000	9,195
P57908 AF 5	Mexichem SAB DE CV Sr Nt	F	04/21/2015	Direct		1,006,438	1,000,000	5,137
P6460M AJ 3	Mastellone Hermanos SA Sr Nt	F	04/08/2015	Direct		1,678,245	1,760,000	60,228
P6638M AA 9	Metalsa SA DE CV Sr Nt	F	04/14/2015	Direct		565,125	575,000	13,438
P8704L AA 6	Sixsigma Networks Mexico Sr Nt	F	04/07/2015	Direct		874,500	825,000	28,927
P9423F BK 4	TV Azetca SA DE CV Sr Nt	F	04/22/2015	Direct		970,000	900,000	5,528
P989MJ AY 7	YPF Sociedad Anonima Sr Nt	F	04/14/2015	Direct		879,425	850,000	1,470
3899999.	Total - Bonds - Industrial and Miscellaneous					2,298,343,721	2,310,746,153	7,132,819
8399997.	Total - Bonds - Part 3					3,025,653,538	3,005,255,552	8,641,642
8399998.	Total - Bonds - Summary Item from Part 5					307,444,696	327,046,800	1,633,267
8399999.	Total - Bonds					3,333,098,234	3,332,302,352	10,274,909
Common Stocks - Industrial and Miscellaneous								
226344 20 8	Crestwood Equity Partners LP Com		11/24/2015	Tax Free Exchange	180,367.000	13,773,495	XXX	
29273R 10 9	Energy Transfer Partners Com		04/30/2015	Taxable Exchange	233,328.000	13,278,861	XXX	
29273V 10 0	Energy Transfer Equity LP Com		07/27/2015	Stock Split	221,698.000		XXX	
464287 18 4	Ishares China Large-Cap Com (ETF)		06/24/2015	Various	1,657,000.000	74,822,649	XXX	
464288 25 7	Ishares MSCI ACWI Com (ETF)		02/25/2015	Various	980,000.000	58,313,921	XXX	
55336V 10 0	MPLX LP Limited Partners		12/04/2015	Taxable Exchange	142,869.000	5,443,440	XXX	
68268N 10 3	Oneok Partners LP Com		08/21/2015	JP Morgan - Equity	116,009.000	3,499,992	XXX	
822634 10 1	Shell Midstream Partners LP Com		05/18/2015	Direct	185,185.000	7,222,215	XXX	
86764L 10 8	Sunoco Logistics Partners LP Com		03/19/2015	Various	33,100.000	1,352,805	XXX	
86765K 10 9	Sunoco LP Com		12/03/2015	Direct	350,877.000	9,999,995	XXX	
95825R 10 3	Western Gas Eq Partners LP Com		06/05/2015	Various	14,600.000	849,731	XXX	
96949L 10 5	Williams Partners LP Com		02/06/2015	Tax Free Exchange	172,830.000	9,923,494	XXX	
97717W 85 1	WisdomTree Investments Inc Japan Hedged		06/24/2015	Various	1,225,000.000	70,842,048	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous					269,322,646	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates								
87267* 10 5	THI Holdings Inc Com		04/01/2015	Capital Contribution		54,626	XXX	
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates					54,626	XXX	0
Common Stocks - Mutual Funds								
63867N 17 4	Nationwide Dest 2055-INST Cl (Seed)		12/21/2015	Direct	6,630.940	79,333	XXX	
63867N 21 6	Nationwide Dest 2055-C (Seed)		12/21/2015	Direct	56.210	664	XXX	
63867N 50 5	Nationwide Dest 2010-INS SVC (Seed)		12/21/2015	Direct	107.860	861	XXX	
63867R 24 1	Nationwide Growth Fd-R SV (Seed)		12/17/2015	Direct	9.890	102	XXX	
63867R 50 6	Nationwide Bd Fd-R (Seed)		12/31/2015	Direct	2.410	23	XXX	
63867R 61 3	Nationwide Fd-R (Seed)		12/17/2015	Direct	5.630	118	XXX	
63867V 24 2	Nationwide Alt Alloc Fund Cl Ins Sv(Seed		06/12/2015	Direct	1.510	14	XXX	
63868B 49 2	Nationwide Highmark Sm Cap Fd Inst (Seed		12/17/2015	Direct	12.790	374	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
63868B 57 5	Nationwide Highmark Lg Cap Fd Inst (Seed		12/17/2015	Direct	73.650	914	XXX	
63868B 75 7	Nationwide Bailrd Tech Sci Fd Inst (Seed		12/17/2015	Direct	65.630	1,082	XXX	
63868B 81 5	Nationwide Bailrd Intr Eq Fd Inst (Seed)		12/17/2015	Direct	37.560	291	XXX	
63868B 86 4	Nationwide Bailrd Cog Val Fd Inst (Seed)		12/17/2015	Direct	11.410	132	XXX	
63868C 30 0	Nationwide Highmark Bond Fd Inst (Seed)		12/31/2015	Direct	24.800	271	XXX	
63868C 70 6	Nationwide Highmark CA Int Fd Inst (Seed		12/31/2015	Direct	28.720	300	XXX	
63868C 77 1	Nationwide Ziegler WI TxEx Fd Inst (Seed		12/31/2015	Direct	33.790	337	XXX	
63868C 86 2	Nationwide Highmark Ntl In Fd Inst (Seed		12/31/2015	Direct	37.140	413	XXX	
63868M 32 4	Nationwide Var Ins Tr Loring Ward Mod Fd		12/18/2015	Direct	3,524.490	38,190	XXX	
63868M 34 0	Nationwide Var Ins Tr Loring Ward Cap Ap		12/18/2015	Direct	9,355.300	97,180	XXX	
9299999.	Total - Common Stocks - Mutual Funds					220,599	XXX	0
9799997.	Total - Common Stocks - Part 3					269,597,871	XXX	0
9799998.	Total - Common Stocks - Summary Item from Part 5					36,810,845	XXX	
9799999.	Total - Common Stocks					306,408,716	XXX	0
9899999.	Total - Preferred and Common Stocks					306,408,716	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks					3,639,506,950	XXX	10,274,909

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
137001 AA 1	Canal Barge Inc US Govt Gtd Title XI Nt	..	10/01/2015.	Redemption 100.0000		34,000	34,000	34,342	34,233		(233)		(233)		34,000			0	1,836	04/01/2018.
36202C 4P 5	GNMA Pool #2630 6.500% 08/20/28	..	12/01/2015.	Paydown		2,236	2,236	2,349	2,334		(98)		(98)		2,236			0	78	08/20/2028.
36217D M5 0	GNMA Pool #190380 7.500% 06/15/17	..	12/01/2015.	Paydown		365	365	366	366				0		365			0	15	06/15/2017.
36218C HY 4	GNMA Pool #218147 8.500% 05/15/17	..	12/01/2015.	Paydown		3,338	3,338	3,321	3,323		15		15		3,338			0	148	05/15/2017.
38377W WS 9	GNMA REMIC Ser 2011-82 Cl LP	..	12/01/2015.	Paydown		2,490,769	2,490,769	2,539,806	2,505,162		(14,393)		(14,393)		2,490,769			0	65,174	02/20/2037.
38377X NE 8	GNMA REMIC Ser 2011-112 Cl GN	..	12/01/2015.	Paydown		1,534,618	1,534,618	1,528,398	1,530,677		3,942		3,942		1,534,618			0	24,789	11/20/2036.
3837H0 NF 6	GNMA REMIC Ser 1996-5 Cl Z	..	08/01/2015.	Paydown		1,145,813	1,145,813	1,178,137	1,165,767		(19,954)		(19,954)		1,145,813			0	53,152	05/16/2026.
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		117,647	117,647	128,529	121,091		(3,444)		(3,444)		117,647			0	8,824	10/15/2018.
911760 EJ 1	Vendee Mtg Tr RMBS REMIC Ser 1994-2 3ZB	..	12/01/2015.	Paydown		661,253	661,253	646,742	653,319		7,934		7,934		661,253			0	22,487	06/15/2024.
911760 GT 7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z	..	12/01/2015.	Paydown		536,229	536,229	551,157	543,243		(7,014)		(7,014)		536,229			0	20,216	09/15/2025.
911760 HH 2	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z	..	12/01/2015.	Paydown		538,931	538,931	536,251	536,677		2,254		2,254		538,931			0	19,409	06/15/2026.
911760 LQ 7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1	..	12/01/2015.	Paydown		330,504	330,504	347,029	339,265		(8,761)		(8,761)		330,504			0	11,363	06/15/2028.
912810 DP 0	U S Treasury Bd 11.250% 02/15/15	..	02/15/2015.	Maturity		1,000,000	1,000,000	1,472,500	1,005,790		(5,790)		(5,790)		1,000,000			0	56,250	02/15/2015.
912810 DT 2	U S Treasury Bd 9.875% 11/15/15	..	11/15/2015.	Maturity		25,000,000	25,000,000	31,493,354	26,108,607		(1,108,607)		(1,108,607)		25,000,000			0	2,468,750	11/15/2015.
912828 DH 0	U S Treasury Inflation Index Nt	..	01/15/2015.	Maturity		62,021,500	50,000,000	55,690,152	62,171,228	(6,261,822)	1,593		(6,260,229)		55,911,000		6,110,500	6,110,500	503,925	01/15/2015.
912828 EN 6	U S Treasury Nt 4.500% 11/15/15	..	11/15/2015.	Maturity		188,000	188,000	179,070	186,990		1,010		1,010		188,000			0	8,460	11/15/2015.
912828 MR 8	U S Treasury Nt 2.375% 02/28/15	..	02/28/2015.	Maturity		415,000	415,000	414,940	414,985		15		15		415,000			0	4,928	02/28/2015.
912828 MZ 0	U S Treasury Nt 2.500% 04/30/15	..	04/30/2015.	Maturity		6,900,000	6,900,000	7,197,873	6,944,788		(44,788)		(44,788)		6,900,000			0	86,250	04/30/2015.
912828 NP 1	U S Treasury Nt 1.750% 07/31/15	..	07/31/2015.	Maturity		6,900,000	6,900,000	7,094,813	6,946,483		(46,483)		(46,483)		6,900,000			0	120,750	07/31/2015.
912828 PE 4	U S Treasury Nt 1.250% 10/31/15	..	10/31/2015.	Maturity		6,900,000	6,900,000	7,009,757	6,933,940		(33,940)		(33,940)		6,900,000			0	86,250	10/31/2015.
912828 PM 6	U S Treasury Nt 2.125% 12/31/15	..	12/31/2015.	Maturity		6,900,000	6,900,000	7,183,168	6,999,206		(99,206)		(99,206)		6,900,000			0	146,625	12/31/2015.
0599999.	Total - Bonds - U.S. Government					123,720,203	111,698,703	125,341,054	125,251,573	(6,261,822)	(1,380,047)	0	(7,641,869)	0	117,609,703	0	6,110,500	6,110,500	3,716,354	XXX
Bonds - U.S. States, Territories and Possessions																				
041042 GT 3	Arkansas St GO Txbl Waste Wtr Poll A	..	07/01/2015.	Maturity		2,185,000	2,185,000	2,180,185	2,183,965		1,035		1,035		2,185,000			0	109,250	07/01/2015.
25476A 7G 8	District Columbia GO Ser A	..	06/01/2015.	Call 100.0000		10,735,000	10,735,000	11,262,733	10,762,890		(27,890)		(27,890)		10,735,000			0	268,375	06/01/2021.
341426 SB 1	Florida St Brd of Ed GO Ref Pub Ed Ser B	..	06/01/2015.	Call 101.0000		7,943,650	7,865,000	8,250,936	7,937,605		6,045		6,045		7,943,650			0	196,625	06/01/2017.
341535 W3 2	Florida St Bd Ed GO Pub Ref Cap Outlay S	..	06/01/2015.	Maturity		7,535,000	7,535,000	7,798,622	7,570,032		(35,032)		(35,032)		7,535,000			0	188,375	06/01/2015.
373383 4X 3	Georgia St GO Ser B 5.000% 04/01/15	..	04/01/2015.	Maturity		13,690,000	13,690,000	14,040,284	13,731,964		(41,964)		(41,964)		13,690,000			0	342,250	04/01/2015.
419780 S8 5	Hawaii St GO Ref Ser DG	..	07/01/2015.	Maturity		4,695,000	4,695,000	4,996,372	4,717,087		(22,087)		(22,087)		4,695,000			0	234,750	07/01/2015.
419787 FA 9	Hawaii St GO Ser DQ 5.000% 06/01/20	..	11/12/2015.	Tax Free Exchange		4,781,539	4,610,000	4,837,817	4,819,801		(38,262)		(38,262)		4,781,539			0	218,335	06/01/2020.
452152 NT 4	Illinois St GO Unref Ser A	..	10/01/2015.	Maturity		1,300,000	1,300,000	1,311,633	1,300,000				0		1,300,000			0	68,250	10/01/2015.
57582P EH 9	Massachusetts St GO Ser B	..	11/01/2015.	Maturity		12,135,000	12,135,000	12,549,566	12,237,051		(102,051)		(102,051)		12,135,000			0	606,750	11/01/2015.
649787 P4 4	New York St GO Ref Ser C	..	04/20/2015.	Call 100.0000		6,850,000	6,850,000	7,220,722	6,864,373		(14,373)		(14,373)		6,850,000			0	176,007	04/15/2017.
677520 HV 3	Ohio St GO Common SCHS Ser A	..	03/15/2015.	Call 100.0000		335,000	335,000	372,031	336,163		(1,163)		(1,163)		335,000			0	8,375	09/15/2018.
68607L 7Q 4	Oregon St GO Alt Energy Proj Ser A	..	04/01/2015.	Call 100.0000		655,000	655,000	652,485	654,597		403		403		655,000			0	18,013	04/01/2016.
68608K ZN 1	Oregon St GO St Brd Ed Ser B	..	08/01/2015.	Maturity		4,440,000	4,440,000	4,440,000	4,440,000				0		4,440,000			0	136,308	08/01/2015.
745145 UZ 3	Puerto Rico Comwlth GO Ref Pub Impt	..	03/19/2015.	NW Life C&S Fixed Inc		258,725	250,000	263,628	253,189		(442)		(442)		252,747		5,978	5,978	9,854	07/01/2016.
882720 MD 4	Texas St GO Wtr Finl Assistance	..	03/02/2015.	Call 100.0000		810,000	810,000	810,000	810,000				0		810,000			0	26,111	08/01/2015.
93974A 7W 8	Washington St GO Ser D	..	01/01/2015.	Call 100.0000		4,000,000	4,000,000	4,076,577	4,000,000				0		4,000,000			0	100,000	01/01/2026.
93974B ZS 4	Washington St GO Ref Ser C	..	07/01/2015.	Maturity		12,000,000	12,000,000	12,333,361	12,068,502		(68,502)		(68,502)		12,000,000			0	600,000	07/01/2015.
93974D AE 8	Washington St GO Var Purp Preref Ser R-2	..	07/01/2015.	Call 100.0000		6,105,000	6,105,000	6,199,082	6,125,578		(20,578)		(20,578)		6,105,000			0	305,250	07/01/2018.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
93974D AH 1	Washington St GO Var Purp Unref Ser R-20	..	11/09/2015.	Call 100.0000		7,895,000	7,895,000	7,995,310	7,916,980		(21,980)		(21,980)		7,895,000			0	535,106	07/01/2018.
956553 UR 0	West Virginia St GO Ref Infrastructure	..	03/05/2015.	Tax Free Exchange		8,218,589	8,020,000	8,487,619	8,238,803		(20,214)		(20,214)		8,218,589			0	138,122	11/01/2020.
97705L GC 5	Wisconsin St GO Ref Ser 1	..	05/01/2015.	Call 100.0000		1,000,000	1,000,000	1,008,910	1,000,485		(485)		(485)		1,000,000			0	25,000	05/01/2021.
97705L N7 8	Wisconsin St GO Ser A Preref	..	05/01/2015.	Call 100.0000		2,505,000	2,505,000	2,574,659	2,512,087		(7,087)		(7,087)		2,505,000			0	62,625	05/01/2018.
97705L P4 3	Wisconsin St GO Ser A Unref	..	05/01/2015.	Call 100.0000		8,405,000	8,405,000	8,525,936	8,417,385		(12,385)		(12,385)		8,405,000			0	210,125	05/01/2018.
1799999. Total - Bonds - U.S. States, Territories & Possessions						128,477,503	128,020,000	132,188,468	128,898,537	0	(427,012)	0	(427,012)	0	128,471,525	0	5,978	5,978	4,583,856	XXX
Bonds - U.S. Political Subdivisions of States																				
041826 UD 8	Arlington TX ISD GO Ref	..	02/15/2015.	Call 100.0000		7,425,000	7,425,000	7,920,025	7,432,828		(7,828)		(7,828)		7,425,000			0	185,625	02/15/2016.
213185 AL 5	Cook Cnty IL GO Ref 5.000% 11/15/15	..	11/15/2015.	Maturity		5,000,000	5,000,000	5,315,000	5,038,389		(38,389)		(38,389)		5,000,000			0	250,000	11/15/2015.
289365 GT 9	Elmbrook WI Sch Dist GO Sch Bldg & Impt	..	06/25/2015.	Tax Free Exchange		2,260,642	2,275,000	2,255,458	2,260,204		439		439		2,260,642			0	75,075	04/01/2027.
30382A BV 3	Fairfax Cnty VA GO Preref Pub Impt Ser A	..	10/01/2015.	Call 100.0000		1,720,000	1,720,000	1,743,973	1,731,204		(11,204)		(11,204)		1,720,000			0	86,000	10/01/2016.
30382A BW 1	Fairfax Cnty VA GO Unref Pub Impt Ser A	..	10/01/2015.	Call 100.0000		3,280,000	3,280,000	3,333,962	3,305,188		(25,188)		(25,188)		3,280,000			0	164,000	10/01/2016.
366119 PW 9	Garland TX GO Ref Ser A	..	02/17/2015.	Call 100.0000		4,405,000	4,405,000	4,829,598	4,411,332		(6,332)		(6,332)		4,405,000			0	116,916	02/15/2016.
388640 V9 2	Grapevine-Colleyville TX GO ISD Preref	..	08/15/2015.	Call 100.0000		1,385,000	1,385,000	1,417,622	1,394,340		(9,340)		(9,340)		1,385,000			0	69,250	08/15/2017.
388640 W7 5	Grapevine-Colleyville TX GO ISD Unref	..	08/15/2015.	Call 100.0000		4,590,000	4,590,000	4,680,233	4,621,088		(31,088)		(31,088)		4,590,000			0	229,500	08/15/2017.
442565 XX 0	Howard Cnty MD GO Cons Pub Impt	..	02/15/2015.	Maturity		1,500,000	1,500,000	1,510,242	1,502,320		(2,320)		(2,320)		1,500,000			0	37,500	02/15/2015.
49474E XK 4	King Cnty WA GO Swr 5.000% 01/01/20	..	01/01/2015.	Call 100.0000		7,230,000	7,230,000	7,754,681	7,230,000				0		7,230,000			0	180,750	01/01/2020.
495098 RX 5	King Cnty WA Sch Dist GO No 405 Bellevue	..	12/01/2015.	Maturity		3,415,000	3,415,000	3,762,237	3,451,173		(36,173)		(36,173)		3,415,000			0	170,750	12/01/2015.
579100 QM 3	McAllen TX ISD GO Ref 5.000% 02/15/22	..	02/15/2015.	Call 100.0000		2,000,000	2,000,000	2,113,000	2,001,748		(1,748)		(1,748)		2,000,000			0	50,000	02/15/2022.
64966F SQ 8	New York NY City GO Ser G	..	04/10/2015.	Tax Free Exchange		12,843,498	12,775,000	13,458,335	12,865,997		(22,499)		(22,499)		12,843,498			0	441,802	08/01/2017.
64966K BT 9	New York NY GO Preref Ser M	..	04/01/2015.	Call 100.0000		6,860,000	6,860,000	6,979,585	6,873,582		(13,582)		(13,582)		6,860,000			0	171,500	04/01/2019.
64966K BY 8	New York NY GO Unref Ser M	..	04/30/2015.	Call 100.0000		2,135,000	2,135,000	2,171,184	2,138,879		(3,879)		(3,879)		2,135,000			0	61,974	04/01/2019.
64966K E8 2	New York NY GO Preref Sub Ser F-1	..	09/01/2015.	Call 100.0000		7,370,000	7,370,000	7,494,037	7,412,057		(42,057)		(42,057)		7,370,000			0	368,500	09/01/2018.
64966K F4 0	New York NY GO Preref Sub Ser F-1	..	09/01/2015.	Call 100.0000		7,370,000	7,370,000	7,478,504	7,404,383		(34,383)		(34,383)		7,370,000			0	368,500	09/01/2024.
64966K F8 1	New York NY GO Unref Sub Ser F-1	..	09/14/2015.	Call 100.0000		130,000	130,000	132,285	130,723		(723)		(723)		130,000			0	6,735	09/01/2018.
64966K G4 9	New York NY GO Unref Sub Ser F-1	..	09/14/2015.	Call 100.0000		130,000	130,000	128,793	128,927		1,073		1,073		130,000			0	6,735	09/01/2024.
64966K WH 2	New York NY GO Preref Sub Ser E-1	..	08/01/2015.	Call 100.0000		6,610,000	6,610,000	6,696,960	6,632,789		(22,789)		(22,789)		6,610,000			0	330,500	08/01/2021.
64966K WL 3	New York NY GO Unref Sub Ser E-1	..	09/14/2015.	Call 100.0000		40,000	40,000	40,211	40,056		(56)		(56)		40,000			0	2,239	08/01/2021.
64966L HU 8	New York NY City GO Unref Ser J-Subser J	..	04/20/2015.	Tax Free Exchange		2,177,397	2,165,000	2,190,381	2,180,627		(3,230)		(3,230)		2,177,397			0	41,797	06/01/2018.
696497 TP 1	Palm Beach Cnty FL GO Land Acq	..	06/01/2015.	Maturity		3,000,000	3,000,000	3,075,698	3,005,784		(5,784)		(5,784)		3,000,000			0	87,120	06/01/2015.
713176 F6 7	Peoria IL GO Ref Ser B	..	07/01/2015.	Call 100.0000		2,025,000	2,025,000	2,219,785	2,036,517		(11,517)		(11,517)		2,025,000			0	101,250	01/01/2017.
724394 HD 6	Pitkin Cnty CO Sch Dist GO Ref	..	12/01/2015.	Maturity		1,030,000	1,030,000	1,080,975	1,036,129		(6,129)		(6,129)		1,030,000			0	46,350	12/01/2015.
796237 UE 3	San Antonio TX GO Prerefunded-Ref-Gen Im	..	02/01/2015.	Call 100.0000		1,260,000	1,260,000	1,338,818	1,261,490		(1,490)		(1,490)		1,260,000			0	33,075	02/01/2017.
796237 UK 9	San Antonio TX GO Unrefunded Bal-Ref-Gen	..	02/01/2015.	Call 100.0000		2,740,000	2,740,000	2,911,399	2,743,241		(3,241)		(3,241)		2,740,000			0	71,925	02/01/2017.
812626 N8 8	Seattle WA GO Ref & Impt Ltd Tax Preref	..	08/01/2015.	Call 100.0000		1,625,000	1,625,000	1,674,915	1,634,726		(9,726)		(9,726)		1,625,000			0	81,250	08/01/2017.
812626 Q2 8	Seattle WA GO Ref & Impt Ltd Tax Unref	..	08/01/2015.	Call 100.0000		4,185,000	4,185,000	4,288,060	4,205,141		(20,141)		(20,141)		4,185,000			0	209,250	08/01/2017.
821686 A8 5	Shelby Cnty TN GO Unrefunded-Ref-Ser A	..	04/01/2015.	Call 100.0000		12,705,000	12,705,000	13,037,425	12,754,619		(49,619)		(49,619)		12,705,000			0	317,625	04/01/2017.
821686 ZK 1	Shelby Cnty TN GO Prerefunded-Ref-Ser A	..	04/01/2015.	Call 100.0000		55,000	55,000	57,815	55,214		(214)		(214)		55,000			0	1,375	04/01/2017.
952030 WU 4	West Chester PA GO Sch Dist Ser A	..	11/15/2015.	Redemption 100.0000		14,500,000	14,500,000	14,761,391	14,586,065		(86,065)		(86,065)		14,500,000			0	652,500	05/15/2027.
2499999. Total - Bonds - U.S. Political Subdivisions of States						133,001,537	132,935,000	137,852,587	133,506,760	0	(505,222)	0	(505,222)	0	133,001,537	0	0	0	5,017,368	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
006116 AW 7	Adams Cnty PA Indl Dev AuthRev Gettysbur	..	08/15/2015.	Maturity		1,170,000	1,170,000	1,198,230	1,186,949		(16,949)		(16,949)		1,170,000			0	58,500	08/15/2015.
040580 FD 9	Arizona Sch Facs Brd St Rev Ref St Sch	..	07/01/2015.	Call 100.0000		10,000,000	10,000,000	10,883,700	10,053,397		(53,397)		(53,397)		10,000,000			0	500,000	07/01/2016.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
118683 AK 7	Bucks Cnty PA W & S Auth Rev Swr Sys	..	06/11/2015.	Tax Free Exchange		1,517,455	1,500,000	1,646,175	1,525,177		(7,722)		(7,722)		1,517,455			0	39,583	06/01/2016.
167592 XR 0	Chicago IL O'Hare Int Arpt Rev Ref AMT G	..	01/01/2015.	Maturity		11,240,000	11,240,000	12,175,056	11,240,000				0		11,240,000			0	309,100	01/01/2015.
26349N BF 0	Du Page Cnty IL Trans Rev Ref	..	01/01/2015.	Maturity		4,380,000	4,380,000	4,688,308	4,380,000				0		4,380,000			0	114,975	01/01/2015.
29270C PB 5	Energy NW WA Elec Rev Ref Proj 1 Ser A	..	07/01/2015.	Maturity		6,000,000	6,000,000	6,311,580	6,022,719		(22,719)		(22,719)		6,000,000			0	300,000	07/01/2015.
3128F2 EB 7	FHLMC Gold PC Pool #D62830	..	12/01/2015.	Paydown		1,701	1,701	1,657	1,669		33		33		1,701			0	65	08/15/2025.
3128F2 FX 8	FHLMC Gold PC Pool #D62882	..	12/01/2015.	Paydown		3,519	3,519	3,428	3,451		69		69		3,519			0	135	08/15/2025.
3128NE A5 9	FHLMC Pool #1A0028 2.915% 10/25/35	..	12/01/2015.	Paydown		20,963	20,963	21,162	21,156		(194)		(194)		20,963			0	326	10/25/2035.
312903 HR 1	FHLMC REMIC Ser 113-C 8.500% 05/15/21	..	12/15/2015.	Paydown		31,744	31,744	32,160	31,874		(130)		(130)		31,744			0	1,358	05/15/2021.
312905 E4 0	FHLMC REMIC Ser 1085 Cl G	..	12/01/2015.	Paydown		13,714	13,714	13,635	13,641		72		72		13,714			0	605	05/15/2021.
312905 YJ 5	FHLMC REMIC Ser 1077-E	..	12/01/2015.	Paydown		26,390	26,390	27,845	27,355		(965)		(965)		26,390			0	1,411	05/15/2021.
312906 E5 5	FHLMC REMIC Ser 1116-XA	..	12/01/2015.	Paydown		17,458	17,458	16,801	17,222		236		236		17,458			0	802	08/15/2021.
312913 ZE 9	FHLMC REMIC Ser 1437-HD	..	12/01/2015.	Paydown		26,378	26,378	27,058	26,734		(356)		(356)		26,378			0	882	12/15/2022.
312915 UF 6	FHLMC REMIC Ser 1504 Z	..	12/01/2015.	Paydown		222,719	222,719	229,097	226,030		(3,312)		(3,312)		222,719			0	8,347	05/15/2023.
31292G PB 6	FHLMC Gold PC Pool #C00418	..	12/01/2015.	Paydown		1,901	1,901	1,851	1,860		41		41		1,901			0	69	08/15/2025.
3132GK ZN 9	FHLMC Pool #Q04649 3.500% 11/15/41	..	12/01/2015.	Paydown		9,266,260	9,266,260	9,631,059	9,622,965		(356,705)		(356,705)		9,266,260			0	166,700	11/15/2041.
3132GL XT 6	FGLMC Pool #Q05490 3.500% 01/15/42	..	12/01/2015.	Paydown		4,004,414	4,004,414	4,161,477	4,157,343		(152,929)		(152,929)		4,004,414			0	80,610	01/15/2042.
3132GR AS 0	FGLMC Pool #Q06017 3.500% 02/15/42	..	12/01/2015.	Paydown		3,889,497	3,889,497	4,042,362	4,038,542		(149,045)		(149,045)		3,889,497			0	78,582	02/15/2042.
3132GT GV 3	FHLMC Pool #Q08012 3.500% 04/15/42	..	12/01/2015.	Paydown		3,848,393	3,848,393	3,999,051	3,994,429		(146,036)		(146,036)		3,848,393			0	76,781	04/15/2042.
31331N ST 2	Federal Farm Credit Bk MT Nt	..	09/08/2015.	Maturity		100,000	100,000	104,890	100,359		(359)		(359)		100,000			0	6,900	09/08/2015.
31335G EC 5	FHLMC Gold PC Pool #C80131	..	12/01/2015.	Paydown		20,471	20,471	20,000	20,132		339		339		20,471			0	579	03/15/2024.
31339D KD 9	FHLMC REMIC Ser 2415 CE	..	12/01/2015.	Paydown		326,365	326,365	336,971	327,475		(1,110)		(1,110)		326,365			0	9,222	02/15/2017.
3133T3 KF 4	FHLMC REMIC Ser 1628-KZ	..	12/01/2015.	Paydown		97,959	97,959	102,915	100,040		(2,081)		(2,081)		97,959			0	3,162	12/15/2023.
3133T3 Q2 7	FHLMC REMIC Ser 1674-Z	..	12/01/2015.	Paydown		195,355	195,355	202,116	198,664		(3,309)		(3,309)		195,355			0	7,383	02/15/2024.
3133T3 X8 6	FHLMC REMIC Ser 1683 Z	..	12/01/2015.	Paydown		406,283	406,283	408,833	406,807		(523)		(523)		406,283			0	12,410	02/15/2024.
3133T6 M4 0	FHLMC REMIC Ser 1837-Z	..	12/01/2015.	Paydown		114,547	114,547	118,090	116,433		(1,887)		(1,887)		114,547			0	4,127	04/15/2026.
3133TA CQ 3	FHLMC REMIC Ser 1967-BA	..	12/01/2015.	Paydown		22,280	22,280	22,995	22,582		(303)		(303)		22,280			0	873	06/17/2027.
3133TC 6P 8	FHLMC Structured Ser 2008 M	..	12/01/2015.	Paydown		176,843	176,843	183,616	180,931		(4,088)		(4,088)		176,843			0	6,630	11/20/2027.
3133TH RV 1	FHLMC REMIC Ser 2120 Cl PC	..	12/01/2015.	Paydown		896,313	896,313	893,643	893,770		2,543		2,543		896,313			0	28,311	01/15/2019.
31340Y GR 4	FHLMC REMIC Ser 22-C 9.500% 04/15/20	..	12/15/2015.	Paydown		13,187	13,187	13,665	13,214		(27)		(27)		13,187			0	710	04/15/2020.
31342A P4 5	FHLMC Pool #780443 2.219% 03/25/33	..	12/01/2015.	Paydown		258,194	258,194	257,932	257,825		369		369		258,194			0	3,450	03/25/2033.
31356B CJ 7	FHLMC Gold PC Pool #D49973	..	12/01/2015.	Paydown		22,019	22,019	19,707	20,374		1,645		1,645		22,019			0	905	03/15/2024.
31358E MW 9	FNMA REMIC Ser 1990-64Z	..	12/01/2015.	Paydown		44,125	44,125	49,528	46,585		(2,459)		(2,459)		44,125			0	2,181	06/25/2020.
31358E RK 0	FNMA REMIC Ser 1990-72B	..	12/01/2015.	Paydown		25,735	25,735	25,128	25,448		287		287		25,735			0	1,255	07/25/2020.
31358E XG 2	FNMA REMIC Ser 1990-83A	..	12/01/2015.	Paydown		26,779	26,779	26,695	26,634		145		145		26,779			0	1,174	07/25/2020.
31358G PP 6	FNMA REMIC Ser 1991-39J	..	12/01/2015.	Paydown		10,457	10,457	11,254	10,747		(290)		(290)		10,457			0	500	05/25/2021.
31358G X4 4	FNMA REMIC Ser 1991-56G	..	12/01/2015.	Paydown		7,828	7,828	7,688	7,753		75		75		7,828			0	363	06/25/2021.
31358H GT 6	FNMA REMIC Ser 1991-73A	..	12/01/2015.	Paydown		3,398	3,398	3,264	3,349		49		49		3,398			0	144	07/25/2021.
31358H XU 4	FNMA REMIC Ser 1991-92Z	..	12/01/2015.	Paydown		51,460	51,460	53,616	52,043		(582)		(582)		51,460			0	1,754	07/25/2021.
31358M P4 0	FNMA REMIC Ser 1992-71X	..	12/01/2015.	Paydown		36,964	36,964	38,456	37,417		(452)		(452)		36,964			0	1,647	05/25/2022.
31358M WZ 3	FNMA REMIC Ser 1992-49 Cl L	..	12/01/2015.	Paydown		49,465	49,465	48,624	48,685		780		780		49,465			0	1,465	04/25/2022.
31358N 5B 4	FNMA REMIC Ser 1992-124 PZ	..	12/01/2015.	Paydown		44,656	44,656	45,944	45,179		(523)		(523)		44,656			0	1,531	07/25/2022.
31359B DN 4	FNMA REMIC Ser 1993-115G	..	12/01/2015.	Paydown		9,809	9,809	9,666	9,713		96		96		9,809			0	287	07/25/2023.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31359B ZK 6	FNMA REMIC Ser 1993-119GA	..	12/01/2015.	Paydown		115,826	115,826	114,305	115,022		803		803		115,826			0	4,010	07/25/2023.
31359F DE 5	FNMA REMIC Ser 1993-202M	..	09/01/2015.	Paydown		471,833	471,833	470,353	469,763		2,070		2,070		471,833			0	11,548	11/25/2023.
31359K 2K 2	FNMA REMIC Ser 1996-M7 Cl Z	..	12/01/2015.	Paydown		2,682	2,682	2,602	2,617		65		65		2,682			0	98	05/17/2036.
31359P DJ 2	FNMA ACES Ser 1997-M2 Cl Z	..	12/01/2015.	Paydown		44,253	44,253	47,531	46,905		(2,651)		(2,651)		44,253			0	1,728	01/17/2037.
31359Q LQ 5	FNMA REMIC Ser 1997-63 ZA	..	12/01/2015.	Paydown		325,629	325,629	319,213	321,373		4,256		4,256		325,629			0	11,336	09/18/2027.
31359V BH 5	FNMA REMIC Ser 1998-73 Cl MZ	..	12/01/2015.	Paydown		330,471	330,471	338,824	335,296		(4,826)		(4,826)		330,471			0	15,356	10/17/2038.
313602 3E 2	FNMA REMIC Ser 1989-67D	..	12/01/2015.	Paydown		22,694	22,694	22,619	22,571		123		123		22,694			0	1,176	10/25/2019.
313602 W4 2	FNMA REMIC Ser 1989-62G	..	12/01/2015.	Paydown		19,343	19,343	18,611	19,089		254		254		19,343			0	808	10/25/2019.
313603 2H 4	FNMA REMIC Ser 1990-35E	..	12/01/2015.	Paydown		6,886	6,886	6,880	6,851		35		35		6,886			0	350	04/25/2020.
313603 5J 7	FNMA REMIC Ser 1990-41D	..	12/01/2015.	Paydown		146,174	146,174	159,507	151,764		(5,590)		(5,590)		146,174			0	7,098	04/25/2020.
313603 GW 6	FNMA REMIC Ser 1989-86E	..	12/01/2015.	Paydown		6,206	6,206	6,014	6,131		74		74		6,206			0	319	11/25/2019.
313603 JJ 2	FNMA REMIC Ser 1989-90E	..	12/01/2015.	Paydown		13,848	13,848	13,747	13,778		70		70		13,848			0	635	12/25/2019.
313603 QH 8	FNMA REMIC Ser 1990-1D	..	12/01/2015.	Paydown		3,007	3,007	2,958	2,982		25		25		3,007			0	155	01/25/2020.
313603 TW 2	FNMA REMIC Ser 1990-4Z	..	12/01/2015.	Paydown		107,151	107,151	117,824	109,983		(2,832)		(2,832)		107,151			0	5,218	01/25/2020.
31373U ZC 4	FNMA Pool #304139 9.000% 01/25/25	..	12/01/2015.	Paydown		528	528	554	547		(19)		(19)		528			0	26	01/25/2025.
31377H VB 5	FNMA DUS Pool #377810 7.500% 05/25/27	..	12/01/2015.	Paydown		101	101	99	100		2		2		101			0	4	05/25/2027.
31377M AP 6	FNMA DUS Pool #380814 6.030% 12/25/19	..	12/01/2015.	Paydown		202,907	202,907	217,776	207,390		(4,484)		(4,484)		202,907			0	6,694	12/25/2019.
31377T BE 5	FNMA DUS Pool #386237 4.950% 06/25/19	..	12/01/2015.	Paydown		32,583	32,583	33,998	32,936		(353)		(353)		32,583			0	882	06/25/2019.
3137A3 HS 1	FHLMC REMIC Ser 3751 Cl MC	..	12/01/2015.	Paydown		2,360,618	2,360,618	2,364,869	2,360,571		48		48		2,360,618			0	60,221	07/15/2037.
3138MC 3U 6	FNMA Pool #AP8910 3.500% 10/25/42	..	12/01/2015.	Paydown		1,655,020	1,655,020	1,671,570	1,671,052		(16,033)		(16,033)		1,655,020			0	29,810	10/25/2042.
3138W9 GP 9	FNMA Pool #AS0205 3.000% 08/25/43	..	12/01/2015.	Paydown		236,571	236,571	224,336	224,669		11,902		11,902		236,571			0	4,392	08/25/2043.
3138W9 KQ 2	FNMA Pool #AS0302 3.000% 08/25/43	..	12/01/2015.	Paydown		1,146,731	1,146,731	1,087,424	1,089,145		57,586		57,586		1,146,731			0	19,043	08/25/2043.
3138W9 LM 0	FNMA Pool #AS0331 3.000% 08/25/43	..	12/01/2015.	Paydown		299,275	299,275	283,797	284,242		15,033		15,033		299,275			0	4,960	08/25/2043.
3138WW BR 9	FNMA Pool #AT8147 3.000% 07/25/43	..	12/01/2015.	Paydown		1,714,499	1,714,499	1,660,653	1,662,445		52,054		52,054		1,714,499			0	20,731	07/25/2043.
3138X0 Y2 8	FNMA Pool #AU1628 3.000% 07/25/43	..	12/01/2015.	Paydown		591,380	591,380	560,795	561,667		29,713		29,713		591,380			0	10,454	07/25/2043.
3138X0 Y5 1	FNMA Pool #AU1631 3.000% 07/25/43	..	12/01/2015.	Paydown		462,359	462,359	447,838	448,266		14,092		14,092		462,359			0	7,761	07/25/2043.
3138X0 Y6 9	FNMA Pool #AU1632 3.000% 07/25/43	..	12/01/2015.	Paydown		2,448,490	2,448,490	2,338,568	2,341,687		106,803		106,803		2,448,490			0	39,821	07/25/2043.
3138X2 VU 5	FNMA Pool #AU3326 3.500% 07/25/43	..	12/01/2015.	Paydown		566,027	566,027	571,687	571,414		(5,387)		(5,387)		566,027			0	13,144	07/25/2043.
3138X3 CJ 9	FNMA Pool #AU3672 3.500% 07/25/43	..	12/01/2015.	Paydown		56,185	56,185	56,747	56,719		(534)		(534)		56,185			0	1,446	07/25/2043.
3138X3 EJ 7	FNMA Pool #AU3736 3.000% 08/25/43	..	12/01/2015.	Paydown		1,885,634	1,885,634	1,826,413	1,828,165		57,469		57,469		1,885,634			0	32,017	08/25/2043.
313920 XA 3	FNMA REMIC Ser 2001-47 ZK	..	12/01/2015.	Paydown		55,180	55,180	57,048	56,119		(939)		(939)		55,180			0	2,020	09/25/2031.
313920 XZ 8	FNMA REMIC Ser 2001-W2 Cl AF6	..	12/01/2015.	Paydown		40,844	40,844	40,601	41,029		(186)		(186)		40,844			0	1,610	10/25/2031.
31392E 6A 3	FNMA REMIC Ser 2002-67 Cl AN	..	12/01/2015.	Paydown		607,112	607,112	605,892	605,486		1,626		1,626		607,112			0	15,614	11/25/2017.
31392E FL 9	FNMA REMIC Ser 2002-55 Cl GC	..	12/01/2015.	Paydown		197,805	197,805	204,295	198,572		(767)		(767)		197,805			0	5,564	09/25/2017.
31392E SX 9	FNMA REMIC Ser 2002-59 Cl B	..	12/01/2015.	Paydown		62,566	62,566	65,049	63,196		(629)		(629)		62,566			0	1,766	09/25/2017.
31392R YX 3	FHLMC REMIC Ser 2489 Cl PE	..	12/01/2015.	Paydown		286,548	286,548	285,015	285,262		1,286		1,286		286,548			0	8,779	08/15/2032.
31392T WT 0	FHLMC REMIC Ser 2478 JF	..	12/01/2015.	Paydown		96,952	96,952	100,981	98,209		(1,258)		(1,258)		96,952			0	3,020	08/15/2022.
31392U KL 7	FHLMC REMIC Ser 2504 N	..	12/01/2015.	Paydown		109,868	109,868	112,254	110,191		(324)		(324)		109,868			0	3,192	09/15/2017.
31392U MQ 4	FHLMC REMIC Ser 2503 BH	..	12/01/2015.	Paydown		301,219	301,219	311,068	302,371		(1,152)		(1,152)		301,219			0	8,757	09/15/2017.
31392U RH 9	FHLMC REMIC Ser 2501 AN	..	12/01/2015.	Paydown		386,533	386,533	397,675	388,037		(1,504)		(1,504)		386,533			0	10,732	09/15/2017.
31393A 2V 8	FNMA REMIC Ser 2003-38 Cl MP	..	12/01/2015.	Paydown		617,566	617,566	631,461	619,828		(2,262)		(2,262)		617,566			0	17,412	05/25/2023.
31393B T4 7	FNMA REMIC Tr Ser 2003-W6 1A41	..	12/01/2015.	Paydown		295,178	295,178	297,484	295,967		(789)		(789)		295,178			0	8,580	10/25/2042.
31393E BH 1	FNMA REMIC Ser 2003-74 Cl VB	..	07/01/2015.	Paydown		1,982,292	1,982,292	1,942,646	1,974,276		8,017		8,017		1,982,292			0	33,072	07/25/2021.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31394W CK 2	FHLMC REMIC Ser 2773 Cl CD	..	12/01/2015.	Paydown		216,869	216,869	196,507	206,898		9,972		9,972		216,869			0	5,047	04/15/2024.
31395A KJ 3	FHLMC REMIC Ser 2810 Cl PD	..	03/01/2015.	Paydown		252,801	252,801	252,708	252,236		564		564		252,801			0	2,192	06/15/2033.
31395D 5V 7	FNMA REMIC Ser 2006-46 Cl PG	..	12/01/2015.	Paydown		2,179,447	2,179,447	2,118,941	2,164,373		3,173		3,173		2,167,546		11,901	11,901	60,904	02/25/2035.
31395G C3 4	FHLMC REMIC Ser 2852 Cl NY	..	12/01/2015.	Paydown		7,599,557	7,599,557	7,479,733	7,537,855		61,701		61,701		7,599,557			0	198,470	09/15/2033.
31395T 6G 4	FHLMC REMIC Ser 2956 Cl WE	..	04/01/2015.	Paydown		447,770	447,770	445,464	446,484		1,286		1,286		447,770			0	5,312	01/15/2034.
31396A RE 6	FHLMC REMIC Ser 3037 Cl ND	..	09/01/2015.	Paydown		967,619	967,619	933,590	963,285		4,335		4,335		967,619			0	18,527	01/15/2034.
31396J NC 5	FHLMC REMIC Ser 3131 Cl MD	..	12/01/2015.	Paydown		2,992,549	2,992,549	2,968,314	2,978,205		14,344		14,344		2,992,549			0	98,079	01/15/2035.
31403A WY 7	FNMA Pool #743263 3.500% 10/25/18	..	12/01/2015.	Paydown		74,909	74,909	69,853	72,755		2,154		2,154		74,909			0	1,398	10/25/2018.
31408G KD 8	FNMA Pool #850892 5.000% 10/01/35	..	12/01/2015.	Paydown		14,907	14,907	14,907	14,907				0		14,907			0	406	10/01/2035.
31408J BM 2	FNMA Pool #852444 5.000% 10/01/35	..	12/01/2015.	Paydown		22,320	22,320	22,320	22,320				0		22,320			0	607	10/01/2035.
31409Y L6 2	FNMA Pool #882449 5.000% 01/25/36	..	12/01/2015.	Paydown		235,031	235,031	235,031	235,031				0		235,031			0	8,969	01/25/2036.
31412W TB 2	FNMA Pool #937146 6.500% 05/25/37	..	12/01/2015.	Paydown		103,635	103,635	105,578	105,510		1,875		1,875		103,635			0	1,738	05/25/2037.
31413H G3 6	FNMA Pool #945818 6.000% 07/25/37	..	12/01/2015.	Paydown		308,017	308,017	309,076	308,979		962		962		308,017			0	10,419	07/25/2037.
31417G ZX 7	FNMA Pool #AB9757 3.500% 06/25/43	..	12/01/2015.	Paydown		19,891,422	19,891,422	20,090,336	20,083,247		191,825		191,825		19,891,422			0	338,415	06/25/2043.
34073N 5X 4	Florida Hsng Fin Corp Rev LBASS AMT SF H	..	07/01/2015.	Call 100.0000		140,000	140,000	140,000	140,000				0		140,000			0	4,633	07/01/2023.
34160W KG 8	Florida St Dept Env Protn Rev Preservati	..	07/01/2015.	Call 101.0000		6,054,950	5,995,000	6,419,926	6,065,724		10,774		10,774		6,054,950			0	299,750	07/01/2021.
34160W KH 6	Florida St Dept Env Protn Rev Preservati	..	07/01/2015.	Call 101.0000		6,357,950	6,295,000	6,729,859	6,367,439		9,489		9,489		6,357,950			0	314,750	07/01/2022.
34160W LD 4	Florida St Dept Env Protn Rev Preservati	..	07/01/2015.	Call 101.0000		4,343,000	4,300,000	4,629,122	4,357,062		14,062		14,062		4,343,000			0	215,000	07/01/2018.
34160W LF 9	Florida St Dept Env Protn Rev Preservati	..	07/01/2015.	Call 101.0000		8,706,200	8,620,000	9,193,402	8,718,220		12,020		12,020		8,706,200			0	431,000	07/01/2020.
34160W MN 1	Florida St Dept Env Protn Rev Preservati	..	07/01/2015.	Call 101.0000		7,468,950	7,395,000	7,832,045	7,472,882		3,932		3,932		7,468,950			0	369,750	07/01/2018.
349515 DT 0	Fort Worth TX Wtr & Swr Rev Ref Ser A	..	09/25/2015.	Call 100.0000		4,490,000	4,490,000	4,881,169	4,495,812		5,812		5,812		4,490,000			0	249,444	02/15/2016.
362848 NE 9	Gainesville FL Utils Sys Rev Txble Ser B	..	10/01/2015.	Maturity		945,000	945,000	945,000	945,000				0		945,000			0	48,573	10/01/2015.
389532 HD 7	Grays Hrbr Cnty WA Pub UtilRev Unref Ref	..	06/16/2015.	Tax Free Exchange		1,422,582	1,400,000	1,441,972	1,429,050		6,468		6,468		1,422,582			0	67,083	07/01/2017.
403720 DF 9	Gwinnett Cnty GA Dev Auth Rev Ref Civic	..	09/01/2015.	Maturity		1,155,000	1,155,000	1,278,481	1,172,810		17,810		17,810		1,155,000			0	46,200	09/01/2015.
40785E MU 7	Hamilton SE IN Con Sch Bld Rev Ref Ser A	..	01/10/2015.	Call 100.0000		2,740,000	2,740,000	2,993,368	2,755,915		15,915		15,915		2,740,000			0	68,500	07/10/2015.
40785E MU 7	Hamilton SE IN Con Sch Bld Rev Ref Ser A	..	07/10/2015.	Maturity		2,810,000	2,810,000	3,069,841	2,826,322		16,322		16,322		2,810,000			0	140,500	07/10/2015.
422341 AU 1	Heartland SD Cons Pwr El Rev Ser 1977	..	01/01/2015.	Call 100.0000		70,000	70,000	50,520	68,224		1,776		1,776		70,000			0	2,231	01/01/2016.
442368 EJ 1	Houston TX Cmnty College Rev Sys Ref Sr	..	04/15/2015.	Call 100.0000		5,510,000	5,510,000	6,006,176	5,527,120		17,120		17,120		5,510,000			0	144,638	04/15/2016.
452226 Q8 9	Illinois St Sales Tax Rev Second Ser	..	06/15/2015.	Maturity		2,900,000	2,900,000	3,308,755	2,921,801		21,801		21,801		2,900,000			0	79,750	06/15/2015.
452252 AW 9	Illinois St Toll Hwy Auth Rev Sr Priorit	..	07/01/2015.	Call 100.0000		15,000,000	15,000,000	16,392,700	15,083,160		83,160		83,160		15,000,000			0	750,000	01/01/2019.
452252 AY 5	Illinois St Toll Hwy Auth Rev Sr Priorit	..	07/01/2015.	Call 100.0000		20,000,000	20,000,000	21,427,350	20,088,094		88,094		88,094		20,000,000			0	1,000,000	01/01/2021.
452252 AZ 2	Illinois St Toll Hwy Auth Rev Sr Priorit	..	07/01/2015.	Call 100.0000		6,000,000	6,000,000	6,271,440	6,018,198		18,198		18,198		6,000,000			0	300,000	01/01/2022.
454806 AU 4	Indiana St Hsg & Cmnty Dev Rev LBASS AMT	..	07/01/2015.	Call 100.0000		575,000	575,000	575,000	575,000				0		575,000			0	17,760	07/01/2021.
462590 JJ 0	Iowa Student Ln Liq Corp Rev LBASS AMT S	..	12/01/2015.	Call 100.0000		580,000	580,000	580,000	580,000				0		580,000			0	22,128	12/01/2023.
462590 JK 7	Iowa Student Ln Liq Corp Rev LBASS AMT S	..	12/01/2015.	Call 100.0000		245,000	245,000	245,000	245,000				0		245,000			0	9,450	12/01/2024.
54627A DA 2	Louisiana Hsg Fin Agy Mtg Rev LBASS AMT	..	12/01/2015.	Call 100.0000		100,000	100,000	100,138	100,108		108		108		100,000			0	1,888	06/01/2029.
54659R BF 7	LouisvilleJeffersn Cnty KY Rev Ref Ser A	..	11/15/2015.	Maturity		13,000,000	13,000,000	14,385,427	13,334,414		334,414		334,414		13,000,000			0	650,000	11/15/2015.
57429L AL 0	Maryland St Trans Auth Rev Ltd Oblg Txbl	..	07/01/2015.	Call 100.0000		125,000	125,000	125,000	125,000				0		125,000			0	8,100	07/01/2022.
575566 L3 6	Massachusetts Bay Trans Rev Ser B	..	03/01/2015.	Call 100.0000		615,000	615,000	739,937	629,542		14,542		14,542		615,000			0	19,065	03/01/2016.
57563R JC 4	Massachusetts Educ Fin Rev LBASS AMT Iss	..	07/01/2015.	Call 100.0000		915,000	915,000	915,000	915,000				0		915,000			0	41,895	01/01/2031.
57586P FB 7	Massachusetts St Hsg Fin Rev LBASS AMT A	..	12/18/2015.	Call 100.0000		1,470,000	1,470,000	1,470,000	1,470,000				0		1,470,000			0	75,431	12/01/2021.
576000 AY 9	Massachusetts St Sch Bldg Rev Auth Dedic	..	08/15/2015.	Call 100.0000		1,700,000	1,700,000	1,847,679	1,710,954		10,954		10,954		1,700,000			0	85,000	08/15/2018.
60636P D3 1	Missouri St Env Impt Engy Rev St Revolvi	..	12/08/2015.	Tax Free Exchange		6,802,181	6,500,000	7,274,211	6,933,684		131,503		131,503		6,802,181			0	466,736	01/01/2018.

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 For eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
60636P PP 9	Missouri St Env Impt Engy Rev Res Auth S	..	07/01/2015.	Maturity		150,000	150,000	166,271	150,000				0		150,000			0	8,625	07/01/2015.
646135 8C 0	New Jersey St Trans Auth Rev Sys Ser C	..	06/15/2015.	Call 100.0000		10,000,000	10,000,000	11,143,700	10,061,441		(61,441)		(61,441)		10,000,000			0	262,500	06/15/2016.
649085 AA 5	New Valley Generation II Ser 2001	..	05/01/2015.	Redemption 100.0000		993,140	993,140	1,017,830	1,004,773		(11,633)		(11,633)		993,140			0	27,669	05/01/2020.
64985W FV 1	New York Env Facs Cln Wtr Rev Ser C	..	06/15/2015.	Call 100.0000		2,005,000	2,005,000	1,818,998	1,976,981		28,019		28,019		2,005,000			0	50,125	06/15/2016.
650013 6R 1	New York St Hwy&Bldg Tr Fd Rev Preref 2n	..	10/01/2015.	Call 100.0000		315,000	315,000	321,125	318,067		(3,067)		(3,067)		315,000			0	15,750	04/01/2018.
650013 7B 5	New York St Hwy&Bldg Tr Fd Rev Unref 2nd	..	10/01/2015.	Call 100.0000		1,685,000	1,685,000	1,712,378	1,698,720		(13,720)		(13,720)		1,685,000			0	84,250	04/01/2018.
658207 FY 6	North Carolina Hsg Fin Agy Rev LBASS AMT	..	10/01/2015.	Call 100.0000		495,000	495,000	486,961	489,180		5,820		5,820		495,000			0	30,196	07/01/2028.
658207 HG 3	North Carolina Hsg Fin Agy Rev LBASS AMT	..	10/01/2015.	Call 100.0000		885,000	885,000	885,000	885,000				0		885,000			0	48,429	07/01/2027.
67908N LH 2	Oklahoma St Cap Impt Auth Rev Higher Ed	..	07/01/2015.	Call 100.0000		7,860,000	7,860,000	8,294,815	7,888,350		(28,350)		(28,350)		7,860,000			0	393,000	07/01/2017.
71884A LS 6	Phoenix AZ Civic Impt Corp Rev Excise Ta	..	07/01/2015.	Call 100.0000		7,675,000	7,675,000	8,285,239	7,712,188		(37,188)		(37,188)		7,675,000			0	383,750	07/01/2021.
735389 SX 7	Port Seattle WA Rev Preref AMT Ser B	..	10/01/2015.	Maturity		10,000	10,000	10,081	10,077		(77)		(77)		10,000			0	500	10/01/2015.
735389 TH 1	Port Seattle WA Rev Unref AMT Ser B	..	10/01/2015.	Maturity		990,000	990,000	998,057	997,645		(7,645)		(7,645)		990,000			0	49,500	10/01/2015.
76221R CG 6	Rhode Island Hsg & Mtg Fin Rev LBASS AMT	..	04/01/2015.	Call 100.0000		2,195,000	2,195,000	2,195,000	2,195,000				0		2,195,000			0	57,619	10/01/2027.
769318 BA 3	Riversouth Auth OH Rev LBASS Riversouth	..	12/01/2015.	Redemption 100.0000		2,810,000	2,810,000	2,993,915	2,829,966		(19,966)		(19,966)		2,810,000			0	140,500	12/01/2019.
769318 BB 1	Riversouth Auth OH Rev LBASS Riversouth	..	12/01/2015.	Redemption 100.0000		2,950,000	2,950,000	3,135,555	2,970,170		(20,170)		(20,170)		2,950,000			0	147,500	12/01/2020.
769318 BC 9	Riversouth Auth OH Rev LBASS Riversouth	..	12/01/2015.	Redemption 100.0000		3,100,000	3,100,000	3,289,720	3,120,641		(20,641)		(20,641)		3,100,000			0	155,000	12/01/2021.
795685 CH 7	Salt Lake City UT Rev Sales Tax	..	08/01/2015.	Call 100.0000		3,550,000	3,550,000	3,638,928	3,559,094		(9,094)		(9,094)		3,550,000			0	177,500	08/01/2025.
83712D PY 6	South Carolina St Hsg Fin Rev LBASS AMT	..	07/01/2015.	Call 100.0000		110,000	110,000	110,000	110,000				0		110,000			0	5,830	07/01/2023.
837152 KG 1	South Carolina Trans Rev Infrastructure	..	10/01/2015.	Maturity		12,615,000	12,615,000	13,825,572	12,727,975		(112,975)		(112,975)		12,615,000			0	662,288	10/01/2015.
882806 DC 3	Texas Tech Univ Rev Ref & Impt Fing Sys	..	05/11/2015.	Call 100.0000		25,000	25,000	25,335	25,000				0		25,000			0	970	02/15/2016.
92812U LC 0	Virginia St Hsg Dev Auth Rev LBASS AMT S	..	01/01/2015.	Call 100.0000		5,660,000	5,660,000	5,667,471	5,660,000				0		5,660,000			0	131,595	07/01/2019.
940093 Q5 9	Washington St Univ Rev Taxable Student F	..	10/01/2015.	Maturity		650,000	650,000	650,000	650,000				0		650,000			0	37,505	10/01/2015.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					303,233,378	302,565,110	319,339,336	305,072,243	0	(1,850,769)	0	(1,850,769)	0	303,221,477	0	11,901	11,901	11,817,492	XXX
Bonds - Industrial and Miscellaneous																				
00163M AL 8	Prologis LP Sr Nt 4.500% 08/15/17	..	12/02/2015.	Call 105.6516		2,113,032	2,000,000	2,086,527	2,052,112		60,920		60,920		2,113,032			0	116,750	08/15/2017.
001749 AA 8	American Money Mgmt Corp CLO Ser 2011-9A	..	10/15/2015.	Paydown		827,586	827,586	846,129	842,690		(15,104)		(15,104)		827,586			0	16,043	01/15/2022.
00241Y AB 0	AVSC Holding (PSAV Presen) 1st Lien Term	..	10/28/2015.	Tax Free Exchange		10,002,344	10,024,250	9,998,807	9,936,538	63,290	2,517		65,807		10,002,344			0	419,994	01/22/2021.
00433Q AA 7	Accelecare Holding Co Inc Sub Nt	..	03/02/2015.	Direct		5,053,927	5,003,888	5,003,888	5,003,888				0		5,003,888		50,039	50,039	114,071	12/20/2019.
00441X AD 6	ACE Securities Corp RMBS Ser 2006-NC2 Cl	..	12/28/2015.	Paydown		229,899	229,899	147,024	93,428	53,596	82,875		136,471		229,899			0	336	07/25/2036.
004421 VE 0	ACE Securities Corp RMBS Ser 2006-SL1 Cl	..	12/28/2015.	Paydown		312,366	312,366	204,203	192,005	12,198	108,163		120,361		312,366			0	885	09/25/2035.
01082# AA 3	Alameda Cnty CA CTL Ser 2002-A	..	12/15/2015.	Redemption 100.0000		311,469	311,469	330,157	320,021		(8,552)		(8,552)		311,469			0	12,798	06/15/2021.
01877K AB 9	Alliance Pipeline LP Sr Nt	..	12/31/2015.	Redemption 100.0000		200,000	200,000	202,840	201,115		(1,115)		(1,115)		200,000			0	10,494	12/31/2019.
018804 AQ 7	Alliant Techsystems Inc Sr Nt	..	07/14/2015.	Tax Free Exchange		16,123,140	16,000,000	16,162,500	16,115,350	21,565	(13,775)		7,790		16,123,140			0	660,333	10/01/2021.
02149D AJ 8	Countrywide Alternative Ln Tr RMBS Ser 2	..	12/01/2015.	Paydown		456,382	462,766	443,068	443,068				0		443,068		13,314	13,314	5,867	01/25/2047.
02150F AA 8	Countrywide Alternative Ln Tr RMBS Ser 2	..	12/01/2015.	Paydown		187,197	223,231	190,295	190,295				0		190,295		(3,098)	(3,098)	6,397	05/25/2037.
02150W AB 9	Countrywide Alternative Ln Tr RMBS Ser 2	..	12/01/2015.	Paydown		414,833	971,495	906,339	906,339				0		906,339		(491,506)	(491,506)	15,511	03/25/2047.
02376T AC 2	American Airlines Inc LBASS EETC Ser 201	..	07/15/2015.	Redemption 100.0000		325,369	325,369	335,431	331,876	2,663	(9,170)		(6,507)		325,369			0	12,917	07/15/2020.
023772 AB 2	American Airlines Inc LBASS EETC Ser 201	..	07/15/2015.	Redemption 100.0000		241,447	241,447	229,351	229,981		11,466		11,466		241,447			0	7,162	07/15/2025.
02377U AB 0	American Airlines Inc LBASS PTC Ser 2013	..	07/15/2015.	Redemption 100.0000		1,189,742	1,189,742	1,192,663	1,192,438		(2,696)		(2,696)		1,189,742			0	48,014	01/15/2023.
02878C AM 0	American Pacific Corp Term Ln Nt 1	..	12/14/2015.	Redemption 100.0000		23,883,300	23,883,300	24,042,766	23,739,059	284,683	(140,442)		144,241		23,883,300			0	1,612,096	02/27/2019.
02932J AG 2	American Rock Salt Co 1st Lien Term Ln N	..	12/31/2015.	Redemption 100.0000		214,850	214,850	213,775	208,762	5,106	981		6,087		214,850			0	6,442	05/20/2021.
03072S KH 7	Ameriquest Mtg Sec Inc RMBS Ser 2003-10	..	12/28/2015.	Paydown		1,574,002	1,574,002	1,521,410	1,525,456		48,546		48,546		1,574,002			0	7,537	12/25/2033.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
03072S ZK 4	Ameriquest Mtg Sec Inc RMBS Ser 2005-X1	..	12/28/2015.	Paydown		1,653,901	1,653,901	1,592,913	1,592,892		61,010		61,010		1,653,901			0	10,447	03/25/2035.
03215P BN 8	Amresco Resdtl Sec Mtg Loan RMBS Ser 199	..	12/01/2015.	Paydown		29,762	29,762	29,358	29,607		20		20		29,628		135	135	1,124	03/25/2027.
03215P DN 6	Amresco Resdtl Sec Mtg Loan RMBS PTC Ser	..	12/01/2015.	Paydown		1,233	1,233	1,233	1,229		4		4		1,233			0	45	08/25/2027.
03334@ AA 7	AnchoragePermit Ctr Bldg Ls Tr CTL	..	12/15/2015.	Redemption 100.0000		185,881	185,881	185,881	185,881				0		185,881			0	6,445	02/15/2025.
035229 CY 7	Anheuser-Busch Cos Inc Co Gtd Nt	..	01/15/2015.	Maturity		1,000,000	1,000,000	999,536	999,991		9		9		1,000,000			0	25,000	01/15/2015.
03763R AB 7	Apidos CDO CLO Ser 2012-9A Cl B	..	04/15/2015.	Paydown		25,900,000	25,900,000	25,090,625	25,298,965		601,035		601,035		25,900,000			0	339,371	07/15/2023.
04013Y AC 6	ARES CLO Ltd Inc CLO Ser 2012-2A Cl B1	..	06/05/2015.	Call 100.0000		12,600,000	12,600,000	12,600,000	12,600,000				0		12,600,000			0	245,617	10/12/2023.
04529K AC 3	Aspen Dental Management Term Ln Nt 2	..	04/30/2015.	Redemption 100.0000		7,184,062	7,184,062	7,080,460	7,103,242	31,808	49,012		80,820		7,184,062			0	224,611	10/06/2016.
04541G GB 2	Asset Backed Securities Corp RMBS Ser 20	..	12/28/2015.	Paydown		2,061,884	2,061,884	1,979,967	1,981,575		80,309		80,309		2,061,884			0	12,781	11/25/2033.
045604 A# 2	Associated Estates Realty Corp Sr Nt Ser	..	08/07/2015.	Call 110.2814		6,616,881	6,000,000	6,000,000	6,000,000		616,881		616,881		6,616,881			0	204,490	10/21/2020.
048312 AC 6	Atlantic City Elec Tran Fd ABS Ser 2002-	..	07/20/2015.	Paydown		1,245,924	1,245,924	1,235,685	1,245,405		519		519		1,245,924			0	24,354	07/20/2017.
05501T AC 3	TGGT Holdings (Azure) LLC 1st Lien Term	..	12/31/2015.	Redemption 100.0000		6,321,455	6,321,455	6,226,633	5,689,309	555,505	76,640		632,145		6,321,455			0	231,490	11/18/2018.
05549@ AA 3	BJs Wholesale Club Inc CTL (HG Bowie Rea	..	12/15/2015.	Redemption 100.0000		243,418	243,418	245,767	244,567		(1,149)		(1,149)		243,418			0	9,261	05/15/2022.
05565S AA 2	Burlington Northern PTC Ser 2006-2	..	10/01/2015.	Redemption 100.0000		361,834	361,834	361,834	361,834				0		361,834			0	10,308	04/01/2024.
05568D AA 2	BNSF Railway Co ABS PTC Ser 2006-3	..	10/01/2015.	Redemption 100.0000		356,810	356,810	356,810	356,810				0		356,810			0	9,682	04/01/2024.
05616G AC 3	Babson CLO Ltd CLO Ser 2012-2A Cl A2	..	06/09/2015.	Call 100.0000		25,000,000	25,000,000	24,862,500	24,894,634		105,366		105,366		25,000,000			0	389,284	05/15/2023.
05948K X7 9	Bank of America Alt Loan Tr RMBS Ser 200	..	12/01/2015.	Paydown		2,282,046	2,282,046	2,228,412	2,228,412		53,634		53,634		2,282,046			0	67,175	01/25/2036.
05950T AF 2	Banc of America Mtg Securities RMBS Ser	..	12/01/2015.	Paydown		352,938	426,475	398,331	367,132	34,859	150		35,009		402,141		(49,203)	(49,203)	12,799	11/20/2046.
059512 AE 3	Banc of America Comm Mtg Inc CMBS Ser 20	..	12/01/2015.	Paydown		4,459,091	4,459,091	4,375,868	4,375,893		83,198		83,198		4,459,091			0	227,345	06/10/2049.
07331C AA 6	Bayview Opport Mast Fund Trust RMBS Ser	..	12/28/2015.	Paydown		6,511,558	6,511,558	6,511,558	6,468,184	43,373			43,373		6,511,558			0	135,685	07/28/2019.
07384M 7C 0	Bear Stearns Adj Rate Mtg RMBS Ser 2005-	..	12/01/2015.	Paydown		567,325	567,325	572,643	572,494		(5,169)		(5,169)		567,325			0	7,862	03/25/2035.
07386H MD 0	Bear Stearns Alt- A Tr RMBS Ser 2004-10	..	12/28/2015.	Paydown		932,509	932,509	879,478	879,478		53,032		53,032		932,509			0	5,023	09/25/2034.
07401P AA 2	Bear Stearns Mtg Tr RMBS Ser 2007-SL1 Cl	..	12/28/2015.	Paydown		67,140	59,706	25,939	25,939				0		25,939		41,201	41,201	171	03/25/2037.
079867 AQ 0	BellSouth Telecom Inc Deb	..	12/15/2015.	Redemption 100.0000		207,267	207,267	210,621	207,653		(385)		(385)		207,267			0	9,847	12/15/2015.
09858V AB 1	Boomerang Tube LLC Term Ln Nt 1	..	05/08/2015.	Bank of America BISD Dealer		11,883,625	22,853,125	11,883,625	19,882,219	2,543,242	58,310	10,600,145	(7,998,593)		11,883,625			0		10/11/2017.
116663 AC 9	Bruce Mansfield Unit 1 2 ABS PTC Nt	..	06/01/2015.	Redemption 100.0000		620,981	620,981	620,981	620,981				0		620,981			0	21,269	06/01/2034.
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		547,828	547,828	547,828	547,828				0		547,828			0	25,836	02/15/2023.
117017 AC 7	Brunswick & Glynn Co Dev Auth CTL Rev Le	..	07/15/2015.	Redemption 100.0000		407,461	407,461	407,461	407,461				0		407,461			0	18,359	01/15/2024.
12189P AH 5	Burlington Northern Santa Fe LBASS ETC S	..	07/15/2015.	Paydown		540,499	540,499	617,963	557,988		(17,489)		(17,489)		540,499			0	21,567	01/15/2020.
122621 AD 7	Burr Ridge CLO CLO Ser 2006-1A Cl B	..	03/23/2015.	RBC Capital Markets		17,281,800	18,000,000	18,000,000	18,000,000				0		18,000,000		(718,200)	(718,200)	28,475	03/27/2023.
1248MP AA 2	C-BASS Tr RMBS Ser 2007-MX1 Cl A1	..	01/01/2015.	Paydown		104,899	104,899	104,867	104,480		419		419		104,899			0	538	12/25/2036.
12505V AB 2	Charter Communications Inc Term Ln G Nt	..	04/27/2015.	Redemption 99.5000		17,412,500	17,500,000	17,412,500	17,415,555		(3,055)		(3,055)		17,412,500			0	274,774	09/12/2021.
12543K AE 4	Community Health Systems Inc Term Ln E N	..	03/09/2015.	Tax Free Exchange		605,509	605,509	605,509	601,184	4,325			4,325		605,509			0	10,452	01/25/2017.
12543K AK 0	Community Health Systems Inc Term Ln D N	..	05/18/2015.	Tax Free Exchange		14,464,055	14,506,326	14,456,502	14,446,513	15,117	2,426		17,543		14,464,055			0	299,754	01/27/2021.
12566U AN 4	Citimortgage Alternative Ln Tr RMBS Ser	..	12/01/2015.	Paydown		286,983	408,411	330,884	330,884				0		330,884		(43,901)	(43,901)	13,851	02/25/2037.
12566U AT 1	Citimortgage Alternative Ln Tr RMBS Ser	..	12/01/2015.	Paydown		305,347	305,347	296,855	300,028		220		220		300,248		5,099	5,099	8,970	02/25/2022.
12567A AP 2	Citimortgage Alternative Ln Tr RMBS Ser	..	12/01/2015.	Paydown		689,275	666,413	647,878	649,621				0		649,621		39,654	39,654	28,900	03/25/2022.
12591U AG 8	Comm Mortgage Trust CMBS Ser 2014-UBS2 C	..	12/01/2015.	Paydown				60,720	57,743		(57,743)		(57,743)					0	5,357	03/10/2047.
126307 AC 1	CSC Holdings Inc Sr Nt	..	10/15/2015.	Various		10,460,625	10,000,000	10,473,597	10,265,997		(41,825)		(41,825)		10,224,172		236,453	236,453	964,802	02/15/2019.
126307 AF 4	CSC Holdings Inc Sr Nt	..	10/28/2015.	Citigroup		9,707,500	10,000,000	10,205,711	10,170,044		(16,258)		(16,258)		10,153,785		(446,285)	(446,285)	629,719	11/15/2021.
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.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
12632B AB 2	CPI International Inc Term Ln Nt 1	..	12/31/2015.	Redemption 100.0000		115,342	115,342	115,054	113,035	2,065	242		2,307		115,342			0	3,468	11/17/2017.
12638P AB 5	Credit Suisse Mtg Cap Cft RMBS Ser 2007-	..	12/01/2015.	Paydown		320,350	320,350	198,617	198,617				0		198,617		121,733	121,733	7,040	04/25/2037.
126410 LM 9	CSX Transportation Inc Co Gtd Nt	..	07/15/2015.	Redemption 100.0000		140,767	140,767	140,767	140,767				0		140,767			0	8,799	01/15/2023.
12644@ BG 9	CTL Cap Tr CTLSer 2002-1 ClA1Great Sprin	..	11/15/2015.	Redemption 100.0000		197,182	197,182	197,182	197,182				0		197,182			0	10,449	05/15/2018.
12644@ BQ 7	CTL Cap Tr CTL Ser 2002-34 Cl A Walgreen	..	12/15/2015.	Redemption 100.0000		99,705	99,705	99,705	99,705				0		99,705			0	3,665	07/15/2022.
12644@ BR 5	CTL Cap Tr CTLSer 2002-21Aurora Heathcar	..	12/15/2015.	Redemption 100.0000		223,140	223,140	223,140	223,140				0		223,140			0	8,121	10/15/2022.
12644@ BS 3	CTL Cap Tr CTL Walgreens	..	12/15/2015.	Redemption 100.0000		94,019	94,019	94,959	94,497		(478)		(478)		94,019			0	3,405	01/15/2023.
12646U AM 0	Credit Suisse Comm Mtg Tr RMBS Ser 2013-	..	12/01/2015.	Paydown		3,288,955	3,288,955	3,381,457	3,358,714		(69,760)		(69,760)		3,288,955			0	54,143	03/25/2043.
126650 BP 4	CVS Health Corp ABS PTC Nt	..	12/10/2015.	Redemption 100.0000		174,711	174,711	203,387	200,184		(25,473)		(25,473)		174,711			0	5,765	12/10/2028.
126650 BQ 2	CVS Health Corp ABS PTC Nt	..	12/10/2015.	Redemption 100.0000		484,636	484,636	488,972	491,149		(6,513)		(6,513)		484,636			0	18,419	01/10/2030.
126650 BS 8	CVS Health Corp ABS PTC Nt	..	12/10/2015.	Redemption 100.0000		104,193	104,193	135,536	132,651		(28,458)		(28,458)		104,193			0	4,285	01/10/2032.
12665U AA 2	CVS Health Corp ABS PTC Nt	..	12/10/2015.	Redemption 100.0000		277,402	277,402	277,402	277,402				0		277,402			0	7,119	01/10/2036.
126670 FB 9	CWABS Inc RMBS Ser 2005-IM2 Cl A3	..	12/29/2015.	Paydown		451,206	451,206	441,150	441,150		10,056		10,056		451,206			0	1,922	01/25/2036.
126673 VE 9	CWABS Inc RMBS Ser 2004-U Cl 2A	..	12/15/2015.	Paydown		1,139,779	1,139,779	475,305	475,305		664,474		664,474		1,139,779			0	2,934	03/15/2034.
12667G W7 4	Countrywide Alternative Ln Tr RMBS Ser 2	..	12/01/2015.	Paydown		1,838,685	1,838,685	1,822,310	1,813,251	9,851	15,583		25,434		1,838,685			0	55,168	09/25/2035.
126686 AC 8	CWABS Inc RMBS Ser 2006-H Cl 2A1B	..	12/15/2015.	Paydown		433,928	433,928	150,226	150,226		283,702		283,702		433,928			0	1,023	11/15/2036.
12668A YS 8	Countrywide Alternative Ln Tr RMBS Ser 2	..	12/01/2015.	Paydown		216,461	233,556	195,395	195,395				0		195,395		21,066	21,066	7,880	12/25/2035.
126694 NS 3	CWHL Inc RMBS Ser 2005-27 Cl 1A3	..	12/01/2015.	Paydown		633,170	633,170	616,252	595,143	28,758	9,269		38,027		633,170			0	20,374	12/25/2035.
126694 WE 4	CWHL Inc RMBS Ser 2006-HYB1 Cl 1A1	..	12/01/2015.	Paydown		425,560	535,042	402,219	402,219				0		402,219		23,341	23,341	7,477	03/20/2036.
12669E Y9 1	CWALT Loan Tr RMBS Ser 2003-J1 Cl 1A8	..	06/01/2015.	Paydown		3,382,733	3,382,733	3,251,653	3,299,076		83,657		83,657		3,382,733			0	85,908	10/25/2033.
12669F D2 6	CWHL Inc RMBS Ser 2004-10 Cl A10	..	12/01/2015.	Paydown		434,880	434,880	407,156	429,669		5,211		5,211		434,880			0	10,293	07/25/2034.
12669F T2 9	CWHL Inc RMBS Ser 2004-14 Cl 2A5	..	12/01/2015.	Paydown		599,647	599,647	588,450	591,682		7,965		7,965		599,647			0	9,069	08/25/2034.
12669G R3 7	Countrywide Home Loans RMBS Ser 2005-15	..	12/01/2015.	Paydown		351,419	390,599	384,435	370,318	16,579	13		16,592		386,909		(35,491)	(35,491)	10,925	08/25/2035.
12670N AB 9	CWGS Term Ln Nt 1 5.250% 02/20/20	..	11/13/2015.	Tax Free Exchange		845,123	851,618	843,102	844,166	178	778		956		845,123			0	36,430	02/20/2020.
12670N AB 9	CWGS Term Ln Nt 3 5.750% 02/20/20	..	06/30/2015.	Redemption 100.0000		452,381	452,381	448,312	448,423	127	3,831		3,958		452,381			0	9,366	02/20/2020.
12686C AZ 2	Cablevision Systems Corp Sr Nt	..	09/21/2015.	Citigroup		4,975,000	5,000,000	4,925,000	4,963,360		7,318		7,318		4,970,678		4,322	4,322	364,896	04/15/2018.
130789 T# 7	California Wtr Svc Co 1st Mtg Bd Ser JJJ	..	05/01/2015.	Redemption 100.0000		181,800	181,800	183,694	182,628		(828)		(828)		181,800			0	4,945	05/01/2018.
131347 BY 1	Calpine Corp 1st Lien HY Nt	..	12/07/2015.	Call 103.0000		3,975,800	3,860,000	4,248,660	4,178,432		(202,632)		(202,632)		3,975,800			0	423,876	01/15/2023.
144527 AB 4	Carrington Mtg Loan Tr RMBS Ser 2007-FRE	..	12/29/2015.	Paydown		783,517	783,517	695,861	695,861		87,657		87,657		783,517			0	1,629	02/25/2037.
14911R AJ 8	Caterpillar Finl Svcs Corp Nt	..	06/01/2015.	Maturity		1,500,000	1,500,000	1,497,656	1,499,575		425		425		1,500,000			0	34,688	06/01/2015.
14912L 4M 0	Caterpillar Finl Svcs Corp Sr MT Nt	..	06/24/2015.	Maturity		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	13,750	06/24/2015.
15189@ AA 7	Centerpoint Anchorage Tr CTL PTC Lease B	..	12/15/2015.	Redemption 100.0000		336,735	336,735	377,264	354,988		(18,253)		(18,253)		336,735			0	14,581	09/15/2022.
160841 AA 0	Charlotte Gateway Village LLC CMBS CTL	..	12/01/2015.	Redemption 100.0000		565,203	565,203	565,203	565,203				0		565,203			0	19,816	12/01/2016.
16165M AD 0	Chaseflex Tr RMBS Ser 2006-2 Cl A2B	..	12/28/2015.	Paydown		171,928	171,928	131,593	145,135		26,793		26,793		171,928			0	349	09/25/2036.
16165V AM 0	Chaseflex Tr RMBS Ser 2007-1 Cl 2A9	..	12/01/2015.	Paydown		86,802	118,791	97,359	99,754		79		79		99,833		(13,031)	(13,031)	3,984	02/25/2037.
162765 AS 0	CHEC Loan Trust RMBS Ser 2004-2 Cl A3	..	12/28/2015.	Paydown		1,754,529	1,754,529	1,688,932	1,689,803		64,725		64,725		1,754,529			0	6,779	07/25/2034.
165167 BS 5	Chesapeake Energy Corp Co Gtd Nt	..	12/23/2015.	Taxable Exchange		4,800,000	10,000,000	9,800,000	9,916,571		29,354		29,354		9,945,925		(5,145,925)	(5,145,925)	881,111	08/15/2017.
17025Q AC 1	Countrywide Home Loans RMBS Ser 2007-J3	..	12/01/2015.	Paydown		404,540	484,791	411,921	414,200	7,511	287		7,798		421,998		(17,458)	(17,458)	17,599	07/25/2037.
18976G AZ 9	Citimortgage Alternative Ln Tr RMBS Ser	..	12/01/2015.	Paydown		1,177,631	1,177,631	1,107,057	1,131,809		45,822		45,822		1,177,631			0	33,795	06/25/2022.
191216 AK 6	Coca-Cola Co Nt 5.350% 11/15/17	..	03/30/2015.	Call 111.2630		4,450,520	4,000,000	3,996,856	3,998,229		452,291		452,291		4,450,520			0	80,250	11/15/2017.
191216 AM 2	Coca-Cola Co Sr Nt 4.875% 03/15/19	..	03/30/2015.	Call 112.7950		1,127,950	1,000,000	990,770	995,580		132,370		132,370		1,127,950			0	26,406	03/15/2019.
191216 AP 5	Coca-Cola Co Sr Nt 1.500% 11/15/15	..	11/15/2015.	Maturity		1,000,000	1,000,000	998,719	999,590		410		410		1,000,000			0	15,000	11/15/2015.
210805 BU 0	Continental Airlines Inc LBASS EETC Ser	..	07/02/2015.	Paydown		3,614,310	3,614,310	3,573,346	3,607,715		6,595		6,595		3,614,310			0	136,696	01/02/2018.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
210805 CB 1	Continental Airlines Inc LBASS EETC Ser	..	09/15/2015.	Paydown		725,011	725,011	680,444	715,339		9,672		9,672		725,011			0	24,147	03/15/2019.
212168 AA 6	Continental Wind Sr Nt	..	08/31/2015.	Redemption 100.0000		327,300	327,300	327,300	327,300				0		327,300			0	14,780	02/28/2033.
24231F AB 3	Dealertrack Holdings Inc Term Ln Nt 1	..	10/01/2015.	Redemption 100.0000		8,586,196	8,586,196	8,570,980	8,425,204	147,266	13,725		160,991		8,586,196			0	219,468	02/28/2021.
24422E QY 8	Deere /John/ Cap Corp MT Sr Nt	..	03/09/2015.	Maturity		1,000,000	1,000,000	999,546	999,959		41		41		1,000,000			0	14,750	03/09/2015.
24424C BM 2	John Deere Capital Corp Sr Nt	..	06/15/2015.	Maturity		5,000,000	5,000,000	4,991,411	4,998,816		1,184		1,184		5,000,000			0	75,000	06/15/2015.
24702N AD 2	Dell International Inc Term Ln C Nt 1	..	10/30/2015.	Redemption 100.0000		3,895,973	3,895,973	3,876,493	3,873,014	7,676	15,283		22,959		3,895,973			0	93,484	10/29/2018.
000000 00 0	Drake Beam Morin Mezzanine Facility Nt 1	..	12/31/2015.	Direct									0					0	1,200	12/31/2015.
251510 AW 3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS	..	11/01/2015.	Paydown		122,343	122,343	122,317	122,185		157		157		122,343			0	3,256	09/25/2033.
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl	..	12/01/2015.	Paydown		426,585	426,585	426,464	431,421		(4,836)		(4,836)		426,585			0	11,824	12/25/2033.
251563 DM 1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 Cl	..	12/01/2015.	Paydown		339,090	339,090	339,008	344,278		(5,187)		(5,187)		339,090			0	10,598	01/25/2034.
260003 AE 8	Dover Corp Nt 4.875% 10/15/15	..	10/15/2015.	Maturity		3,000,000	3,000,000	2,967,714	2,990,069		9,931		9,931		3,000,000			0	146,250	10/15/2015.
29273R AB 5	Energy Transfer Partners Co Gtd Nt	..	02/01/2015.	Maturity		7,000,000	7,000,000	7,381,284	7,006,583		(6,583)		(6,583)		7,000,000			0	208,250	02/01/2015.
29276M AG 2	Energy Solutions LLC Term Ln Nt 1	..	05/19/2015.	Morgan Stanley & Co Inc		12,663,099	12,661,071	12,407,850	12,427,586		13,407		13,407		12,440,993		222,105	222,105	332,821	05/22/2020.
29276M AG 2	Energy Solutions LLC Term Ln Nt 1	..	01/27/2015.	Redemption 100.0000		771,429	771,429	756,000	757,202		14,226		14,226		771,429			0	3,905	05/22/2020.
29337# AA 7	Enhanced Cap CT Fund III LLC ABS CAPCO N	..	12/15/2015.	Redemption 100.0000		1,272,774	1,272,774	1,272,774	1,272,774				0		1,272,774			0	61,248	12/15/2020.
29365Y AA 1	Entergy AR Restoration Fdg LLC LBASS Ser	..	11/01/2015.	Paydown		1,065,211	1,065,211	1,064,984	1,065,034		178		178		1,065,211			0	18,467	08/01/2021.
268617 BH 9	Enterprise Mtg Accept Co ABS Frch Ln Own	..	12/31/2015.	Direct									0					0	130,230	12/31/2015.
29439@ AA 6	EQT Production Co Gtd Sr Nt	..	04/13/2015.	Call 104.4939		49,112	47,000	47,364	47,135		1,978		1,978		49,112			0	2,269	02/28/2016.
29439@ AA 6	EQT Production Co Gtd Sr Nt	..	02/28/2015.	Redemption 100.0000		24,600	24,600	24,790	24,670		(70)		(70)		24,600			0	954	02/28/2016.
29445F CP 1	EquiFirst Mtg Loan Tr RMBS Ser 2005-1 Cl	..	08/20/2015.	Wells Fargo		13,748,529	14,083,000	13,079,586	13,183,309		59,755		59,755		13,243,064		505,465	505,465	81,113	04/25/2035.
301965 CE 7	FFCA Sec Lending Corp LBASS Frnch Ln Ser	..	12/01/2015.	Paydown		187,784	187,784	185,655	186,297	438	1,048		1,486		187,784			0	8,180	05/18/2026.
302228 AA 9	EXSIF Worldwide Inc ABS Sr Sec Nt	..	10/01/2015.	Redemption 100.0000		580,403	580,403	615,529	584,996		(4,593)		(4,593)		580,403			0	32,000	10/01/2015.
302567 AA 0	FPL Energy American Wind LLC Sr Nt	..	06/20/2015.	Redemption 100.0000		902,177	902,177	931,140	929,828		(27,650)		(27,650)		902,177			0	59,896	06/20/2023.
30260@ AA 8	FMV Smithtown Assoc CTL	..	12/01/2015.	Redemption 100.0000		694,918	694,918	722,715	703,355		(8,437)		(8,437)		694,918			0	29,324	10/04/2019.
31331F AX 9	Fedex Corp ABS PTC Ser 1998-1A	..	01/15/2015.	Paydown		128,681	128,681	127,519	127,836		845		845		128,681			0	4,324	07/15/2023.
31331F AY 7	Fedex Corp ABS PTC Ser 1998-1 Cl B	..	01/15/2015.	Paydown		150,005	150,005	150,005	150,005				0		150,005			0	5,134	01/15/2019.
32007U BG 3	First Data Corp New Term Ln Nt 1	..	11/24/2015.	Tax Free Exchange		1,996,107	2,000,000	1,992,500	1,963,500	30,100	2,507		32,607		1,996,107			0	83,547	03/24/2017.
32052E AA 7	First Horizon Mtg PT Tr RMBS Ser 2006-AR	..	12/01/2015.	Paydown		562,904	604,220	543,155	543,155				0		543,155		19,750	19,750	9,557	11/25/2036.
32052W AC 3	First Horizon Mtg PT Tr RMBS Ser 2007-FA	..	12/01/2015.	Paydown		427,323	583,405	506,057	457,029	49,028			49,028		506,057		(78,735)	(78,735)	18,650	08/25/2037.
337925 ES 6	First Plus Home Ln Owner Tr RMBS Ser 199	..	12/01/2015.	Paydown		38,495	38,495	39,349	38,454		41		41		38,495			0	3,266	12/10/2024.
33903R AQ 2	FleetCor Technologies Inc Term Ln B Nt 1	..	06/24/2015.	Bank of America BISD Dealer		2,499,984	2,493,750	2,481,281	2,481,469		757		757		2,482,227		17,758	17,758	49,615	10/24/2021.
33903R AQ 2	FleetCor Technologies Inc Term Ln B Nt 1	..	03/31/2015.	Redemption 100.0000		6,250	6,250	6,219	6,219		31		31		6,250			0	69	10/24/2021.
34347@ AA 7	Flowchem LLC Sr Term Ln	..	04/10/2015.	Redemption 100.0000		497,316	497,316	497,316	497,316				0		497,316			0	13,946	12/01/2018.
35671D BG 9	Freeport-McMoran Copper & Gold Sr Nt	..	12/30/2015.	Various		2,135,500	3,300,000	3,187,625	3,207,168		16,430		16,430		3,223,598		(1,088,098)	(1,088,098)	132,422	03/15/2020.
35729Q AS 7	Fremont Home Loan Tr RMBS Ser 2006-B Cl	..	12/28/2015.	Redemption 46.3196		107,359	231,779	22,867	16,357	6,510	84,492		91,002		107,359			0		08/25/2036.
35729Q AS 7	Fremont Home Loan Tr RMBS Ser 2006-B Cl	..	12/28/2015.	Capital Distribution		124,420		124,420	124,420				0		124,420			0		08/25/2036.
35729T AD 4	Fremont Home Loan Owner Tr RMBS Ser 2006	..	12/29/2015.	Paydown		203,393	203,393	126,135	99,382	26,753	77,258		104,011		203,393			0	351	10/25/2036.
36161R AD 1	GE Cap Assurance Co CMBS Ser 2003-1 Cl A	..	07/01/2015.	Paydown		403,593	403,593	405,609	403,107		486		486		403,593			0	22,356	05/12/2035.
36242D 7Q 0	GS Mortgage Securities Corp RMBS Ser 200	..	12/01/2015.	Paydown		335,125	335,125	318,474	326,692		8,433		8,433		335,125			0	9,214	06/25/2035.
369550 AS 7	General Dynamics Corp Co Gtd Nt	..	01/15/2015.	Maturity		2,500,000	2,500,000	2,496,361	2,499,956		44		44		2,500,000			0	17,188	01/15/2015.
39322G AB 9	Green Plains Processing LLC Term Ln B Nt	..	08/17/2015.	Redemption 100.0000		1,475,167	1,475,167	1,460,415	1,445,664	15,594	13,909		29,503		1,475,167			0	33,756	06/10/2020.
39322G AB 9	Green Plains Processing LLC Term Ln B Nt	..	12/29/2015.	Tax Free Exchange		8,175,689	8,248,951	8,166,461	8,083,972	87,202	4,516		91,718		8,175,689			0	300,596	06/10/2020.
39539M AA 7	Greenpoint Mtg Funding Tr RMBS Ser 2007-	..	12/28/2015.	Paydown		474,645	474,645	443,041	399,909	43,132	31,604		74,736		474,645			0	1,094	06/25/2037.

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 For eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
404122 AN 3	HCA Inc Term Ln B4 Nt 1	..	12/31/2015.	Redemption 100.0000		7,427	7,427	7,321	7,354		73		73		7,427			0	142	05/01/2018.
404122 AP 8	HCA Inc Term Ln B5 Nt 1	..	12/31/2015.	Redemption 100.0000		30,567	30,567	30,372	30,307	132	128		260		30,567			0	702	03/31/2017.
41164T AA 0	Harborview Mtg Loan Tr RMBS Ser 2007-A C	..	12/21/2015.	Paydown		290,369	325,430	61,832	61,832				0		61,832		228,538	228,538	1,838	06/21/2037.
41164Y AB 7	Harborview Mtg Loan Tr RMBS Ser 2007-4 C	..	12/21/2015.	Paydown		432,956	432,956	421,997	370,752	55,812	6,392		62,204		432,956			0	961	07/19/2047.
422680 AE 8	Nuverra Enviro Solutions Sr Nt	..	04/21/2015.	Credit Suisse First Boston		7,225,000	10,000,000	7,225,000	6,000,000	4,260,361	(31,126)	3,004,235	1,225,000		7,225,000			0	518,438	04/15/2018.
423074 AR 4	Heinz /H J/ Co Nt 4.250% 10/15/20	..	07/06/2015.	Call 102.1250		11,762,758	11,518,000	11,202,982	11,228,245		534,513		534,513		11,762,758			0	354,898	10/15/2020.
42346# AE 1	Helmerich & Payne Inc Sr Nt	..	07/21/2015.	Redemption 100.0000		4,200,000	4,200,000	4,200,000	4,200,000				0		4,200,000			0	256,200	07/21/2016.
42770Q AA 0	Hero Funding Trust LBASS Ser 2014-2A Cl	..	09/20/2015.	Paydown		1,624,958	1,624,958	1,623,852	1,623,778		1,180		1,180		1,624,958			0	48,781	09/21/2040.
42770R AA 8	Hero Funding Trust LBASS Ser 2014-1A Cl	..	09/20/2015.	Paydown		2,017,435	2,017,435	2,022,210	2,021,904		(4,469)		(4,469)		2,017,435			0	82,824	09/20/2038.
427866 AM 0	Hershey Foods Corp Sr Nt	..	08/15/2015.	Maturity		2,581,000	2,581,000	2,541,607	2,570,680		10,320		10,320		2,581,000			0	125,179	08/15/2015.
42833U AB 4	Hi-Crush Partners Term Ln Nt 1	..	12/31/2015.	Redemption 100.0000		160,151	160,151	160,151	151,743	8,408			8,408		160,151			0	4,802	04/28/2021.
43534# AA 9	Hollander Sleep Products LLC Term Ln	..	10/01/2015.	Redemption 100.0000		75,000	75,000	75,000	75,000				0		75,000			0	4,769	10/21/2020.
441060 AJ 9	Hospira Inc Sr Nt 6.050% 03/30/17	..	10/05/2015.	Tax Free Exchange		5,331,660	5,107,000	5,705,515	5,442,182		(110,522)		(110,522)		5,331,660			0	318,372	03/30/2017.
44329E AC 5	HSI Asset Loan Obligation RMBS Ser 2007-	..	12/01/2015.	Paydown		397,070	552,759	335,849	335,849				0		335,849		61,221	61,221	8,844	09/25/2037.
44701P AT 1	Huntsman International Inc Extended Term	..	03/31/2015.	Redemption 100.0000		67,052	67,052	66,315	65,543	1,023	486		1,509		67,052			0	620	04/19/2017.
44701P AT 1	Huntsman International Inc Extended Term	..	08/10/2015.	Tax Free Exchange		6,449,714	6,481,659	6,410,301	6,335,822	102,868	11,024		113,892		6,449,714			0	124,817	04/19/2017.
44701P AU 8	Huntsman International Inc New Extended	..	08/10/2015.	Tax Free Exchange		989,685	994,097	982,777	977,943	10,231	1,511		11,742		989,685			0	35,189	04/19/2017.
44701P AU 8	Huntsman International Inc New Extended	..	03/31/2015.	Redemption 100.0000		24,759	24,759	24,552	24,357	255	148		403		24,759			0	188	04/19/2017.
44701P AU 8	Huntsman International Inc New Extended	..	08/10/2015.	Tax Free Exchange		1,400,701	1,407,568	1,395,779	1,384,695	14,496	1,510		16,006		1,400,701			0	19,778	04/19/2017.
45254N MY 0	IMPAC CMB Tr RMBS Ser 2005-2 Cl 1A1	..	12/28/2015.	Paydown		481,331	481,331	468,739	468,739		12,592		12,592		481,331			0	2,027	04/25/2035.
45256# AB 8	Impact CIL Parent LLC ABS Revolving Nt S	..	09/28/2015.	Direct		12,704,095	12,704,095	12,704,095	12,704,095				0		12,704,095			0	520,865	10/25/2056.
45256# AB 8	Impact CIL Parent LLC ABS Revolving Nt S	..	12/15/2015.	Call 100.0000		1,090,293	1,090,293	1,090,293	1,090,293				0		1,090,293			0	44,702	10/25/2056.
45256# AB 8	Impact CIL Parent LLC ABS Revolving Nt S	..	12/28/2015.	Redemption 100.0000		127,811	127,811	127,811	127,811				0		127,811			0	3,990	10/25/2056.
45256@ AA 2	Impact Healthcare LLC CDO Nt Ser 2005-1	..	07/15/2015.	Redemption 100.0000		81,701	81,701	81,701	76,995	4,706			4,706		81,701			0	1,243	01/31/2029.
45256H AA 6	Impact Funding LLC CMBS Ctf Tranche A	..	12/01/2015.	Paydown		656,522	656,522	674,933	661,103		(4,581)		(4,581)		656,522			0	25,606	07/01/2022.
45257# AA 9	Impact Childcare LLC CDO Revol Nt Ser200	..	01/15/2015.	Redemption 100.0000		120,968	120,968	120,968	111,835	9,133			9,133		120,968			0	28,233	11/28/2018.
45257H AA 5	Impact Funding LLC CMBS Ser 2010-1 Cl A1	..	12/01/2015.	Paydown		969,874	969,874	970,398	970,155		(281)		(281)		969,874			0	32,236	01/25/2051.
456652 AA 4	Indymac Indx Mtg Ln Tr RMBS Ser 2007-A1	..	12/01/2015.	Paydown		793,439	799,331	801,579	702,185	97,823	(9)		97,814		799,999		(6,559)	(6,559)	23,498	08/25/2037.
45668J AD 8	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR3	..	12/01/2015.	Paydown		892,640	891,674	893,320	890,574		(96)		(96)		890,478		2,162	2,162	9,612	01/25/2037.
466247 H8 9	JP Morgan Mtg Tr RMBS Ser 2006-A2 Cl 1A1	..	12/01/2015.	Paydown		46,400	48,666	48,453	43,330	5,149	1		5,150		48,481		(2,081)	(2,081)	794	04/25/2036.
478115 AA 6	Johns Hopkins University Nt	..	02/19/2015.	Call 113.8418		4,311,189	3,787,000	3,784,884	3,785,918		525,271		525,271		4,311,189			0	125,918	07/01/2019.
485188 AM 8	Kansas City Southn RR Co Sr Nt	..	12/09/2015.	Tax Free Exchange		3,995,770	4,000,000	3,994,997	3,995,351		419		419		3,995,770			0	174,267	11/15/2023.
49306B NR 0	Key Bank NA Sr Bk Nt 5.091% 03/26/15	..	03/26/2015.	Maturity		2,000,000	2,000,000	1,984,076	1,998,181		1,819		1,819		2,000,000			0	50,910	03/26/2015.
50177A AE 9	LB Commercial Mtg Tr CMBS Ser 2007-C3 Cl	..	12/11/2015.	Paydown		469,626	469,626	471,599	469,821		(195)		(195)		469,626			0	17,025	07/15/2044.
52109P AE 5	LB-UBS Comm Mtg Tr CMBS Ser 2007-C6 Cl A	..	12/11/2015.	Paydown		2,471,857	2,471,857	2,484,215	2,472,944		(1,087)		(1,087)		2,471,857			0	79,629	07/15/2040.
52465# BF 1	Legg Mason Mtg Cap Corp LBASS Ser 2001-C	..	12/10/2015.	Redemption 100.0000		170,219	170,219	184,591	173,652		(3,432)		(3,432)		170,219			0	5,097	04/10/2017.
52465# BH 7	Legg Mason Mtg Cap Corp LBASS Ser 2002-C	..	12/10/2015.	Redemption 100.0000		100,778	100,778	114,042	103,539		(2,760)		(2,760)		100,778			0	3,371	04/10/2017.
52467@ AH 8	Legg Mason Mtg Cap Corp CTL	..	12/15/2015.	Redemption 100.0000		56,428	56,428	59,181	60,224		(3,796)		(3,796)		56,428			0	8,583	01/15/2021.
52467@ BC 8	Legg Mason Mtg Cap Corp CTL Ser 2003 Cl	..	12/15/2015.	Redemption 100.0000		182,838	182,838	201,100	187,971		(5,133)		(5,133)		182,838			0	8,223	11/15/2018.
52520M GQ 0	Lehman Mtg Tr RMBS Ser 2006-2 Cl 6A1	..	12/01/2015.	Paydown		314,954	314,954	315,150	314,752		202		202		314,954			0	9,757	04/25/2036.
52660F AB 4	Leonardo Acquisition Corp 1st Lien TL Nt	..	04/30/2015.	Redemption 100.0000		286,796	286,796	286,079	279,267	6,886	642		7,528		286,796			0	3,859	01/31/2021.
52736R BB 7	Levi Strauss & Co Sr Nt	..	05/27/2015.	Call 103.8130		15,052,885	14,500,000	14,559,434	14,568,155	12,333	472,398		484,731		15,052,885			0	589,667	05/15/2020.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
53225V AC 3	Lightpoint CLO Ltd CLO Ser 2006-5A Cl A1	..	11/09/2015.	Paydown		2,193,746	2,193,746	2,168,470	2,178,268		15,478		15,478		2,193,746			0	7,329	08/05/2019.
542514 GW 8	Long Beach Mtg Loan Tr RMBS Ser 2004-5 C	..	12/28/2015.	Paydown		807,527	807,527	755,037	758,811		48,716		48,716		807,527			0	3,396	09/25/2034.
544152 AA 9	Lorillard Tobacco Co Sr Nt	..	07/15/2015.	Tax Free Exchange		17,262,799	16,000,000	18,389,510	17,413,646		(150,848)		(150,848)		17,262,799			0	769,444	06/23/2019.
544152 AB 7	Lorillard Tobacco Co Co Gtd Nt	..	07/15/2015.	Tax Free Exchange		10,376,765	10,000,000	10,637,050	10,412,628		(35,863)		(35,863)		10,376,765			0	510,069	05/01/2020.
544152 AE 1	Lorillard Tobacco Co Sr Nt	..	07/15/2015.	Tax Free Exchange		5,304,175	4,500,000	5,335,847	5,311,397		(7,222)		(7,222)		5,304,175			0	309,625	08/04/2041.
544152 AF 8	Lorillard Tobacco Co Sr Nt	..	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.
55275B AD 9	Master Asset Bkd Sec Tr RMBS Ser 2006-NC	..	12/28/2015.	Paydown		234,495	234,495	133,326	133,326		101,170		101,170		234,495			0	393	08/25/2036.
55275S AR 1	MASTR Alternative Loans Tr RMBS Ser 2007	..	12/01/2015.	Paydown		388,175	448,264	405,014	387,714	31,692	894		32,586		420,300		(32,125)	(32,125)	13,159	11/25/2021.
55313K AE 1	Merrill Lynch/Cntrywd Com Mtg CMBS Ser 2	..	12/01/2015.	Paydown		898,758	898,758	851,889	888,738		10,021		10,021		898,758			0	33,154	06/12/2050.
576434 S6 2	Master Asset Securitization Tr RMBS Ser	..	02/01/2015.	Paydown		13,268	13,268	13,032	13,213		55		55		13,268			0	77	06/25/2015.
58504F AC 9	Medpace Holdings Inc Term Ln Nt 1	..	06/30/2015.	Redemption 100.0000		1,447,170	1,447,170	1,442,856	1,430,889	12,344	3,937		16,281		1,447,170			0	16,980	05/31/2021.
58504F AC 9	Medpace Holdings Inc Term Ln Nt 1	..	11/30/2015.	Tax Free Exchange		9,832,182	9,796,226	9,837,698	9,686,019	148,303	(2,140)		146,163		9,832,182			0	195,778	05/31/2021.
585055 AH 9	Medtronic Inc Sr Nt 4.750% 09/15/15	..	09/15/2015.	Maturity		1,000,000	1,000,000	986,743	996,228		3,772		3,772		1,000,000			0	47,500	09/15/2015.
585055 AR 7	Medtronic Inc Sr Nt 3.000% 03/15/15	..	03/15/2015.	Maturity		5,000,000	5,000,000	4,999,804	4,999,988		12		12		5,000,000			0	75,000	03/15/2015.
589929 5F 1	Merrill Lynch Mtg Investors RMBS Ser 200	..	07/27/2015.	Paydown		619,558	619,558	569,010	572,729		46,829		46,829		619,558			0	3,287	07/25/2034.
59020U 3X 1	Merrill Lynch Crd Bse A S & S RMBS Ser 2	..	12/28/2015.	Paydown		477,820	477,820	403,574	458,181		19,639		19,639		477,820			0	998	01/25/2037.
59020U P7 4	Merrill Lynch Crd Bse A S & S RMBS Ser 2	..	12/01/2015.	Paydown		51,281	51,281	49,925	50,470		811		811		51,281			0	1,062	08/25/2036.
59022H JN 3	Merrill Lynch Mortgage Tr CMBS Ser 2005-	..	07/01/2015.	Paydown		7,250,000	7,250,000	6,409,453	7,158,399		91,601		91,601		7,250,000			0	207,636	07/12/2038.
594918 AG 9	Microsoft Corp Sr Nt 1.625% 09/25/15	..	09/25/2015.	Maturity		5,000,000	5,000,000	4,988,355	4,996,695		3,305		3,305		5,000,000			0	81,250	09/25/2015.
59549R AC 8	Mid State Tr X LBASS Ser 10 Cl M1	..	12/15/2015.	Paydown		370,569	370,569	311,605	311,605		58,965		58,965		370,569			0	12,649	02/15/2036.
59549W AB 9	Mid State Tr LBASS Ser 11 Cl M1	..	12/15/2015.	Paydown		189,308	189,308	189,304	189,308		1		1		189,308			0	5,756	07/15/2038.
60662W AJ 1	Mitchell International Inc 1st Lien TL N	..	09/30/2015.	Redemption 100.0000		252,101	252,101	250,840	247,145	3,882	1,074		4,956		252,101			0	3,879	10/11/2020.
60662W AJ 1	Mitchell International Inc 1st Lien TL N	..	10/30/2015.	Tax Free Exchange		29,664	29,775	29,626	29,190	459	16		475		29,664			0	1,014	10/11/2020.
60871R AC 4	Molson Coors Brewing Co Co Gtd Nt	..	03/20/2015.	Morgan Stanley & Co Inc		15,447,075	15,000,000	15,064,503	15,053,414		(1,474)		(1,474)		15,051,940		395,135	395,135	210,000	05/01/2022.
61744C FB 7	Morgan Stanley Cap I RMBS Ser 2004-HE6 C	..	12/28/2015.	Paydown		270,049	270,049	248,445	249,667		20,382		20,382		270,049			0	2,548	08/25/2034.
61745M VW 0	Morgan Stanley Cap I RMBS Ser 2004-1 Cl	..	12/01/2015.	Paydown		54,962	54,962	54,962	54,962				0		54,962			0	1,399	11/25/2018.
61748H LC 3	Morgan Stanley Mtg Tr RMBS Ser 2005-5AR	..	12/01/2015.	Paydown		1,627,472	1,835,643	1,630,167	1,630,167				0		1,630,167		(2,695)	(2,695)	27,130	09/25/2035.
61749M AT 6	Morgan Stanley Cap I CMBS Ser 2006-T23 C	..	02/01/2015.	Paydown		8,360,688	8,360,688	8,406,430	8,350,883		9,805		9,805		8,360,688			0	80,910	08/12/2041.
61749T AA 2	Morgan Stanley Mtg Loan Tr RMBS Ser 2006	..	11/25/2015.	Paydown		222,245	222,245	66,925	35,701	31,223	155,320		186,543		222,245			0	373	08/25/2036.
61751X AE 0	Morgan Stanley Cap I CMBS Ser 2007-T25 C	..	12/01/2015.	Paydown		3,701,539	3,701,539	3,563,743	3,675,558		25,981		25,981		3,701,539			0	196,442	11/12/2049.
61755Y AF 1	Morgan Stanley Cap I CMBS Ser 2007-IQ15	..	12/01/2015.	Paydown		2,110,090	2,110,090	2,093,328	2,104,078		6,012		6,012		2,110,090			0	79,931	06/11/2049.
61756U AE 1	Morgan Stanley Cap I CMBS Ser 2007-IQ16	..	12/01/2015.	Paydown		1,709,829	1,709,829	1,943,333	1,836,563		(126,734)		(126,734)		1,709,829			0	75,860	12/12/2049.
626717 AF 9	Murphy Oil Corp Sr Nt 3.700% 12/01/22	..	04/08/2015.	Morgan Stanley & Co Inc		3,258,861	3,520,000	3,502,682	3,505,422		413		413		3,505,835		(246,974)	(246,974)	45,124	12/01/2022.
63615# AA 9	National Football League Sr Nt	..	03/31/2015.	Call 104.8075		2,060,238	1,965,735	1,965,735	1,965,735		94,503		94,503		2,060,238			0	60,640	10/15/2016.
63615# AB 7	National Football League Sr Nt Ser A	..	03/31/2015.	Call 107.5246		1,666,585	1,549,957	1,549,957	1,549,957		116,628		116,628		1,666,585			0	46,885	10/15/2017.
636516 AB 2	National Inst of Hlth Fishers CTL Pl I B	..	07/15/2015.	Redemption 100.0000		206,557	206,557	206,557	206,557				0		206,557			0	11,013	01/15/2024.
636517 AA 2	National Inst of Hlth Fishers CTL Pl II	..	07/15/2015.	Redemption 100.0000		121,776	121,776	121,776	121,776				0		121,776			0	6,590	07/15/2022.
63651P AA 2	National Inst Health Twinbrook CTL B Bld	..	12/15/2015.	Redemption 100.0000		333,859	333,859	333,859	333,859				0		333,859			0	9,880	01/15/2019.
637071 AH 4	National Oilwell Varco Inc Sr Nt Ser B	..	08/15/2015.	Maturity		570,000	570,000	576,954	570,000				0		570,000			0	34,913	08/15/2015.
63860H AC 3	Nationstar Home Equity Loan Tr RMBS Ser	..	12/28/2015.	Paydown		6,370,075	6,370,075	5,837,099	5,947,751		422,325		422,325		6,370,075			0	11,588	03/25/2037.
64508Q AA 3	New Haven Fed Office Bldg Ls CTL GSA Gtd	..	07/15/2015.	Redemption 100.0000		533,362	533,362	533,362	533,362				0		533,362			0	23,716	01/15/2020.
651714 AW 7	Newpage Corp 1st Lien TL B Nt 1	..	01/09/2015.	Redemption 100.0000		107,683	107,683	105,529	102,030	3,686	1,967		5,653		107,683			0	5,032	02/11/2021.
651714 AW 7	Newpage Corp 1st Lien TL B Nt 1	..	10/14/2015.	Tax Free Exchange		21,949	22,317	21,871	21,145	764	40		804		21,949			0	2,168	02/11/2021.

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1	..	12/01/2015.	Paydown		116,209	116,209	116,206	115,926		283		283		116,209			0	2,981	03/25/2034.
65535V US 5	Nomura Asset Sec Corp RMBS Ser 2006-AR2	..	12/28/2015.	Paydown		97,366	97,366	30,426	30,426		66,940		66,940		97,366			0	281	04/25/2036.
65536H CQ 9	Nomura Home Equity Loan Inc RMBS Ser 200	..	12/28/2015.	Paydown		865,504	865,504	841,762	841,762		23,741		23,741		865,504			0	1,878	02/25/2036.
667294 AW 2	Northwest Airlines LBASS EETC Ser 2001-1	..	10/01/2015.	Paydown		178,467	178,467	178,769	178,692		(226)		(226)		178,467			0	8,550	10/01/2023.
67020B AA 8	NRRC-D Facilities Corp CTL GSA Rev Bd Ls	..	12/07/2015.	Redemption 100.0000		529,286	529,286	529,286	529,286				0		529,286			0	18,820	11/07/2023.
68216D AC 2	Omnitracs 1st Lien TL Nt 1	..	12/31/2015.	Redemption 100.0000		52,047	52,047	51,786	50,876	942	229		1,171		52,047			0	1,683	11/25/2020.
68233L AD 1	Oncor Electric Delivery Trans ABS Ser 20	..	08/15/2015.	Paydown		1,313,289	1,313,289	1,313,225	1,313,186		103		103		1,313,289			0	51,809	08/15/2017.
68347R AC 3	Opal Acquisition Inc 1st Lien Term Ln Nt	..	08/10/2015.	Bank of America BISD Dealer		8,695,622	8,839,260	8,750,867	8,723,244	39,097	6,853		45,950		8,769,195		(73,573)	(73,573)	272,544	11/27/2020.
68347R AC 3	Opal Acquisition Inc 1st Lien Term Ln Nt	..	06/30/2015.	Redemption 100.0000		70,740	70,740	70,033	69,812	313	616		929		70,740			0	1,115	11/27/2020.
69351H AC 6	Prime Property Funding Nt	..	11/30/2015.	Call 105.7476		7,402,332	7,000,000	6,982,570	6,995,611		406,722		406,722		7,402,332			0	541,406	01/15/2017.
70454B AN 9	Peabody Energy Corp Term Ln Nt 1	..	11/13/2015.	Various		13,199,048	17,700,131	15,442,093	15,930,118	1,740,792	3,106	2,226,063	(482,165)		15,447,953		(2,248,906)	(2,248,906)	568,496	09/24/2020.
70454B AN 9	Peabody Energy Corp Term Ln Nt 1	..	09/30/2015.	Redemption 100.0000		104,718	104,718	104,456	94,246	10,249	223		10,472		104,718			0	1,993	09/24/2020.
717081 DA 8	Pfizer Inc Sr Nt 5.350% 03/15/15	..	03/15/2015.	Maturity		9,500,000	9,500,000	9,492,335	9,499,559		441		441		9,500,000			0	254,125	03/15/2015.
73019# AA 0	PNC Equip Finc LLC LBASS Priv Pl Nt Ser	..	09/13/2015.	Redemption 100.0000		580,573	580,573	580,573	580,573				0		580,573			0	13,063	09/13/2027.
73019# AB 8	PNC Equip Finc LLC LBASS Priv Pl Nt Ser	..	09/13/2015.	Redemption 100.0000		419,427	419,427	419,427	419,427				0		419,427			0	9,437	09/13/2027.
000000 00 0	Polyus Gold Intl Ltd Sr Nt	..	12/31/2015.	Direct									0					0	2,250	12/15/2015.
73664# AA 8	Portland Natural Gas Trans Sys Sr Sec Nt	..	12/31/2015.	Redemption 100.0000		455,564	455,564	455,564	455,564				0		455,564			0	16,799	12/31/2018.
74044T AB 5	Pregis Holding I Corp 1st Lien TL Nt 1	..	05/08/2015.	Redemption 100.0000		239,331	239,331	236,937	235,741	1,362	2,228		3,590		239,331			0	4,063	05/15/2021.
74044T AB 5	Pregis Holding I Corp 1st Lien TL Nt 1	..	06/11/2015.	Tax Free Exchange		14,184,556	14,200,638	14,181,757	13,987,629	195,923	1,004		196,927		14,184,556			0	333,715	05/15/2021.
74049L AF 8	Western Dental Services Inc New Term Ln	..	07/30/2015.	Jeffries & Co Inc		13,625,000	15,000,000	14,624,687	14,250,000	437,323	31,918		469,241		14,719,240		(1,094,240)	(1,094,240)	402,500	11/01/2018.
74049L AF 8	Western Dental Services Inc New Term Ln	..	12/31/2015.	Redemption 100.0000		889,772	889,772	867,509	845,283	25,941	18,547		44,488		889,772			0	45,190	11/01/2018.
74160M KU 5	Prime Mortgage Tr RMBS Ser 2005-4 Cl 2A9	..	12/01/2015.	Paydown		1,217,470	1,217,470	991,580	1,081,534		135,936		135,936		1,217,470			0	43,402	10/25/2035.
742718 BZ 1	Procter & Gamble Co Sr Nt	..	12/15/2015.	Maturity		1,000,000	1,000,000	999,843	999,968		32		32		1,000,000			0	48,500	12/15/2015.
742718 DS 5	Procter & Gamble Co Sr Nt	..	11/15/2015.	Maturity		1,000,000	1,000,000	996,609	998,522		1,478		1,478		1,000,000			0	18,000	11/15/2015.
74432Q AG 0	Prudential Financial Inc MT Nt Ser C	..	06/13/2015.	Maturity		1,000,000	1,000,000	976,341	995,206		4,794		4,794		1,000,000			0	23,750	06/13/2015.
74924D AA 7	Residential Accredit Loans Inc RMBS Ser	..	12/01/2015.	Paydown		398,229	645,346	467,472	467,472				0		467,472		(69,243)	(69,243)	23,172	09/25/2037.
74966U AH 3	RPI Finance Trust Term Ln B2 Nt 1	..	05/06/2015.	Redemption 100.0000		18,936,112	18,936,112	18,870,279	18,885,840		50,272		50,272		18,936,112			0	215,242	05/10/2018.
74966U AJ 9	RPI Finance Trust Term Ln B3 Nt 1	..	12/31/2015.	Redemption 100.0000		67,762	67,762	67,043	67,305		457		457		67,762			0	1,390	11/10/2016.
75115L AA 5	Residential Accredit Loans Inc RMBS Ser	..	12/28/2015.	Paydown		433,746	433,746	371,737	371,737				0		371,737		62,009	62,009	893	08/25/2037.
755920 AG 0	Receipts on Corp Sec Tr ABS Coll Tr Ser	..	08/01/2015.	Redemption 100.0000		229,493	229,493	250,503	233,719		(4,226)		(4,226)		229,493			0	11,247	08/01/2017.
760985 GQ 8	Residential Asset Mtg Prod Inc RMBS Ser	..	12/01/2015.	Paydown		154,497	154,497	154,461	154,292		(7)		(7)		154,285		212	212	4,316	01/25/2032.
760985 ST 9	Residential Asset Mtg Prod Inc RMBS Ser	..	12/01/2015.	Paydown		497,360	497,360	467,518	481,074		717		717		481,792		15,568	15,568	10,324	11/25/2032.
76110V KU 1	Residential Funding Mtg Sec II RMBS Ser	..	12/28/2015.	Paydown		90,077	90,077	43,107	43,107		46,970		46,970		90,077			0	275	08/25/2032.
761143 AD 8	Residential Asset Sec Tr RMBS Ser 2007-A	..	12/01/2015.	Paydown		245,112	323,908	237,035	237,035				0		237,035		8,077	8,077	11,639	09/25/2037.
78442G GG 5	SLM Student Loan Tr LBASS Ser 2003-4 Cl	..	12/15/2015.	Paydown		477,383	477,383	477,110	477,239		144		144		477,383			0	3,074	03/15/2033.
785778 HD 6	SACO I Tr RMBS Ser 2005-6 Cl A	..	12/28/2015.	Paydown		433,835	433,835	418,972	418,972		14,863		14,863		433,835			0	1,840	09/25/2035.
785811 AA 8	SACO I Tr RMBS Ser 2006-5 Cl 1A	..	12/29/2015.	Paydown		160,666	150,557	51,942	51,964				0		51,964		108,702	108,702	356	04/25/2036.
797440 BG 8	San Diego Gas & Elec Co 1st Mtg Bd Ser C	..	11/15/2015.	Maturity		1,000,000	1,000,000	998,010	999,783		217		217		1,000,000			0	53,000	11/15/2015.
81774U AC 1	Sesac Inc Term Ln Nt 1	..	05/26/2015.	Jeffries & Co Inc		5,824,298	5,838,895	5,820,064	5,776,857	48,886	1,047		49,933		5,826,790		(2,492)	(2,492)	139,185	02/08/2019.
81774U AC 1	Sesac Inc Term Ln Nt 1	..	03/13/2015.	Tax Free Exchange		14,862	14,965	14,816	14,806	51	5		56		14,862			0	181	02/08/2019.
820922 AV 4	Shearson Lehman CMO Inc CMBS Mtg Bkd Ser	..	11/01/2015.	Paydown		97,795	97,795	89,230	95,362		2,433		2,433		97,795			0	2,864	05/01/2017.
82570J AE 6	Vencore Inc (SI Org Inc) 1st Lien TL Nt	..	12/31/2015.	Redemption 100.0000		519,027	519,027	513,836	514,286		4,740		4,740		519,027			0	15,028	11/23/2019.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
82570J AF 3	Vencore Inc (SI Org Inc) Delayed Draw TL	..	06/09/2015.	Redemption 100.0000		693,276	693,276	693,276	688,076	5,200			5,200		693,276			0	22,562	11/23/2019.
82570J AF 3	Vencore Inc (SI Org Inc) Delayed Draw TL	..	06/09/2015.	Tax Free Exchange		433,360	433,360	433,360	430,110	3,250			3,250		433,360			0	11,075	11/23/2019.
84148D AB 4	Southeast PowerGen LLC Term Ln B Nt 1	..	01/07/2015.	Morgan Stanley & Co Inc.		2,005,000	2,000,000	1,980,000	1,980,000	71	37		108		1,980,108		24,892	24,892	1,750	11/07/2021.
84857H AL 4	Spirit Aerosystems Inc Term Ln B Nt 1	..	03/18/2015.	Redemption 100.0000		24,745,547	24,745,547	24,683,683	24,529,024	161,207	55,317		216,524		24,745,547			0	209,732	09/15/2020.
85171Y AB 5	Springleaf Mtg Ln Tr RMBS Ser 2012-3A Cl	..	10/01/2015.	Paydown		5,000,000	5,000,000	4,997,920	4,995,116		4,884		4,884		5,000,000			0	110,833	12/25/2059.
852061 AQ 3	Sprint Nextel Corp Sr Nt	..	10/20/2015.	Various		14,996,375	14,200,000	15,652,500	15,316,700	178,286	(167,767)		10,519		15,327,219		(330,844)	(330,844)	1,073,800	03/01/2020.
85231C AA 3	St Louis Fed Office Bldg Tr CTL GSA Gtd	..	07/15/2015.	Redemption 100.0000		371,852	371,852	371,852	371,852				0		371,852			0	19,379	01/15/2019.
85746* DR 8	State Street Bk & Tr Co ABS Sr Lev Lease	..	01/31/2015.	Redemption 100.0000		38,060	38,060	38,060	38,060				0		38,060			0	1,302	01/31/2019.
85746* DU 1	State Street Bk & Tr Co ABS Sr Lev Lease	..	01/31/2015.	Redemption 100.0000		35,576	35,576	35,576	35,576				0		35,576			0	1,217	01/31/2019.
85746* DX 5	State Street Bk & Tr Co ABS Sr Lev Lease	..	01/31/2015.	Redemption 100.0000		31,274	31,274	31,274	31,274				0		31,274			0	1,070	01/31/2019.
85746* EA 4	State Street Bk & Tr Co ABS Sr Lev Lease	..	01/31/2015.	Redemption 100.0000		31,274	31,274	31,274	31,274				0		31,274			0	1,070	01/31/2019.
861832 A# 0	Stonehenge Cap Fund NY LLC ABS Sr Struct	..	12/15/2015.	Redemption 100.0000		89,908	89,908	89,908	89,908				0		89,908			0	3,836	12/15/2016.
861832 A@ 2	Stonehenge Cap Fund NY LLC ABS Sr Nt Ser	..	12/15/2015.	Redemption 100.0000		172,627	172,627	172,627	172,627				0		172,627			0	8,095	12/15/2015.
86187# AA 8	Stonehenge Cap Fd TX LP ABS Sr Structure	..	08/01/2015.	Redemption 100.0000		447,110	447,110	447,110	447,110				0		447,110			0	26,166	08/01/2015.
86280A AA 5	Stratford CLO Ser 2007-1A Cl A1	..	11/01/2015.	Paydown		5,455,354	5,455,354	4,691,605	5,107,806		347,548		347,548		5,455,354			0	22,338	11/01/2021.
86357S CE 4	Structured Asset Veh Sec Tr CDO Ser 2003	..	10/14/2015.	Maturity		5,641,000	5,641,000	4,642,701	4,651,227		989,773		989,773		5,641,000			0	49,857	10/14/2015.
86358E CL 8	Structured Asset Inv Ln Tr RMBS Ser 2003	..	12/28/2015.	Paydown		1,283,859	1,283,859	1,179,855	1,188,372		95,486		95,486		1,283,859			0	10,137	07/25/2033.
86359B JU 6	Structured Asset Sec Corp RMBS Ser 2004-	..	12/01/2015.	Paydown		206,831	206,831	206,798	206,484		347		347		206,831			0	5,434	03/25/2034.
86363G AJ 3	Structured Asset Sec Corp RMBS Ser 2007-	..	12/01/2015.	Paydown		1,931,828	2,079,870	1,876,978	1,876,978				0		1,876,978		54,850	54,850	51,801	04/25/2047.
86686B AC 9	Sun Products Corp Term Ln B Nt 1	..	03/26/2015.	Redemption 100.0000		92,946	92,946	90,158	85,975	4,351	2,620		6,971		92,946			0	1,235	03/18/2020.
872227 AA 1	TBW Mtg Backed RMBS PTC Ser 2007-2 Cl A1	..	12/01/2015.	Paydown		567,168	567,168	454,450	396,080	58,370	112,717		171,087		567,168			0	17,404	07/25/2037.
87246A AC 2	TIAA Real Estate CDO Ltd CMBS Ser 2007-C	..	05/10/2015.	Paydown		1,256,685	1,256,685	1,261,895	1,255,896		789		789		1,256,685			0	51,450	08/15/2039.
87246A AE 8	TIAA Real Estate CDO Ltd CMBS Ser 2007-C	..	12/10/2015.	Paydown		4,604,173	4,604,173	4,575,088	4,597,371		6,802		6,802		4,604,173			0	163,772	08/15/2039.
88732J AH 1	Time Warner Cable Inc Co Gtd Nt	..	11/06/2015.	Barclays Capital		10,511,300	10,000,000	10,463,698	10,159,850		(56,865)		(56,865)		10,102,985		408,315	408,315	602,875	05/01/2017.
89233P 4B 9	Toyota Motor Credit Corp MT Nt	..	06/17/2015.	Maturity		6,500,000	6,500,000	6,496,090	6,499,245		755		755		6,500,000			0	104,000	06/17/2015.
89789T AA 4	Truman Capital Mtg Ln Tr RMBS Ser 2014-N	..	12/25/2015.	Paydown		10,515,425	10,515,425	10,501,976	10,501,766	1,985	11,674		13,659		10,515,425			0	183,512	07/25/2053.
90270R AC 8	UBS-Barclays Comm Mort Tr CMBS Ser 2012-	..	12/01/2015.	Paydown				88,560	83,187		(83,187)		(83,187)					0	8,501	12/10/2045.
90332U AS 2	US Airways Pass-Thru Tr ABS Ser 2000-3C	..	03/01/2015.	Redemption 100.0000		617,739	617,739	617,739	617,739				0		617,739			0	25,914	09/01/2023.
90345U AB 4	US FT Holdco Term Ln Nt 2	..	04/30/2015.	Redemption 100.0000		14,343,750	14,343,750	13,961,749	14,121,908		221,842		221,842		14,343,750			0	214,655	10/04/2017.
90346Y AB 5	US Shipping Corp Term Ln Nt 2	..	06/26/2015.	Redemption 100.0000		640,678	640,678	641,823	627,064	14,758	(1,143)		13,615		640,678			0	17,495	04/26/2018.
90346Y AB 5	US Shipping Corp Term Ln Nt 1	..	03/31/2015.	Tax Free Exchange		5,395,047	5,382,226	5,398,404	5,267,854	128,128	(934)		127,194		5,395,047			0	76,472	04/26/2018.
90359@ AA 4	US Nursing Corporation Term Ln Tranche A	..	12/31/2015.	Direct									0					0	28,694	12/31/2015.
90363@ AA 8	USTA Natl Tennis Ctr Inc Sr Sec Nt Ser A	..	07/08/2015.	Redemption 100.0000		430,120	430,120	430,120	430,120				0		430,120			0	11,147	09/08/2024.
90783T AA 8	Union Pacific RR PTC Ser 2004-1	..	07/02/2015.	Redemption 100.0000		742,736	742,736	742,736	742,736				0		742,736			0	21,299	07/02/2025.
90931Q AA 5	United Airl Lines LBASS EETC 2013-1 Cl B	..	08/15/2015.	Redemption 100.0000		3,975,913	3,975,913	3,992,178	3,978,624	12,228	(14,939)		(2,711)		3,975,913			0	161,351	02/15/2023.
90932P AB 4	United Air Lines LBASS EETC Ser 2014-1 C	..	10/11/2015.	Paydown		479,073	479,073	479,073	474,282	4,791			4,791		479,073			0	22,756	04/11/2022.
913017 BH 1	United Technologies Corp Nt	..	05/01/2015.	Maturity		4,000,000	4,000,000	3,966,800	3,994,828		5,172		5,172		4,000,000			0	97,500	05/01/2015.
914908 AV 0	Univision Communications Replacement 1st	..	09/24/2015.	Citigroup		4,663,963	4,675,652	4,569,716	4,563,436	20,755	11,656		32,411		4,595,847		68,116	68,116	138,711	03/01/2020.
914908 AV 0	Univision Communications Replacement 1st	..	09/23/2015.	Redemption 100.0000		37,043	37,043	36,204	36,154	165	724		889		37,043			0	715	03/01/2020.
91736# AA 4	United States of America BIA CTL GSA Gtd	..	09/15/2015.	Redemption 100.0000		200,692	200,692	200,692	200,692				0		200,692			0	8,666	03/15/2024.
91737# AA 3	United States Govt SS Ls FinTr CTL GSA G	..	12/15/2015.	Redemption 100.0000		975,304	975,304	972,096	974,263		1,041		1,041		975,304			0	25,029	11/15/2018.
91802M AA 8	Utility Contract Funding LLC Nt	..	10/01/2015.	Redemption 100.0000		574,544	574,544	574,228	574,433		111		111		574,544			0	32,289	10/01/2016.
91830D AJ 5	Vericrest Opportunity Ln Trans RMBS Ser	..	12/25/2015.	Paydown		11,044,906	11,044,906	11,033,441	11,033,437		11,469		11,469		11,044,906			0	202,028	04/25/2055.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
91830J AA 1	Vericrest Opportunity Ln Trans RMBS Ser	..	03/25/2015.	Paydown		3,524,366	3,524,366	3,539,785	3,537,112		(12,746)		(12,746)		3,524,366			0	27,695	11/25/2053.
92851@ AA 3	Vivendi SPC Tr CTL 6.630% 04/15/22	..	12/15/2015.	Redemption 100.0000		233,354	233,354	233,354	233,354				0		233,354			0	8,465	04/15/2022.
92978N AE 4	Wachovia Bank Comm Mtg Tr CMBS Ser 2007-	..	12/01/2015.	Paydown		661,057	661,057	654,416	658,562		2,495		2,495		661,057			0	25,948	02/15/2051.
931142 CT 8	Wal-Mart Stores Inc Sr Nt	..	07/08/2015.	Maturity		3,000,000	3,000,000	2,995,502	2,999,009		991		991		3,000,000			0	67,500	07/08/2015.
93362F AB 9	Washington Mutual Mtg RMBS Ser 2006-AR8	..	12/01/2015.	Paydown		585,682	693,173	618,367	618,367				0		618,367		(32,686)	(32,686)	10,015	08/25/2046.
93363E AB 1	Washington Mutual Mtg RMBS Ser 2006-AR10	..	12/01/2015.	Paydown		61,075	64,529	64,622	57,735	6,811	(6)		6,805		64,540		(3,465)	(3,465)	893	09/25/2036.
93363N AA 3	Washington Mutual Mtg RMBS Ser 2006-AR12	..	12/01/2015.	Paydown		100,770	112,092	112,429	98,919	13,408	(5)		13,403		112,322		(11,552)	(11,552)	1,350	10/25/2036.
93363P AA 8	Washington Mutual Mtg RMBS Ser 2006-AR14	..	12/01/2015.	Paydown		211,029	225,697	207,099	207,099				0		207,099		3,931	3,931	2,648	11/25/2036.
939348 AE 8	Washington Mutual MSC Mtg PT RMBS Ser 20	..	12/01/2015.	Paydown		438,351	413,686	318,001	318,001				0		318,001		120,350	120,350	3,428	04/25/2037.
94978# AT 4	Wells Fargo Bank Northwest NA CTL Ser 20	..	12/01/2015.	Redemption 100.0000		109,702	109,702	109,702	109,702				0		109,702			0	3,992	08/01/2027.
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L	..	12/15/2015.	Redemption 100.0000		119,271	119,271	124,875	123,142		(3,872)		(3,872)		119,271			0	4,822	05/15/2032.
94978# AX 5	Wells Fargo Bank Northwest NA CTL CVS Co	..	12/10/2015.	Redemption 100.0000		325,791	325,791	325,791	325,791				0		325,791			0	11,837	10/10/2024.
94978# BC 0	Wells Fargo Bank Northwest NA CTL	..	12/01/2015.	Redemption 100.0000		446,346	446,346	446,346	446,346				0		446,346			0	16,151	11/01/2022.
94983C AS 6	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2	..	12/01/2015.	Paydown		1,701,692	1,701,692	1,727,217	1,726,640		(24,948)		(24,948)		1,701,692			0	23,709	06/25/2035.
976707 AN 9	Wisconsin Gas Co Sr Nt	..	12/01/2015.	Maturity		1,000,000	1,000,000	999,294	999,785		215		215		1,000,000			0	52,000	12/01/2015.
98149B AK 7	World Kitchen LLC Term Ln Nt 1	..	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	ZC Specialty Ins Co CTL Ser 2002-31	..	07/25/2015.	Redemption 100.0000		302,269	302,269	303,236	302,865		(596)		(596)		302,269			0	22,180	12/23/2022.
98885K AA 7	ZAIS Investment Grade Ltd VI CDO Ser 6A	..	03/12/2015.	Direct			7,500,000						0					0	443,925	07/27/2018.
G9270# AA 1	Village Roadshow Pictures Term Ln A2	..	10/30/2015.	Redemption 100.0000		8,863,342	8,863,342	8,774,708	8,808,664		54,678		54,678		8,863,342			0	627,901	11/21/2017.
097751 BF 7	Bombardier Inc Sr Nt 6.125% 01/15/23	A	02/18/2015.	Citigroup		19,701,563	21,015,000	21,005,038	21,005,661		148		148		21,005,809		(1,304,246)	(1,304,246)	774,688	01/15/2023.
292505 AF 1	EnCana Corp Sr Nt 5.900% 12/01/17	I.	04/06/2015.	Call 112.6200		3,378,600	3,000,000	3,400,774	3,250,652		127,948		127,948		3,378,600			0	61,458	12/01/2017.
448058 C* 6	Husky Injection Molding 1st Lien Term Ln	I.	12/11/2015.	Goldman Sachs & Company		1,936,470	1,967,186	1,957,350	1,905,712	52,139	1,161		53,300		1,959,012		(22,543)	(22,543)	77,879	06/30/2021.
448058 C* 6	Husky Injection Molding 1st Lien Term Ln	I.	04/14/2015.	Redemption 100.0000		25,209	25,209	25,083	24,421	668	120		788		25,209			0	306	06/30/2021.
654677 AA 1	Niska Gas Storage Can Fin Nt	A	01/09/2015.	Tax Free Exchange		4,770,295	5,000,000	4,750,000	3,762,500	1,006,784	1,011		1,007,795		4,770,295			0	88,472	04/01/2019.
77509N AP 8	Rogers Cable Inc Nt 6.750% 03/15/15	I.	03/15/2015.	Maturity		5,935,000	5,935,000	6,151,123	5,943,768		(8,768)		(8,768)		5,935,000			0	200,306	03/15/2015.
C7740G AB 7	Regent Purchaser Inv (RGL) Term Ln Nt 1	A	12/31/2015.	Redemption 100.0000		250,000	250,000	206,875	197,500	45,301	43,123	35,924	52,500		250,000			0	11,427	08/13/2021.
C8629# AB 3	Superior Plus Inc Sr Nt	A	10/29/2015.	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	76,200	10/29/2015.
009503 AD 5	Airspeed Ltd ABS Vitesse Air Hdg TrCtf S	R	12/15/2015.	Paydown		203,911	203,911	139,248	50,393	99,425	54,093		153,518		203,911			0	7,390	06/15/2047.
018890 16 0	Preferred Term Secs XIII LBASS Sec Nt Se	F	12/24/2015.	Paydown		1,202,744	1,202,744	887,354	898,613		304,130		304,130		1,202,744			0	5,070	03/24/2034.
055451 AB 4	BHP Billiton Fin USA Ltd Gtd Nt	R	12/15/2015.	Maturity		4,000,000	4,000,000	3,947,630	3,981,513		18,487		18,487		4,000,000			0	210,000	12/15/2015.
05565Q BH 0	BP Capital Markets PLC Co Gtd Nt	R	03/10/2015.	Maturity		5,000,000	5,000,000	4,260,750	4,260,750				0		4,260,750		739,250	739,250	96,875	03/10/2015.
11042A AA 2	British Airways Plc PTC	F	12/20/2015.	Redemption 100.0000		662,323	662,323	669,648	668,619		(6,296)		(6,296)		662,323			0	19,527	06/20/2024.
11042B AA 0	British Airways Plc PTC	F	12/20/2015.	Redemption 100.0000		2,194,172	2,194,172	2,222,785	2,215,718		(21,545)		(21,545)		2,194,172			0	80,991	06/20/2020.
12549F AG 4	CIFC Funding Ltd CLO Ser 2013-4A Cl B1	F	02/04/2015.	Deutsche Bank Securities		8,673,750	9,000,000	9,000,000	9,000,000				0		9,000,000		(326,250)	(326,250)	38,062	11/27/2024.
449848 AE 0	I-Preferred Term Sec Ltd ABS Nt PTP	R	06/11/2015.	Redemption 0.0000			221,907						0					0	10,540	12/11/2032.
74040Y AA 0	Preferred Term Sec Ltd LBASS X Flt Rate	R	10/05/2015.	Paydown		471,577	471,577	297,094	315,350		156,228		156,228		471,577			0	1,829	07/03/2033.
74041A AA 1	Preferred Term Sec XIII LBASS Flt Rt Nt	R	12/24/2015.	Paydown		777,458	777,458	552,782	569,267		208,191		208,191		777,458			0	3,277	03/24/2034.
74041N AA 3	Preferred Term Sec XII LBASS Sec Nt	F	12/24/2015.	Paydown		520,187	520,187	448,713	452,969		67,218		67,218		520,187			0	2,976	12/24/2033.
74041N AL 9	Preferred Term Sec XII LBASS Ltd Ser XL	R	12/24/2015.	Paydown		390,140	390,140	255,542	270,883		119,257		119,257		390,140			0	1,839	12/24/2033.
74041U AA 7	Preferred Term Sec LBASS XIV Sec Nt	R	12/24/2015.	Paydown		204,408	204,408	160,971	163,399		41,009		41,009		204,408			0	1,104	06/24/2034.
74042E AA 2	Preferred Term Sec Ltd LBASS XVII Sr Nt	F	06/23/2015.	Redemption 100.0000		3,703,054	3,703,054	2,832,836	2,886,873		816,181		816,181		3,703,054			0	9,229	06/23/2035.
74042H AA 5	Preferred Term Sec Ltd LBASS XIX Flt Rt	R	09/22/2015.	Paydown		203,708	203,708	138,995	143,038		60,670		60,670		203,708			0	766	12/22/2035.
74042J AA 1	Preferred Term Sec Ltd LBASS XXI Nt Ser	R	06/22/2015.	Redemption 100.0000		237,585	237,585	181,158	109,006		128,578		128,578		237,585			0	278	03/22/2038.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
74042W AA 2	Preferred Term Sec Ltd XVIII LBASS Flt R	R	12/23/2015.	Paydown		1,974,704	1,974,704	1,392,166	1,436,678		538,026		538,026		1,974,704			0	5,823	09/23/2035.
74042W AB 0	Preferred Term Sec Ltd XVIII LBASS Nt Cl	R	06/23/2015.	Paydown		77,581	77,581	69,035	69,035		8,546		8,546		77,581			0	226	09/23/2035.
74043A AC 5	Preferred Term Sec Ltd LBASS XXIII Nt Se	R	12/22/2015.	Paydown		1,809,361	1,809,361	1,190,560	1,342,517		466,844		466,844		1,809,361			0	4,786	12/22/2036.
81726J AD 3	Sensata Technologies Term Ln B Nt 1	F	03/31/2015.	Redemption 100.0000		25,000	25,000	24,813	24,816		184		184		25,000			0	343	10/14/2021.
81726J AD 3	Sensata Technologies Term Ln B Nt 1	F	05/11/2015.	Tax Free Exchange		9,880,140	9,950,000	9,875,375	9,876,729		3,411		3,411		9,880,140			0	200,935	10/14/2021.
86210M AB 2	Stora Enso Oyj Sr Nt 6.404% 04/15/16	R	05/26/2015.	Call 105.2340		2,136,250	2,030,000	2,104,417	2,042,144		94,106		94,106		2,136,250			0	79,806	04/15/2016.
902151 AA 7	Tyco Intl Fin/Tyco Fire & Sec Sr Nt	R	10/14/2015.	Call 125.5700		12,557,000	10,000,000	10,792,906	10,780,205		1,776,795		1,776,795		12,557,000			0	857,465	01/15/2021.
902151 AC 3	Tyco Intl Fin/Tyco Fire & Sec Sr Nt	R	10/14/2015.	Call 122.4600		6,123,000	5,000,000	5,416,902	5,408,153		714,847		714,847		6,123,000			0	290,694	12/15/2019.
931899 9A 8	Walkers SPV Priv Pl Nt	R	12/31/2015.	Redemption 47.2653		3,353,249	7,094,528	1,166,235	1,166,235		2,187,014		2,187,014		3,353,249			0	8,555	12/31/2019.
931899 9A 8	Walkers SPV Priv Pl Nt	R	12/31/2015.	Capital Distribution		3,741,279		3,741,279	3,741,279				0		3,741,279			0		12/31/2019.
947075 AD 9	Weatherford Intl Inc Gtd Nt	R	05/22/2015.	Morgan Stanley & Co Inc		4,815,000	4,500,000	5,128,938	4,907,774		(47,612)		(47,612)		4,860,161		(45,161)	(45,161)	186,208	03/15/2018.
94707V AC 4	Weatherford Intl Ltd Sr Nt	R	04/27/2015.	Various		4,611,270	5,000,000	5,175,015	5,144,424		(4,278)		(4,278)		5,140,147		(528,877)	(528,877)	104,875	04/15/2022.
G1981@ AA 0	Cayman Turtle Farm Ltd Gtd Sr Nt	F	12/01/2015.	Redemption 100.0000		640,000	640,000	640,000	640,000				0		640,000			0	19,531	03/01/2019.
G4939@ AB 5	Irish Food Processors Sr Nt Ser C	F	12/22/2015.	Maturity		5,000,000	5,000,000	5,275,700	5,204,808		(204,808)		(204,808)		5,000,000			0	306,000	12/22/2015.
G72212 AA 4	Preferred Term Secs XIX LBASS Sec Nt	F	09/22/2015.	Paydown		369,060	369,060	250,092	257,305		111,754		111,754		369,060			0	1,389	12/22/2035.
G7222G AA 2	Preferred Term Secs XVII LBASS Sec Nt	F	06/23/2015.	Paydown		648,487	648,487	492,850	502,501		145,986		145,986		648,487			0	1,620	06/23/2035.
G7222R AA 8	Preferred Term Secs XXI LBASS Sec Nt	F	06/22/2015.	Paydown		117,443	117,443	80,400	82,446		34,997		34,997		117,443			0	219	03/22/2038.
G8038# AK 4	Serco Group plc Sr Nt Ser A	F	04/30/2015.	Call 104.9781		3,876,708	3,692,873	3,692,873	3,692,873		183,835		183,835		3,876,708			0	49,722	05/14/2020.
L0426# AA 7	AWAS Aviation Capital Term Ln Nt 1	R	12/18/2015.	Redemption 100.0000		1,738,095	1,738,095	1,703,416	1,712,024	12,459	13,612		26,071		1,738,095			0	55,274	05/12/2016.
L7601F AC 5	Pinnacle Acquistion (Paradigm) Term Ln C	R	12/31/2015.	Redemption 100.0000		96,590	96,590	95,284	90,915	4,706	969		5,675		96,590			0	1,423	07/30/2019.
N3386# AE 9	Fugro NV Sr Nt 4.050% 08/17/18	F	12/17/2015.	Call 100.0000		3,166,573	3,166,573	3,267,998	3,262,840		(96,267)		(96,267)		3,166,573			0	301,287	08/17/2018.
N3386# AE 9	Fugro NV Sr Nt 4.050% 08/17/18	F	12/17/2015.	Taxable Exchange		6,033,589	6,833,427	7,052,302	7,041,171		(52,609)		(52,609)		6,988,562		(954,973)	(954,973)	422,114	08/17/2018.
Q3535# AA 4	Envestra Victoria Pty Ltd Sr Nt Ser A	F	09/19/2015.	Maturity		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	178,500	09/19/2015.
Q1296* AA 1	CLP Australia Sr Nt	F	12/31/2015.	Direct									0					0	428,000	12/31/2015.
Q3930A AC 2	FMG (Fortescue Metals) Resrcs Term Ln Nt	R	02/20/2015.	Credit Suisse First Boston		12,014,438	13,272,954	13,239,772	13,245,590		464		464		13,246,054		(1,231,616)	(1,231,616)	142,938	06/30/2019.
Y5363L AA 4	MMI International Ltd Term Ln Nt 1	R	03/27/2015.	Redemption 100.0000		1,566,216	1,566,216	1,566,216	1,546,639	19,578			19,578		1,566,216			0	41,341	11/20/2018.
3899999. Total - Bonds - Industrial and Miscellaneous						1,034,514,793	1,063,881,830	1,031,603,519	1,033,621,262	13,367,207	16,468,817	15,866,367	13,969,657	0	1,047,590,914	0	(13,076,121)	(13,076,121)	33,327,964	XXX
Bonds - Hybrid Securities																				
36190A 20 0	GE Capital Equity Inc Pfd	..	08/31/2015.	Call 110.0000		6,050,000	5,500,000	6,319,775	6,319,775				0		6,319,775		(269,775)	(269,775)	312,565	01/01/2049.
36190A 30 9	GE Capital Equity Inc Pfd Ser B	..	08/31/2015.	Call 108.0000		34,688,520	32,119,000	34,938,406	34,938,406				0		34,938,406		(249,886)	(249,886)	1,704,716	01/01/2049.
842400 75 6	Southern CA Edison Co 5.349% Pfd	..	09/16/2015.	Call 100.0000		20,718,600	20,718,600	21,096,100	21,096,100				0		21,096,100		(377,500)	(377,500)	760,856	01/01/2049.
4899999. Total - Bonds - Hybrid Securities						61,457,120	58,337,600	62,354,281	62,354,281	0	0	0	0	0	62,354,281	0	(897,161)	(897,161)	2,778,137	XXX
8399997. Total - Bonds - Part 4						1,784,404,534	1,797,438,243	1,808,679,245	1,788,704,656	7,105,385	12,305,767	15,866,367	3,544,785	0	1,792,249,437	0	(7,844,903)	(7,844,903)	61,241,171	XXX
8399998. Total - Bonds - Summary Item from Part 5						305,603,572	327,046,800	307,444,696			1,470,561		1,470,561		308,915,252		(3,311,682)	(3,311,682)	7,024,637	XXX
8399999. Total - Bonds						2,090,008,106	2,124,485,043	2,116,123,941	1,788,704,656	7,105,385	13,776,328	15,866,367	5,015,346	0	2,101,164,689	0	(11,156,585)	(11,156,585)	68,265,808	XXX
Preferred Stocks - Industrial and Miscellaneous																				
00431U 20 1	Accelecare Holdings Inc Pfrd Ser A-2	..	03/02/2015.	Direct	30,000.000	4,261,146		3,126,247	3,126,247				0		3,126,247		1,134,899	1,134,899		XXX
8499999. Total - Preferred Stocks - Industrial and Miscellaneous						4,261,146	XXX	3,126,247	3,126,247	0	0	0	0	0	3,126,247	0	1,134,899	1,134,899	0	XXX
8999997. Total - Preferred Stocks - Part 4						4,261,146	XXX	3,126,247	3,126,247	0	0	0	0	0	3,126,247	0	1,134,899	1,134,899	0	XXX
8999999. Total - Preferred Stocks						4,261,146	XXX	3,126,247	3,126,247	0	0	0	0	0	3,126,247	0	1,134,899	1,134,899	0	XXX
Common Stocks - Industrial and Miscellaneous																				
00434L 10 9	Access Midstream Partners LP Com	..	02/06/2015.	Tax Free Exchange	47,199.300	2,876,372	XXX	2,876,372	2,558,202	318,170			318,170		2,876,372			0		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
00434L 10 9	Access Midstream Partners LP Com	..	02/02/2015.	Cash Adjustment	0.700	34	XXX	43	38	5			5		43		(8)	(8)		XXX
026874 10 7	American Intl Group Inc Com	..	12/31/2015.	Direct			XXX						0					0	8,249	XXX
049392 10 3	Atlas Pipeline Partners LP Com	..	02/12/2015.	Various	72,900.000	1,985,998	XXX	2,494,813	1,987,254	507,559			507,559		2,494,813		(508,815)	(508,815)	46,656	XXX
172967 10 1	Citigroup Inc Com	..	12/31/2015.	Direct			XXX						0					0	17,031	XXX
226378 10 7	Crestwood Midstream LP Com	..	05/21/2015.	Various	296,500.000	4,334,317	XXX	6,226,500	4,500,870	1,725,630			1,725,630		6,226,500		(1,892,183)	(1,892,183)	161,130	XXX
226378 10 7	Crestwood Midstream LP Com	..	10/01/2015.	Tax Free Exchange	655,881.000	13,773,501	XXX	13,773,501	9,956,274	3,817,227			3,817,227		13,773,501			0	806,734	XXX
29273R 10 9	Energy Transfer Partners Com	..	08/10/2015.	Direct	32,100.000	1,510,627	XXX	1,972,747	2,086,500	(113,753)			(113,753)		1,972,747		(462,120)	(462,120)	97,745	XXX
29273V 10 0	Energy Transfer Equity LP Com	..	11/24/2015.	Various	143,950.000	7,768,025	XXX	2,609,094	8,259,851	(5,650,757)			(5,650,757)		2,609,094		5,158,931	5,158,931	174,556	XXX
293792 10 7	Enterprise Products Ptnrs LP Com	..	11/03/2015.	Direct	75,000.000	2,118,861	XXX	2,512,515	2,709,000	(196,485)			(196,485)		2,512,515		(393,654)	(393,654)	113,250	XXX
313586 10 9	FNMA Com	..	12/31/2015.	Direct			XXX						0					0	122,579	XXX
42703* 10 2	Herbst Gaming Com	..	08/13/2015.	Cantor Fitzgerald	164,071.600	1,968,864	XXX	1,095,705	1,394,609	(298,904)			(298,904)		1,095,705		873,159	873,159		XXX
570759 10 0	Markwest Energy Partners LP Com	..	12/04/2015.	Taxable Exchange	131,073.000	6,256,114	XXX	7,448,022	8,806,795	(1,358,773)			(1,358,773)		7,448,022		(1,191,908)	(1,191,908)	479,727	XXX
000000 00 0	NewPage Corp Com	..	01/07/2015.	Taxable Exchange	120,000.000	11,388,827	XXX	9,462,682	9,600,000	(137,318)			(137,318)		9,462,682		1,926,145	1,926,145		XXX
75885Y 10 7	Regency Energy Partners LP Com	..	04/30/2015.	Taxable Exchange	864,520.000	20,290,284	XXX	21,830,843	20,748,480	1,082,363			1,082,363		21,830,843		(1,540,559)	(1,540,559)	434,421	XXX
96950F 10 4	Williams Partners LP Com	..	02/03/2015.	Tax Free Exchange	141,600.000	7,047,156	XXX	7,047,156	6,336,600	710,556			710,556		7,047,156			0	122,579	XXX
9099999. Total - Common Stocks - Industrial and Miscellaneous						81,318,980	XXX	79,349,993	78,944,473	405,520	0	0	405,520	0	79,349,993	0	1,968,988	1,968,988	2,462,078	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																				
63865@ 10 0	Nationwide Indemnity Co	..	12/18/2015.	Capital Distribution		50,000,000	XXX	50,000,000	50,000,000				0		50,000,000			0		XXX
87267* 10 5	THI Holdings Inc Com	..	09/29/2015.	Capital Distribution/Inv in Subs adjustment		8,883,145	XXX	8,883,145	8,883,145				0		8,883,145			0		XXX
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates						58,883,145	XXX	58,883,145	58,883,145	0	0	0	0	0	58,883,145	0	0	0	0	XXX
Common Stocks - Mutual Funds																				
63868B 21 1	Nationwide Inv Des Mod Con-IS 3815 (Seed	..	02/19/2015.	Direct	989.640	10,480	XXX	10,420	10,332	89			89		10,420		60	60		XXX
63868B 23 7	Nationwide Inv Des Mod Agg-IS 3816 (Seed	..	04/30/2015.	Direct	931.990	10,765	XXX	10,609	10,401	208			208		10,609		155	155	21	XXX
63868B 24 5	Nationwide Inv Dest Agg-IS 3813 (Seed)	..	04/30/2015.	Direct	955.990	10,831	XXX	10,678	10,430	248			248		10,678		153	153	21	XXX
63868B 40 1	Nationwide Bond Fund Inst (Seed)	..	04/30/2015.	Direct	1,069.190	10,512	XXX	10,997	10,425	573			573		10,997		(486)	(486)	83	XXX
63868B 44 3	Nationwide Highmark Value Fd Inst (Seed)	..	10/07/2015.	Direct	770.440	9,553	XXX	13,498	11,087	2,412			2,412		13,498		(3,945)	(3,945)	854	XXX
63868B 53 4	Nationwide Highmark Lg Grw Fd Inst (Seed	..	10/07/2015.	Direct	1,318.610	8,137	XXX	14,930	11,670	3,261			3,261		14,930		(6,793)	(6,793)	4,128	XXX
63868B 60 9	Nationwide Core Plus Bd Fd Cl IS (Seed)	..	10/29/2015.	Direct	1,002.450	10,216	XXX	10,513	10,295	217			217		10,513		(297)	(297)	255	XXX
63868B 62 5	Nationwide Highmark Bal Fd Inst (Seed)	..	10/07/2015.	Direct	831.970	11,290	XXX	12,846	11,157	1,689			1,689		12,846		(1,556)	(1,556)	99	XXX
9299999. Total - Common Stocks - Mutual Funds						81,784	XXX	94,491	85,797	8,697	0	0	8,697	0	94,491	0	(12,709)	(12,709)	5,461	XXX
9799997. Total - Common Stocks - Part 4						140,283,909	XXX	138,327,629	137,913,415	414,217	0	0	414,217	0	138,327,629	0	1,956,279	1,956,279	2,467,539	XXX
9799998 Total - Common Stocks - Summary Item from Part 5						34,746,615	XXX	36,810,845					0		36,810,845		(2,064,230)	(2,064,230)	642,852	XXX
9799999. Total - Common Stocks						175,030,524	XXX	175,138,474	137,913,415	414,217	0	0	414,217	0	175,138,474	0	(107,951)	(107,951)	3,110,391	XXX
9899999. Total - Preferred and Common Stocks						179,291,670	XXX	178,264,721	141,039,662	414,217	0	0	414,217	0	178,264,721	0	1,026,948	1,026,948	3,110,391	XXX
9999999. Total - Bonds, Preferred and Common Stocks						2,269,299,776	XXX	2,294,388,662	1,929,744,318	7,519,602	13,776,328	15,866,367	5,429,563	0	2,279,429,410	0	(10,129,637)	(10,129,637)	71,376,199	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Government																				
912810 QF 8	U S Treasury Inflation Index Nt	..	07/30/2015	Crestbrook	07/30/2015	Basis Adjustment	2,500,000	602,946	602,946	602,946				0				0		
0599999.	Total - Bonds - U.S. Government						2,500,000	602,946	602,946	602,946	0	0	0	0	0	0	0	0	0	0
Bonds - All Other Government																				
000000 00 0	Argentina (Republic of) Sr Nt	F	04/29/2015	Direct	08/07/2015	Direct	250,000	246,000	255,625	248,632		2,632		2,632			6,993	6,993		
000000 00 0	Argentina (Republic of) Sr Unsec Nt Ser	F	04/28/2015	Direct	08/07/2015	Direct	450,000	433,800	447,300	435,929		2,129		2,129			11,371	11,371		
000000 00 0	Provincia de Buenos Aires Sr Nt	F	06/02/2015	Direct	08/07/2015	Direct	150,000	148,146	149,700	148,148		2		2			1,552	1,552	2,570	
000000 00 0	Provincia de Buenos Aires Sr Nt	F	06/11/2015	Taxable Exchange	08/10/2015	Direct	605,000	572,930	605,645	573,474		544		544			32,171	32,171	10,409	334
000000 00 0	Argentina (Republic of) Unsec Nt	F	04/21/2015	Direct	05/04/2015	Direct	400,000	416,000	409,308	415,959		(41)		(41)			(6,652)	(6,652)	7,875	
040114 GL 8	Argentina (Republic of) Sr Nt Ser NY	F	04/07/2015	Direct	12/11/2015	Direct	1,191,732	1,232,251	1,241,918	1,231,579		(672)		(672)			10,339	10,339		
P19110 AB 4	Provincia de Buenos Aires Sr Nt	F	04/09/2015	Direct	06/11/2015	Taxable Exchange	1,500,000	1,519,500	1,480,120	1,512,926		(6,574)		(6,574)			(32,806)	(32,806)	32,313	3,917
1099999.	Total - Bonds - All Other Government						4,546,732	4,568,627	4,589,616	4,566,647	0	(1,980)	0	(1,980)	0	0	22,968	22,968	53,167	4,251
Bonds - U.S. Political Subdivisions of States																				
590760 EL 4	Mesquite TX ISD GO Preref Ref Ser A	..	07/30/2015	Crestbrook	08/15/2015	Call 100.0000	680,000	680,242	680,000	680,000		(242)		(242)				0	17,000	15,583
590760 EL 4	Mesquite TX ISD GO Preref Ref Ser A	..	07/30/2015	Crestbrook	07/30/2015	Basis Adjustment	680,000	3,049	3,049	3,049				0				0		
590760 ET 7	Mesquite TX ISD GO Unref Ref Ser A	..	07/30/2015	Crestbrook	08/15/2015	Call 100.0000	680,000	680,242	680,000	680,000		(242)		(242)				0	17,000	15,583
590760 ET 7	Mesquite TX ISD GO Unref Ref Ser A	..	07/30/2015	Crestbrook	07/30/2015	Basis Adjustment	680,000	3,117	3,117	3,117				0				0		
988168 2A 7	Ysleta TX ISD GO Bldg 5.000% 08/15/21	..	07/30/2015	Crestbrook	08/15/2015	Call 100.0000	1,500,000	1,500,546	1,500,000	1,500,000		(546)		(546)				0	37,500	34,375
988168 2A 7	Ysleta TX ISD GO Bldg 5.000% 08/15/21	..	07/30/2015	Crestbrook	07/30/2015	Basis Adjustment	1,500,000	6,579	6,579	6,579				0				0		
2499999.	Total - Bonds - U.S. Political Subdivisions of States						5,720,000	2,873,775	2,872,745	2,872,745	0	(1,030)	0	(1,030)	0	0	0	0	71,500	65,541
Bonds - U.S. Special Revenue and Special Assessment																				
31381L NY 9	FNMA Pool #464007 6.650% 01/25/28	..	04/17/2015	Raymond James & Assoc Inc	12/01/2015	Paydown	22,342	28,595	22,342	22,342		(6,252)		(6,252)				0	561	87
3138WE NA 3	FNMA Pool #AS4884 3.000% 05/25/45	..	11/12/2015	Wells Fargo	12/01/2015	Paydown	360,324	364,068	360,324	360,324		(3,744)		(3,744)				0	901	330
3138WE RA 9	FNMA Pool #AS4980 3.000% 05/25/45	..	05/06/2015	Goldman Sachs & Company	12/01/2015	Paydown	1,219,982	1,226,272	1,219,982	1,219,982		(6,291)		(6,291)				0	12,386	1,017
3138WE RA 9	FNMA Pool #AS4980 3.000% 05/25/45	..	09/29/2015	THI Holdings Inc	12/01/2015	Paydown	121,846	122,466	121,846	121,846		(620)		(620)				0	702	284
3138WE RA 9	FNMA Pool #AS4980 3.000% 05/25/45	..	09/29/2015	THI Holdings Inc	09/29/2015	Basis Adjustment	7,893,431	48,494	48,494	48,494				0				0		
3138WE VB 2	FNMA Pool #AS5109 3.500% 06/25/45	..	06/04/2015	Morgan/JP/Securities - Bonds	12/01/2015	Paydown	1,767,702	1,829,295	1,767,702	1,767,702		(61,593)		(61,593)				0	20,832	1,719
3138WF B6 2	FNMA Pool #AS5460 3.500% 07/25/45	..	08/21/2015	Nomura Securities Int'l Inc	12/01/2015	Paydown	485,877	506,299	485,877	485,877		(20,422)		(20,422)				0	2,700	614
3138WF NY 8	FNMA Pool #AS5806 3.000% 09/25/45	..	08/21/2015	Nomura Securities Int'l Inc	12/01/2015	Paydown	265,982	268,288	265,982	265,982		(2,307)		(2,307)				0	1,672	288
3138YH U2 4	FNMA Pool #AY4200 3.000% 05/25/45	..	05/20/2015	Barclays Capital	12/01/2015	Paydown	856,175	860,991	856,175	856,175		(4,816)		(4,816)				0	7,412	713
3138YP A2 8	FNMA Pool #AY9024 3.000% 05/25/45	..	04/30/2015	Morgan/JP/Securities - Bonds	12/01/2015	Paydown	1,057,385	1,074,237	1,057,385	1,057,385		(16,852)		(16,852)				0	9,325	1,057
3138YY DT 7	FNMA Pool #AZ6413 3.000% 11/25/45	..	11/12/2015	Wells Fargo	12/01/2015	Paydown	2,690	2,739	2,690	2,690		(49)		(49)				0	7	2
3140E2 4V 0	FNMA Pool #AZ9835 3.000% 09/25/45	..	08/21/2015	Nomura Securities Int'l Inc	12/01/2015	Paydown	472,314	476,409	472,314	472,314		(4,096)		(4,096)				0	2,714	512
3140E6 WA 6	FNMA Pool #BA2440 3.000% 11/25/45	..	11/12/2015	Wells Fargo	12/01/2015	Paydown	22,706	23,119	22,706	22,706		(413)		(413)				0	57	21
3140E8 FP 8	FNMA Pool #BA3773 3.000% 11/25/45	..	11/12/2015	Wells Fargo	12/01/2015	Paydown	30,350	30,902	30,350	30,350		(552)		(552)				0	76	28
31417D LN 1	FNMA Pool #AB6632 3.500% 10/25/42	..	10/20/2015	Nomura Securities Int'l Inc	12/01/2015	Paydown	243,722	254,994	243,722	243,722		(11,272)		(11,272)				0	711	261
31418B SY 3	FNMA Pool # MA2334 3.500% 07/25/45	..	07/22/2015	Nomura Securities Int'l Inc	12/01/2015	Paydown	397,254	410,196	397,254	397,254		(12,942)		(12,942)				0	3,197	463
462590 KC 3	Iowa Student Ln Liq Corp Rev LBASS AMT S	..	05/06/2015	Morgan Stanley & Co Inc	12/01/2015	Call 100.0000	55,000	61,299	55,000	55,000		(6,299)		(6,299)				0	1,513	
462590 KD 1	Iowa Student Ln Liq Corp Rev AMT Ser A	..	05/06/2015	Morgan Stanley & Co Inc	12/01/2015	Call 100.0000	50,000	49,755	50,000	50,000		245		245				0	1,100	
462590 KE 9	Iowa Student Ln Liq Corp Rev LBASS AMT S	..	05/06/2015	Morgan Stanley & Co Inc	12/01/2015	Call 100.0000	90,000	88,225	90,000	90,000		1,775		1,775				0	2,042	
462590 KF 6	Iowa Student Ln Liq Corp Rev LBASS AMT S	..	05/06/2015	Morgan Stanley & Co Inc	12/01/2015	Call 100.0000	140,000	139,096	140,000	140,000		904		904				0	3,465	
658873 AS 3	North Dakota Dept Trans Rev Grant & Rev	..	07/30/2015	Crestbrook	07/30/2015	Basis Adjustment	2,000,000	6,760	6,760	6,760				0				0		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						17,555,080	7,872,499	7,716,905	7,716,905	0	(155,596)	0	(155,596)	0	0	0	0	71,373	7,396
Bonds - Industrial and Miscellaneous																				
00241Y AB 0	AVSC Holding (PSAV Presen) 1st Lien Term	..	03/05/2015	Barclays Capital	03/31/2015	Redemption 100.0000	5,038	5,013	5,038	5,038		25		25				0		
00241Y AB 0	AVSC Holding (PSAV Presen) 1st Lien Term	..	03/05/2015	Barclays Capital	10/28/2015	Tax Free Exchange	1,994,962	1,984,987	1,985,876	1,985,876		889		889				0	60,756	
00241Y AB 0	AVSC Holding (PSAV Presen) 1st Lien Term	..	09/28/2015	Tax Free Exchange	12/31/2015	Redemption 100.0000	116,113	115,616	116,113	116,113		497		497				0	741	8
00241Y AB 0	AVSC Holding (PSAV Presen) 1st Lien Term	..	09/28/2015	Tax Free Exchange	10/28/2015	Tax Free Exchange	8,004,671	7,972,091	7,972,542	7,972,542		450		450				0	34,020	2,001
00433Q AA 7	Accelecare Holding Co Inc Sub Nt	..	03/02/2015	Interest Capitalization	03/02/2015	Direct	21,197	21,197	21,409	21,197				0			212	212	393	
00913M AF 4	Air Newco LLC 1st Lien TL Nt 1	..	04/01/2015	Morgan Stanley & Co Inc	06/30/2015	Morgan Stanley & Co Inc	1,330,000	1,316,700	1,341,238	1,317,013		313		313			24,225	24,225	20,322	
00913M AF 4	Air Newco LLC 1st Lien TL Nt 1	..	04/01/2015	Morgan Stanley & Co Inc	11/30/2015	Redemption 100.0000	23,333	23,100	23,333	23,333		233		233				0	577	
02878C AM 0	American Pacific Corp Term Ln Nt 1	..	09/11/2015	Jeffries & Co Inc	12/14/2015	Redemption 100.0000	1,000,000	1,000,000	1,000,000	1,000,000				0				0	21,080	
032511 BH 9	Anadarko Petroleum Corp Sr Nt	..	09/29/2015	THI Holdings Inc	09/29/2015	Basis Adjustment	3,600,000	58,434	58,434	58,434				0				0		
05538B AH 8	BE Aerospace Inc Term Ln Nt 4	..	01/15/2015	Credit Suisse First Boston	07/01/2015	Redemption 100.0000	252,273	252,273	252,273	252,273				0				0	4,552	
05538B AH 8	BE Aerospace Inc Term Ln Nt 4	..	09/24/2015	Various	10/01/2015	Tax Free Exchange	1,821,934	1,825,232	1,825,225	1,825,225		(7)		(7)				0	37,077	
05538B AH 8	BE Aerospace Inc Term Ln Nt 5	..	07/01/2015	Tax Free Exchange	07/08/2015	Redemption 100.0000	56,818	56,818	56,818	56,818				0				0	44	
058498 AQ 9	Ball Corp Co Gtd Nt 5.750% 05/15/21	..	01/27/2015	Pressprich R W	03/21/2015	Call 106.0960	1,600,000	1,678,000	1,697,535	1,697,535		19,535		19,535				0	32,200	19,167
09858@ AA 0	Boomerang Tube LLC Priming TL Nt 1	..	06/05/2015	Tax Free Exchange	06/11/2015	Redemption 100.0000	919,101	919,101	919,101	919,101				0				0	19,570	16,569
09858V AB 1	Boomerang Tube LLC Term Ln Nt 11	..	04/07/2015	Direct	06/05/2015	Tax Free Exchange	867,076	867,076	867,076	867,076				0				0	83,764	
09858V AB 1	Boomerang Tube LLC Term Ln Nt 11	..	04/08/2015	Interest Capitalization	06/05/2015	Tax Free Exchange	52,025	52,025	52,025	52,025				0				0	1,399	
12543K AJ 3	Community Health Systems Inc Term Ln A N	..	09/10/2015	Credit Suisse First Boston	11/30/2015	Tax Free Exchange	93,056	92,590	92,619	92,619		29		29				0	539	
12543K AJ 3	Community Health Systems Inc Term Ln A N	..	09/10/2015	Credit Suisse First Boston	09/30/2015	Redemption 100.0000	93,056	92,590	93,056	93,056		465		465				0	127	
12543K AJ 3	Community Health Systems Inc Term Ln A N	..	11/30/2015	Tax Free Exchange	12/31/2015	Redemption 100.0000	93,056	92,619	93,056	93,056		436		436				0	199	
12543K AK 0	Community Health Systems Inc Term Ln D N	..	02/27/2015	Tax Free Exchange	03/31/2015	Redemption 100.0000	36,632	36,632	36,632	36,632				0				0	138	
12543K AL 8	Community Health Systems Inc Term Ln F N	..	05/29/2015	Tax Free Exchange	11/30/2015	Tax Free Exchange	3,028	3,028	3,028	3,028				0				0	41	
12543K AL 8	Community Health Systems Inc Term Ln F N	..	08/28/2015	Tax Free Exchange	09/30/2015	Redemption 100.0000	1,514	1,514	1,514	1,514				0				0	5	
12543K AL 8	Community Health Systems Inc Term Ln F N	..	03/09/2015	Tax Free Exchange	06/30/2015	Redemption 100.0000	1,514	1,514	1,514	1,514				0				0	16	
12543K AL 8	Community Health Systems Inc Term Ln F N	..	03/09/2015	Tax Free Exchange	05/29/2015	Tax Free Exchange	603,995	603,995	603,995	603,995				0				0	2,990	
12543K AL 8	Community Health Systems Inc Term Ln F N	..	11/30/2015	Tax Free Exchange	12/31/2015	Redemption 100.0000	1,514	1,514	1,514	1,514				0				0	5	
12543K AM 6	Community Health Systems Inc Term Ln G N	..	11/30/2015	Tax Free Exchange	12/31/2015	Redemption 100.0000	25,475	25,475	25,475	25,475				0				0	85	6
12543K AM 6	Community Health Systems Inc Term Ln G N	..	05/18/2015	Tax Free Exchange	11/30/2015	Tax Free Exchange	25,475	25,475	25,475	25,475				0				0	424	
12543K AN 4	Community Health Systems Inc Term Ln H N	..	11/30/2015	Tax Free Exchange	12/31/2015	Redemption 100.0000	46,873	46,687	46,873	46,873		186		186				0	167	10
12543K AN 4	Community Health Systems Inc Term Ln H N	..	05/18/2015	Tax Free Exchange	11/30/2015	Tax Free Exchange	46,873	46,675	46,687	46,687		13		13				0	786	
12670N AB 9	CWGS Term Ln Nt 5 5.750% 02/20/20	..	11/13/2015	Tax Free Exchange	12/31/2015	Redemption 100.0000	547,619	543,422	547,619	547,619		4,197		4,197				0	7,224	95
12670N AB 9	CWGS Term Ln Nt 4 5.750% 02/20/20	..	05/15/2015	Tax Free Exchange	12/31/2015	Tax Free Exchange	123,276	122,288	122,402	122,402		115		115				0	4,249	39
13134M BE 2	Calpine Corp Term Ln Nt 1	..	06/12/2015	Morgan Stanley & Co Inc	12/31/2015	Redemption 100.0000	50,000	49,750	50,000	50,000		250		250				0	721	
14070K AB 7	Capstone Logistics Acq 1st Lien Term Ln	..	06/23/2015	Goldman Sachs & Company	12/28/2015	Redemption 100.0000	85,459	84,604	85,459	85,459		855		855				0	1,492	
163851 AA 6	Chemours Co Sr Nt 6.625% 05/15/23	..	09/29/2015	Direct	10/08/2015	Direct	50,000	33,625	33,955	33,669		44		44			286	286	1,399	1,288
163851 AC 2	Chemours Co Sr Nt 7.000% 05/15/25	..	09/28/2015	Direct	12/22/2015	Direct	621,000	582,010	428,849	582,360		350		350			(153,511)	(153,511)	25,138	3,654
17323M AA 3	Citigroup Mtg Loan Tr RMBS Ser 2015A Cl	..	03/31/2015	Citigroup	12/01/2015	Paydown	2,071,654	2,099,527	2,071,654	2,071,654		(27,872)		(27,872)				0	30,712	7,251
17324V AH 7	Citigroup Mtg Loan Trust RMBS Ser 2015-P	..	11/13/2015	Citigroup	12/01/2015	Paydown	1,570,560	1,596,069	1,570,560	1,570,560		(25,509)		(25,509)				0	6,562	7,248
21079R AA 0	Continental Airlines Inc LBASS EETC Ser	..	10/08/2015	Seaport Group	10/19/2015	Paydown	2,250,337	2,343,566	2,250,337	2,250,337		(93,228)		(93,228)				0	77,670	70,242
23317H AA 0	DDR Corp Sr Nt 4.625% 07/15/22	..	09/29/2015	THI Holdings Inc	09/29/2015	Basis Adjustment	4,000,000	235,201	235,201	235,201				0				0		
39322G AB 9	Green Plains Processing LLC Term Ln B Nt	..	12/29/2015	Tax Free Exchange	12/31/2015	Redemption 100.0000	213,182	211,340	213,182	213,182		1,842		1,842				0	184	1,483

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
423457 AA 8	Helmerich & Payne Intl Sr Nt	..	05/28/2015	Various	08/14/2015	Tax Free Exchange	8,100,000	8,264,983	8,261,558	8,261,558		(3,425)		(3,425)				0	151,706	25,226
42770L AA 1	Hero Funding Trust LBASS Ser 2015-1A Cl	..	04/22/2015	Deutsche Bank Securities	12/20/2015	Paydown	1,089,943	1,089,451	1,089,943	1,089,943		493		493				0	12,757	
42770U AA 1	Hero Funding Trust LBASS Ser 2015-2A CL	..	07/27/2015	Deutsche Bank Securities	12/20/2015	Paydown	590,144	590,077	590,144	590,144		67		67				0	3,077	
42771T AA 3	Hero Funding Trust LBASS Ser 2015-3A Cl	..	11/18/2015	Morgan Stanley & Co Inc.	12/20/2015	Paydown	102,199	102,192	102,199	102,199		7		7				0		
44701P AU 8	Huntsman International Inc New Extended	..	03/31/2015	Tax Free Exchange	08/10/2015	Tax Free Exchange	691,404	687,707	688,341	688,341		634		634				0	17,294	183
44701P AV 6	Huntsman International Inc Sr 1st Lien T	..	12/14/2015	Bank of America BISD Dealer	12/31/2015	Redemption 100.0000	5,038	4,975	5,038	5,038		63		63				0	9	
44701P AX 2	Huntsman International Inc 2015 Extended	..	08/10/2015	Tax Free Exchange	09/30/2015	Tax Free Exchange	3,785,369	3,769,256	3,769,797	3,769,797		541		541				0	18,078	
52736R BF 8	Levi Strauss & Co Sr Nt	..	06/30/2015	Various	07/17/2015	Tax Free Exchange	10,750,000	10,710,625	10,710,263	10,710,263		(362)		(362)				0	119,444	38,646
58504F AC 9	Medpace Holdings Inc Term Ln Nt 3	..	07/31/2015	Tax Free Exchange	11/30/2015	Tax Free Exchange	10,686,792	10,719,627	10,718,739	10,718,739		(888)		(888)				0	96,766	
58504F AC 9	Medpace Holdings Inc Term Ln Nt 4	..	11/30/2015	Jeffries & Co Inc	12/04/2015	Redemption 100.0000	340,909	340,057	340,909	340,909		852		852				0	224	
58504F AC 9	Medpace Holdings Inc Term Ln Nt 4	..	11/30/2015	Tax Free Exchange	12/04/2015	Redemption 100.0000	1,113,208	1,110,898	1,113,208	1,113,208		2,310		2,310				0	732	147
60662W AJ 1	Mitchell International Inc 1st Lien TL N	..	12/01/2015	Bank of America BISD Dealer	12/31/2015	Redemption 100.0000	4,342	4,342	4,342	4,342				0				0	31	
60662W AJ 1	Mitchell International Inc 1st Lien TL N	..	10/30/2015	Tax Free Exchange	12/31/2015	Redemption 100.0000	29,775	29,664	29,775	29,775		111		111				0	216	
62927# AD 8	NFL Ventures LP Sr Gtd Nt Ser 2015-A Tr	..	06/30/2015	Bank of America BISD Dealer	10/15/2015	Redemption 100.0000	1,229,265	1,229,265	1,229,265	1,229,265				0				0	10,147	
651714 AW 7	Newpage Corp 1st Lien TL B Nt 2	..	10/14/2015	Tax Free Exchange	12/31/2015	Redemption 100.0000	22,317	21,949	22,317	22,317		368		368				0	459	29
67134Q AA 8	Oak Hill Advisors Res Ln Tr RMBS Ser 201	..	03/05/2015	Wells Fargo	12/25/2015	Paydown	7,437,911	7,437,911	7,437,911	7,437,911				0				0	99,234	
71677H AB 1	PetSmart Inc Term Ln Nt 1	..	03/23/2015	Citigroup	10/30/2015	Redemption 100.0000	160,013	159,212	160,013	160,013		800		800				0	4,078	
71677H AB 1	PetSmart Inc Term Ln Nt 1	..	07/09/2015	Citigroup	12/14/2015	Tax Free Exchange	21,893,325	21,929,325	21,927,573	21,927,573		(1,752)		(1,752)				0	476,481	
74044T AB 5	Pregis Holding I Corp 1st Lien Sr Sec TL	..	06/11/2015	Tax Free Exchange	06/30/2015	Tax Free Exchange	11,352,461	11,334,422	11,334,438	11,334,438		16		16				0	26,962	
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	110,765	111,021	110,765	110,765		(256)		(256)				0	1,537	
74966U AL 4	RPI Finance Trust Term Ln B-4 Nt 1	..	05/19/2015	Bank of America BISD Dealer	12/31/2015	Redemption 100.0000	142,016	142,016	142,016	142,016				0				0	1,850	
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
761713 BK 1	Reynolds American Inc Sr Nt	..	07/15/2015	Tax Free Exchange	12/23/2015	Tax Free Exchange	16,000,000	17,262,799	17,136,639	17,136,639		(126,159)		(126,159)				0	650,000	79,444
761713 BL 9	Reynolds American Inc Sr Nt	..	07/15/2015	Tax Free Exchange	12/23/2015	Tax Free Exchange	10,000,000	10,376,765	10,347,642	10,347,642		(29,123)		(29,123)				0	443,056	141,319
761713 BP 0	Reynolds American Inc Sr Nt	..	07/15/2015	Tax Free Exchange	12/23/2015	Tax Free Exchange	4,500,000	5,304,175	5,298,337	5,298,337		(5,838)		(5,838)				0	279,125	140,875
79546V AH 9	Sally Holdings Sr Nt 6.875% 11/15/19	..	08/26/2015	Barclays Capital	12/18/2015	Call 103.4380	5,000,000	5,193,750	5,171,900	5,171,900		(21,850)		(21,850)				0	203,385	101,215
80875A AK 7	Scientific Games Corp Term Ln B-2 Nt 1	..	11/09/2015	Various	12/31/2015	Redemption 100.0000	140,126	139,242	140,126	140,126		884		884				0	2,175	
80875A AK 7	Scientific Games Corp Term Ln B-2 Nt 1	..	11/09/2015	Various	11/30/2015	Tax Free Exchange	14,750,622	14,715,911	14,713,064	14,713,064		(2,847)		(2,847)				0	407,057	
81774U AC 1	Sesac Inc Term Ln Nt 9	..	03/13/2015	Tax Free Exchange	03/31/2015	Redemption 100.0000	14,965	14,862	14,965	14,965		103		103				0	46	6
832696 AG 3	Smucker JM Co Sr Nt 3.000% 03/15/22	..	07/24/2015	Various	10/13/2015	Tax Free Exchange	6,000,000	5,903,166	5,905,988	5,905,988		2,822		2,822				0	101,500	64,500
832696 AJ 7	Smucker JM Co Sr Nt 3.500% 03/15/25	..	09/21/2015	Various	10/13/2015	Tax Free Exchange	20,000,000	19,703,600	19,708,883	19,708,883		5,283		5,283				0	224,583	111,806
83578B AH 6	Sophia LP Term Ln Nt 1	..	10/01/2015	Bank of America BISD Dealer	12/31/2015	Redemption 100.0000	62,500	62,188	62,500	62,500		313		313				0	750	
88632Q A* 4	Tibco Software Inc Term Ln Nt 1	..	01/15/2015	Credit Suisse First Boston	11/30/2015	Redemption 100.0000	112,500	109,828	112,500	112,500		2,672		2,672				0	4,171	
89440* AA 9	Travel Leaders Group LLC Term Ln B Nt 1	..	05/07/2015	UBS Warburg London	12/31/2015	Redemption 100.0000	482,346	479,934	482,346	482,346		2,412		2,412				0	15,172	
90345W AB 0	US Airways LBASS EETC Ser 2012-1B	..	02/25/2015	Citigroup	10/01/2015	Paydown	303,688	346,204	303,688	303,688		(42,516)		(42,516)				0	18,168	10,190
90346Y AB 5	US Shipping Corp Term Ln Nt 2	..	03/31/2015	Tax Free Exchange	06/26/2015	Redemption 100.0000	301,283	301,784	301,283	301,283		(502)		(502)				0	5,957	138
90346Y AB 5	US Shipping Corp Term Ln Nt 2	..	03/31/2015	Tax Free Exchange	06/26/2015	Tax Free Exchange	5,080,943	5,093,263	5,092,375	5,092,375		(888)		(888)				0	100,457	2,329
90346Y AE 9	US Shipping Corp Term Ln B2 Nt 1	..	09/11/2015	RBC Capital Markets	12/31/2015	Tax Free Exchange	4,831,598	4,848,256	4,839,090	4,839,090		(9,165)		(9,165)				0	93,622	
90346Y AE 9	US Shipping Corp Term Ln B2 Nt 1	..	06/26/2015	Tax Free Exchange	12/31/2015	Redemption 100.0000	646,793	650,994	646,793	646,793		(4,200)		(4,200)				0	12,769	
90346Y AE 9	US Shipping Corp Term Ln B2 Nt 1	..	06/26/2015	Tax Free Exchange	12/31/2015	Tax Free Exchange	4,434,150	4,441,382	4,441,527	4,441,527		145		145				0	108,258	
90350C AA 8	US Residential Opportu Fund Tr RMBS Ser	..	02/06/2015	Wells Fargo	12/27/2015	Paydown	3,803,337	3,803,337	3,803,337	3,803,337				0				0	92,736	
91827M AA 9	Vericrest Opportunity Ln Trans RMBS Ser	..	01/15/2015	Credit Suisse First Boston	12/25/2015	Paydown	1,127,010	1,127,010	1,127,010	1,127,010				0				0	22,008	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
91830J AJ 2	Vericrest Opportunity Ln Trans RMBS Ser	..	03/23/2015	Credit Suisse First Boston	12/25/2015	Paydown	4,721,110	4,716,127	4,721,110	4,721,110		4,983		4,983				0	51,134	
91830L AJ 7	Vericrest Opportunity Ln Trans RMBS Ser	..	06/17/2015	Credit Suisse First Boston	12/25/2015	Paydown	931,723	930,693	931,723	931,723		1,030		1,030				0	8,681	
91830V AA 4	Vericrest Opportunity Ln Trans RMBS Ser	..	03/13/2015	Credit Suisse First Boston	12/25/2015	Paydown	2,155,370	2,153,197	2,155,370	2,155,370		2,173		2,173				0	34,499	
92531X BB 7	Verso Paper Hldgs LLC 1st Lien Sr Nt	..	01/07/2015	Taxable Exchange	05/20/2015	Various	10,812,000	10,595,760	8,109,000	10,612,646		16,886		16,886			(2,503,646)	(2,503,646)	490,519	
92871E AA 0	Vericrest Opportunity Ln Trans RMBS Ser	..	01/22/2015	Credit Suisse First Boston	12/25/2015	Paydown	1,094,841	1,093,660	1,094,841	1,094,841		1,181		1,181				0	18,850	
U12763 AC 9	Cemex Finance LLC 1st Lien Nt	..	04/07/2015	Direct	04/27/2015	Direct	775,000	886,988	886,406	885,421		(1,566)		(1,566)			985	985	39,961	35,924
000000 00 0	Burger King Term Ln B2 Nt 1	A	12/08/2015	Morgan/JP/Securities - Bonds	12/31/2015	Redemption 100.0000	63,104	63,183	63,104	63,104		(79)		(79)				0	130	
C71058 AF 5	Pacific Rubiales Energy Sr Nt	A	04/08/2015	Direct	04/17/2015	Direct	1,000,000	603,750	672,500	604,292		542		542			68,208	68,208	14,531	13,125
000000 00 0	KOKS OAO Sr Nt 10.750% 12/28/18	F	07/06/2015	Taxable Exchange	07/06/2015	Direct	800	831	800	831							(31)	(31)		
000000 00 0	Polyus Gold Intl Ltd Sr Nt	F	04/15/2015	Direct	08/06/2015	Direct	300,000	285,750	284,100	286,522		772		772			(2,422)	(2,422)	13,172	7,875
02364W AJ 4	America Movil SAB de CV Sr Nt	F	04/14/2015	Direct	07/14/2015	Direct	600,000	767,628	694,932	766,312		(1,316)		(1,316)			(71,380)	(71,380)	14,450	4,888
05968L AG 7	Bancolombia SA Sr Nt 5.950% 06/03/21	F	04/14/2015	Direct	06/26/2015	Direct	800,000	889,225	877,000	886,555		(2,670)		(2,670)			(9,555)	(9,555)	27,502	17,495
400489 AH 3	Grupo Posadas SAB CV Sr Nt	F	06/25/2015	Direct	08/12/2015	Direct	200,000	200,000	202,750	200,000				0			2,750	2,750	2,056	
74041C AA 7	Preferred Term Sec Ltd XV LBASS Flt Rt N	R	10/13/2015	Various	12/28/2015	Paydown	78,667	61,199	78,667	78,667		17,468		17,468				0	453	79
806213 AC 8	Scentre Grp Tr Sr Nt 2.375% 04/28/21	F	04/21/2015	Merrill Lynch	10/16/2015	Citigroup	12,000,000	11,958,720	11,578,090	11,961,717		2,997		2,997			(383,627)	(383,627)	132,657	
81726J AE 1	Sensata Technologies 1st Lien Term Ln B	F	05/11/2015	Tax Free Exchange	12/31/2015	Redemption 100.0000	74,625	74,101	74,625	74,625		524		524				0	575	
91911T AH 6	Vale Overseas Ltd Nt 6.875% 11/21/36	R	04/09/2015	Direct	09/30/2015	Direct	153,000	148,028	140,812	148,074		46		46			(7,261)	(7,261)	7,436	4,178
G01198 AF 0	Puma Energy Holdings Sr Nt	F	04/09/2015	Direct	09/10/2015	Direct	1,225,000	1,199,594	1,222,748	1,201,879		2,285		2,285			20,869	20,869	53,144	15,674
G0226H AA 1	Alfa Bank OJSC Sr Nt 7.875% 09/25/17	F	04/13/2015	Direct	10/27/2015	Direct	800,000	836,000	843,860	828,543		(7,457)		(7,457)			15,317	15,317	37,389	3,500
G3812B AB 6	General Shopping Finance Sr Nt	F	04/10/2015	Direct	07/28/2015	Direct	1,550,000	1,251,500	781,536	1,251,500				0			(469,964)	(469,964)	72,895	26,750
G53077 AA 4	KOKS OAO Sr Nt 7.750% 06/23/16	F	04/15/2015	Direct	07/06/2015	Taxable Exchange	560,000	528,400	638,400	534,223		5,823		5,823			104,177	104,177	23,267	13,537
G59301 AB 0	MCE Finance LTD Sr Nt 5.000% 02/15/21	F	04/15/2015	Direct	05/06/2015	Direct	600,000	573,750	572,000	573,956		206		206			(1,956)	(1,956)	7,000	5,417
L33634 AC 7	Evraz Group SA Sr Nt 9.500% 04/24/18	F	04/13/2015	Direct	12/18/2015	Call 107.2000	375,000	393,750	402,000	402,000		8,250		8,250				0	40,969	16,922
L6444V AA 7	MOL Group Finance SA Sr Nt	F	04/14/2015	Direct	06/30/2015	Direct	350,000	385,000	382,445	383,472		(1,528)		(1,528)			(1,027)	(1,027)	5,833	1,215
L8800M AG 8	Severstal OAO Sr Nt 4.450% 03/19/18	F	04/14/2015	Direct	12/18/2015	Direct	550,000	530,063	550,006	534,454		4,392		4,392			15,551	15,551	18,560	1,836
N43451 AA 6	HYVA Global BV 1st Lien Nt	F	04/01/2015	Direct	05/12/2015	Direct	825,000	766,219	810,000	771,432		5,213		5,213			38,568	38,568	9,011	2,570
N54468 AD 0	MARFRIG Holding Europe Sr Nt	F	04/01/2015	Direct	08/18/2015	Direct	350,000	301,175	324,625	304,753		3,578		3,578			19,872	19,872	15,841	6,885
N9417J AB 7	VTR Finance BV Secured Nt	F	04/09/2015	Direct	12/23/2015	Direct	200,000	209,500	185,480	208,697		(803)		(803)			(23,217)	(23,217)	13,139	3,399
P2253T JE 0	Cemex SAB DE CV 1st Lien Nt	F	04/07/2015	Direct	10/13/2015	Direct	675,000	680,063	641,253	679,935		(128)		(128)			(38,682)	(38,682)	23,402	9,512
P2894N AC 1	Columbus Intl Inc Sr Nt	F	04/01/2015	Direct	05/01/2015	Direct	725,000	769,406	789,806	768,802		(604)		(604)			21,004	21,004	5,274	1,040
P3642B BF 2	Grupo Elektra Sab De CV Sr Nt	F	04/09/2015	Direct	09/22/2015	Direct	105,000	109,242	101,325	108,470		(772)		(772)			(7,145)	(7,145)	4,821	1,417
P6460M AJ 3	Mastellone Hermanos SA Sr Nt	F	04/01/2015	Direct	08/11/2015	Direct	35,000	33,093	31,338	33,180		88		88			(1,843)	(1,843)	2,683	1,154
P7448M AH 2	Bio-PAPPEL SAB DE CV Sr Nt	F	05/04/2015	Direct	06/11/2015	Call 100.0000	486,000	485,757	486,000	486,000		243		243				0	14,175	9,450
P8704L AA 6	Sixsigma Networks Mexico Sr Nt	F	04/07/2015	Direct	12/23/2015	Direct	200,000	212,000	189,000	211,724		(276)		(276)			(22,724)	(22,724)	18,883	7,013
Q1296* AA 1	CLP Australia Sr Nt 4.280% 12/20/20	F	06/12/2015	Imperial Capital LLC	12/18/2015	Call 107.9352	20,000,000	20,337,200	21,587,038	21,587,038		1,249,838		1,249,838				0	851,244	408,978
Q1296@ AE 1	CLP Australia Gtd Sr Nt Ser G	F	06/01/2015	Imperial Capital LLC	12/18/2015	Call 105.4962	14,000,000	14,111,020	14,769,468	14,769,468		658,448		658,448				0	333,178	32,095
Y1R029 BG 4	Kazkommertsbank Sr Nt 5.500% 12/21/22	F	04/14/2015	Direct	06/23/2015	Direct	805,000	601,738	636,513	605,196		3,458		3,458			31,317	31,317	21,366	13,037
3899999. Total - Bonds - Industrial and Miscellaneous							296,724,987	291,526,849	289,821,360	293,156,009	0	1,629,167	0	1,629,167	0	0	(3,334,650)	(3,334,650)	6,828,597	1,556,079
8399998. Total - Bonds							327,046,800	307,444,696	305,603,572	308,915,252	0	1,470,561	0	1,470,561	0	0	(3,311,682)	(3,311,682)	7,024,637	1,633,267
Common Stocks - Industrial and Miscellaneous																				
00434L 10 9	Access Midstream Partners LP Com	..	02/03/2015	Tax Free Exchange	02/06/2015	Tax Free Exchange	122,727.000	7,047,122	7,047,122	7,047,122				0				0		
00434L 10 9	Access Midstream Partners LP Com	..	02/03/2015	Tax Free Exchange	02/03/2015	Cash Adjustment	0.550	33	26	33				0			(7)	(7)		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
00434L 10 9	Access Midstream Partners LP Com	..	02/02/2015	Stock Dividend	02/06/2015	Tax Free Exchange	2,903.700							0				0		
00434L 10 9	Access Midstream Partners LP Com	..	02/02/2015	Stock Dividend	02/02/2015	Cash Adjustment	0.040							0				0		
226344 10 9	Crestwood Equity Partners LP Com	..	10/01/2015	Tax Free Exchange	11/24/2015	Tax Free Exchange	1,803,672.000	13,773,495	13,773,495	13,773,495				0				0	248,005	
226344 10 9	Crestwood Equity Partners LP Com	..	10/01/2015	Tax Free Exchange	10/01/2015	Cash Adjustment	0.750	6	2	6				0				(4)		
26885B 10 0	EQT Midstream Partners LP	..	03/12/2015	Direct	11/04/2015	Direct	26,500.000	1,980,594	2,044,916	1,980,594				0			64,321	64,321	51,013	
29273R 10 9	Energy Transfer Partners Com	..	04/30/2015	Taxable Exchange	11/24/2015	Various	123,200.000	7,011,423	5,451,207	7,011,423				0			(1,560,216)	(1,560,216)	304,571	
29273V 10 0	Energy Transfer Equity LP Com	..	07/27/2015	Stock Split	11/24/2015	Various	71,350.000							0				0	39,243	
37518B 10 2	Gigamon Inc Gigamon Inc	..	11/09/2015	Merrill Lynch	11/11/2015	Merrill Lynch	27,210.000	729,322	702,659	729,322				0			(26,663)	(26,663)		
51509F 10 5	Lands' End Inc Com	..	07/31/2015	Various	07/31/2015	TJM Capital	30,726.000	724,702	718,248	724,702				0			(6,454)	(6,454)		
55336V 10 0	MPLX LP Limited Partners	..	12/04/2015	Taxable Exchange	12/04/2015	Cash Adjustment	0.570	22	18	22				0				(4)		
556099 10 9	Macrogenics Inc Com	..	01/01/2015	Merrill Lynch	12/31/2015	Merrill Lynch	6,592.000	254,319	228,134	254,319				0			(26,185)	(26,185)		
743424 10 3	Proofpoint Inc Com	..	11/05/2015	Merrill Lynch	11/06/2015	Merrill Lynch	3,579.000	226,398	215,429	226,398				0			(10,969)	(10,969)		
812350 10 6	Sears Holdings Corp Com	..	07/31/2015	Various	07/31/2015	TJM Capital	102,148.000	2,322,101	2,275,213	2,322,101				0			(46,888)	(46,888)		
81752R 11 8	Seritage Growth Properties Rights	..	06/15/2015	Citigroup Global Mkts Ltd	06/16/2015	TJM Capital	96,128.000	543,123	331,116	543,123				0			(212,007)	(212,007)		
874696 10 7	Tallgrass Energy GP LP Com	..	05/07/2015	Citigroup Global Mkts Ltd	06/04/2015	Direct	20,400.000	606,344	646,872	606,344				0			40,528	40,528		
90214J 10 1	2U Inc Com	..	08/14/2015	Merrill Lynch	08/14/2015	Merrill Lynch	13,914.000	398,590	385,907	398,590				0			(12,683)	(12,683)		
92531L 10 8	Verso Corp Com	..	01/07/2015	Taxable Exchange	03/02/2015	TJM Capital	226,353.000	762,810	521,385	762,810				0			(241,424)	(241,424)		
81234D 10 9	Sears Canada Inc Com	I.	04/07/2015	Citigroup Global Mkts Ltd	04/07/2015	TJM Capital	43,588.000	424,983	399,394	424,983				0			(25,589)	(25,589)		
9099999.	Total - Common Stocks - Industrial and Miscellaneous							36,805,387	34,741,143	36,805,387	0	0	0	0	0	0	(2,064,244)	(2,064,244)	642,832	0
Common Stocks - Mutual Funds																				
63868B 23 7	Nationwide Inv Des Mod Agg-IS 3816 (Seed	..	03/17/2015	Direct	04/30/2015	Direct	1.820	21	21	21				0				0		
63868B 24 5	Nationwide Inv Dest Agg-IS 3813 (Seed)	..	03/17/2015	Direct	04/30/2015	Direct	1.840	21	21	21				0				0		
63868B 40 1	Nationwide Bond Fund Inst (Seed)	..	03/31/2015	Direct	04/30/2015	Direct	8.480	83	83	83				0				0		
63868B 44 3	Nationwide Highmark Value Fd Inst (Seed)	..	10/06/2015	Direct	10/07/2015	Direct	68.820	864	853	864				0			(11)	(11)	10	
63868B 53 4	Nationwide Highmark Lg Grw Fd Inst (Seed	..	10/06/2015	Direct	10/07/2015	Direct	674.680	4,136	4,163	4,136				0			27	27	7	
63868B 60 9	Nationwide Core Plus Bd Fd Cl IS (Seed)	..	09/30/2015	Direct	10/29/2015	Direct	22.660	233	231	233				0			(2)	(2)	3	
63868B 62 5	Nationwide Highmark Bal Fd Inst (Seed)	..	09/10/2015	Direct	10/07/2015	Direct	7.340	100	100	100				0				0		
9299999.	Total - Common Stocks - Mutual Funds							5,458	5,472	5,458	0	0	0	0	0	0	14	14	20	0
9799998.	Total - Common Stocks							36,810,845	34,746,615	36,810,845	0	0	0	0	0	0	(2,064,230)	(2,064,230)	642,852	0
9899999.	Total - Preferred and Common Stocks							36,810,845	34,746,615	36,810,845	0	0	0	0	0	0	(2,064,230)	(2,064,230)	642,852	0
9999999.	Total - Bonds, Preferred and Common Stocks							344,255,541	340,350,187	345,726,097	0	1,470,561	0	1,470,561	0	0	(5,375,912)	(5,375,912)	7,667,489	1,633,267

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 - U.S. Property and Casualty Insurer									
04855@ 10 6	Allied Insurance Company of America		10127	2ciB1	NO		14,030,553	15,000.000	100.0
22610# 10 2	Crestbrook Insurance Company		18961	2ciB1	NO		88,085,719	90,000.000	100.0
635264 10 4	National Casualty Co		11991	2ciB1	NO		134,077,487	100.000	100.0
63861* 11 4	Nationwide Agribusiness Ins. Co		28223	2ciB1	NO		71,630,706	5,690.000	100.0
63863* 10 4	Nationwide General Ins. Co		23760	2ciB1	NO		22,715,653	20,000.000	100.0
63864@ 10 1	Nationwide Property & Casualty Ins. Co		37877	2ciB1	NO		47,588,466	60,000.000	100.0
63865@ 10 0	Nationwide Indemnity Co		10070	2ciB1	NO		1,010,080,433	28,000.000	100.0
63870@ 10 3	Nationwide Ins. Co. of Florida		10948	2ciB1	NO		302,071,903	10,000.000	100.0
63871@ 10 2	Nationwide Assurance Company		10723	2ciB1	NO		60,957,153	1,750.000	100.0
63872* 10 3	Nationwide Affinity Ins. Co. of America		26093	2ciB1	NO		12,585,911	500,000.000	100.0
81049* 10 3	Scottsdale Insurance Company		41297	2ciB1	NO		766,142,926	30,136.000	100.0
81052# 10 3	Scottsdale Indemnity Ins. Co		15580	2ciB1	NO		37,711,379	50,000.000	100.0
1199999. Total - Common Stocks - U.S. Property and Casualty Insurer						0	2,567,678,289	XXX	XXX
Common Stocks - U.S. Life Insurer									
412828 10 5	Harleysville Life Insurance		64327	2ciB1	NO		40,740,835	306,000.000	100.0
1299999. Total - Common Stocks - U.S. Life Insurer						0	40,740,835	XXX	XXX
Common Stocks - Non-Insurer Which Controls Insurer									
01922# 10 9	Allied Holdings (Delaware)		00000	2ciB2	YES	372,968,417	1,056,173,589	100.000	100.0
63862@ 10 3	Nationwide Corporation		00000	2ciA1	YES	532,352,722	4,206,467,880	12,992,922.000	95.2
87267* 10 5	THI Holdings Delaware, Inc		00000	2ciB2	NO		181,801,116	100.000	100.0
1599999. Total - Common Stocks - Non-Insurer Which Controls Insurer						905,321,139	5,444,442,585	XXX	XXX
Common Stocks - Other Affiliates									
02738# 10 1	American Marine Underwriters		00000	2ciB2	NO		-	20.000	100.0
45789* 10 2	Insurance Intermediaries, Inc		00000	2ciB2	NO		-	1,615.000	100.0
54228* 10 3	Lone Star General Agency		00000	2ciB2	NO		-	1,000.000	100.0
63861@ 10 4	Nationwide Cash Management Co		00000	2ciB2	NO		-	100.000	100.0
000000 00 0	On Your Side Nationwide Ins. Agency, Inc		00000	2ciB3	NO		3,914,134	100.000	100.0
1799999. Total - Common Stocks - Other Affiliates						0	3,914,134	XXX	XXX
1899999. Total - Common Stocks						905,321,139	8,056,775,843	XXX	XXX
1999999. Total - Preferred and Common Stock						905,321,139	8,056,775,843	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: $.....9,487,301,965.

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		476,200.000	95.2
0199999. Total Preferred Stock			0	XXX	XXX
Common Stocks					
019220 10 2	Allied Group, Inc	Allied Holdings (Delaware)		850.000	100.0
412824 10 4	Harleysville Group Inc	Allied Holdings (Delaware)	372,968,417	100.000	100.0
	Nationwide Financial Services, Inc	Nationwide Corporation	532,352,722	95.240	95.2
	Nationwide Global Holdings, Inc	Nationwide Corporation		0.952	95.2
	NWD Investment Management Inc	Nationwide Corporation		913,113.500	95.2
81052@ 10 5	Scottsdale Surplus Lines Insurance Co	Scottsdale Insurance Company		10,000.000	100.0
95831# 10 1	Western Heritage Insurance Co	Scottsdale Insurance Company		4,776,076.000	100.0
92555@ 10 4	Veterinary Pet Insurance	Scottsdale Insurance Company	5,372,870	6,935,387.000	100.0
35644@ 10 6	Freedom Specialty Insurance Co	Scottsdale Insurance Company	2,175,576	292,000.000	100.0
	Titan Indemnity Co	THI Holdings Delaware, Inc		4,319,951.000	100.0
	Victoria Fire & Casualty Company	THI Holdings Delaware, Inc		1,500.000	100.0
	Titan Auto Insurance of New Mexico, Inc	THI Holdings Delaware, Inc		1,000.000	100.0
	Titan Insurance Services, Inc	THI Holdings Delaware, Inc		1.000	100.0
0299999. Total - Common Stock			912,869,585	XXX	XXX
0399999. Total - Preferred and Common Stock			912,869,585	XXX	XXX

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																				
	Stanfield Victoria LLC Priv Pl Nt		..	12/01/2015.	No Broker	01/31/2016.										0.223		MON..	57,522	
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	57,522	0
3899999. Total - Industrial & Miscellaneous (Unaffiliated)							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	57,522	0
Total Bonds																				
7799999. Subtotals - Issuer Obligations							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	57,522	0
8399999. Subtotals - Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	57,522	0
Exempt Money Market Mutual Funds																				
60934N 10 4	Federated Govt Obligations Fd		..	12/31/2015.	Various	XXX	1,492,435						1,492,435	67		0.106	0.058	MON..	1	
8899999. Total - Exempt Money Market Mutual Funds							1,492,435	0	0	0	0	XXX	1,492,435	67	0	XXX	XXX	XXX	1	0
Class One Money Market Mutual Funds																				
825252 69 5	S/T Investment Co Liquid Asset Private (		..	12/02/2015.	Direct	XXX	27,340						27,340			0.020	0.020	MON..	4	
8999999. Total - Class One Money Market Mutual Funds							27,340	0	0	0	0	XXX	27,340	0	0	XXX	XXX	XXX	4	0
Other Short-Term Invested Assets																				
	Nationwide Cash Mgmt Partn		..	12/31/2015.	Various	12/31/2016.	436,378,929					436,378,929	436,378,929			0.148	0.024	MON..	6,203	
	Nationwide Mutual Ins Co NAMC Repurchase		..	12/28/2015.	Direct	12/27/2016.	62,226,403					62,226,403	62,226,403	2,218,768		3.144	1.356	MAT...		
	Nationwide Mutual Ins Co Unsec Revolving		..	12/01/2015.	Direct	03/01/2016.	4,000,000					4,000,000	4,000,000	6,579		1.910	1.910	MAT...		
9099999. Total - Other Short-Term Invested Assets							502,605,332	0	0	0	0	XXX	502,605,332	2,225,347	0	XXX	XXX	XXX	6,203	0
9199999. Total - Short-Term Investments							504,125,107	0	0	0	0	XXX	504,125,107	2,225,414	0	XXX	XXX	XXX	63,730	0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	5 Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Swaps - Hedging Effective - Interest Rate																							
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 532716AM9	D 1-1	Interest	Merrill Lynch Capital Services	GDWTXX036O1TB7DW3U69.	.11/13/2007	.07/15/2017		8,650,000	USDLIBBBA3 M (4.98 USD)			(406,106)	0		(523,342)	(0)				54,038		100 / 99.1794
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 902494AN3	D 1-1	Interest	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	.12/19/2007	.04/01/2016		9,750,000	USDLIBBBA3 M (4.62 USD)			(422,299)	0		(97,569)	(0)				24,644		100 / 99.748
Pay Fixed USD Receive Floating USD Interest Rate Swap	Surplus Note Liability -- Mutual Surplus Note	Exhibit 7	Interest	Deutsche Bank AG	7LTWFZYICNSX8D621K86	.07/18/2012	.12/15/2024		400,000,000	USDLIBBBA3 M (4.566 USD)			(7,773,440)	0		(4,192,252)					6,029,557		100 / 99.8093
0859999. Total-Swaps-Hedging Effective-Interest Rate											0	0	(8,601,845)	0	XXX	(4,813,162)	(0)	0	0	0	6,108,240	XXX	XXX
0909999. Total-Swaps-Hedging Effective											0	0	(8,601,845)	0	XXX	(4,813,162)	(0)	0	0	0	6,108,240	XXX	XXX
Swaps - Hedging Other - Interest Rate																							
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	Deutsche Bank AG	7LTWFZYICNSX8D621K86	.07/29/2010	.08/03/2020		200,000,000	USDLIBBBA3 M (3.0042 USD)			(5,436,239)	(11,741,363)		(11,741,363)	448,975				2,158,317		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	.12/08/2009	.12/10/2019		190,000,000	USDLIBBBA3 M (3.516 USD)			(6,113,686)	(14,009,670)		(14,009,670)	1,910,523				1,900,000		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	Bank of America Corp	B4TYDEB6GKMZO031MB27.	.12/08/2009	.12/10/2019		270,000,000	USDLIBBBA3 M (3.53 USD)			(8,725,670)	(20,053,136)		(20,053,136)	2,750,332				2,700,000		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	UBS AG	BFM8T61CT2L1QCEMIK50	.01/27/2010	.01/29/2020		200,000,000	USDLIBBBA3 M (3.7332 USD)			(6,897,386)	(16,774,748)		(16,774,748)	2,312,040				2,034,426		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	.02/24/2010	.02/26/2020		150,000,000	USDLIBBBA3 M (3.7732 USD)			(5,213,030)	(12,991,569)		(12,991,569)	1,716,615				1,540,089		001
0919999. Total-Swaps-Hedging Other-Interest Rate											0	0	(32,386,010)	(75,570,486)	XXX	(75,570,486)	9,138,484	0	0	0	10,332,832	XXX	XXX
0969999. Total-Swaps-Hedging Other											0	0	(32,386,010)	(75,570,486)	XXX	(75,570,486)	9,138,484	0	0	0	10,332,832	XXX	XXX
Swaps - Replications - Total Return																							
1009999. Total-Swaps-Replications-Total Return											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1029999. Total-Swaps-Replications											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total-Swaps-Interest Rate											0	0	(40,987,855)	(75,570,486)	XXX	(80,383,649)	9,138,484	0	0	0	16,441,072	XXX	XXX
1189999. Total-Swaps-Total Return											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total-Swaps											0	0	(40,987,855)	(75,570,486)	XXX	(80,383,649)	9,138,484	0	0	0	16,441,072	XXX	XXX
1399999. Total-Hedging Effective											0	0	(8,601,845)	0	XXX	(4,813,162)	(0)	0	0	0	6,108,240	XXX	XXX
1409999. Total-Hedging Other											0	0	(32,386,010)	(75,570,486)	XXX	(75,570,486)	9,138,484	0	0	0	10,332,832	XXX	XXX
1419999. Total-Replication											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999. TOTAL											0	0	(40,987,855)	(75,570,486)	XXX	(80,383,649)	9,138,484	0	0	0	16,441,072	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
001	1
002	2
003	3
004	4

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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
	005	5																				
	006	6																				
	007	7																				
	008	8																				
	009	9																				
	010	10																				
	011	11																				

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Swaps - Hedging Other - Interest Rate																									
Pay Floating USD Receive Fixed USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	Goldman Sachs Group	FOR8UP27PHTHYVLBNG30	11/03/2008.	02/05/2015.	02/05/2015.	Maturity		400,000,000	4.138 USD (USDLIBBBA 3M)	-	-	-	1,472,886	-		(1,471,606)	-	-	-	-	-	001
Pay Floating USD Receive Fixed USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	Merrill Lynch Capital Services	GDWTXX036O1TB7DW3U6(	06/13/2008.	06/17/2015.	06/17/2015.	Maturity		400,000,000	4.7825 USD (USDLIBBBA 3M)	-	-	-	8,342,224	-		(8,316,510)	-	-	-	-	-	001
0919999. Total-Swaps-Hedging Other-Interest Rate													0	0	0	9,815,111	0	XXX	(9,788,116)	0	0	0	0	0	XXX
Swaps - Hedging Other - Credit Default																									
Credit Default Swap - Purchased Protection on Ingersoll-Rand Co	029717AQ8	N/A	Credit	UBS AG	BFM8T61CT2L1QCEMIK50	10/12/2006.	03/20/2015.	03/20/2015.	Maturity		13,000,000	(0.93 USD)	-	-	-	(26,530)	-		25,097	-	-	-	-	-	006
0929999. Total-Swaps-Hedging Other-Credit Default													0	0	0	(26,530)	0	XXX	25,097	0	0	0	0	0	XXX
0969999. Total-Swaps-Hedging Other													0	0	0	9,788,580	0	XXX	(9,763,019)	0	0	0	0	0	XXX
Swaps - Replications - Total Return																									
Total Return Swap (JPM Customized Risk Factor Bsk)	Index Replication	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	08/01/2014.	01/30/2015.	01/30/2015.	Maturity	Replication	99,915,910	JPM Customized Risk Factor Bsk(0.77)	-	-	(2,319,243)	(103,256)	-		(333,214)	-	-	(2,319,243)	-	-	007
Total Return Swap (JPM Customized Risk Factor Bsk)	Index Replication	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE9	01/30/2015.	08/05/2015.	08/05/2015.	Maturity	Replication	100,484,489	JPM Customized Risk Factor Bsk(0.77)			128,085	(277,405)			-			128,085			007
Total Return Swap (Barclays NW Risk Premia Port 1)	Index Replication	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	02/20/2015.	08/25/2015.	08/25/2015.	Maturity	Replication	49,298,934	Barclays NW Risk Premia Port 1 (USDLIBBBA 1M)	-	-	(2,152,548)	-	-		-			(2,152,548)			007
Total Return Swap (Barclays NW Risk Premia Port 1)	Index Replication	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.	08/15/2014.	02/20/2015.	02/20/2015.	Maturity	Replication	50,811,793	Barclays NW Risk Premia Port 1 (USDLIBBBA 1M)	-	-	(524,200)	-	-		(116,957)	-	-	(524,200)	-	-	007
1009999. Total-Swaps-Replications-Total Return													0	0	(4,867,906)	(380,662)	0	XXX	(450,172)	0	0	(4,867,906)	0	0	XXX
1029999. Total-Swaps-Replications													0	0	(4,867,906)	(380,662)	0	XXX	(450,172)	0	0	(4,867,906)	0	0	XXX
1159999. Total-Swaps-Interest Rate													0	0	0	9,815,111	0	XXX	(9,788,116)	0	0	0	0	0	XXX
1169999. Total-Swaps-Credit Default													0	0	0	(26,530)	0	XXX	25,097	0	0	0	0	0	XXX
1189999. Total-Swaps-Total Return													0	0	(4,867,906)	(380,662)	0	XXX	(450,172)	0	0	(4,867,906)	0	0	XXX
1209999. Total-Swaps													0	0	(4,867,906)	9,407,919	0	XXX	(10,213,191)	0	0	(4,867,906)	0	0	XXX
1409999. Total-Hedging Other													0	0	0	9,788,580	0	XXX	(9,763,019)	0	0	0	0	0	XXX
1419999. Total-Replication													0	0	(4,867,906)	(380,662)	0	XXX	(450,172)	0	0	(4,867,906)	0	0	XXX
1449999. TOTAL													0	0	(4,867,906)	9,407,919	0	XXX	(10,213,191)	0	0	(4,867,906)	0	0	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	Code	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)

(a)

Code	Description of Hedged Risk(s)
1	Rebalances portfolio duration
2	Manages cash flow risk
3	Hedges the equity risk of a liability
4	Hedges the interest rate risk of an asset
5	Hedges the interest rate risk of a liability
6	Hedges the credit risk of an asset
7	Asset replication
8	Hedges the currency risk of an asset
9	Hedges the currency risk of a liability
10	Hedges managed portfolio credit spread risk
11	Hedges the portfolio equity risk

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9		10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
															15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange		Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Long Futures																						
Hedging Other																						
0000ESH6	510	25,500	S&P 500 Mini Futures Contract	Bond Portoflio	D 1-1	Equity/Index	.03/15/2016	CME	KJNXBSWZVIKEX4NFOL81.	.12/15/2015	2,033.8000	2,035.4000	(489,600)	-	-	-	-	40,800	40,800	2,346,000	.001	50
0000FVH6	1,800	1,800,000	US CBT 5 YR TN FUTURE	Bond Portoflio	D 1-1	Interest Rate	.03/15/2016	CBT	1UAUICTO4EQ4DO6ZH473.	.12/15/2015	118.6094	118.3203	253,125	-				(520,313)	(520,313)	1,087,500	.001	1,000
0000VGH6	5,500	55,000	EUR0 STX 50 Futures	Bond Portoflio	BA - 1	Currency	.03/15/2016	ERX	529900LN3S50JPU47S06	.12/15/2015	3,535.8081	3,565.2370		-	-	-	-	1,618,587	1,618,587	19,345,466	.001	10
0000WNH6	250	250,000	US TREASURY ULTRA BOND FUTURE	Bond Portoflio	D 1-1	Interest Rate	.03/15/2016	CBT	1UAUICTO4EQ4DO6ZH473.	.12/15/2015	157.7349	158.6880	250,000	-	-	-	-	238,281	238,281	1,620,000	.001	1,000
																		0				
																		0				
12829999. Total-Long Futures-Hedging Other													13,525	0	0	0	0	1,377,356	1,377,356	24,398,966	XXX	XXX
1329999. Total-Long Futures													13,525	0	0	0	0	1,377,356	1,377,356	24,398,966	XXX	XXX
Short Futures																						
Hedging Other																						
0000BPH6	152	95,000	Futures - British Pounds	Private Equity Portfolio	BA - 1	Currency	.03/15/2016	CME	KJNXBSWZVIKEX4NFOL81.	.12/15/2015	155.4300	151.1300	93,100					408,500	408,500	281,200	.001	625
0000ECH6	1,475	#########	Euro Currency Futures	Private Equity Portfolio	BA - 1	Currency	.03/15/2016	CME	KJNXBSWZVIKEX4NFOL81.	.12/15/2015	1.1348	1.1179	1,069,375					3,106,719	3,106,719	5,236,250	.001	125,000
0000JYH6	5	6,250	Futures - Japanese Yen	Private Equity Portfolio	BA - 1	Currency	.03/15/2016	CME	KJNXBSWZVIKEX4NFOL81.	.12/15/2015	82.8250	83.4300	(1,500)					(3,781)	(3,781)	13,500	.001	1,250
																		0				
																		0				
13429999. Total-Short Futures-Hedging Other													1,160,975	0	0	0	0	3,511,438	3,511,438	5,530,950	XXX	XXX
1389999. Total-Short Futures													1,160,975	0	0	0	0	3,511,438	3,511,438	5,530,950	XXX	XXX
1409999. Total-Hedging Other													1,174,500	0	0	0	0	4,888,793	4,888,793	29,929,916	XXX	XXX
1449999. TOTAL													1,174,500	0	0	0	0	4,888,793	4,888,793	29,929,916	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Morgan Stanley	25,064,703	4,865,213	29,929,916
Total Net Cash Deposits	25,064,703	4,865,213	29,929,916

(a)

Code	Description of Hedged Risk(s)
001	Rebalances portfolio duration

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
Long Futures																			
Hedging Other																			
0000ESH5	510	25,500	S&P 500 Mini Futures Contract	Bond Portoflio	D 1-1	Equity/Index	03/15/2015.	CME KJNXBSWZVIKEX4NFOL81...	12/15/2014.	2,031.9000	03/15/2015.	2,027.4441	Sale	(113,626)	(113,626)	-	-	.001	50
0000ESM5	510	25,500	S&P 500 Mini Futures Contract	Bond Portoflio	D 1-1	Equity/Index	06/15/2015.	CME KJNXBSWZVIKEX4NFOL81...	03/15/2015.	2,031.9000	06/15/2015.	2,106.7980	Sale	1,909,899	1,909,899	-	-	.001	50
0000ESU5	510	25,500	S&P 500 Mini Futures Contract	Bond Portoflio	D 1-1	Equity/Index	09/15/2015.	CME KJNXBSWZVIKEX4NFOL81...	06/15/2015.	2,099.0500	09/15/2015.	1,948.9852	Sale	(3,826,653)	(3,826,653)	-	-	.001	50
0000ESZ5	510	25,500	S&P 500 Mini Futures Contract	Bond Portoflio	D 1-1	Equity/Index	12/15/2015.	CME KJNXBSWZVIKEX4NFOL81...	09/15/2015.	1,939.8500	12/15/2015.	2,042.0490	Sale	2,606,075	2,606,075	-	-	.001	50
0000FVH5	2,800	2,800,000	US CBT 5 YR TN FUTURE	Bond Portoflio	D 1-1	Interest Rate	03/15/2015.	CBT 1UAUICTO4EQ4DO6ZH473...	12/15/2014.	119.4609	03/15/2015.	120.1124	Sale	1,824,116	1,824,116	-	-	.001	1,000
0000FVM5	2,800	2,800,000	US CBT 5 YR TN FUTURE	Bond Portoflio	D 1-1	Interest Rate	06/15/2015.	CBT 1UAUICTO4EQ4DO6ZH473...	03/15/2015.	119.4609	06/15/2015.	119.8284	Sale	1,028,802	1,028,802	-	-	.001	1,000
0000FVU5	1,800	1,800,000	US CBT 5 YR TN FUTURE	Bond Portoflio	D 1-1	Interest Rate	09/15/2015.	CBT 1UAUICTO4EQ4DO6ZH473...	06/15/2015.	109.5625	09/15/2015.	110.4795	Sale	1,650,609	1,650,609	-	-	.001	1,000
0000FVZ5	1,800	1,800,000	US CBT 5 YR TN FUTURE	Bond Portoflio	D 1-1	Interest Rate	12/15/2015.	CBT 1UAUICTO4EQ4DO6ZH473...	09/15/2015.	119.8750	12/15/2015.	119.0809	Sale	(1,429,361)	(1,429,361)	-	-	.001	1,000
0000TYH5	5,080	5,080,000	US CBT 10 YR TN FUTURE	Bond Portoflio	D 1-1	Interest Rate	03/15/2015.	CBT 1UAUICTO4EQ4DO6ZH473...	12/15/2014.	128.1016	03/15/2015.	128.2286	Sale	645,241	645,241	-	-	.001	1,000
0000TYM5	5,080	5,080,000	US CBT 10 YR TN FUTURE	Bond Portoflio	D 1-1	Interest Rate	06/15/2015.	CBT 1UAUICTO4EQ4DO6ZH473...	03/15/2015.	128.1016	06/15/2015.	127.1014	Sale	(5,080,590)	(5,080,590)	-	-	.001	1,000
0000VGH5	4,600	46,000	EUR0 STX 50 Futures	Bond Portoflio	BA - 1	Currency	03/15/2015.	ERX 529900LN3S50JPU47S06...	12/15/2014.	3,835.0345	03/15/2015.	4,402.6729	Sale	26,111,369	26,111,369	-	-	.001	10
0000VGM5	5,000	50,000	EUR0 STX 50 Futures	Bond Portoflio	BA - 1	Currency	06/15/2015.	ERX 529900LN3S50JPU47S06...	03/15/2015.	3,835.0345	06/15/2015.	3,844.2045	Sale	458,502	458,502	-	-	.001	10
0000VGU5	5,500	55,000	EUR0 STX 50 Futures	Bond Portoflio	BA - 1	Currency	09/15/2015.	ERX 529900LN3S50JPU47S06...	06/15/2015.	2,999.0000	09/15/2015.	2,589.7446	Sale	(22,509,048)	(22,509,048)	-	-	.001	10
0000VGZ5	5,500	55,000	EUR0 STX 50 Futures	Bond Portoflio	BA - 1	Currency	12/15/2015.	ERX 529900LN3S50JPU47S06...	09/15/2015.	3,196.0000	12/15/2015.	3,268.6283	Sale	3,994,558	3,994,558	-	-	.001	10
0000WNH5	250	250,000	US TREASURY ULTRA BOND FUTURE	Bond Portoflio	D 1-1	Interest Rate	03/15/2015.	CBT 1UAUICTO4EQ4DO6ZH473...	01/05/2015.	163.0000	03/15/2015.	158.4488	Sale	(1,137,811)	(1,137,811)	-	-	.001	1,000
0000WNM5	250	250,000	US TREASURY ULTRA BOND FUTURE	Bond Portoflio	D 1-1	Interest Rate	06/15/2015.	CBT 1UAUICTO4EQ4DO6ZH473...	03/15/2015.	163.0000	06/15/2015.	154.8390	Sale	(2,040,258)	(2,040,258)	-	-	.001	1,000
0000WNU5	250	250,000	US TREASURY ULTRA BOND FUTURE	Bond Portoflio	D 1-1	Interest Rate	09/15/2015.	CBT 1UAUICTO4EQ4DO6ZH473...	06/15/2015.	163.8750	09/15/2015.	164.1358	Sale	65,201	65,201	-	-	.001	1,000
0000WNZ5	250	250,000	US TREASURY ULTRA BOND FUTURE	Bond Portoflio	D 1-1	Interest Rate	12/15/2015.	CBT 1UAUICTO4EQ4DO6ZH473...	09/15/2015.	158.3672	12/15/2015.	157.7714	Sale	(148,941)	(148,941)	-	-	.001	1,000
1289999. Total-Long Futures-Hedging Other														4,008,085	4,008,084	0	0	XXX	XXX
1329999. Total-Long Futures														4,008,085	4,008,084	0	0	XXX	XXX
Short Futures																			
Hedging Other																			
0000BPH5	336	210,000	Futures - British Pounds	Private Equity Portfolio	BA - 1	Currency	03/15/2015.	CME KJNXBSWZVIKEX4NFOL81...	12/15/2014.	149.2200	03/15/2015.	143.1240	Sale	1,280,164	1,280,164	-	-	.001	625
0000BPM5	181	113,125	Futures - British Pounds	Private Equity Portfolio	BA - 1	Currency	06/15/2015.	CME KJNXBSWZVIKEX4NFOL81...	03/15/2015.	149.2200	06/15/2015.	155.2708	Sale	(684,502)	(684,502)	-	-	.001	625
0000BPU5	181	113,125	Futures - British Pounds	Private Equity Portfolio	BA - 1	Currency	09/15/2015.	CME KJNXBSWZVIKEX4NFOL81...	06/15/2015.	155.1500	09/15/2015.	154.6854	Sale	52,556	52,556	-	-	.001	625
0000BPZ5	181	113,125	Futures - British Pounds	Private Equity Portfolio	BA - 1	Currency	12/15/2015.	CME KJNXBSWZVIKEX4NFOL81...	09/15/2015.	154.6000	12/15/2015.	152.1000	Sale	282,813	282,813	-	-	.001	625
0000ECH5	1,808	226,000,000	Euro Currency Futures	Private Equity Portfolio	BA - 1	Currency	03/15/2015.	CME KJNXBSWZVIKEX4NFOL81...	12/15/2014.	1.0592	03/15/2015.	0.8840	Sale	39,604,377	39,604,377	-	-	.001	125,000
0000ECM5	2,013	251,625,000	Euro Currency Futures	Private Equity Portfolio	BA - 1	Currency	06/15/2015.	CME KJNXBSWZVIKEX4NFOL81...	03/15/2015.	1.0592	06/15/2015.	1.1186	Sale	(14,953,997)	(14,953,997)	-	-	.001	125,000
0000ECU5	1,591	198,875,000	Euro Currency Futures	Private Equity Portfolio	BA - 1	Currency	09/15/2015.	CME KJNXBSWZVIKEX4NFOL81...	06/15/2015.	1.1331	09/15/2015.	1.1298	Sale	650,064	650,064	-	-	.001	125,000
0000ECZ5	1,533	191,625,000	Euro Currency Futures	Private Equity Portfolio	BA - 1	Currency	12/15/2015.	CME KJNXBSWZVIKEX4NFOL81...	09/15/2015.	1.1303	12/15/2015.	1.1028	Sale	5,259,239	5,259,239	-	-	.001	125,000
0000JYH5	34	42,500	Futures - Japanese Yen	Private Equity Portfolio	BA - 1	Currency	03/15/2015.	CME KJNXBSWZVIKEX4NFOL81...	12/15/2014.	82.3900	03/15/2015.	81.3610	Sale	43,734	43,734	-	-	.001	1,250
0000JYM5	23	28,750	Futures - Japanese Yen	Private Equity Portfolio	BA - 1	Currency	06/15/2015.	CME KJNXBSWZVIKEX4NFOL81...	03/15/2015.	82.3900	06/15/2015.	81.5254	Sale	24,857	24,857	-	-	.001	1,250
0000JYU5	23	28,750	Futures - Japanese Yen	Private Equity Portfolio	BA - 1	Currency	09/15/2015.	CME KJNXBSWZVIKEX4NFOL81...	06/15/2015.	81.6000	09/15/2015.	82.9227	Sale	(38,028)	(38,028)	-	-	.001	1,250
0000JYZ5.	23	28,750	Futures - Japanese Yen	Private Equity Portfolio	BA - 1	Currency	12/15/2015.	CME KJNXBSWZVIKEX4NFOL81...	09/15/2015.	83.0400	12/15/2015.	83.1137	Sale	(2,119)	(2,119)	-	-	.001	1,250
0000USH5	6,240	6,240,000	US CBT 30 YR TN FUTURE	Bond Portoflio	D 1-1	Interest Rate	03/15/2015.	CBT 1UAUICTO4EQ4DO6ZH473...	12/15/2014.	168.3189	03/15/2015.	172.8687	Sale	(28,391,159)	(28,391,159)	-	-	.001	1,000
0000USM4	4,012	4,012,000	US CBT 30 YR TN FUTURE	Bond Portoflio	D 1-1	Interest Rate	06/15/2015.	CBT 1UAUICTO4EQ4DO6ZH473...	03/15/2015.	168.3189	06/15/2015.	160.5093	Sale	31,331,877	31,331,877	-	-	.001	1,000
0000USU5	1,947	1,947,000	US CBT 30 YR TN FUTURE	Bond Portoflio	D 1-1	Interest Rate	09/15/2015.	CBT 1UAUICTO4EQ4DO6ZH473...	03/15/2015.	155.0313	09/15/2015.	158.1662	Sale	(6,103,653)	(6,103,653)	-	-	.001	1,000
0000USZ5	1,053	1,053,000	US CBT 30 YR TN FUTURE	Bond Portoflio	D 1-1	Interest Rate	12/15/2015.	CBT 1UAUICTO4EQ4DO6ZH473...	03/15/2015.	158.3662	12/15/2015.	158.3086	Sale	60,640	60,639	-	-	.001	1,000

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
1349999. Total-Short Futures-Hedging Other														28,416,862	28,416,862	0	0	XXX	XXX
1389999. Total-Short Futures														28,416,862	28,416,862	0	0	XXX	XXX
1409999. Total-Hedging Other														32,424,946	32,424,946	0	0	XXX	XXX
1449999. TOTAL														32,424,946	32,424,946	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	29,929,916		29,929,916	1,665,600	(491,100)	1,174,500	29,929,916	29,929,916
NAIC 1 Designation											
Bank of America Corp B4TYDEB6GKMZO031MB27	Y	Y			(20,053,136)	0		(20,053,136)	0	2,700,000	0
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Y	Y		0	(11,741,363)	0		(15,933,614)	0	8,187,874	0
Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	Y	Y		0	(27,001,239)	0		(27,098,807)	0	3,464,734	0
UBS AG BFM8T61CT2L1QCEMIK50	Y	Y			(16,774,748)	0		(16,774,748)	0	2,034,426	0
0299999. Total NAIC 1 Designation			0	0	(75,570,486)	0	0	(79,860,307)	0	16,387,034	0
NAIC 2 Designation											
Merrill Lynch Capital Services GDWTXX036O1TB7DW3U69	Y	Y				0		(523,342)	0	54,038	54,038
0399999. Total NAIC 2 Designation			0	0	0	0	0	(523,342)	0	54,038	54,038
0999999. Gross Totals			0	29,929,916	(75,570,486)	29,929,916	1,665,600	(80,874,749)	1,174,500	46,370,988	29,983,955
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				29,929,916	(75,570,486)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1 Exchange Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
Bank of America Corp - OTC B4TYDEB6GKMZO031MB27.	CASH		CASH	20,555,000		20,555,000		V
Deutsche Bank AG 7LTWFZYICNSX8D621K86.	CASH		CASH	16,932,000		16,932,000		V
Morgan Stanley Capital Services - OTC I7331LVCZKQKX5T7XV54.	CASH		CASH	29,449,000		29,449,000		V
UBS AG - OTC BFM8T61CT2L1QCEMIK50.	CASH		CASH	19,856,000		19,856,000		V
CBT Futures 1UAUICTO4EQ4DO6ZH473.	CASH		CASH	2,707,500		2,707,500		I
CME Futures KJNXBSWZVIKEX4NFOL81.	CASH		CASH	7,876,950		7,876,950		I
ERX Futures 529900LN3S50JPU47S06.	CASH		CASH	19,345,466		19,345,466		I
0199999. Totals				116,721,916	0	116,721,916	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						
04012M AP 4	Argent Securities Inc RMBS Ser 2006-M1 C		1FM	499,197	499,197	07/25/2036
05568Q AB 1	BNC Mortgage Ln Tr RMBS Ser 2007-3 Cl A2		1FM	1,214,647	1,225,164	07/25/2037
14453F AB 5	Carrington Mtg Loan Tr RMBS Ser 2006-NC2		1FM	226,132	228,265	06/25/2036
362351 AA 6	GSAA Home Equity Tr RMBS Ser 2006-20 Cl		1FM	1,958,623	1,958,623	12/25/2046
617487 AB 9	Morgan Stanley Mtg Tr RMBS Ser 2006-16AX		1FM	607,924	607,924	11/25/2036
81376G AC 4	Securitized AB Receivables LLC RMBS Ser		5FM	872,635	872,635	09/25/2036
81378E AA 1	Securitized AB Receivables LLC RMBS Ser		1FM	855,429	855,429	05/25/2037
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities			6,234,587	6,247,237	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)			6,234,587	6,247,237	XXX
6299999.	Total - Residential Mortgage-Backed Securities			6,234,587	6,247,237	XXX
6599999.	Subtotal - Bonds			6,234,587	6,247,237	XXX
Cash Equivalents (Schedle E Part 2 Type)						
000000 00 0	Overnight Repos SEC LENDING ONLY			96,282,739	96,282,739	01/04/2016
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type)			96,282,739	96,282,739	XXX
9999999.	Totals			102,529,976	102,529,976	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....39,246,047 Book/Adjusted Carrying Value $.....39,205,488
2. Average balance for the year: Fair Value $.....145,321,318 Book/Adjusted Carrying Value $.....145,351,309
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....5,374,602 NAIC 2: $.....0 NAIC 3: $.....0 NAIC 4: $.....0 NAIC 5: $.....872,635 NAIC 6: $.....0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
Bank of America	Concord, CA					1,522,862	XXX
The Bank of New York Mellon	New York, NY					24,980,148	XXX
JP Morgan Chase	Springfield, IL					9,544,487	XXX
JP Morgan Chase	Columbus, OH					(241,811,770)	XXX
JP Morgan Chase	San Antonio, TX					(364,141)	XXX
Corestates Bank	Philadelphia, PA					(150,050)	XXX
First Star Bank	Cincinnati, OH					2,146,038	XXX
First Union	Charlotte, NC					(300,753)	XXX
Huntington National Bank	Columbus, OH					(42,601,960)	XXX
Key Bank	Canton, OH					3,069,902	XXX
National Bank of Detroit	Detroit, MI					(76,596,709)	XXX
Nations Bank	Raleigh, NC					540,184	XXX
PNC	Pittsburgh, PA					42,428,547	XXX
Univest Bank and Trust Co	Souderton, PA					573,044	XXX
Wells Fargo Bank	Los Angeles, CA					(17,781,114)	XXX
BNP Paribas USA	New York, NY					29,032,761	XXX
0199998. Deposits in 9 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories		XXX	XXX			503,384	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	(265,265,140)	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(265,265,140)	XXX
0599999. Total Cash		XXX	XXX	0	0	(265,265,140)	XXX

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

1. January	(329,608,515)	4. April	(324,165,953)	7. July	(327,146,062)	10. October	(324,795,366)
2. February	(258,761,997)	5. May	(296,209,372)	8. August	(169,813,959)	11. November	(230,393,631)
3. March	(225,816,349)	6. June	(257,917,956)	9. September	(278,425,648)	12. December	(265,265,140)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ	B	Prepaid legal expense			498,588	520,996
4. Arkansas AR	B	For protection of state's ph's			168,669	190,874
5. California CA	B	Workers compensation			28,409,966	29,409,462
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE	B	For protection of all ph's	126,502	143,156		
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	For protection of state's ph's			156,621	177,240
12. Hawaii HI						
13. Idaho ID	B	Workers compensation			328,583	306,970
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			180,046	182,334
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT	B	Workers compensation			30,119	34,085
28. Nebraska NE						
29. Nevada NV	B	Multiple			320,683	336,737
30. New Hampshire NH	B	Workers compensation			315,281	336,775
31. New Jersey NJ	B	For protection of all ph's	101,704	108,637		
32. New Mexico NM	B	Multiple			899,580	971,293
33. New York NY	O	Multiple			6,289,402	6,786,975
34. North Carolina NC	B	For protection of state's ph's			299,153	312,598
35. North Dakota ND						
36. Ohio OH	B	For protection of all ph's	3,313,142	3,749,311		
37. Oklahoma OK						
38. Oregon OR	B	Multiple			798,160	866,638
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 all ph's	602,389	681,693		
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	26,945,124	29,768,379
59. Total	XXX	XXX	4,143,737	4,682,797	65,639,975	70,201,356
DETAILS OF WRITE-INS						
5801. ersey St GO Ref MBIA-IBC Ser K Nev	B	Reinsurance			2,034,072	2,172,740
5802. Auth Rev LBASS St Facs Adult Corr	B	Reinsurance			2,020,658	2,194,020
5803. Treasury Inflation Index IX Nt New Y	B	Reinsurance - hull			7,017,836	7,941,723
5898. Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	15,872,558	17,459,896
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	26,945,124	29,768,379

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		