LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

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ANNUAL STATEMENT

For the Year Ended December 31, 2015

of the Condition and Affairs of the

GREAT AMERICAN LIFE INSURANCE COMPANY

NAIC Group Code.....0084, 0084 (Current Period) (Prior Period) NAIC Company Code..... 63312 Employer's ID Number..... 13-1935920

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

Incorporated/Organized..... December 29, 1961 Commenced Business..... August 13, 1963

Statutory Home Office 301 East Fourth Street….. Cincinnati ..... OH ..... US 45202
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 301 East Fourth Street….. Cincinnati ..... OH ..... US..... 45202 513-357-3300
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address Post Office Box 5420….. Cincinnati ..... OH ..... US 45202
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 301 East Fourth Street….. Cincinnati ..... OH ..... US 45202 513-357-3300
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address www.gaig.com

Statutory Statement Contact Brian Patrick Sponaugle 513-412-2931
(Name) (Area Code) (Telephone Number) (Extension)
bsponaugle@gaig.com 513-412-1673
(E-Mail Address) (Fax Number)

OFFICERS

Name	Title	Name	Title
1. Stephen Craig Lindner	President	2. Mark Francis Muething	Secretary
3. Christopher Patrick Miliano	Treasurer	4. Richard Lee Sutton	Appointed Actuary

OTHER

John Paul Gruber	Senior Vice President	Michael Harrison Haney	Vice President
Adrienne Susan Kessling	Senior Vice President	Brian Patrick Sponaugle	Vice President

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me
This _____ day of February 2016

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	996,068	0.0	996,068		996,068	0.0
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies	53,481,455	0.2	53,481,455		53,481,455	0.2
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)	11,428,254	0.0	11,428,254		11,428,254	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	595,920,834	2.4	595,920,834		595,920,834	2.4
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	468,807,679	1.9	468,807,679		468,807,679	1.9
1.43 Revenue and assessment obligations	2,338,681,213	9.2	2,338,681,213		2,338,681,213	9.2
1.44 Industrial development and similar obligations	45,185,815	0.2	45,185,815		45,185,815	0.2
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC	15,776,553	0.1	15,776,553		15,776,553	0.1
1.513 All other		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	99,664,061	0.4	99,664,061		99,664,061	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	3,686,704,875	14.6	3,686,704,875		3,686,704,875	14.6
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	12,784,073,597	50.6	12,784,073,597		12,784,073,597	50.6
2.2 Unaffiliated non-U.S. securities (including Canada)	2,553,427,589	10.1	2,553,427,589		2,553,427,589	10.1
2.3 Affiliated securities		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds	2,461,514	0.0	2,461,514		2,461,514	0.0
3.2 Preferred stocks:						
3.21 Affiliated		0.0			0	0.0
3.22 Unaffiliated	55,634,622	0.2	55,634,622		55,634,622	0.2
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.0			0	0.0
3.32 Unaffiliated	342,897,142	1.4	342,897,142		342,897,142	1.4
3.4 Other equity securities:						
3.41 Affiliated	257,542,569	1.0	257,541,569		257,541,569	1.0
3.42 Unaffiliated	192,024,748	0.8	192,024,748		192,024,748	0.8
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	123,003,422	0.5	123,003,422		123,003,422	0.5
4.4 Multifamily residential properties		0.0			0	0.0
4.5 Commercial loans	756,665,952	3.0	756,665,952		756,665,952	3.0
4.6 Mezzanine real estate loans		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company		0.0			0	0.0
5.2 Property held for production of income (including $.....0 of property acquired in satisfaction of debt)	85,183,351	0.3	85,183,351		85,183,351	0.3
5.3 Property held for sale (including $.....0 property acquired in satisfaction of debt)		0.0			0	0.0
6. Contract loans	115,444,562	0.5	115,444,562		115,444,562	0.5
7. Derivatives	236,582,174	0.9	236,582,174		236,582,174	0.9
8. Receivables for securities	6,088,941	0.0	6,088,941		6,088,941	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	209,993,551	0.8	209,993,551		209,993,551	0.8
11. Other invested assets	249,371,554	1.0	249,371,554		249,371,554	1.0
12. Total invested assets	25,287,042,095	100.0	25,287,041,095	0	25,287,041,095	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		83,994,410
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)	11,229,299	11,229,299
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		6,159,366
5.	Deduct amounts received on disposals, Part 3, Column 15		13,166,469
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	2,965,291	
	8.2 Totals, Part 3, Column 9	67,961	3,033,253
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		85,183,351
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		85,183,351

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		889,826,004
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	127,914,473	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	69,411,521	197,325,995
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		0
4.	Accrual of discount		1,244,095
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		0
6.	Total gain (loss) on disposals, Part 3, Column 18		(14,933)
7.	Deduct amounts received on disposals, Part 3, Column 15		208,711,787
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		879,669,374
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		879,669,374
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)		879,669,374

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		109,993,554
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8)	81,389,017	
2.2	Additional investment made after acquisition (Part 2, Column 9)	145,145,337	226,534,354
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	10,386,719	
5.2	Totals, Part 3, Column 9	(890,125)	9,496,594
6.	Total gain (loss) on disposals, Part 3, Column 19		(920,382)
7.	Deduct amounts received on disposals, Part 3, Column 16		93,622,928
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17		
9.2	Totals, Part 3, Column 14		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15	2,109,638	
10.2	Totals, Part 3, Column 11		2,109,638
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		249,371,554
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		249,371,554

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		20,389,005,841
2.	Cost of bonds and stocks acquired, Part 3, Column 7		5,617,022,165
3.	Accrual of discount		96,158,701
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12	(307,763)	
4.2	Part 2, Section 1, Column 15	47,466	
4.3	Part 2, Section 2, Column 13	(28,333,653)	
4.4	Part 4, Column 11	(20,640,467)	(49,234,417)
5.	Total gain (loss) on disposals, Part 4, Column 19		42,021,903
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		2,490,512,398
7.	Deduct amortization of premium		37,590,847
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15		
8.2	Part 2, Section 1, Column 19		
8.3	Part 2, Section 2, Column 16		
8.4	Part 4, Column 15		0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14	26,067,040	
9.2	Part 2, Section 1, Column 17		
9.3	Part 2, Section 2, Column 14	35,787,071	
9.4	Part 4, Column 13	308,250	62,162,360
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		23,504,708,589
11.	Deduct total nonadmitted amounts		1,000
12.	Statement value at end of current period (Line 10 minus Line 11)		23,504,707,589

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	85,472,558	88,451,098	98,324,020	45,371,883
Governments (Including all obligations	2. Canada	11,428,254	13,089,640	12,432,600	10,000,000
guaranteed by governments)	3. Other Countries				
	4. Totals	96,900,812	101,540,738	110,756,620	55,371,883
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	595,920,834	621,304,587	601,010,492	558,165,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	468,807,679	498,305,938	469,542,119	459,315,000
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	2,442,446,120	2,514,394,617	2,481,581,635	2,330,523,947
Industrial and Miscellaneous and Hybrid	8. United States	16,519,552,992	16,952,176,277	16,616,026,697	17,108,456,052
Securities (Unaffiliated)	9. Canada	295,620,255	286,553,826	296,287,512	298,727,834
	10. Other Countries	2,234,899,301	2,232,164,898	2,247,296,136	2,259,908,437
	11. Totals	19,050,072,548	19,470,895,001	19,159,610,345	19,667,092,323
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	22,654,147,993	23,206,440,881	22,822,501,211	23,070,468,153
PREFERRED STOCKS	14. United States	32,702,378	35,168,704	33,935,667	
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries	22,932,244	22,696,250	22,931,250	
	17. Totals	55,634,622	57,864,954	56,866,917	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	55,634,622	57,864,954	56,866,917	
COMMON STOCKS	20. United States	488,321,659	488,321,659	554,715,914	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	6,025,896	6,025,896	7,308,762	
	22. Other Countries	43,035,849	43,035,849	53,254,221	
	23. Totals	537,383,404	537,383,404	615,278,897	
Parent, Subsidiaries and Affiliates	24. Totals	257,542,569	257,542,569	226,588,138	
	25. Total Common Stocks	794,925,973	794,925,973	841,867,035	
	26. Total Stocks	850,560,595	852,790,927	898,733,952	
	27. Total Bonds and Stocks	23,504,708,588	24,059,231,808	23,721,235,163	

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	206,286,572	15,411,413	29,679,808	34,166,548	3,232,704	288,777,045	1.3	183,415,027	0.9	288,777,045	
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	206,286,572	15,411,413	29,679,808	34,166,548	3,232,704	288,777,045	1.3	183,415,027	0.9	288,777,045	0
2. **All Other Governments**											
2.1 NAIC 1				11,428,254		11,428,254	0.0	11,532,581	0.1	11,428,254	
2.2 NAIC 2						0	0.0		0.0		
2.3 NAIC 3						0	0.0		0.0		
2.4 NAIC 4						0	0.0		0.0		
2.5 NAIC 5						0	0.0		0.0		
2.6 NAIC 6						0	0.0		0.0		
2.7 Totals	0	0	0	11,428,254	0	11,428,254	0.0	11,532,581	0.1	11,428,254	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**											
3.1 NAIC 1	2,000,432	20,146,575	102,411,631	445,353,600	13,936,438	583,848,676	2.6	566,091,586	2.9	583,848,676	
3.2 NAIC 2			12,072,158			12,072,158	0.1		0.0	12,072,158	
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	2,000,432	20,146,575	114,483,789	445,353,600	13,936,438	595,920,834	2.6	566,091,586	2.9	595,920,834	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 NAIC 1		17,053,599	126,915,954	286,435,544	23,745,964	454,151,061	2.0	464,372,359	2.3	454,151,061	
4.2 NAIC 2						0	0.0		0.0		
4.3 NAIC 3		2,375,000	11,173,953	1,107,665		14,656,618	0.1	2,374,958	0.0	14,656,618	
4.4 NAIC 4						0	0.0		0.0		
4.5 NAIC 5						0	0.0		0.0		
4.6 NAIC 6						0	0.0		0.0		
4.7 Totals	0	19,428,599	138,089,907	287,543,209	23,745,964	468,807,679	2.1	466,747,317	2.4	468,807,679	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 NAIC 1	27,288,698	244,574,922	594,473,315	1,137,502,863	417,795,209	2,421,635,007	10.6	2,136,692,280	10.8	2,390,536,378	31,098,629
5.2 NAIC 2	2,062,884	17,948,396				20,011,280	0.1	22,457,897	0.1	20,011,280	
5.3 NAIC 3						0	0.0	1,554,000	0.0		
5.4 NAIC 4	799,833					799,833	0.0		0.0	799,833	
5.5 NAIC 5						0	0.0		0.0		
5.6 NAIC 6						0	0.0		0.0		
5.7 Totals	30,151,415	262,523,318	594,473,315	1,137,502,863	417,795,209	2,442,446,120	10.7	2,160,704,177	10.9	2,411,347,491	31,098,629

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	1,319,915,257	4,114,414,497	5,930,613,942	961,074,867	169,661,277	12,495,679,840	54.7	11,656,862,772	58.7	5,693,785,183	6,801,894,657
6.2 NAIC 2	270,285,083	1,264,410,660	3,809,256,107	474,643,051	43,271,520	5,861,866,421	25.6	4,158,710,108	21.0	4,331,814,755	1,530,051,666
6.3 NAIC 3	60,679,904	212,676,821	192,625,283	12,961,316	7,101,033	486,044,357	2.1	475,601,745	2.4	317,432,057	168,612,300
6.4 NAIC 4	17,725,388	85,067,468	36,608,879	2,509,978	628,835	142,540,548	0.6	93,642,546	0.5	47,917,010	94,623,538
6.5 NAIC 5	1,865,599	26,292,600	1,913,371	2,075,560	157,834	32,304,964	0.1	34,195,264	0.2	10,436,067	21,868,897
6.6 NAIC 6	3,376,497	8,773,567	5,862,610	7,840,593	99,815	25,953,082	0.1	27,320,180	0.1	3,377,352	22,575,730
6.7 Totals	1,673,847,728	5,711,635,613	9,976,880,192	1,461,105,365	220,920,314	19,044,389,212	83.3	16,446,332,615	82.9	10,404,762,424	8,639,626,788
7. **Hybrid Securities**											
7.1 NAIC 1						0	0.0		0.0		
7.2 NAIC 2					4,000,000	4,000,000	0.0	6,000,000	0.0	4,000,000	
7.3 NAIC 3				546,838	3,303,200	3,850,038	0.0	3,846,396	0.0	3,850,038	
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	546,838	7,303,200	7,850,038	0.0	9,846,396	0.0	7,850,038	0
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)1,555,490,959	4,411,601,006	6,784,094,650	2,875,961,676	628,371,592	16,255,519,883	71.1	XXX	XXX	9,422,526,597	6,832,993,286
9.2 NAIC 2	(d)272,347,967	1,282,359,056	3,821,328,265	474,643,051	47,271,520	5,897,949,859	25.8	XXX	XXX	4,367,898,193	1,530,051,666
9.3 NAIC 3	(d)60,679,904	215,051,821	203,799,236	14,615,819	10,404,233	504,551,013	2.2	XXX	XXX	335,938,713	168,612,300
9.4 NAIC 4	(d)18,525,221	85,067,468	36,608,879	2,509,978	628,835	143,340,381	0.6	XXX	XXX	48,716,843	94,623,538
9.5 NAIC 5	(d)1,865,599	26,292,600	1,913,371	2,075,560	157,834	(c)32,304,964	0.1	XXX	XXX	10,436,067	21,868,897
9.6 NAIC 6	(d)3,376,497	8,773,567	5,862,610	7,840,593	99,815	(c)25,953,082	0.1	XXX	XXX	3,377,352	22,575,730
9.7 Totals	1,912,286,147	6,029,145,518	10,853,607,011	3,377,646,677	686,933,829	(b)22,859,619,182	100.0	XXX	XXX	14,188,893,765	8,670,725,417
9.8 Line 9.7 as a % of Col. 6	8.4	26.4	47.5	14.8	3.0	100.0	XXX	XXX	XXX	62.1	37.9
10. **Total Bonds Prior Year**											
10.1 NAIC 1	1,205,821,223	4,589,320,814	6,034,345,212	2,670,739,996	518,739,360	XXX	XXX	15,018,966,605	75.7	8,753,233,608	6,265,732,997
10.2 NAIC 2	289,825,643	1,159,592,941	2,383,779,297	316,255,137	37,714,987	XXX	XXX	4,187,168,005	21.1	3,157,256,539	1,029,911,466
10.3 NAIC 3	64,466,132	237,028,589	158,237,759	4,293,726	19,350,893	XXX	XXX	483,377,098	2.4	256,815,773	226,561,325
10.4 NAIC 4	16,377,004	54,648,119	16,315,837	5,578,809	722,777	XXX	XXX	93,642,546	0.5	28,872,079	64,770,467
10.5 NAIC 5	2,649,525	26,270,949	4,341,882	828,611	104,297	XXX	XXX	(c)34,195,264	0.2	14,874,263	19,321,001
10.6 NAIC 6	3,759,651	10,558,155	5,169,481	7,466,383	366,510	XXX	XXX	(c)27,320,180	0.1	3,712,214	23,607,966
10.7 Totals	1,582,899,177	6,077,419,567	8,602,189,468	3,005,162,662	576,998,824	XXX	XXX	(b)19,844,669,698	100.0	12,214,764,476	7,629,905,222
10.8 Line 10.7 as a % of Col. 8	8.0	30.6	43.3	15.1	2.9	XXX	XXX	100.0	XXX	61.6	38.4
11. **Total Publicly Traded Bonds**											
11.1 NAIC 1	691,815,144	1,741,292,652	4,175,192,834	2,297,810,658	516,415,309	9,422,526,597	41.2	8,753,233,608	44.1	9,422,526,597	XXX
11.2 NAIC 2	186,152,818	914,418,209	2,903,959,645	321,842,626	41,524,895	4,367,898,193	19.1	3,157,256,539	15.9	4,367,898,193	XXX
11.3 NAIC 3	52,376,972	112,649,587	163,833,307	3,775,647	3,303,200	335,938,713	1.5	256,815,773	1.3	335,938,713	XXX
11.4 NAIC 4	6,861,974	10,080,719	31,338,922	435,228		48,716,843	0.2	28,872,079	0.1	48,716,843	XXX
11.5 NAIC 5	1,646,792	6,340,223	1,474,589	816,629	157,834	10,436,067	0.0	14,874,263	0.1	10,436,067	XXX
11.6 NAIC 6	1,354,780	561,222	75,036	1,286,500	99,814	3,377,352	0.0	3,712,214	0.0	3,377,352	XXX
11.7 Totals	940,208,480	2,785,342,612	7,275,874,333	2,625,967,288	561,501,052	14,188,893,765	62.1	12,214,764,476	61.6	14,188,893,765	XXX
11.8 Line 11.7 as a % of Col. 6	6.6	19.6	51.3	18.5	4.0	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	4.1	12.2	31.8	11.5	2.5	62.1	XXX	XXX	XXX	62.1	XXX
12. **Total Privately Placed Bonds**											
12.1 NAIC 1	863,675,815	2,670,308,354	2,608,901,816	578,151,018	111,956,283	6,832,993,286	29.9	6,265,732,997	31.6	XXX	6,832,993,286
12.2 NAIC 2	86,195,149	367,940,847	917,368,620	152,800,425	5,746,625	1,530,051,666	6.7	1,029,911,466	5.2	XXX	1,530,051,666
12.3 NAIC 3	8,302,932	102,402,234	39,965,929	10,840,172	7,101,033	168,612,300	0.7	226,561,325	1.1	XXX	168,612,300
12.4 NAIC 4	11,663,247	74,986,749	5,269,957	2,074,750	628,835	94,623,538	0.4	64,770,467	0.3	XXX	94,623,538
12.5 NAIC 5	218,807	19,952,377	438,782	1,258,931		21,868,897	0.1	19,321,001	0.1	XXX	21,868,897
12.6 NAIC 6	2,021,717	8,212,345	5,787,574	6,554,093	1	22,575,730	0.1	23,607,966	0.1	XXX	22,575,730
12.7 Totals	972,077,667	3,243,802,906	3,577,732,678	751,679,389	125,432,777	8,670,725,417	37.9	7,629,905,222	38.4	XXX	8,670,725,417
12.8 Line 12.7 as a % of Col. 6	11.2	37.4	41.3	8.7	1.4	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	4.3	14.2	15.7	3.3	0.5	37.9	XXX	XXX	XXX	XXX	37.9

(a) Includes $.....8,118,930,017 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....61,142,980 current year, $.....106,981,990 prior year of bonds with Z designations and $.....0 current year, $.....307,186 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $.....15,730,583 current year, $.....8,897,485 prior year of bonds with 5* designations and $.....12,888 current year, $.....109,716 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 $.....205,471,189; 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	204,911,835	8,009,924	9,498,650	6,715,394	1,667,388	230,803,191	1.0	181,300,662	0.9	230,803,191	
1.2 Residential Mortgage-Backed Securities	1,374,737	7,401,489	20,181,158	21,002,073	1,565,316	51,524,773	0.2	2,006,756	0.0	51,524,773	
1.3 Commercial Mortgage-Backed Securities		0		6,449,081		6,449,081	0.0		0.0	6,449,081	
1.4 Other Loan-Backed and Structured Securities						0	0.0	107,609	0.0		
1.5 Totals	206,286,572	15,411,413	29,679,808	34,166,548	3,232,704	288,777,045	1.3	183,415,027	0.9	288,777,045	0
2. **All Other Governments**											
2.1 Issuer Obligations				11,428,254		11,428,254	0.0	11,532,581	0.1	11,428,254	
2.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
2.5 Totals	0	0	0	11,428,254	0	11,428,254	0.0	11,532,581	0.1	11,428,254	0
3. **U.S. States, Territories and Possessions, Guaranteed**											
3.1 Issuer Obligations	2,000,432	20,146,575	114,483,789	445,353,600	13,936,438	595,920,834	2.6	566,091,586	2.9	595,920,834	
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	2,000,432	20,146,575	114,483,789	445,353,600	13,936,438	595,920,834	2.6	566,091,586	2.9	595,920,834	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 Issuer Obligations		19,428,599	138,089,907	287,543,209	23,745,964	468,807,679	2.1	466,747,317	2.4	468,807,679	
4.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
4.5 Totals	0	19,428,599	138,089,907	287,543,209	23,745,964	468,807,679	2.1	466,747,317	2.4	468,807,679	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 Issuer Obligations	9,949,102	181,723,959	406,137,418	896,538,222	342,251,254	1,836,599,955	8.0	1,575,022,123	7.9	1,832,999,210	3,600,745
5.2 Residential Mortgage-Backed Securities	2,842,761	12,018,614	22,705,654	18,299,175	1,600,555	57,466,759	0.3	101,419,148	0.5	57,466,759	
5.3 Commercial Mortgage-Backed Securities						0	0.0	10,393,439	0.1		
5.4 Other Loan-Backed and Structured Securities	17,359,552	68,780,745	165,630,243	222,665,466	73,943,400	548,379,406	2.4	473,869,467	2.4	520,881,522	27,497,884
5.5 Totals	30,151,415	262,523,318	594,473,315	1,137,502,863	417,795,209	2,442,446,120	10.7	2,160,704,177	10.9	2,411,347,491	31,098,629
6. **Industrial and Miscellaneous (unaffiliated)**											
6.1 Issuer Obligations	515,547,807	2,660,021,423	7,722,120,953	980,138,495	135,957,145	12,013,785,823	52.6	9,561,643,166	48.2	8,888,977,508	3,124,808,315
6.2 Residential Mortgage-Backed Securities	424,913,682	965,590,651	351,801,639	203,208,269	57,655,020	2,003,169,261	8.8	2,508,068,815	12.6	871,217,195	1,131,952,066
6.3 Commercial Mortgage-Backed Securities	466,322,140	665,615,935	542,657,962	3,399,694	5,539,883	1,683,535,614	7.4	1,733,031,713	8.7	579,326,815	1,104,208,799
6.4 Other Loan-Backed and Structured Securities	267,064,099	1,420,407,604	1,360,299,638	274,358,907	21,768,266	3,343,898,514	14.6	2,643,588,920	13.3	65,240,906	3,278,657,608
6.5 Totals	1,673,847,728	5,711,635,613	9,976,880,192	1,461,105,365	220,920,314	19,044,389,212	83.3	16,446,332,615	82.9	10,404,762,424	8,639,626,788
7. **Hybrid Securities**											
7.1 Issuer Obligations				546,838	7,303,200	7,850,038	0.0	9,846,396	0.0	7,850,038	
7.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
7.5 Totals	0	0	0	546,838	7,303,200	7,850,038	0.0	9,846,396	0.0	7,850,038	0
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	732,409,176	2,889,330,480	8,390,330,717	2,628,264,012	524,861,389	15,165,195,774	66.3	XXX	XXX	12,036,786,714	3,128,409,060
9.2 Residential Mortgage-Backed Securities	429,131,180	985,010,754	394,688,451	242,509,517	60,820,891	2,112,160,793	9.2	XXX	XXX	980,208,727	1,131,952,066
9.3 Commercial Mortgage-Backed Securities	466,322,140	665,615,935	542,657,962	9,848,775	5,539,883	1,689,984,695	7.4	XXX	XXX	585,775,896	1,104,208,799
9.4 Other Loan-Backed and Structured Securities	284,423,651	1,489,188,349	1,525,929,881	497,024,373	95,711,666	3,892,277,920	17.0	XXX	XXX	586,122,428	3,306,155,492
9.5 Totals	1,912,286,147	6,029,145,518	10,853,607,011	3,377,646,677	686,933,829	22,859,619,182	100.0	XXX	XXX	14,188,893,765	8,670,725,417
9.6 Line 9.5 as a % of Col. 6	8.4	26.4	47.5	14.8	3.0	100.0	XXX	XXX	XXX	62.1	37.9
10. **Total Bonds Prior Year**											
10.1 Issuer Obligations	678,844,109	2,547,860,825	6,345,462,045	2,434,047,754	365,969,096	XXX	XXX	12,372,183,830	62.3	9,924,826,053	2,447,357,777
10.2 Residential Mortgage-Backed Securities	500,198,958	1,218,200,949	509,123,230	270,579,793	113,391,790	XXX	XXX	2,611,494,719	13.2	1,172,920,303	1,438,574,416
10.3 Commercial Mortgage-Backed Securities	121,311,241	1,074,001,205	527,904,798	13,743,564	6,464,344	XXX	XXX	1,743,425,153	8.8	606,029,876	1,137,395,277
10.4 Other Loan-Backed and Structured Securities	282,544,868	1,237,356,588	1,219,699,395	286,791,551	91,173,594	XXX	XXX	3,117,565,996	15.7	510,988,244	2,606,577,752
10.5 Totals	1,582,899,177	6,077,419,567	8,602,189,468	3,005,162,662	576,998,824	XXX	XXX	19,844,669,698	100.0	12,214,764,476	7,629,905,222
10.6 Line 10.5 as a % of Col. 8	8.0	30.6	43.3	15.1	2.9	XXX	XXX	100.0	XXX	61.6	38.4
11. **Total Publicly Traded Bonds**											
11.1 Issuer Obligations	589,708,584	2,162,607,253	6,589,639,941	2,244,088,917	450,742,019	12,036,786,714	52.7	9,924,826,053	50.0	12,036,786,714	XXX
11.2 Residential Mortgage-Backed Securities	193,628,654	405,515,587	208,028,029	142,666,145	30,370,312	980,208,727	4.3	1,172,920,303	5.9	980,208,727	XXX
11.3 Commercial Mortgage-Backed Securities	131,491,761	116,418,932	326,632,251	7,862,597	3,370,355	585,775,896	2.6	606,029,876	3.1	585,775,896	XXX
11.4 Other Loan-Backed and Structured Securities	25,379,481	100,800,840	151,574,112	231,349,629	77,018,366	586,122,428	2.6	510,988,244	2.6	586,122,428	XXX
11.5 Totals	940,208,480	2,785,342,612	7,275,874,333	2,625,967,288	561,501,052	14,188,893,765	62.1	12,214,764,476	61.6	14,188,893,765	XXX
11.6 Line 11.5 as a % of Col. 6	6.6	19.6	51.3	18.5	4.0	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	4.1	12.2	31.8	11.5	2.5	62.1	XXX	XXX	XXX	62.1	XXX
12. **Total Privately Placed Bonds**											
12.1 Issuer Obligations	142,700,592	726,723,227	1,800,690,776	384,175,095	74,119,370	3,128,409,060	13.7	2,447,357,777	12.3	XXX	3,128,409,060
12.2 Residential Mortgage-Backed Securities	235,502,526	579,495,167	186,660,422	99,843,372	30,450,579	1,131,952,066	5.0	1,438,574,416	7.2	XXX	1,131,952,066
12.3 Commercial Mortgage-Backed Securities	334,830,379	549,197,003	216,025,711	1,986,178	2,169,528	1,104,208,799	4.8	1,137,395,277	5.7	XXX	1,104,208,799
12.4 Other Loan-Backed and Structured Securities	259,044,170	1,388,387,509	1,374,355,769	265,674,744	18,693,300	3,306,155,492	14.5	2,606,577,752	13.1	XXX	3,306,155,492
12.5 Totals	972,077,667	3,243,802,906	3,577,732,678	751,679,389	125,432,777	8,670,725,417	37.9	7,629,905,222	38.4	XXX	8,670,725,417
12.6 Line 12.5 as a % of Col. 6	11.2	37.4	41.3	8.7	1.4	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	4.3	14.2	15.7	3.3	0.5	37.9	XXX	XXX	XXX	XXX	37.9

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	165,941,566	165,941,566			
2. Cost of short-term investments acquired	3,341,400,736	3,341,400,736			
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	3,301,868,800	3,301,868,800			
7. Deduct amortization of premium	2,313	2,313			
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)	205,471,189	205,471,189	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	205,471,189	205,471,189	0	0	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)		310,539,699
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	292,379,888	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		292,379,888
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17	63,048,100	
3.2	Section 2, Column 19	(182,961,787)	(119,913,687)
4.	Total gain (loss) on termination recognized, Section 2, Column 22		
5.	Considerations received/(paid) on terminations, Section 2, Column 15		
6.	Amortization:		
6.1	Section 1, Column 19	(121,334,509)	
6.2	Section 2, Column 21	(125,463,929)	(246,798,438)
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)		236,207,461
10.	Deduct nonadmitted assets		
11.	Statement value at end of current period (Line 9 minus Line 10)		236,207,461

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

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

NONE

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

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

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	236,207,461	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance		
3.	Subtotal (Line 1 plus Line 2)		236,207,461
4.	Part D, Section 1, Column 5	236,582,174	
5.	Part D, Section 1, Column 6	(374,713)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	236,207,461	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		236,207,461
10.	Part D, Section 1, Column 8	236,582,174	
11.	Part D, Section 1, Column 9	(374,713)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11		
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - VERIFICATION BETWEEN YEARS

Cash Equivalents

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

NONE

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Held for the Production of Income																
Land		Mount Dora	FL	06/01/1998.	11/17/2015.	1,424,593		1,424,593	3,400,000				0			
Building, Land, and Improvements		Georgetown	MD	07/30/1999.	11/01/2011.	10,047,787		3,738,474	10,500,000	199,778			(199,778)		1,864,405	1,643,555
Building, Land, and Improvements		Charleston	SC	05/01/2002.	08/04/2015.	37,064,250		25,565,182	53,462,500	779,270			(779,270)		7,620,084	5,905,010
Building, Land, and Improvements		Stevenville	MD	05/22/2002.	12/01/2015.	25,251,863		19,101,443	22,425,000	795,212			(795,212)		3,353,678	2,452,908
Building, Land, and Improvements		Palm Beach	FL	07/06/2004.	06/30/2015.	36,817,591		24,860,751	56,340,000	644,534			(644,534)		12,819,616	9,786,394
Building, Land, and Improvements		Whitefield	NH	06/01/2005.	07/09/2015.	17,291,689		9,782,591	15,567,500	546,497			(546,497)		7,246,104	6,318,653
Building, Land, and Improvements		Florida City	FL	09/24/2009.	10/01/2011.	710,320		710,320	1,514,760				0			
0499999. Total - Properties Held for the Production of Income						128,608,093	0	85,183,351	163,209,760	2,965,291	0	0	(2,965,291)	0	32,903,887	26,106,520
0699999. Totals						128,608,093	0	85,183,351	163,209,760	2,965,291	0	0	(2,965,291)	0	32,903,887	26,106,520

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								
Building, Land, and Improvements	Georgetown	MD	07/30/1999.	Skipjack Cove Resort				60,994
Building, Land, and Improvements	Palm Beach	FL	07/16/2004.	Sailfish Marina Resort				562,138
Building, Land, and Improvements	Charleston	SC	05/01/2002.	Charleston Harbor Resort and Marina				10,051,368
Building, Land, and Improvements	Stevenville	MD	05/22/2002.	Bay Bridge Marina				50,644
Building, Land, and Improvements	Whitefield	NH	06/01/2005.	Mountain View Grand Resort LLC				504,155
0199999. Total - Acquired by Purchase					0	0	0	11,229,299
0399999. Totals					0	0	0	11,229,299

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																			
Building	Chatham	MA	09/25/2015.	Chatham Dorms	467,724		266,992	17,540			(17,540)		249,452	249,452			0		
Building, Land, and Improvements	Chatham	MA	09/25/2015.	Chatham Enterprises	625,000		438,240	9,660			(9,660)		428,580	1,105,425		676,845	676,845		
Building, Land, and Improvements	Florida City	FL	03/27/2015.	Florida City Center	7,138,711		6,369,832	40,761			(40,761)		6,329,071	11,137,944		4,808,873	4,808,873	316,927	55,083
Land	Mason	OH	04/17/2015.	BWR Kings Mills, INC							0			673,648		673,648	673,648		65,974
0199999. Total - Property Disposed					8,231,435	0	7,075,065	67,961	0	0	(67,961)	0	7,007,103	13,166,469	0	6,159,366	6,159,366	316,927	121,057
0399999. Totals					8,231,435	0	7,075,065	67,961	0	0	(67,961)	0	7,007,103	13,166,469	0	6,159,366	6,159,366	316,927	121,057

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 - Residential Mortgages - All Other														
Old Standard		Cincinnati	OH		01/01/2006	8.028	553,914						3,663,267	01/01/2006
0399999. Total - Mortgages in Good Standing - Residential Mortgages - All Other							553,914	0	0	0	0	0	3,663,267	XXX
Mortgages in Good Standing - Commercial Mortgages - All Other														
4S Health Center		San Diego	CA		06/28/2013	4.230	14,381,016						20,750,000	06/04/2013
633 Folsom		San Francisco	CA		05/27/2010	6.194	19,403,008						83,950,000	05/29/2015
All Seasons		San Diego	CA		03/28/2014	5.273	21,499,622						32,564,000	02/19/2014
Amkor Technology Bldg		Tempe	AZ		12/21/2015	4.698	12,210,000						20,400,000	11/24/2015
Bella Roe Plaza		Reoland Park	KS		09/28/2010	5.735	6,502,226		146,397				9,000,000	02/18/2012
Ben Arnold Beverage		Ridfeway	SC		10/27/2014	4.594	17,692,423						26,000,000	07/11/2014
Biltmore Hotel		Coral Gables	FL		08/13/1999	5.904	28,118,512						65,114,250	04/01/2014
Chase Park Plaza Hotel		St. Louis	MO		08/11/2014	4.959	32,334,737						58,604,000	04/30/2014
Convention Center Parking Garage		Philadelphia	PA		01/31/2012	6.115	15,194,948						25,600,000	09/06/2011
Embassy Jacksonville		Jacksonville	FL		10/10/2013	5.012	15,268,270						13,100,000	08/29/2013
Embassy Memphis		Memphis	TN		11/15/2013	5.012	22,609,000						26,150,000	09/15/2013
Embassy Suites Nashville		Nashville	TN		10/25/2012	4.750	16,398,831						18,200,000	10/04/2012
Embassy Suites New Orleans		New Orleans	LA		10/25/2012	4.750	26,362,550						30,800,000	10/03/2012
Franklin Marriot Cool Springs		Franklin	TN		09/24/2014	4.750	26,080,000						31,400,000	08/11/2014
Highland Dallas		Dallas	TX		12/18/2015	4.855	23,214,917						42,700,000	11/24/2015
Kiewit Energy Building		The Woodlands	TX		03/25/2015	4.490	22,758,723						34,300,000	03/02/2015
Koyo Building		Greenville	SC		08/31/2011	6.062	13,117,726						23,000,000	06/09/2011
Las Fuentes		Prescott	AZ		05/28/2015	4.490	24,804,077						60,060,000	02/19/2015
L-3 Communications		Salt Lake City	UT		11/08/2013	5.012	13,412,916						18,800,000	10/22/2013
Lemon Avenue		Sarasota	FL		07/31/2007	2.401	6,630,000						7,140,000	08/07/2012
McHenry Row		Baltimore	MD		06/29/2012	5.012	27,008,505						40,950,650	04/02/2013
Miami Beach Marina		Miami	FL		11/22/2011	6.326	31,630,398						56,680,000	08/28/2013
Montauk Yacht Club		Montauk	NY		10/19/2012	6.326	23,965,330						40,400,000	10/15/2015
Mountain View		Tucson	AZ		06/30/2014	4.750	19,565,186						39,810,000	05/30/2014
One Greenway Centre		Franklin	TN		01/14/2011	6.062	22,149,510						35,900,000	10/26/2010
Orchard Supply		Tigard	OR		05/02/2014	5.142	6,000,000						9,820,000	02/05/2014
Palomar Commons		Carlsbad	CA		10/17/2013	5.142	17,470,392						25,760,000	09/25/2013
Pearland		Pearland	TX		12/06/2013	4.698	15,600,000						25,800,000	03/23/2015
Residence Inn Sacramento		Sacramento	CA		11/12/2013	5.273	25,255,257						44,300,000	09/20/2013
Sandestin		Destin	FL		03/12/2010	5.273	29,257,838						118,810,000	06/12/2013
Santa Monica Pacific Pier (Pacific Park)		Santa Monica	CA		09/28/2011	6.910	18,552,048						35,500,000	09/27/2010
Semoran Commercenter		Orlando	FL		06/21/2013	4.490	11,318,183						16,100,000	04/03/2013
Silver Springs Metro		Silver Springs	MD		11/18/2013	6.602	8,000,000						11,129,000	01/01/2014
Stop N' Go Center		Fargo	ND		03/18/2014	5.169	10,833,646						15,200,000	01/30/2014
UIndy Health Pavilion		Indianapolis	IN		09/11/2015	4.959	25,227,141						36,300,000	09/01/2015
VA Charlotte		Charlotte	NC		07/28/2015	5.576	14,953,716						16,169,000	01/01/2016
Warner Brothers		Burbank	CA		11/12/2013	4.959	16,000,000						25,500,000	05/29/2013
Whispering Wind		Phoenix	AZ		05/17/2013	4.490	8,017,046						12,300,000	03/08/2013
Wild Dunes Resort		Isle of Palms	SC		03/30/2011	7.656	24,970,024						72,839,000	06/16/2015
Xactaware Office Building		Lehi	UT		02/24/2014	4.698	22,898,226						31,990,000	01/28/2014
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other							756,665,951	0	146,397	0	0	0	1,358,889,900	XXX

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 - Mezzanine Loans														
Invitation Homes 4 Euro+400		New York	NY		08/28/2014	4.334	279,167		883				62,917	12/31/2015
Invitation Homes Rev 4 Libor+275		New York	NY		08/28/2014	3.042	38,801,272		7,086				38,926,206	12/31/2015
MSR 1		Austin	TX		10/02/2014	4.750	37,195,696		12				37,195,778	12/31/2015
Vaca Morada		New York	NY		10/16/2015	3.299	45,445,399						45,445,400	12/31/2015
0699999. Total - Mortgages in Good Standing - Mezzanine Loans							121,721,535	0	7,981	0	0	0	121,630,300	XXX
0899999. Total - Mortgages in Good Standing							878,941,399	0	154,378	0	0	0	1,484,183,467	XXX
Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Residential Mortgages - All Other														
OCWEN OWLIC		Cincinnati	OH		01/01/2006	8.028	107,885						252,000	01/01/2006
Old Standard		Cincinnati	OH		01/01/2006	8.028	620,089						1,711,516	01/01/2006
1999999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Res. Mortgages - All Other							727,974	0	0	0	0	0	1,963,516	XXX
2499999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure							727,974	0	0	0	0	0	1,963,516	XXX
3399999. Totals							879,669,374	0	154,378	0	0	0	1,486,146,983	XXX

General Interrogatory:

1. Mortgages in good standing $.....0 unpaid taxes $.....3,472,543 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 $.....111,766 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								
All Seasons	San Diego	CA		03/28/2014	5.273		2,000,000	32,564,000
Amkor Technology Bldg	Tempe	AZ		12/21/2015	4.698	12,210,000		20,400,000
Embassy Jacksonville	Jacksonville	FL		10/10/2013	5.012		4,554,235	13,100,000
Embassy Memphis	Memphis	TN		11/15/2013	5.012		4,354,000	26,150,000
Embassy Suites New Orleans	New Orleans	LA		10/25/2012	4.750		1,943,863	30,800,000
Highland Dallas	Dallas	TX		12/18/2015	4.855	23,214,917		42,700,000
Kiewit Energy Building	The Woodlands	TX		03/25/2015	4.490	23,000,000		34,300,000
Las Fuentes	Prescott	AZ		05/28/2015	4.490	25,000,000		60,060,000
Montauk Yacht Club	Montauk	NY		10/19/2012	6.326		4,696,275	40,400,000
UIndy Health Pavilion	Indianapolis	IN		09/11/2015	4.959	25,350,000		36,300,000
VA Charlotte	Charlotte	NC		07/28/2015	5.576	11,039,556	3,675,222	16,169,000
Wild Dunes Resort	Isle of Palms	SC		03/30/2011	7.656		6,500,000	72,839,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other						119,814,473	27,723,595	425,782,000
Mortgages in Good Standing - Mezzanine Loans								
Invitation Homes 4 Euro+400	New York	NY		08/28/2014	4.334		138,485	62,917
Invitation Homes Rev 4 Libor+275	New York	NY		08/28/2014	3.042		4,204,041	38,926,206
Vaca Morada	New York	NY		10/16/2015	3.299	8,100,000	37,345,400	45,445,400
0699999. Total - Mortgages in Good Standing - Mezzanine Loans						8,100,000	41,687,926	84,434,523
0899999. Total - Mortgages in Good Standing						127,914,473	69,411,521	510,216,523
3399999. Totals						127,914,473	69,411,521	510,216,523

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
Elitch Gardens	Denver	CO		05/01/2012.	05/13/2015.	27,857,979					0		27,857,979	27,857,979			0
Hilton Jackson Hotel	Jackson	MS		08/16/2012.	03/03/2015.	15,640,833					0		15,640,833	15,640,833			0
Hotel Palomar	Dallas	TX		12/20/2012.	12/18/2015.	21,394,921					0		21,394,921	21,394,921			0
Intercontinental Tampa Hotel	Tampa	FL		09/28/2012.	01/22/2015.	21,857,720					0		21,857,720	21,857,720			0
Invitation Homes Rev Libor+325	New York	NY		11/27/2013.	04/03/2015.	2,035,965		51			51		2,036,016	2,036,016			0
JQH - Murfreesboro	Murfreesboro	TN		08/16/2007.	08/14/2015.	6,163,138		17,361			17,361		6,180,499	6,180,499			0
RPA 4	Austin	TX		05/01/2014.	08/12/2015.	26,272,654		430,241			430,241		26,702,895	26,702,895			0
SFRA III	Austin	TX		03/26/2014.	08/12/2015.	38,358,220		629,338			629,338		38,987,558	38,987,558			0
Stoneleigh Hotel	Dallas	TX		05/23/2013.	06/17/2015.	20,000,000					0		20,000,000	20,000,000			0
Town Park Villas	Tampa	FL		07/31/2013.	02/27/2015.	5,258,707					0		5,258,707	5,258,707			0
Valassis at Sky Harbor	Phoenix	AZ		06/26/2013.	01/23/2015.	8,580,824		12,726			12,726		8,593,550	8,593,550			0
0199999. Total - Mortgages Closed by Repayment						193,420,962	0	1,089,717	0	0	1,089,717	0	194,510,679	194,510,679	0	0	0
Mortgages With Partial Repayments																	
4S Health Center	San Diego	CA		06/28/2013.	12/14/2015.	118,984					0		118,984	118,984			0
633 Folsom	San Francisco	CA		05/27/2010.	12/14/2015.	331,639					0		331,639	331,639			0
All Seasons	San Diego	CA		03/28/2014.	12/14/2015.	434,169					0		434,169	434,169			0
Bella Roe Plaza	Reoland Park	KS		09/28/2010.	12/14/2015.	113,667					0		113,667	113,667			0
Ben Arnold Beverage	Ridfeway	SC		10/27/2014.	12/14/2015.	283,584					0		283,584	283,584			0
Biltmore Hotel	Coral Gables	FL		08/13/1999.	12/14/2015.	529,510					0		529,510	529,510			0
Chase Park Plaza Hotel	St. Louis	MO		08/11/2014.	12/14/2015.	165,263					0		165,263	165,263			0
Convention Center Parking Garage	Philadelphia	PA		01/31/2012.	12/14/2015.	228,404					0		228,404	228,404			0
Embassy Jacksonville	Jacksonville	FL		10/10/2013.	12/14/2015.	18,062					0		18,062	18,062			0
Embassy Suites Nashville	Nashville	TN		10/25/2012.	12/14/2015.	357,250					0		357,250	357,250			0
Embassy Suites New Orleans	New Orleans	LA		10/25/2012.	12/14/2015.	556,854					0		556,854	556,854			0
Invitation Homes 4 Euro+400	New York	NY		08/28/2014.	09/29/2015.	1,118,750					0		1,118,750	1,118,750			0
Invitation Homes Rev 4 Libor+275	New York	NY		08/28/2014.	09/29/2015.	269,834					0		269,834	269,834			0
Kiewit Energy Building	The Woodlands	TX		03/25/2015.	12/14/2015.	241,277					0		241,277	241,277			0
Koyo Building	Greenville	SC		08/31/2011.	12/14/2015.	306,653					0		306,653	306,653			0
Las Fuentes	Prescott	AZ		05/28/2015.	12/14/2015.	195,923					0		195,923	195,923			0
L-3 Communications	Salt Lake City	UT		11/08/2013.	12/14/2015.	300,965					0		300,965	300,965			0
McHenry Row	Baltimore	MD		06/29/2012.	12/14/2015.	454,606					0		454,606	454,606			0
Miami Beach Marina	Miami	FL		11/22/2011.	12/14/2015.	600,228					0		600,228	600,228			0
Montauk Yacht Club	Montauk	NY		10/19/2012.	12/14/2015.	347,056					0		347,056	347,056			0
Mountain View	Tucson	AZ		06/30/2014.	12/14/2015.	311,716					0		311,716	311,716			0
MSR 1	Austin	TX		10/02/2014.	05/13/2015.	36,631					0		36,631	36,631			0
OCWEN OWLIC	Cincinnati	OH		01/01/2006.	08/01/2015.	2,044					0		2,722	2,044		(678)	(678)
Old Standard	Cincinnati	OH		01/01/2006.	12/07/2015.	256,772					0		271,026	256,772		(14,254)	(14,254)
One Greenway Centre	Franklin	TN		01/14/2011.	12/14/2015.	544,177					0		544,177	544,177			0
Palomar Commons	Carlsbad	CA		10/17/2013.	12/14/2015.	29,608					0		29,608	29,608			0
Residence Inn Sacramento	Sacramento	CA		11/12/2013.	12/14/2015.	382,258					0		382,258	382,258			0
Sandestin	Destin	FL		03/12/2010.	12/14/2015.	3,833,242					0		3,833,242	3,833,242			0
Santa Monica Pacific Pier	Santa Monica	CA		09/28/2011.	12/14/2015.	387,372					0		387,372	387,372			0
Semoran Commercenter	Orlando	FL		06/21/2013.	12/14/2015.	282,385					0		282,385	282,385			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
Stop N' Go Center	Fargo	ND		03/18/2014.	12/14/2015.	163,219					0		163,219	163,219			0
UIndy Health Pavilion	Indianapolis	IN		09/11/2015.	12/14/2015.	122,859					0		122,859	122,859			0
VA Charlotte	Charlotte	NC		07/28/2015.	12/04/2015.	(238,937)					0		(238,937)	(238,937)			0
Whispering Wind	Phoenix	AZ		05/17/2013.	12/14/2015.	200,023					0		200,023	200,023			0
Wild Dunes Resort	Isle of Palms	SC		03/30/2011.	12/14/2015.	388,352					0		388,352	388,352			0
Xactaware Office Building	Lehi	UT		02/24/2014.	12/14/2015.	526,709					0		526,709	526,709			0
0299999. Total - Mortgages With Partial Repayments						14,201,108	0	0	0	0	0	0	14,216,041	14,201,108	0	(14,933)	(14,933)
0599999. Total Mortgages						207,622,070	0	1,089,717	0	0	1,089,717	0	208,726,719	208,711,787	0	(14,933)	(14,933)

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																					
000000	00	0	MCC Senior Loan Strategy JV I LLC	R	New York	NY	MCC Senior Loan Strategy JV I LLC		07/16/2015.		3,312,500	3,280,589	3,280,589	(31,911)						9,188,000	12.500
000000	00	0	Northcreek Mezzanine Fund II, L.P.	R	Cincinnati	OH	Northcreek Mezzanine Fund II, L.P.		01/31/2014.		905,311	858,692	858,692	12,127						1,100,140	3.390
000000	00	0	Sierra Senior Loan Strategy JV I LLC	R	New York	NY	Sierra Senior Loan Strategy JV I LLC		07/16/2015.		4,896,071	4,845,337	4,845,337	(50,734)						8,129,000	12.500
1399999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated										9,113,882	8,984,618	8,984,618	(70,518)	0	0	0	0	0	18,417,140	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																					
000000	00	0	A&M Capital Partners, LP	R	Greenwich	CT	A&M Capital Partners, LP		12/06/2013.		3,999,007	4,174,293	4,174,293	253,835					4,993	6,011,910	1.840
000000	00	0	Altenergy Storage, LLC	R	Rowayton	CT	Altenergy Storage, LLC		09/28/2015.	1	2,000,000	2,000,000	2,000,000								11.330
000000	00	0	Archlight Energy Partners Fund VI, LP	R	Boston	MA	Archlight Energy Partners Fund VI, LP		08/04/2015.	3	4,178,451	3,960,431	3,960,431	(218,020)						9,821,700	0.250
000000	00	0	AMMC CLO 18 Warehouse		George Town	CYM	UBS Securities LLC		08/14/2015.		14,000,000	14,000,000	14,000,000								70.000
00174C	AA	1	AMMC VI, Limited/ AMMC VI, Corp.	R	George Town	CYM	Lehman Brothers, Inc.		06/21/2006.		40,500	40,500	40,500	(279,000)					11,335		13.800
001755	AC	1	AMMC VII, Limited/ AMMC VII, Corp.	R	George Town	CYM	Goldman Sachs, Inc.		12/18/2006.		21,600	21,600	21,600	(583,201)					438,286		9.000
000000	00	0	Bexion Pharmaceuticals, LLC	R	Cincinnati	OH	Bexion Pharmaceuticals, LLC		07/31/2015.		319,134	319,134	319,134								0.520
000000	00	0	BIC Investors, LLC (RSI HOMES)	R	Scottsdale	AZ	BIC Investors, LLC (RSI HOMES)		05/22/2015.		18,000,000	18,000,000	18,000,000								13.850
000000	00	0	Blue Chip VI, LLC	R	Cincinnati	OH	Blue Chip VI, LLC		11/05/2014.	1	1,134,000	1,679,595	1,679,595	545,595						126,000	5.740
000000	00	0	Blue Chip VI Extension Fund	R	Cincinnati	OH	Blue Chip VI Extension Fund		11/05/2014.	1	2,520,000	3,343,607	3,343,607	823,607						280,000	25.540
000000	00	0	Blue Chip VI Extension Fund II	R	Cincinnati	OH	Blue Chip VI Extension Fund II		09/15/2015.	1	1,960,000	1,960,000	1,960,000							840,000	34.780
000000	00	0	Bridge Growth Partners L.P.	R	New York	NY	Bridge Growth Partners L.P.		07/15/2014.	3	3,528,397	4,330,730	4,330,730	990,448					12,743	10,471,300	4.300
000000	00	0	Caltius Partners III, L.P.	R	Los Angeles	CA	Caltius Partners III, L.P.		06/25/2004.	2	472,655	257,159	257,159	(45,930)					(3,302)	408,800	1.170
000000	00	0	Cintrifuse Early Stage Capital Fund I, LLC	R	Cincinnati	OH	Cintrifuse Early Stage Capital Fund I, LLC		09/27/2013.	1	365,581	334,733	334,733	19,836						1,029,700	2.450
000000	00	0	The Cranemere Group Limited	R	London	UK	The Cranemere Group Limited		05/21/2014.	3	5,950,000	5,950,000	5,950,000						61,562	8,050,000	7.360
000000	00	0	DESRI VI, LLC	R	New York	NY	DESRI VI, LLC		12/17/2014.		3,000,000	3,612,947	3,612,947	612,947							4.000
000000	00	0	Financial Edge Fund, L.P.	R	Dover	DE	Financial Edge Fund, L.P.		11/02/2005.		2,064,400	5,798,311	5,798,311	805,902							3.780
000000	00	0	Harvest Intrexon Enterprise Fund I, LP	R	San Francisco	CA	Harvest Intrexon Enterprise Fund I, LP		09/04/2015.		225,000	225,000	225,000							2,775,000	0.008
000000	00	0	L-A Saturn Acquisition, L.P.	R	Philadelphia	PA	L-A Saturn Acquisition, L.P.		01/16/2015.		5,115,683	11,323,509	11,323,509	6,207,827						192,500	2.480
000000	00	0	LLR Equity Partners IV, L.P.	R	Philadelphia	PA	LLR Equity Partners IV, L.P.		03/14/2014.	3	2,590,000	2,991,015	2,991,015	517,673						4,410,000	0.710
000000	00	0	Madrona Venture Fund I-A, L.P.	R	Wilmington	DE	Madrona Venture Fund I-A L.P.		06/01/2011.		121,562	114,047	114,047	(9,482)						20,000	0.360
000000	00	0	Monarch Capital Partners III, L.P.	R	New York	NY	Monarch Capital Partners III, L.P.		01/12/2015.		8,190,000	8,247,864	8,247,864	57,864					(45,571)	5,810,000	1.870
000000	00	0	NB Strategic Co-Investment Partners II L.P.	R	New York	NY	NB Strategic Co Investment Partners II LP		04/29/2013.	1	5,627,761	6,889,208	6,889,208	(72,680)					800,465	1,956,560	0.900
000000	00	0	NB Secondary Opportunities Fund III L.P.	R	New York	NY	NB Secondary Opportunities Fund III L.P.		08/19/2013.	1	6,353,716	7,302,834	7,302,834	585,213					551,282	12,018,960	0.900
000000	00	0	OBC Investment Partners, L.P. (Bock & Clark)	R	Cincinnati	OH	OBC Investment Partners, L.P. (Bock & Clark)		07/31/2014.		1,230,151	1,594,757	1,594,757	364,556					214,399	685,300	63.400
000000	00	0	OLG Investment Partners, L.P.	R	Atlanta	GA	Lucas Group IP, LP (OLG)		09/27/2013.		2,854,582	2,451,813	2,451,813	(402,769)						1,102,500	66.400
000000	00	0	Orchard Tosca Investment Partners, L.P.	R	Mason	OH	Orchard Investment Management, LLC		10/01/2012.	3	7,679,038	7,692,505	7,692,505	(328,418)					177,427	1,939,000	43.840
000000	00	0	Patriot Financial PartnersII, L.P.	R	Philadelphia	PA	Patriot Financial PartnersII, L.P.		04/30/2014.	3	4,674,164	5,203,323	5,203,323	635,389					(66,154)	6,037,500	3.850
000000	00	0	PWP Growth Equity Fund I LLP	R	New York	NY	PWP Growth Equity Fund I LLP		06/20/2014.	3	4,203,736	4,510,916	4,510,916	266,128					23,586	5,837,710	2.160
000000	00	0	RCCF IFBYPHONE, LLC	R	Cincinnati	OH	RCCF IFBYPHONE, LLC		09/09/2014.		1,005,781	1,372,794	1,372,794	367,013							23.120
000000	00	0	River Cities Capital Fund IV, LP	R	Cincinnati	OH	River Cities Capital Fund IV, LP		05/23/2013.	1	1,839,502	3,468,555	3,468,555	(286,095)					314,300		3.100
000000	00	0	River Cities Capital Fund V, LP	R	Cincinnati	OH	River Cities Capital Fund V, LP		04/23/2013.	1	1,816,813	1,829,614	1,829,614	120,729					142,070	1,610,000	1.780
81220#	10	0	SeaPoint Ventures II, L.P.	R	Wilmington	DE	Seapoint Venture II L.P.		12/09/2009.		33,929	37,269	37,269	(3,653)							4.730
000000	00	0	Silac, LLC	R	Carmel	IN	Silac, LLC		08/21/2015.		2,000,000	2,000,000	2,000,000								13.330
000000	00	0	Snow, Phipps, & Guggenheim, L.P.	R	Wilmington	DE	Snow, Phipps, & Guggenheim, L.P.		04/19/2006.		4,926,317	5,632,304	5,632,304	456,328					6,462	768,600	1.620
000000	00	0	Snow, Phipps, & Guggenheim II, L.P.	R	Wilmington	DE	Snow, Phipps, & Guggenheim II, L.P.		05/09/2009.		6,244,141	7,196,434	7,196,434	(781,286)					1,998,075	1,104,600	1.020
000000	00	0	Solamere Capital Fund II, LP	R	Boston	MA	Solamere Capital Fund II, LP		10/15/2013.	1	2,582,367	2,395,345	2,395,345	(21,995)						4,417,700	1.880

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
000000 00 0	Solamere Capital Fund II-A, LP	R	Boston	MA	Solamere Capital Fund II-A, LP		12/06/2013.	1	1,677,932	1,569,313	1,569,313	(18,090)						1,822,100	2.080
854631 ZZ 4	Stanley Martin Community LLC	R	Reston	VA	Stanley Martin Community LLC		12/31/2012.	1	245,030	1,278,726	1,278,726	36,363					62,718		0.770
000000 00 0	Thorley Industries, LLC	R	Pittsburgh	PA	Thorley Industries, LLC		09/23/2015.		4,200,000	4,200,000	4,200,000						(105,000)		3.800
000000 00 0	Three Ocean Partners LLC	R	New York	NY	Three Ocean Partners, LLC		09/30/2012.	1	398,521	425,024	425,024	(41,753)					41,753		1.000
000000 00 0	Tritium Partners, LLC	R	Austin	TX	Tritium Partners, LLC		06/26/2015.		1,641,975	1,828,025	1,828,025	186,049					17,766	5,357,800	4.330
000000 00 0	Vida Longevity Fund, LP	R	Austin	TX	Vida Longevity Fund, LP		04/01/2015.	10	13,079,618	13,124,790	13,124,790	45,172					645,884		3.890
000000 00 0	Voyager Capital Fund II, L.P.	R	Spokane	WA	Voyager Capital Fund II L.P.		08/19/2011.	10	4,523	2,987	2,987	3,708		9,638				123,000	1.660
000000 00 0	Yukon Capital Partners II L.P.	R	Minneapolis	MN	Yukon Capital Partners II L.P.		07/17/2014.	2	4,087,840	3,778,841	3,778,841	(81,680)					265,227	5,942,230	2.460
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.									158,141,304	178,469,851	178,469,851	10,728,131	0	9,638	0	0	5,256,006	101,284,770	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
000000 00 0	Aerielle IP Holdings, LLC	R	San Francisco	CA	Aerielle IP Holdings, LLC		09/30/2011.												62.500
000000 00 0	NP Acquisition, LLC	R	Newport	KY	NP Acquisition, LLC		12/16/2011.			1,824,893							1,850,621		30.090
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.									0	1,824,893	0	0	0	0	0	0	1,850,621	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
000000 00 0	L-A Laramar Urban Neighborhood Fund, L.P.	R	Philadelphia	PA	L-A Laramar Urban Neighborhood Fund, L.P.		10/15/2015.		1,400,000	1,257,733	1,257,733	(142,267)						12,600,000	15.210
000000 00 0	Lubert-Adler Real Estate Fund VII, LP	R	Philadelphia	PA	Lubert-Adler Real Estate Fund VII, LP		10/15/2013.		19,723,505	18,859,192	18,859,192	145,780						30,150,000	10.030
722480 ZZ 6	Pineapple Square Properties LLC	R	Sarasota	FL	The Isaac Group Holdings, LLC		08/25/2005.		1,324,294	1,324,294	1,324,294			2,100,000					12.000
000000 00 0	PRCP-Abacoa Partners, LP	R	Jupiter	FL	PRCP-Abacoa Partners, LP		12/09/2015.		334,000	334,000	334,000							6,801,000	40.000
000000 00 0	PRCP-Dallas Four Partners, LP	R	Dallas	TX	PRCP-Dallas Four Partners, LP		11/06/2015.		7,689,550	7,689,550	7,689,550							6,791,500	40.000
000000 00 0	PRCP - Missouri Partners, L.P.	R	St. Charles	MO	PRCP - Missouri Partners, L.P.		10/22/2015.		989,893	989,893	989,893							5,668,500	40.000
000000 00 0	Righetti Ranch, L.P.	R	San Luis Obispo	CA	Righetti Ranch, L.P.		06/16/2015.		7,700,000	7,697,412	7,697,412	(2,588)						10,080,000	59.230
000000 00 0	Water Street O'Connor, L.P.	R	Atlanta	GA	Water Street O'Connor, L.P.		10/22/2015.		2,785,470	2,785,470	2,785,470							10,714,500	37.500
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.									41,946,713	40,937,545	40,937,545	925	0	2,100,000	0	0	0	82,805,500	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
000000 00 0	GA KEY LIME, LLC	R	Gurnee	IL	GA KEY LIME, LLC		11/19/2015.		13,069,885	13,069,885	13,069,885								50.000
000000 00 0	Galic Pointe LLC	R	Destin	FL	Galic Pointe LLC		03/25/2011.		3,430,057	3,430,057	3,430,057						(57,348)		65.000
000000 00 0	Galic Sorrento, LLC	R	Coral Gables	FL	Galic Sorrento, LLC		06/27/2012.		738,232	738,232	738,232						1,075,308		65.000
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.									17,238,174	17,238,174	17,238,173	0	0	0	0	0	1,017,959	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated																			
000000 00 0	Pretium Mortgage Credit Partners I, L.P.	R	New York	NY	Pretium Mortgage Credit Partners I, L.P.		12/04/2014.		4,013,186	3,741,367	3,741,367	(271,819)					118,589	6,016,600	1.200
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated.									4,013,186	3,741,367	3,741,367	(271,819)	0	0	0	0	118,589	6,016,600	XXX
4499999. Subtotal - Unaffiliated									213,215,085	232,133,381	232,133,381	10,386,719	0	2,109,638	0	0	5,374,595	208,524,010	XXX
4599999. Subtotal - Affiliated									17,238,174	19,063,067	17,238,173	0	0	0	0	0	2,868,580	0	XXX
4699999. Totals									230,453,259	251,196,448	249,371,554	10,386,719	0	2,109,638	0	0	8,243,175	208,524,010	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												
000000	00	0	MCC Senior Loan Strategy JV I LLC	New York	NY	MCC Senior Loan Strategy JV I LLC	07/16/2015.		187,500	3,125,000		12.500
000000	00	0	Northcreek Mezzanine Fund II, L.P.	Cincinnati	OH	Northcreek Mezzanine Fund II, L.P.	11/20/2015.		432,691			3.390
000000	00	0	Sierra Senior Loan Strategy JV I LLC	New York	NY	Sierra Senior Loan Strategy JV I LLC	07/16/2015.		187,500	4,708,571		12.500
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated									375,000	8,266,262	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
000000	00	0	A&M Capital Partners, LP	Greenwich	CT	A&M Capital Partners, LP	10/23/2015.			780,692		1.840
000000	00	0	Altenergy Storage, LLC	Rowayton	CT	Altenergy Storage, LLC	09/28/2015.	1	2,000,000			11.330
000000	00	0	AMMC CLO 16 UBS Warehouse, AMMC CLO 16 Limited	George Town	CYM	UBS Securities LLC	03/30/2015.			28,000,000		70.000
000000	00	0	AMMC CLO 17 UBS Warehouse, AMMC CLO 16 Limited	George Town	CYM	UBS Securities LLC	11/17/2015.		2,800,000	21,619,421		70.000
000000	00	0	AMMC CLO 16 UBS Warehouse, AMMC CLO 16 Limited	George Town	CYM	UBS Securities LLC	11/06/2015.		7,000,000	7,000,000		70.000
000000	00	0	Archlight Energy Partners Fund VI, LP	Boston	MA	Archlight Energy Partners Fund VI, LP	12/23/2015.	3	2,568,749	1,609,702		0.250
000000	00	0	Bexion Pharmaceuticals, LLC	Cincinnati	OH	Bexion Pharmaceuticals, LLC	10/22/2015.		319,134			0.520
000000	00	0	BIC Investors, LLC (RSI HOMES)	Scottsdale	AZ	BIC Investors, LLC (RSI HOMES)	05/22/2015.		18,000,000			13.850
000000	00	0	Blue Chip VI, LLC	Cincinnati	OH	Blue Chip VI, LLC	06/18/2015.	1		609,000		5.740
000000	00	0	Blue Chip VI Extension Fund	Cincinnati	OH	Blue Chip VI Extension Fund	06/18/2015.	1		1,680,000		25.540
000000	00	0	Blue Chip VI Extension Fund II	Cincinnati	OH	Blue Chip VI Extension Fund II	11/30/2015.	1	1,960,000			34.780
000000	00	0	Bridge Growth Partners L.P.	New York	NY	Bridge Growth Partners L.P.	04/01/2015.	3		134,847		4.300
000000	00	0	Cintrifuse Early Stage Capital Fund I, LLC	Cincinnati	OH	Cintrifuse Early Stage Capital Fund I, LLC	11/06/2015.	1		172,508		2.450
000000	00	0	The Cranemere Group Limited	London	UK	The Cranemere Group Limited	03/20/2015.	3		5,600,000		7.360
000000	00	0	Harvest Intrexon Enterprise Fund I, LP	San Francisco	CA	Harvest Intrexon Enterprise Fund I, LP	11/20/2015.		150,000	75,000		0.008
000000	00	0	L-A Saturn Acquisition, L.P.	Philadelphia	PA	L-A Saturn Acquisition, L.P.	10/09/2015.		5,078,198	37,485		2.480
000000	00	0	LLR Equity Partners IV, L.P.	Philadelphia	PA	LLR Equity Partners IV, L.P.	04/27/2015.	3		1,540,000		0.710
000000	00	0	Monarch Capital Partners III, L.P.	New York	NY	Monarch Capital Partners III, L.P.	12/28/2015.		3,850,000	4,340,000		1.870
000000	00	0	NB Strategic Co-Investment Partners II L.P.	New York	NY	NB Strategic Co-Investment Partners II L.P.	12/16/2015.	1		2,860,233		0.900
000000	00	0	NB Secondary Opportunities Fund III L.P.	New York	NY	NB Secondary Opportunities Fund III L.P.	12/21/2015.	1		5,375,814		0.900
000000	00	0	Patriot Financial PartnersII, L.P.	Philadelphia	PA	Patriot Financial PartnersII, L.P.	07/21/2015.	3		3,299,164		3.850
000000	00	0	PWP Growth Equity Fund I LLP	New York	NY	PWP Growth Equity Fund I LLP	07/21/2015.	3		3,234,794		2.160
000000	00	0	River Cities Capital Fund V, LP	Cincinnati	OH	River Cities Capital Fund V, LP	09/15/2015.	1		1,190,000		1.780
000000	00	0	Silac, LLC	Carmel	IN	Silac, LLC	08/30/2015.		2,000,000			13.330
000000	00	0	Snow, Phipps, & Guggenheim, L.P.	Wilmington	DE	Snow, Phipps, & Guggenheim, L.P.	07/15/2015.			99,663		1.620
000000	00	0	Snow, Phipps, & Guggenheim II, L.P.	Wilmington	DE	Snow, Phipps, & Guggenheim II, L.P.	10/29/2015.			2,354,880		1.020
000000	00	0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, LP	12/28/2015.	1		1,774,500		1.880
000000	00	0	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital Fund II-A, LP	12/28/2015.	1		1,321,250		2.080
000000	00	0	Thorley Industries, LLC	Pittsburgh	PA	Thorley Industries, LLC	09/22/2015.		4,200,000			3.800
000000	00	0	Tritium Partners, LLC	Austin	TX	Tritium Partners, LLC	06/26/2015.		3,534,205	299,520		4.330
000000	00	0	Vida Longevity Fund, LP	Austin	TX	Vida Longevity Fund, LP	05/24/2015.	10	13,079,618			3.890
000000	00	0	Yukon Capital Partners II L.P.	Minneapolis	MN	Yukon Capital Partners II L.P.	12/02/2015.	2		2,775,715		2.460
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated									66,539,904	97,784,188	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
722480	ZZ	6	Pineapple Square Properties LLC	Sarasota	FL	Pineapple Square Properties LLC	11/16/2015.			58,500		12.000
000000	00	0	PRCP-Abacoa Partners, LP	Jupiter	FL	PRCP-Abacoa Partners, LP	12/11/2015.		334,000			40.000
000000	00	0	PRCP-Dallas Four Partners, LP	Dallas	TX	PRCP-Dallas Four Partners, LP	12/08/2015.		963,448	6,726,102		40.000
000000	00	0	PRCP - Missouri Partners, L.P.	St. Charles	MO	PRCP - Missouri Partners, L.P.	12/10/2015.		928,000	61,893		40.000
000000	00	0	L-A Laramar Urban Neighborhood Fund, L.P.	Philadelphia	PA	L-A Laramar Urban Neighborhood Fund, L.P.	10/15/2015.		1,400,000			15.210

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000 00 0	Lubert-Adler Real Estate Fund VII, LP	Philadelphia	PA	Lubert-Adler Real Estate Fund VII, LP	12/17/2015.			15,000,000		10.030
000000 00 0	Righetti Ranch, L.P.	San Luis Obispo	CA	Righetti Ranch, L.P.	06/26/2015.		7,700,000			59.230
000000 00 0	Water Street O'Connor, L.P.	Atlanta	GA	Water Street O'Connor, L.P.	10/26/2015.		2,648,665	136,805		37.500
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							13,974,113	21,983,301	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated										
000000 00 0	GA KEY LIME, LLC	Gurnee	IL	GA KEY LIME, LLC	12/17/2015.		500,000	12,569,885		50.000
000000 00 0	GALIC Pointe LLC	Destin	FL	GALIC Pointe LLC	11/13/2015.			78,000		65.000
000000 00 0	GALIC Sorrento, LLC	Coral Gables	FL	GALIC Sorrento, LLC	03/19/2015.			147,550		65.000
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							500,000	12,795,435	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated										
000000 00 0	Pretium Mortgage Credit Partners I, L.P.	New York	NY	Pretium Mortgage Credit Partners I, L.P.	11/24/2015.			4,316,152		1.200
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated							0	4,316,152	0	XXX
4499999. Subtotal - Unaffiliated							80,889,017	132,349,902	0	XXX
4599999. Subtotal - Affiliated							500,000	12,795,435	0	XXX
4699999. Totals							81,389,017	145,145,337	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 Common Stocks - Unaffiliated																			
000000 00 0	A&M Capital Partners, LP	Greenwich	CT	A&M Capital Partners, LP	12/06/2013.	10/23/2015.	18,924					0		18,924	18,924			0	
000000 00 0	AMMC CLO 16 Warehouse	George Town	CYM	UBS Securities LLC	12/12/2014.	12/31/2015.	31,500,000					0		31,500,000	31,500,000			0	
000000 00 0	AMMC CLO 17 Warehouse	George Town	CYM	UBS Securities LLC	07/02/2015.	12/31/2015.						0		24,419,421	24,419,421			0	
000000 00 0	Bridge Growth Partners L.P.	New York	NY	Bridge Growth Partners L.P.	07/15/2014.	0731/2015.	1,026,560					0		1,026,560	1,026,560			0	
000000 00 0	Caltius Partners III, L.P.	Los Angeles	CA	Caltius Partners III, L.P.	06/25/2004.	02/27/2015.	41,702					0		41,702	41,702			0	
000000 00 0	The Cranemere Group Limited	London	UK	The Cranemere Group Limited	05/21/2014.	10/31/2015.	1,750,000					0		1,750,000	1,750,000			0	
000000 00 0	Madrona Venture Fund I-A, L.P.	Wilmington	DE	Distribution	11/02/2005.	12/15/2015.	35,401					0		35,401	35,401			0	
000000 00 0	NB Strategic Co-Investment Partners II L.P.	New York	NY	NB Strategic Co-Investment Partners II L.P.	04/29/2013.	09/10/2015.	720,861					0		720,861	720,861			0	
000000 00 0	NB Secondary Opportunities Fund III L.P.	New York	NY	NB Secondary Opportunities Fund III L.P.	08/19/2013.	11/02/2015.	1,856,103					0		1,856,103	1,856,103			0	
000000 00 0	OBC Investment Partners, L.P. (Bock & Clark)	Cincinnati	OH	OBC Investment Partners, L.P.	07/31/2014.	12/30/2015.	2,129,166					0		2,129,166	2,129,166			0	
000000 00 0	OLG Investment Partners, L.P.	Atlanta	GA	Lucas Group IP, LP (OLG)	09/27/2013.	06/30/2015.	2,671,526					0		2,671,526	2,671,526			0	
000000 00 0	Orchard Tosca Investment Partners, L.P.	Mason	OH	Orchard Investment Management, LLC	10/01/2012.	12/30/2015.	1,572,981					0		1,572,981	1,572,981			0	
000000 00 0	PWP Growth Equity Fund I LLP	New York	NY	Prior Year Adjustment	06/20/2014.	03/30/2015.	(12,245)					0		(12,245)	(12,245)			0	
000000 00 0	River Cities Capital Fund V, LP	Cincinnati	OH	River Cities Capital Fund V, LP	05/23/2013.	03/30/2015.	73,187					0		73,187	73,187			0	
000000 00 0	Snow, Phipps, & Guggenheim, L.P.	Wilmington	DE	Snow, Phipps, & Guggenheim, L.P.	04/19/2006.	11/13/2015.	1,256,836					0		1,256,836	1,256,836			0	
000000 00 0	Snow, Phipps, & Guggenheim II, L.P.	Wilmington	DE	Snow, Phipps, & Guggenheim II, L.P.	05/09/2009.	12/18/2015.	1,417,620					0		1,417,620	1,417,620			0	
000000 00 0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, LP	10/15/2013.	12/04/2015.	53,133					0		53,133	53,133			0	
000000 00 0	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital Fund II-A, LP	12/06/2013.	12/04/2015.	37,068					0		37,068	37,068			0	
000000 00 0	Three Ocean Partners LLC	New York	NY	Prior Year Adjustment	09/30/2012.	01/31/2015.	(41,753)					0		(41,753)	(41,753)			0	
000000 00 0	Tritium Partners, LLC	Austin	TX	Tritium Partners, LLC	06/26/2015.	12/08/2015.						0		2,191,750	2,191,750			0	
000000 00 0	Vida Side Pocket II, L.P.	Austin	TX	Exchange	04/29/2013.	05/24/2015.	14,890,125	(890,125)				(890,125)		14,000,000	13,079,618		(920,382)	(920,382)	
000000 00 0	Voyager Capital Fund II, L.P.	Spokane	WA	Voyager Capital Fund II L.P.	08/19/2011.	03/15/2015.	1,272					0		1,272	1,272			0	
000000 00 0	Yukon Capital Partners II L.P.	Minneapolis	MN	Yukon Capital Partners II L.P.	07/17/2014.	12/28/2015.	1,422,594					0		1,422,594	1,422,594			0	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							62,421,062	(890,125)	0	0	0	(890,125)	0	88,142,107	87,221,726	0	(920,382)	(920,382)	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
000000 00 0	Lubert-Adler Real Estate Fund VII, LP	Philadelphia	PA	Lubert-Adler Real Estate Fund VII, LP	10/15/2013.	12/30/2015.	125,000					0		125,000	125,000			0	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							125,000	0	0	0	0	0	0	125,000	125,000	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
000000 00 0	GALIC Pointe LLC	Destin	FL	GALIC Pointe LLC	03/25/2011.	11/13/2015.	125,304					0		125,304	125,304			0	
000000 00 0	GALIC Sorrento, LLC	Coral Gables	FL	GALIC Sorrento, LLC	06/27/2012.	10/15/2015.	4,984,032					0		4,984,032	4,984,032			0	
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							5,109,336	0	0	0	0	0	0	5,109,336	5,109,336	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated																			
000000 00 0	Pretium Mortgage Credit Partners I, L.P.	New York	NY	Pretium Mortgage Credit Partners I, L.P.	12/04/2014.	10/16/2015.	1,166,865					0		1,166,865	1,166,865			0	
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated							1,166,865	0	0	0	0	0	0	1,166,865	1,166,865	0	0	0	0
4499999. Subtotal - Unaffiliated							63,712,927	(890,125)	0	0	0	(890,125)	0	89,433,972	88,513,591	0	(920,382)	(920,382)	0
4599999. Subtotal - Affiliated							5,109,336	0	0	0	0	0	0	5,109,336	5,109,336	0	0	0	0
4699999. Totals							68,822,263	(890,125)	0	0	0	(890,125)	0	94,543,308	93,622,928	0	(920,382)	(920,382)	0

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
478045 AA 5	TVA JOHN SEVIER COMB 4.626 01/15/2042		..	1	1FE	3,811,107	108.921	4,151,077	3,811,107	3,811,107		10			4.626	4.626	JJ	81,295	176,966	01/10/2012.	01/15/2042.
649085 AA 5	NEW VALEY GEN II5.572 05/01/20		..		1FE	1,416,534	108.710	1,318,072	1,212,463	1,325,321		(46,507)			5.572	1.556	MN	11,260	67,558	08/31/2012.	05/01/2020.
64908P AA 1	NEW VALEY GEN 3 5.131 01/15/21		..	1	1FE	2,451,406	106.918	2,620,995	2,451,406	2,451,442		(12)			5.131	5.130	JJ	57,999	125,782	12/16/2002.	01/15/2021.
690353 RX 7	OVERSEAS PRIV INV 4.44 2/27/27		..		1	2,238,819	109.875	2,459,902	2,238,819	2,238,819		67			4.440	4.440	FA	34,239	99,404	01/15/2010.	02/27/2027.
690353 XM 4	OVERSEAS PRI INV 3.59 12/15/2030		..	1	1	6,857,143	104.652	7,176,123	6,857,143	6,857,143		58			3.590	3.606	MJSD	10,941	246,171	07/10/2013.	12/15/2030.
742651 DM 1	PRIVATE EXPT FDG 2.80 05/15/2022		..		1FE	3,489,045	101.665	3,558,268	3,500,000	3,493,113		973			2.800	2.834	MN	12,522	98,000	09/26/2011.	05/15/2022.
841215 AA 4	SOUTHAVEN CMBD CYL TVA 3.846 08/15/2033		..		1FE	6,325,691	103.876	6,570,849	6,325,691	6,325,691		(37)			3.846	3.846	FA	91,908	243,286	08/06/2013.	08/15/2033.
912828 KD 1	U.S. TREASURY NOTES 2.75 02/15/2019		..		1	988,594	104.203	1,042,031	1,000,000	996,068		1,187			2.750	2.883	FA	10,387	27,500	03/09/2009.	02/15/2019.
0199999. U.S. Government - Issuer Obligations						27,578,338	XXX	28,897,317	27,396,629	27,498,703	0	(44,261)	0	0	XXX	XXX	XXX	310,551	1,084,667	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
312931 A6 5	FGLMC A84529 PT 4.50 02/01/2039		..		1	118,394	108.604	126,896	116,843	118,072		(13)			4.500	4.415	MON	438	5,258	03/17/2009.	02/01/2039.
31371K LU 3	FNCL 254239 PT 6.50 3/01/2032		..		1	13,501	115.918	13,523	11,666	13,198		(139)			6.500	4.623	MON	63	758	08/31/2012.	03/01/2032.
3137B3 BL 1	FHR 4234 LP PT 3.0 09/15/2042		..		1	8,782,200	97.185	10,200,496	10,496,000	8,960,302		78,210			3.000	4.443	MON	26,240	314,880	08/22/2013.	09/15/2042.
31388T QZ 9	FNCL 614372 PT 7.0 1/01/2032		..		1	41,017	111.963	40,135	35,847	40,209		(384)			7.000	5.291	MON	209	2,509	08/31/2012.	01/01/2032.
31416K WP 9	FNCL AA2453 PT 4.50 02/01/2039		..		1	36,500	108.123	38,935	36,010	36,500		13			4.500	4.371	MON	135	1,620	03/17/2009.	02/01/2039.
36296J FT 7	GN 692378 PT 4.50 02/15/2039		..		1	102,565	107.797	109,214	101,314	102,303		(10)			4.500	4.423	MON	380	4,559	03/09/2009.	02/15/2039.
36296T DP 5	GNSF 700410 PT 5.00 03/15/2039		..		1	57,386	110.109	61,534	55,884	56,887		(37)			5.000	4.842	MON	233	2,794	03/09/2009.	03/15/2039.
383739 N8 8	GNR 2001-17 PG PAC 6.50 4/20/31		..		1	153,352	113.784	167,245	146,986	150,759		(333)			6.500	6.115	MON	796	9,554	04/01/2004.	04/20/2031.
38373W 5C 8	GNR 2002-33 PG PAC 6.50 5/20/32		..		1	667,492	113.971	720,634	632,298	653,750		(1,702)			6.500	6.016	MON	3,425	41,099	04/01/2004.	05/20/2032.
38373W GY 8	GNR 2002-19 PG PAC 6.45 3/20/32		..		1	471,862	112.317	503,181	448,002	462,535		(1,183)			6.450	5.984	MON	2,408	28,896	04/01/2004.	03/20/2032.
38375B 4Z 2	GNR 2013-H16 FI WAC-IO 07/20/2063		..	34	1	3,453,552	7.000	2,625,206		2,746,874		(358,105)			1.616	9.667	MON	50,512	630,308	01/28/2014.	07/20/2063.
38375U BQ 2	GNR 2013-H24 BI WAC-IO 09/20/2063		..		1	3,069,834	7.000	2,551,955		2,404,705		(345,351)			1.495	8.473	MON	156,757	576,226	02/26/2014.	09/20/2063.
38375U CG 3	GNR 2014-H02 AI IO 1.3837 12/20/2063		..	34	1	4,039,003	5.970	2,970,912		3,250,520		(431,237)			1.384	7.701	MON	57,395	732,861	03/27/2014.	12/20/2063.
38375U DC 1	GNR 2014-H01 AI WAC-IO 01/20/2064		..	34	1	6,100,000	7.000	4,909,378		5,245,299		(434,132)			1.380	9.722	MON	272,953	1,018,326	01/29/2014.	01/20/2064.
38375U EF 3	GNR 2014-H03 IS1 WAC-IO 02/20/2064		..	34	1	1,739,075	9.400	1,543,179		1,406,053		(172,368)			1.658	7.768	MON	51,486	322,319	02/10/2014.	02/20/2064.
38375U MV 9	GNR 2014-H16 BI WAC-IO 07/20/2064		..	34	1	7,271,421	9.000	5,768,659		5,768,659		(410,188)	1,092,574		1.535	6.779	MON	81,999	761,558	03/03/2015.	07/20/2064.
38375U NQ 9	GNR 2014-H17 DI IO FLT 08/20/2064		..	34	1	5,654,797	9.000	4,250,971		4,250,971		(385,845)	892,406		1.546	5.883	MON	84,104	824,832	08/27/2014.	08/20/2064.
38375U PT 1	GNR 2014-H19 EI WAC-IO 09/20/2064		..	34	1	4,533,709	9.950	3,653,306		3,653,307		(315,415)	482,305		1.648	6.099	MON	58,671	620,801	10/01/2014.	09/20/2064.
38375U RD 4	GNR 2014-H23 AI WAC-IO 11/20/2064		..	34	1	8,464,801	11.110	8,745,173		7,973,333		(491,468)			1.990	8.883	MON	130,533	850,868	05/06/2015.	11/20/2064.
38375U UY 4	GNR 2015-H08 BI WAC-IO 03/20/2065		..	34	1	4,484,341	11.110	4,234,159		4,230,536		(253,804)			1.923	9.060	MON	61,070	496,764	04/27/2015.	03/20/2065.
0299999. U.S. Government - Residential Mortgage-Backed Securities						59,254,801	XXX	53,234,694	12,080,850	51,524,774	0	(3,523,491)	2,467,285	0	XXX	XXX	XXX	1,039,807	7,246,793	XXX	XXX
U.S. Government - Commercial Mortgage-Backed Securities																					
83164* SN 9	SBA RMOF IO 1.122 9/21/18		..	34	1	4,936,118	1.000	12,073		0					1.122		MON	1,506	17,583	10/09/1997.	09/21/2018.
83190A AB 9	SBA POOL 523402 6.54 PT 01/20/2035		..		1	6,554,762	107.000	6,307,013	5,894,405	6,449,082		(104,307)			6.370	5.580	MON	63,619	402,110	10/01/2010.	01/20/2035.
0399999. U.S. Government - Commercial Mortgage-Backed Securities						11,490,881	XXX	6,319,086	5,894,405	6,449,082	0	(104,307)	0	0	XXX	XXX	XXX	65,125	419,692	XXX	XXX
0599999. Total - U.S. Government						98,324,020	XXX	88,451,098	45,371,883	85,472,558	0	(3,672,060)	2,467,285	0	XXX	XXX	XXX	1,415,483	8,751,152	XXX	XXX
All Other Governments - Issuer Obligations																					
74815H CJ 9	QUEBEC PROVINCE MTN 7.295 07/22/2026		I.		1FE	12,432,600	130.896	13,089,640	10,000,000	11,428,254		(104,328)			7.295	5.433	JJ	322,196	729,500	12/13/2002.	07/22/2026.

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 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
0699999. All Other Governments - Issuer Obligations						12,432,600	XXX	13,089,640	10,000,000	11,428,254	0	(104,328)	0	0	XXX	XXX	XXX	322,196	729,500	XXX	XXX
1099999. Total - All Other Governments						12,432,600	XXX	13,089,640	10,000,000	11,428,254	0	(104,328)	0	0	XXX	XXX	XXX	322,196	729,500	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
011770 T7 9	AK ST BABS 5.242 08/01/2026		..	1	1FE	1,000,000	118.245	1,182,450	1,000,000	1,000,000					5.242	5.241	FA	21,842	52,420	12/08/2010.	08/01/2026.
011770 T8 7	AK ST BABS 5.342 08/01/2027		..	1	1FE	1,000,000	117.946	1,179,460	1,000,000	1,000,000					5.342	5.341	FA	22,258	53,420	12/08/2010.	08/01/2027.
041042 WY 4	ARKANSAS ST A 4.111 07/01/2034		..	1	1FE	4,000,000	103.545	4,141,800	4,000,000	4,000,000		(9)			4.111	4.111	JJ	82,220	164,897	06/30/2014.	07/01/2034.
13063A 5D 2	CA ST TAX VAR PURP 5.95 04/01/2016		..		1FE	2,010,120	101.439	2,028,780	2,000,000	2,000,432		(1,680)			5.950	5.861	AO	29,750	119,000	04/22/2009.	04/01/2016.
13063A 7G 3	CALIFORNIA ST 6.20 10/01/2019		..		1FE	11,155,776	114.515	12,774,148	11,155,000	11,154,296		56			6.200	6.201	AO	172,903	691,610	12/22/2009.	10/01/2019.
20772G 4Z 8	CT ST 2009 B 5.632 12/01/2029		..	1	1FE	1,459,276	114.960	1,396,764	1,215,000	1,423,955		(11,029)			5.632	4.008	JD	5,702	68,429	08/16/2012.	12/01/2029.
20772G E7 9	CONNECTICUT ST SRS A 5.77 03/15/2025		..	1	1FE	2,522,520	120.044	2,773,016	2,310,000	2,463,266		(12,924)			5.770	4.867	MS	39,246	133,287	12/07/2010.	03/15/2025.
20772G F4 5	CT ST SER A 5.85 3/15/2032		..	1	1FE	21,828,784	118.197	20,412,622	17,270,000	21,273,188		(174,299)			5.850	3.906	MS	297,476	1,010,295	09/07/2012.	03/15/2032.
20772J AC 6	CONN ST TXB SER D BABS 5.09 10/01/2030		..	1	1FE	7,228,060	110.255	6,890,938	6,250,000	7,070,543		(57,649)			5.090	3.662	AO	79,531	318,125	03/28/2013.	10/01/2030.
20772J EM 0	CT ST SER A 2.934 04/15/2022		..		1FE	2,000,000	100.683	2,013,660	2,000,000	2,000,000		9			2.934	2.934	AO	12,388	58,680	04/12/2012.	04/15/2022.
246380 7R 4	DELAWARE ST SCH CONSTR 4.55 07/01/2029		..	1	1FE	15,110,920	111.453	14,488,890	13,000,000	14,802,493		(104,707)			4.550	3.271	JJ	295,750	591,500	12/13/2012.	07/01/2029.
373384 M2 9	GEORGIA ST F QSCB 4.50 02/01/2030		..	1	1FE	3,985,000	105.599	4,223,960	4,000,000	3,986,675		664			4.500	4.532	FA	75,000	180,000	11/13/2013.	02/01/2030.
373384 ST 4	GA ST RECOVERY ZONE C-3 4.37 10/01/2027		..	1	1FE	8,606,797	108.692	9,309,470	8,565,000	8,601,714		(2,355)			4.370	4.323	AO	93,573	374,291	09/05/2013.	10/01/2027.
373384 SU 1	GA ST RECOVERY ZONE C3 4.52 10/01/2028		..	1	1FE	4,656,371	109.563	4,815,294	4,395,000	4,627,785		(13,776)			4.520	3.986	AO	49,664	198,654	11/07/2013.	10/01/2028.
373384 TK 2	GA ST SER D QSCB 3.78 07/01/2021		..	1	1FE	5,800,000	109.178	6,332,324	5,800,000	5,800,000		47			3.780	3.780	JJ	109,620	219,240	06/21/2011.	07/01/2021.
419791 YU 6	HI ST TXB DX BABS 5.43 02/01/2027		..	1	1FE	17,808,600	117.132	17,569,800	15,000,000	17,691,859		(116,741)			5.430	3.466	FA	339,375	407,250	05/21/2015.	02/01/2027.
452152 GR 6	ILLINOIS BABS 6.20 7/01/2021		..	1	2FE	12,107,750	105.651	12,678,120	12,000,000	12,072,158		(11,286)			6.200	6.066	JJ	372,000	744,000	08/31/2012.	07/01/2021.
546415 E7 1	LA ST A 4.00 08/01/2029		..	1	1FE	12,411,315	107.901	13,935,414	12,915,000	12,466,021		23,830			4.000	4.341	FA	215,250	516,600	08/21/2013.	08/01/2029.
546415 E8 9	LA ST A 4.00 08/01/2030		..	1	1FE	15,775,003	107.278	17,336,125	16,160,000	15,813,015		16,709			4.000	4.197	FA	269,333	646,400	10/22/2013.	08/01/2030.
574192 5F 3	MARYLAND ST BABS 4.60 03/01/2025		..	1	1FE	3,418,060	115.095	3,965,023	3,445,000	3,425,898		1,636			4.600	4.675	MS	52,823	158,470	11/19/2010.	03/01/2025.
574192 6N 5	MARYLAND ST QSCB 4.35 8/01/2025		..	1	1FE	3,503,780	109.198	3,821,930	3,500,000	3,502,661		(220)			4.350	4.340	FA	63,438	152,250	07/29/2010.	08/01/2025.
574193 GK 8	MARYLAND ST FACS LOAN 2.80 8/01/2027		..	1	1FE	5,300,888	96.091	5,160,087	5,370,000	5,313,974		4,015			2.800	2.907	FA	62,650	150,360	08/08/2012.	08/01/2027.
57582P R4 4	MASSACHUSETTS ST E 4.00 08/01/2032		..	1	1FE	4,813,028	103.245	5,353,253	5,185,000	4,843,883		13,510			4.000	4.570	FA	86,417	207,400	08/21/2013.	08/01/2032.
57582P UD 0	MA ST CONSOLIDATION LN E 5.306 1/01/2030		..	1	1FE	25,090,920	115.914	26,660,220	23,000,000	24,897,088		(95,469)			5.306	4.505	JJ	610,190	1,220,380	12/16/2013.	01/01/2030.
57582P UT 5	MASS ST BABS 4.91 5/1/2029		..	1	1FE	19,630,949	115.268	20,604,155	17,875,000	19,382,365		(85,304)			4.910	4.075	MN	146,277	877,663	07/09/2013.	05/01/2029.
57582P WH 9	MASS ST SER D 4.50 8/01/2031		..	1	1FE	2,152,997	107.361	2,077,435	1,935,000	2,124,971		(8,901)			4.500	3.667	FA	36,281	87,075	09/12/2012.	08/01/2031.
57582P WK 2	MASSACHUSETTS ST 4.20 12/01/2021		..	1	1FE	10,119,570	108.257	10,825,700	10,000,000	10,070,893		(10,411)			4.200	4.064	JD	35,000	420,000	12/07/2010.	12/01/2021.
594610 6Q 5	MI ST 4.14 11/01/2020		..		1FE	2,000,000	108.370	2,167,400	2,000,000	2,000,000					4.140	4.140	MN	13,800	82,800	10/14/2010.	11/01/2020.
594612 BC 6	MICHIGAN ST SCH LOAN BD A 3.00 5/15/2026		..	1	1FE	3,987,040	97.581	3,903,240	4,000,000	3,989,382		859			3.000	3.030	MN	15,333	120,000	04/11/2013.	05/15/2026.
594612 BS 1	MICHIGAN ST ENVR PROG B 3.59 12/01/2026		..	1	1FE	3,500,000	102.577	3,590,195	3,500,000	3,500,000		74			3.590	3.590	JD	10,471	125,650	06/25/2014.	12/01/2026.
604129 6U 5	MINNESOTA ST-A-PREREF 3.00 8/1/2032		..	1	1	225,539	109.514	290,212	265,000	227,500		1,542			3.000	4.193	FA	3,313	7,950	09/22/2014.	08/01/2032.
604129 7N 0	MINNESOTA ST-A-UNREF 3.00 8/1/32		..	1	1FE	4,791,637	100.665	5,667,440	5,630,000	4,833,310		32,761			3.000	4.193	FA	70,375	168,900	09/22/2014.	08/01/2032.
605580 5Q 8	MS ST TAXABLE D 5.539 10/01/2029		..	1	1FE	42,285,620	119.431	45,383,780	38,000,000	41,873,633		(199,270)			5.539	4.534	AO	526,205	2,104,820	11/12/2013.	10/01/2029.
605580 5X 3	MISS ST BAB 5.245 11/01/2034		..	1	1FE	13,535,021	113.470	12,969,621	11,430,000	13,331,367		(66,762)			5.245	3.981	MN	99,917	599,504	02/19/2013.	11/01/2034.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
605580 6J 3	MISSISSIPPI ST D 3.931 11/01/2021			1	1FE	3,000,000	109.159	3,274,770	3,000,000	3,000,000		18			3.931	3.931	MN	19,655	117,930	10/21/2010.	11/01/2021.
605580 6K 0	MISSISSIPPI ST D 4.131 11/01/2022			1	1FE	1,000,000	107.570	1,075,700	1,000,000	1,000,000		7			4.131	4.131	MN	6,885	41,310	10/21/2010.	11/01/2022.
605580 6S 3	MS ST SER C 3.243 10/01/2021			1	1FE	3,500,000	104.168	3,645,880	3,500,000	3,500,000		39			3.243	3.243	AO	28,376	113,505	10/06/2011.	10/01/2021.
605580 6T 1	MS ST SER C 3.393 10/01/2022			1	1FE	2,000,000	103.689	2,073,780	2,000,000	2,000,000		25			3.393	3.393	AO	16,965	67,860	10/06/2011.	10/01/2022.
605581 FF 9	MISSISSIPPI ST D REF 3.729 10/01/2032			1	1FE	14,200,000	96.285	13,672,470	14,200,000	14,200,000					3.729	3.729	AO	132,380	328,007	02/04/2015.	10/01/2032.
677521 CW 4	OHIO INFRA IMPT B BAB 5.442 09/01/2029			1	1FE	6,078,848	119.566	5,936,452	4,965,000	6,017,852		(59,096)			5.442	3.479	MS	90,065	270,195	12/16/2014.	09/01/2029.
677521 HX 7	OHIO ST E BABS 5.278 08/01/2030			1	1FE	21,650,600	113.872	22,774,400	20,000,000	21,505,728		(71,351)			5.278	4.565	FA	439,833	1,055,600	11/20/2013.	08/01/2030.
677521 SX 5	OH ST SER A 4.00 02/01/2031			1	1FE	3,300,500	105.676	3,698,660	3,500,000	3,319,421		8,235			4.000	4.474	FA	58,333	140,000	08/20/2013.	02/01/2031.
68583R BR 2	OR ST CLG-TXB-PENSION 5.44 06/30/2023				1FE	12,707,855	113.456	12,020,663	10,595,000	12,133,451		(178,566)			5.440	3.243	JD	1,601	576,368	08/23/2012.	06/30/2023.
686053 BN 8	OR SCH BRDS TXB B 5.55 06/30/2028				1FE	2,625,816	115.317	2,554,272	2,215,000	2,601,118		(23,767)			5.550	3.786	JD	341	122,933	12/11/2014.	06/30/2028.
686053 GG 8	OR SCH BRDS TXB PENSION 4.759 06/30/2028			1	1FE	24,341,680	109.441	24,077,020	22,000,000	24,198,041		(135,661)			4.759	3.750	JD	2,908	1,046,980	12/03/2014.	06/30/2028.
68607L XQ 5	OR ST PENSION 5.892 06/01/2027			1	1FE	62,000,381	119.710	62,674,171	52,355,000	60,522,862		(652,160)			5.892	3.987	JD	257,063	3,084,757	12/17/2013.	06/01/2027.
70914P LY 6	PENNSYLVANIA ST B 4.45 2/15/20			1	1FE	3,000,870	107.688	3,230,640	3,000,000	3,000,453		(98)			4.450	4.446	FA	50,433	133,500	01/14/2010.	02/15/2020.
70914P LZ 3	PENNSYLVANIA ST B 4.55 02/15/21			1	1FE	6,001,860	108.353	6,501,180	6,000,000	6,001,095		(186)			4.550	4.546	FA	103,133	273,000	01/14/2010.	02/15/2021.
70914P ME 9	PA ST BAB B 4.65 02/15/2026			1	1FE	4,633,852	106.984	4,723,344	4,415,000	4,600,088		(14,459)			4.650	4.139	FA	77,557	205,298	07/31/2013.	02/15/2026.
70914P PE 6	PA ST THIRD SER B BAB 4.25 07/15/2020				1FE	3,984,320	107.492	4,299,680	4,000,000	3,991,826		1,599			4.250	4.300	JJ	78,389	170,000	12/16/2010.	07/15/2020.
70914P PF 3	PA ST THIRD SER B BABS 4.55 07/15/2021			1	1FE	4,311,665	107.556	4,614,152	4,290,000	4,301,584		(2,254)			4.550	4.484	JJ	90,007	195,195	01/04/2011.	07/15/2021.
70914P TX 0	PENNSYLVANIA ST SER 1 3.00 4/1/2027			1	1FE	8,543,300	100.496	10,049,600	10,000,000	8,735,688		85,031			3.000	4.440	AO	75,000	300,000	08/29/2013.	04/01/2027.
76222R RH 7	RI ST PROVIDENCE C 3.898 11/01/2031			1	1FE	3,515,000	98.358	3,457,284	3,515,000	3,515,000		4			3.898	3.898	MN	22,836	135,492	10/17/2014.	11/01/2031.
882722 4A 6	TEXAS AMT STDNT LN 3.00 08/01/2027			1	1FE	650,134	101.107	778,524	770,000	665,355		6,745			3.000	4.520	FA	9,625	23,100	09/03/2013.	08/01/2027.
882722 4B 4	TEXAS AMT STDNT LN 3.00 08/01/2028			1	1FE	1,555,009	101.384	1,880,673	1,855,000	1,589,397		15,248			3.125	4.640	FA	24,154	57,969	09/03/2013.	08/01/2028.
882722 4C 2	TEXAS AMT STDNT LN 3.00 08/01/2029			1	1FE	1,445,029	101.682	1,764,183	1,735,000	1,475,123		13,351			3.250	4.760	FA	23,495	56,388	09/03/2013.	08/01/2029.
882722 KF 7	TX TRANS COMM BABS 5.517 04/01/2039			1	1FE	6,315,900	124.432	6,221,600	5,000,000	6,219,553		(34,886)			5.517	3.858	AO	68,963	275,850	02/13/2013.	04/01/2039.
882722 VN 8	TX ST BAB A 4.681 04/01/2040			1	1FE	8,514,367	111.501	8,156,298	7,315,000	8,429,144		(27,907)			4.681	3.722	AO	85,604	342,415	10/22/2012.	04/01/2040.
882722 VP 3	TX ST BABS A 4.631 04/01/2033			1	1FE	20,978,906	109.581	20,184,820	18,420,000	20,714,916		(94,113)			4.631	3.651	AO	213,258	853,030	02/19/2013.	04/01/2033.
882723 JR 1	TX ST PREREFUNDED 4.50 4/01/2033			1	1	431,834	104.584	454,940	435,000	432,033		111			4.500	4.558	AO	4,894	19,575	05/20/2014.	04/01/2033.
882723 PU 7	TEXAS ST TXBL REF B 3.423 10/01/2026			1	1FE	3,000,000	102.121	3,063,630	3,000,000	3,000,000		(178)			3.423	3.423	AO	25,673	126,366	06/26/2014.	10/01/2026.
882723 PV 5	TEXAS ST REF B 3.573 10/01/2027			1	1FE	2,000,000	104.953	2,099,060	2,000,000	2,000,000		(129)			3.573	3.573	AO	17,865	87,936	06/26/2014.	10/01/2027.
882723 PW 3	TEXAS ST REF B 3.663 10/01/2028			1	1FE	4,500,000	105.247	4,736,115	4,500,000	4,500,000		(305)			3.663	3.663	AO	41,209	202,839	06/26/2014.	10/01/2028.
882723 PX 1	TEXAS ST REF B 3.693 10/01/2029			1	1FE	2,410,000	102.210	2,463,261	2,410,000	2,410,000		(166)			3.693	3.693	AO	22,250	109,521	06/26/2014.	10/01/2029.
882723 ZW 2	TEXAS ST PREREF TRANS 4.50 4/01/2033			1	1Z	2,666,546	104.693	2,811,007	2,685,000	2,666,713		166			4.500	4.557	AO	30,206		10/20/2015.	04/01/2033.
882723 ZX 0	TEXAS ST UNREF TRANS 4.50 4/01/2033			1	1FE	8,799,106	103.345	9,156,367	8,860,000	8,799,655		549			4.500	4.557	AO	99,675		10/20/2015.	04/01/2033.
93974C 4A 5	WA ST MOTOR VEH FUEL TAX 3.00 7/01/2028			1	1FE	1,982,968	101.738	2,421,364	2,380,000	2,029,182		20,431			3.000	4.560	JJ	35,700	71,400	08/29/2013.	07/01/2028.
93974C 8F 0	WASHINGTON ST R-C 4.00 07/01/2027			1	1FE	4,575,325	112.119	5,207,928	4,645,000	4,584,751		4,018			4.000	4.143	JJ	92,900	185,800	08/15/2013.	07/01/2027.
93974C L7 3	WA ST REF SER R 4.00 07/01/2028			1	1FE	6,305,000	107.675	6,998,875	6,500,000	6,328,403		10,200			4.000	4.275	JJ	130,000	260,000	08/28/2013.	07/01/2028.
93974C PL 8	WA ST BABS D 5.381 08/01/2029			1	1FE	20,926,980	115.923	20,866,140	18,000,000	20,703,155		(147,983)			5.381	3.942	FA	403,575	968,580	06/16/2014.	08/01/2029.
93974C QZ 6	WASHINGTON ST BABS 4.269 08/01/2021			1	1FE	13,554,392	108.795	14,785,241	13,590,000	13,570,386		2,538			4.269	4.298	FA	241,732	580,157	05/26/2010.	08/01/2021.
93974C RF 9	WA ST MTR VHCLE FUEL F 5.09 8/01/2033			1	1FE	5,181,108	114.562	4,977,719	4,345,000	5,094,535		(29,680)			5.090	3.742	FA	92,150	221,161	12/14/2012.	08/01/2033.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						601,010,492	XXX	621,304,587	558,165,000	595,920,834	0	(2,181,709)	0	0	XXX	XXX	XXX	7,630,057	25,851,332	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						601,010,492	XXX	621,304,587	558,165,000	595,920,834	0	(2,181,709)	0	0	XXX	XXX	XXX	7,630,057	25,851,332	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
013595 QD 8	ALBUQUERQUE NM SCH 4.15 08/01/24			1	1FE	1,997,820	104.984	2,099,680	2,000,000	1,998,449		148			4.150	4.161	FA	34,583	83,000	08/19/2010.	08/01/2024.
038573 DG 3	ARANSAS ISD A QSCB TX 4.43 2/15/2026			1	1FE	2,725,000	106.066	2,890,299	2,725,000	2,725,000		(202)			4.430	4.430	FA	45,604	120,718	07/13/2011.	02/15/2026.
057507 HU 2	BAKERSFIELD CA SD-TXB 4.39 05/01/2026			1	1FE	1,335,000	100.044	1,335,587	1,335,000	1,335,000		(238)			4.390	4.390	MN	9,768	58,607	06/28/2012.	05/01/2026.
057507 HV 0	BAKERSFIELD CA SD-TXB 4.39 05/01/2033			1	1FE	2,775,420	91.827	2,754,810	3,000,000	2,799,585		7,157			4.390	4.969	MN	21,950	131,700	06/28/2012.	05/01/2033.
05914F JP 6	BALTIMORE CNTY MD BABS 4.45 11/01/2026			1	1FE	11,640,257	111.187	11,485,617	10,330,000	11,431,336		(83,476)			4.450	3.273	MN	76,614	459,685	06/03/2013.	11/01/2026.
05914F JS 0	BALTIMORE CNTY MD BABS 4.85 11/01/2029			1	1FE	14,558,849	113.137	14,622,957	12,925,000	14,369,031		(78,062)			4.850	3.804	MN	104,477	626,863	06/11/2013.	11/01/2029.
084154 TW 3	BERKELEY CA UNI SD 5.10 08/01/2021				1FE	1,021,928	111.909	1,130,281	1,010,000	1,017,358		(1,119)			5.100	4.949	FA	21,463	51,510	05/11/2011.	08/01/2021.
084154 TX 1	BERKELEY CA UNI SD 5.20 08/01/2022				1FE	523,698	112.551	579,638	515,000	520,741		(720)			5.200	4.999	FA	11,158	26,780	05/11/2011.	08/01/2022.
084154 TY 9	BERKELEY CA UNI SH 5.20 08/01/2023				1FE	2,542,453	114.490	2,885,148	2,520,000	2,535,817		(1,671)			5.200	5.099	FA	54,600	131,040	05/11/2011.	08/01/2023.
084203 UQ 9	BERKELEY CNTY SC SD 4.79 03/01/2025			1	1FE	4,151,765	113.383	4,682,718	4,130,000	4,145,380		(1,313)			4.790	4.739	MS	65,942	197,827	08/27/2010.	03/01/2025.
100853 RV 4	BOSTON MA SER D 3.00 10/01/2030			1	1FE	839,394	101.181	1,052,282	1,040,000	858,307		8,417			3.000	4.650	AO	7,800	31,200	09/04/2013.	10/01/2030.
108151 S8 5	BRIDGEPORT CT TX B 5.127 08/15/2018				1FE	1,860,000	104.995	1,952,907	1,860,000	1,860,000					5.127	5.125	FA	36,026	95,362	12/04/2009.	08/15/2018.
108151 T2 7	BRIDGEPORT CT TX B 5.527 08/15/2020				1FE	1,990,000	108.611	2,161,359	1,990,000	1,990,000					5.527	5.525	FA	41,551	109,987	12/04/2009.	08/15/2020.
121637 4M 1	BURLINGTON RZEDB NJ 4.79 12/15/2020	SD		1	1FE	1,103,044	109.132	1,184,082	1,085,000	1,094,976		(1,756)			4.790	4.580	JD	19,482	51,972	12/22/2010.	12/15/2020.
121637 4N 9	BURLINGTON RZEDB NJ 5.04 12/15/2021			1	1FE	1,133,319	108.800	1,213,120	1,115,000	1,125,182		(1,779)			5.040	4.831	JD	2,498	56,196	12/22/2010.	12/15/2021.
129775 EL 2	CALHOUN GA TXB SCH CONS 4.721 09/01/2023			1	1FE	1,315,000	110.427	1,452,115	1,315,000	1,315,000		67			4.721	4.721	MS	20,694	62,081	05/05/2011.	09/01/2023.
129775 EM 0	CALHOUN GA TXB SCH CONS 4.821 09/01/2024			1	1FE	1,000,000	112.364	1,123,640	1,000,000	1,000,000		55			4.821	4.821	MS	16,070	48,210	05/05/2011.	09/01/2024.
134141 ZE 3	CAMPBELL CA SD 5.406 08/01/2027				1FE	4,000,000	119.138	4,765,520	4,000,000	4,000,000					5.406	5.406	FA	90,100	216,240	07/01/2011.	08/01/2027.
142527 DY 3	CARLISLE ISD QSCB TX 4.38 2/15/2026			1	1FE	5,115,000	106.723	5,458,881	5,115,000	5,115,000		27			4.380	4.380	FA	84,636	224,037	07/13/2011.	02/15/2026.
142665 DH 8	CARLSBAD SD TXB CA 4.584 08/01/2021				1FE	4,000,000	109.150	4,366,000	4,000,000	4,000,000		(194)			4.584	4.584	FA	76,400	183,360	06/08/2011.	08/01/2021.
142665 DJ 4	CARLSBAD SD TXB CA 5.234 08/01/2026				1FE	4,000,000	112.774	4,510,960	4,000,000	4,000,000		(297)			5.234	5.234	FA	87,233	209,360	06/08/2011.	08/01/2026.
167505 KK 1	CHICAGO IL BRD OF ED G 1.75 12/15/2025				3FE	10,174,050	59.769	8,965,350	15,000,000	11,173,953		287,928			1.750	5.040	MJSD	11,667	262,500	05/03/2012.	12/15/2025.
214489 BE 5	COOK CNTY IL 5.911 01/15/2023			1	1FE	1,115,000	109.889	1,225,262	1,115,000	1,115,000		(61)			5.911	5.911	JJ	30,391	65,908	12/16/2010.	01/15/2023.
215723 JU 2	COOK CNTY IL HGH SCH-A 5.50 12/01/2020				1FE	210,000	107.707	226,185	210,000	210,000					5.500	5.501	JD	963	11,550	12/14/2010.	12/01/2020.
215723 JV 0	COOK CNTY IL HIGH SCH 5.65 12/01/2021			1	1FE	965,000	107.774	1,040,019	965,000	965,000					5.650	5.651	JD	4,544	54,523	12/14/2010.	12/01/2021.
215723 JW 8	COOK CNTY IL HIGH SCH 5.80 12/01/2022			1	1FE	1,050,000	106.385	1,117,043	1,050,000	1,050,000					5.800	5.801	JD	5,075	60,900	12/14/2010.	12/01/2022.
215723 KT 3	COOK CNTY IL HGH SCH-C 5.50 12/01/2020				1FE	1,340,000	107.707	1,443,274	1,340,000	1,340,000					5.500	5.501	JD	6,142	73,700	12/14/2010.	12/01/2020.
215723 KU 0	COOK CNTY IL HIGH SCH 5.65 12/01/2021			1	1FE	1,415,000	107.774	1,525,002	1,415,000	1,415,000					5.650	5.651	JD	6,662	79,948	12/14/2010.	12/01/2021.
235308 QK 2	DALLAS TX ISD 4.45 02/15/2020				1FE	4,050,000	109.247	4,369,880	4,000,000	4,025,071		(5,451)			4.450	4.282	FA	67,244	178,000	11/16/2010.	02/15/2020.
235308 QL 0	DALLAS TX ISD 4.60 02/15/2021				1FE	4,050,000	108.967	4,358,680	4,000,000	4,028,202		(4,804)			4.600	4.445	FA	69,511	184,000	11/16/2010.	02/15/2021.
235308 UL 5	DALLAS TX ISD 5.049 08/15/2033			1	1FE	4,490,000	107.730	4,837,077	4,490,000	4,490,000		(516)			5.049	5.049	FA	85,642	226,700	12/06/2013.	08/15/2033.
25476F KZ 0	DIST OF COLUMBIA 5.27 06/01/2020			1	1FE	2,000,000	111.664	2,233,280	2,000,000	2,000,000					5.270	5.270	JD	8,783	105,400	12/16/2010.	06/01/2020.
25476F LH 9	DIST OF COLUMBIA 5.47 06/01/2021			1	1FE	2,000,000	113.229	2,264,580	2,000,000	2,000,000					5.470	5.470	JD	9,117	109,400	12/16/2010.	06/01/2021.
259579 KL 3	EASTMONT SCH DOUGLAS WA 4.7 12/01/2025			1	1FE	5,052,350	112.236	5,611,800	5,000,000	5,000,000					4.700	4.700	JD	19,583	235,000	05/20/2011.	12/01/2025.
283734 NF 4	EL PASO TX TXB 4.823 08/15/2022			1	1FE	2,915,000	108.259	3,155,750	2,915,000	2,915,000					4.823	4.821	FA	53,112	140,590	11/18/2010.	08/15/2022.
283734 TF 8	EL PASO TX REF 5.177 08/15/2034			1	1FE	13,000,000	108.504	14,105,520	13,000,000	13,000,000		(723)			5.177	5.177	FA	254,248	673,010	12/18/2013.	08/15/2034.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
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
399262 HD 9	GROSSMONT CA SCH 5.479 08/01/2025			1	1FE	10,530,390	111.678	11,340,901	10,155,000	10,155,000		(312,323)			5.479	5.479	FA	231,830	556,392	12/21/2011.	08/01/2025.
401784 YV 9	GUILFORD CNTY NC SCH B 3.934 03/01/2032			1	1FE	2,500,000	97.208	2,430,200	2,500,000	2,500,000		29			3.934	3.934	MS	32,783	98,350	03/01/2012.	03/01/2032.
412486 4W 9	HARFORD CNTY MD 4.70 07/01/2021			1	1FE	4,096,480	111.117	4,444,680	4,000,000	4,048,514		(9,550)			4.700	4.400	JJ	94,000	188,000	06/02/2010.	07/01/2021.
438670 WF 4	HONOLULU HI BAB 4.50 12/01/2021			1	1FE	1,000,000	108.734	1,087,340	1,000,000	1,000,000					4.500	4.495	JD	3,750	45,000	12/03/2010.	12/01/2021.
438670 WG 2	HONOLULU HI BABS 4.75 12/01/2022			1	1FE	1,000,000	109.825	1,098,250	1,000,000	1,000,000					4.750	4.744	JD	3,958	47,500	12/03/2010.	12/01/2022.
438670 WH 0	HONOLULU HI BAB 5.00 12/01/2023			1	1FE	1,000,000	109.210	1,092,100	1,000,000	1,000,000					5.000	4.993	JD	4,167	50,000	12/03/2010.	12/01/2023.
442331 QM 9	HOUSTON TX REF PENSION 6.29 3/01/2032			1	1FE	21,664,470	122.826	21,635,800	17,615,000	21,312,553		(135,375)			6.290	4.454	MS	369,328	950,734	05/05/2015.	03/01/2032.
442331 SP 0	HOUSTON TX SER B 4.611 03/01/2021			1	1FE	1,000,000	107.955	1,079,550	1,000,000	1,000,000		43			4.611	4.611	MS	15,370	46,110	11/17/2010.	03/01/2021.
442331 SQ 8	HOUSTON TX SER B 4.811 03/01/2022			1	1FE	2,000,000	107.996	2,159,920	2,000,000	2,000,000		98			4.811	4.811	MS	32,073	96,220	11/17/2010.	03/01/2022.
447025 JL 2	HUNTSVILLE AL BAB 3.786 09/01/2021			1	1FE	2,465,000	105.907	2,610,608	2,465,000	2,465,000					3.786	3.786	MS	31,108	93,325	09/02/2010.	09/01/2021.
448492 VJ 4	HUTTO TX INDEP SCH 3.125 8/1/34			1	1FE	1,995,664	100.086	2,607,240	2,605,000	2,037,059		18,341			3.125	4.930	FA	33,919	81,406	08/29/2013.	08/01/2034.
47407M BG 5	JEFFERSON GA SD QSCB 5.27 2/01/2028			1	1FE	3,100,000	108.824	3,373,544	3,100,000	3,100,000		(52)			5.270	5.270	FA	68,071	163,370	07/08/2011.	02/01/2028.
528828 4E 3	LEWISVILLE TX ISD E 4.25 08/15/2030			1	1FE	7,117,250	109.321	7,652,470	7,000,000	7,092,201		(11,931)			4.250	4.021	FA	112,389	297,500	10/24/2013.	08/15/2030.
54438C PC 0	LOS ANGELES COMM COLL D 6.68 08/01/2036			1	1FE	22,448,558	131.725	22,347,146	16,965,000	22,126,426		(143,809)			6.680	4.412	FA	472,193	1,066,462	04/08/2015.	08/01/2036.
544646 XT 4	LOS ANGELES CA SCH 1.54 09/15/2025				1FE	2,805,300	84.352	4,217,600	5,000,000	3,278,879		124,932			1.540	6.360	MJSD	3,422	77,000	10/25/2011.	09/15/2025.
544646 XY 3	LOS ANGELES CA SCH DIST 5.755 07/01/2029			1	1FE	1,086,000	119.156	1,191,560	1,000,000	1,077,291		(3,941)			5.755	4.963	JJ	28,775	57,550	09/09/2013.	07/01/2029.
544646 ZR 6	LA CA UNIFIED SCH DIST 6.758 07/01/2034			1	1FE	6,517,450	131.310	6,427,625	4,895,000	6,369,315		(50,945)			6.758	4.368	JJ	165,402	330,804	01/03/2013.	07/01/2034.
549188 HE 3	LUBBOCK 4.742 02/15/2020			1	1FE	1,000,000	107.567	1,075,670	1,000,000	1,000,000		(298)			4.742	4.742	FA	17,914	47,420	01/21/2010.	02/15/2020.
549188 HG 8	LUBBOCK TX 4.992 02/15/2022			1	1FE	1,000,000	107.954	1,079,540	1,000,000	1,000,000		(331)			4.992	4.992	FA	18,859	49,920	01/21/2010.	02/15/2022.
56781R DP 9	MARIN CA CMNTY CLG DIST D 3.00 8/01/2030			1	1FE	5,405,710	100.820	7,001,949	6,945,000	5,552,563		63,902			3.000	4.946	FA	86,813	208,350	08/29/2013.	08/01/2030.
570799 GG 5	MARLBORO CNTY SC SCH DST 5.44 06/01/25			1	1FE	3,024,150	116.166	3,484,980	3,000,000	3,017,250		(1,377)			5.440	5.361	JD	13,600	163,200	07/15/2010.	06/01/2025.
584002 QB 8	MECKLENBURG CNTY NC 4.349 10/01/2030			1	1FE	3,000,000	103.615	3,108,450	3,000,000	3,000,000		75			4.349	4.349	AO	32,618	130,470	10/13/2011.	10/01/2030.
592112 DR 4	NASHVILLE GOVT-BAB 5.707 07/01/2034			1	1FE	6,897,517	116.245	6,596,904	5,675,000	6,782,768		(39,313)			5.707	4.177	JJ	161,936	323,872	06/19/2013.	07/01/2034.
592112 LR 5	MET GOVT NASHVILLE 3.367 08/01/2027			1	1FE	3,700,000	98.986	3,662,482	3,700,000	3,700,000		32			3.367	3.367	FA	51,908	124,579	08/02/2012.	08/01/2027.
602245 UM 2	MILWAUKEE CNTY PENSION A 6.84 12/01/2028			1	1FE	5,828,340	127.656	5,367,935	4,205,000	5,585,458		(82,455)			6.840	3.633	JD	23,969	287,622	12/06/2012.	12/01/2028.
602245 ZA 3	MILWAUKEE CO WI PENSION 3.862 12/01/2030			1	1FE	2,000,000	99.921	1,998,420	2,000,000	2,000,000		81			3.862	3.862	JD	6,437	77,240	01/25/2013.	12/01/2030.
60374Y 8A 8	MINNEAPOLIS MN DOWNTOWN 4.379 03/01/2034			1	1FE	3,000,000	104.859	3,145,770	3,000,000	3,000,000		11			4.379	4.379	MS	43,790	131,370	02/13/2014.	03/01/2034.
613340 Y9 3	MONTGOMERY CNTY MD PUB IMPT 3.00 11/1/28			1	1FE	12,033,770	101.485	14,329,682	14,120,000	12,273,129		105,615			3.000	4.340	MN	70,600	423,600	08/29/2013.	11/01/2028.
613340 Z5 0	MONTGOMERY CNTY A 3.00 11/01/2032			1	1FE	3,876,500	100.651	5,032,550	5,000,000	3,963,859		39,242			3.000	4.810	MN	25,000	150,000	09/12/2013.	11/01/2032.
631294 3V 5	NASHUA NH PENNICHUCK 2.877 01/15/2021			1	1FE	1,450,000	99.879	1,448,246	1,450,000	1,450,000		5			2.877	2.877	JJ	19,236	41,717	01/11/2012.	01/15/2021.
631294 3X 1	NASHUA NH PENNICHUCK 3.197 01/15/2023			1	1FE	1,185,000	100.980	1,196,613	1,185,000	1,185,000		6			3.197	3.197	JJ	17,469	37,884	01/11/2012.	01/15/2023.
631294 4C 6	NASHUA NH 4.226 01/15/2032			1	1FE	3,241,320	101.396	3,041,880	3,000,000	3,211,571		(11,371)			4.226	3.584	JJ	58,460	126,780	04/11/2013.	01/15/2032.
64966H 4J 6	NEW YORK NY 4.297 10/01/2021			1	1FE	5,000,000	106.855	5,342,750	5,000,000	5,000,000					4.297	4.297	AO	53,713	214,850	10/07/2010.	10/01/2021.
64966H HA 1	NEW YORK NY SER H2 6.491 03/01/2021			1	1FE	1,360,825	114.132	1,426,650	1,250,000	1,309,526		(9,743)			6.491	5.422	MS	27,046	81,138	12/22/2009.	03/01/2021.
64966H TS 9	NEW YORK CITY 5.049 12/01/2021			1	1FE	10,245,562	112.399	11,779,415	10,480,000	10,345,493		18,898			5.049	5.305	JD	44,095	529,135	12/22/2009.	12/01/2021.
655867 SC 4	NORFOLK VA REF B 4.115 08/01/2026			1	1FE	3,075,000	103.123	3,171,032	3,075,000	3,075,000		148			4.115	4.115	FA	52,723	126,536	10/18/2013.	08/01/2026.
655867 SD 2	NORFOLK VA REF B 4.265 08/01/2027			1	1FE	1,750,000	104.464	1,828,120	1,750,000	1,750,000		91			4.265	4.265	FA	31,099	74,638	10/18/2013.	08/01/2027.
655867 SE 0	NORFOLK VA REF B 4.755 08/01/2030			1	1FE	2,865,000	103.505	2,965,418	2,865,000	2,865,000		188			4.755	4.755	FA	56,763	136,231	10/18/2013.	08/01/2030.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
660393 L2 3	N LAS VEGAS NV 5.472 06/01/20			1	3FE	2,375,000	98.249	2,333,414	2,375,000	2,375,000		42			5.472	5.472	JD	10,830	129,960	05/28/2010.	06/01/2020.
662523 WZ 8	N SLOPE BORO AK BABS 5.226 06/30/2021			1	1FE	2,575,000	111.322	2,783,050	2,500,000	2,544,171		(6,856)			5.226	4.856	JD	363	130,650	01/18/2011.	06/30/2021.
68583R BA 9	OR COMM CLG TXB B 5.6 06/30/2028				1FE	16,472,211	115.676	17,339,832	14,990,000	16,310,165		(82,381)			5.600	4.624	JD	2,332	839,440	12/20/2013.	06/30/2028.
68666P AA 4	ORLEANS PARISH LA SCH BD 4.4 02/01/2021				1FE	9,184,300	105.319	9,478,710	9,000,000	9,115,064		(20,523)			4.400	4.114	FA	165,000	396,000	08/31/2012.	02/01/2021.
717883 LV 2	PHILADELPHIA SD A 5.995 09/01/2030			1	3FE	1,123,110	100.074	1,000,740	1,000,000	1,107,665		4,669			5.995	4.954	MS	19,983	59,950	08/31/2012.	09/01/2030.
718814 ZZ 2	PHOENIX AZ BAB A 5.269 07/01/2034			1	1FE	27,306,060	117.262	26,970,260	23,000,000	27,149,522		(150,826)			5.269	3.892	JJ	605,935	1,211,870	12/11/2014.	07/01/2034.
73723R SR 5	PORTSMOUTH REF B TXB 3.939 02/01/2030			1	1FE	12,375,000	101.504	12,561,120	12,375,000	12,375,000		(454)			3.939	3.939	FA	203,105	487,451	06/05/2013.	02/01/2030.
741701 H8 2	PRINCE GEORGES CNTY MD 4.75 03/01/2026			1	1FE	4,000,000	110.528	4,421,120	4,000,000	4,000,000		72			4.750	4.750	MS	63,333	190,000	03/10/2011.	03/01/2026.
777543 TX 7	ROSEMONT IL TXBL SRS A 4.35 12/01/2023			1	1FE	1,350,000	98.264	1,326,564	1,350,000	1,350,000		(106)			4.350	4.350	JD	4,894	58,725	03/22/2012.	12/01/2023.
777543 TY 5	ROSEMONT IL TXBL SRS A 4.55 12/01/2024			1	1FE	1,750,000	100.469	1,758,208	1,750,000	1,750,000		(154)			4.550	4.550	JD	6,635	79,625	03/22/2012.	12/01/2024.
791240 BT 0	ST LOUIS MN SD 5.25 02/01/2025			1	1FE	2,733,605	100.322	2,698,662	2,690,000	2,710,701		(4,461)			5.250	5.039	FA	58,844	141,225	02/05/2010.	02/01/2025.
791451 HS 9	ST LOUIS MO SCH DIST 4.692 02/15/2021			1	1FE	2,000,000	108.024	2,160,480	2,000,000	2,000,000					4.692	4.691	FA	35,451	93,840	12/08/2010.	02/15/2021.
796269 VA 3	SAN ANTONIO ISD TX 4.006 08/15/2028			1	1FE	2,115,000	104.116	2,202,053	2,115,000	2,115,000		27			4.006	4.006	FA	32,008	84,727	08/24/2011.	08/15/2028.
797646 NC 6	SAN FRANCISCO CITY & CNTY 5.45 6/15/25			1	1FE	5,796,900	118.226	5,911,300	5,000,000	5,661,203		(57,220)			5.450	3.774	JD	12,111	272,500	07/18/2013.	06/15/2025.
797646 NE 2	SAN FRAN CNTY CA BAB 5.75 6/15/2027			1	1FE	10,397,041	121.595	10,061,986	8,275,000	10,011,846		(121,291)			5.750	3.509	JD	21,147	475,813	09/05/2012.	06/15/2027.
797646 NF 9	SAN FRAN CITY/CNTY-C-BABS 5.93 6/15/2028			1	1FE	13,135,200	123.553	12,849,512	10,400,000	12,677,680		(141,499)			5.930	3.717	JD	27,410	616,720	08/09/2012.	06/15/2028.
799017 KX 5	SAN MATEO HSD-B 3.07 09/01/2023			1	1FE	875,000	102.527	897,111	875,000	875,000		19			3.070	3.070	MS	8,954	26,863	10/25/2012.	09/01/2023.
799017 KY 3	SAN MATEO HSD-B 3.22 09/01/2024			1	1FE	1,000,000	103.362	1,033,620	1,000,000	1,000,000		25			3.220	3.220	MS	10,733	32,200	10/25/2012.	09/01/2024.
801495 C7 5	SANTA CLARA CA UNI SCH 4.15 07/01/2020				1FE	1,970,000	106.899	2,137,980	2,000,000	1,983,551		3,242			4.150	4.353	JJ	41,500	83,000	06/21/2011.	07/01/2020.
801495 C9 1	SANTA CLARA USD B CA 4.60 07/01/2022				1FE	2,850,000	110.060	3,136,710	2,850,000	2,850,000					4.600	4.600	JJ	65,550	131,100	06/10/2011.	07/01/2022.
801495 D2 5	SANTA CLARA USD B CA 4.80 07/01/2023				1FE	3,050,000	111.103	3,388,642	3,050,000	3,050,000					4.800	4.800	JJ	73,200	146,400	06/10/2011.	07/01/2023.
801546 NN 8	SANTA CLARA CNTY CA B 3.00 08/01/2031			1	1FE	5,697,549	99.999	7,494,925	7,495,000	5,851,119		68,048			3.000	5.050	FA	93,688	224,850	08/28/2013.	08/01/2031.
801546 NS 7	SANTA CLARA CNTY CA B 3.25 08/01/2035			1	1FE	6,606,630	100.481	9,043,290	9,000,000	6,750,591		64,065			3.250	5.320	FA	121,875	292,500	09/03/2013.	08/01/2035.
801546 NU 2	SANTA CLARA COUNTY CA B 3.375 08/01/2037			1	1FE	1,599,660	100.786	2,015,720	2,000,000	1,619,538		9,882			3.375	4.800	FA	28,125	67,500	12/09/2013.	08/01/2037.
806347 LX 6	SCHAUMBURG IL A REF 4.00 12/01/2030			1	1FE	6,417,346	105.287	6,933,149	6,585,000	6,432,921		7,203			4.000	4.210	JD	21,950	263,400	10/22/2013.	12/01/2030.
810453 6C 9	SCOTTSDALE AZ PRESERVE ACQ 3.00 7/01/31			1	1FE	5,736,064	100.206	7,124,647	7,110,000	5,858,963		54,334			3.000	4.600	JJ	106,650	213,300	08/29/2013.	07/01/2031.
815626 GQ 3	SEDGWICK CNTY KS SCH B 6.22 10/01/2028			1	1FE	6,566,904	122.877	6,850,393	5,575,000	6,452,202		(49,723)			6.220	4.577	AO	86,691	346,765	08/07/2013.	10/01/2028.
833119 XK 1	SNOHOMISH CNTY WA SCH 1.14 12/01/2023				1FE	4,631,612	84.571	5,344,887	6,320,000	5,109,024		127,783			1.140	3.986	JD	6,004	72,048	01/11/2012.	12/01/2023.
849067 R2 1	SPOKANE WA BABS 4.563 12/01/2020			1	1FE	1,250,000	110.845	1,385,563	1,250,000	1,250,000					4.563	4.563	JD	4,753	57,038	12/14/2010.	12/01/2020.
849067 R3 9	SPOKANE WA BABS 4.713 12/01/2021			1	1FE	1,500,000	110.514	1,657,710	1,500,000	1,500,000					4.713	4.713	JD	5,891	70,695	12/14/2010.	12/01/2021.
87122N EY 1	SYCAMORE OH SCH DST 4.85 12/01/2020				1FE	300,000	107.905	323,715	300,000	300,000		7			4.850	4.850	JD	1,213	14,550	12/21/2010.	12/01/2020.
954838 MV 7	W ORNG COVE TX SD 4.69 02/15/2028			1	1FE	6,083,323	105.698	6,421,154	6,075,000	6,079,510		(971)			4.690	4.670	FA	107,636	284,918	07/12/2011.	02/15/2028.
971039 PK 2	WILLOUGHBY SD TXB OH 5.294 03/01/2021				1FE	2,000,000	109.621	2,192,420	2,000,000	2,000,000		(752)			5.294	5.294	MS	35,293	105,880	03/09/2011.	03/01/2021.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations					XXX	469,542,119	XXX	498,305,938	459,315,000	468,807,679	0	(617,457)	0	0	XXX	XXX	XXX	6,267,003	21,070,638	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions					XXX	469,542,119	XXX	498,305,938	459,315,000	468,807,679	0	(617,457)	0	0	XXX	XXX	XXX	6,267,003	21,070,638	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
010608 5M 5	AL ST PUB SCH CONSTR BD 5.15 09/01/2027				1FE	80,372,579	113.422	79,735,666	70,300,000	79,446,218		(615,229)			5.150	3.760	MS	1,206,817	3,620,450	12/12/2014.	09/01/2027.
02765U CG 7	AMER MUN PWR OH 4.538 02/15/2016				1FE	2,500,900	100.468	2,511,700	2,500,000	2,500,019		(150)			4.538	4.532	FA	42,859	113,450	11/09/2009.	02/15/2016.

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 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
040484 DU 8	AZ UNIV TXB A BABS 5.308 08/01/2020				1FE	1,260,000	110.830	1,396,458	1,260,000	1,260,000					5.308	5.307	FA	27,867	66,881	06/16/2010.	08/01/2020.
040484 DV 6	AZ UNIV TXB A BABS 5.458 08/01/2021			1	1FE	2,740,000	110.286	3,021,836	2,740,000	2,740,000					5.458	5.457	FA	62,312	149,549	06/16/2010.	08/01/2021.
04048R DK 9	AZ ST UNIV 4.978 07/01/19			1	1FE	1,000,000	106.901	1,069,010	1,000,000	1,000,000					4.978	4.976	JJ	24,890	49,780	03/30/2010.	07/01/2019.
04048R DM 5	AZ ST UNIV 5.298 07/01/21			1	1FE	1,000,000	114.536	1,145,360	1,000,000	1,000,000					5.298	5.296	JJ	26,490	52,980	03/30/2010.	07/01/2021.
04048R DS 2	AZ ST UNIV BABS SER A 6.204 07/01/2030			1	1FE	5,141,240	123.406	4,936,240	4,000,000	4,973,610		(59,811)			6.204	3.753	JJ	124,080	248,160	01/31/2013.	07/01/2030.
040507 NB 7	AZ ST HLTH FACS B 4.162 1/1/30 (BANNER)			1	1FE	4,000,000	98.301	3,932,040	4,000,000	4,000,000		93			4.162	4.162	JJ	83,240	166,480	10/18/2012.	01/01/2030.
040627 DX 6	AZ ST PWR AUTH 4.918 10/01/2045			1	1FE	7,500,000	107.554	8,066,550	7,500,000	7,500,000		(49)			4.918	4.918	AO	92,213	368,850	03/19/2014.	10/01/2045.
04778C AF 2	ATLANTA GA INDPT SCH 5.557 03/01/2026			1	1FE	2,000,000	113.033	2,260,660	2,000,000	2,000,000		146			5.557	5.557	MS	37,047	111,140	06/09/2011.	03/01/2026.
04778C AG 0	ATLANTA GA INDPT SCH 5.457 03/01/2025			1	1FE	7,092,692	111.655	7,760,023	6,950,000	7,056,490		(8,707)			5.457	5.243	MS	126,421	379,262	08/09/2011.	03/01/2025.
04778C AH 8	ATLANTA GA INDPT SCH 5.657 03/01/2027			1	1FE	1,000,000	110.625	1,106,250	1,000,000	1,000,000		77			5.657	5.657	MS	18,857	56,570	06/09/2011.	03/01/2027.
071239 CV 7	BATON ROUGE LA TXBL 3.291 01/15/2022				1FE	1,565,000	101.427	1,587,333	1,565,000	1,565,000		39			3.291	3.291	JJ	23,749	51,504	03/07/2012.	01/15/2022.
071239 CW 5	BATON ROUGE LA TXBL 3.491 01/15/2023			1	1FE	2,640,000	101.676	2,684,246	2,640,000	2,640,000		76			3.491	3.491	JJ	42,497	92,162	03/07/2012.	01/15/2023.
071239 CX 3	BATON ROUGE LA TXBL 3.691 01/15/2024			1	1FE	1,300,000	102.759	1,335,867	1,300,000	1,300,000		43			3.691	3.691	JJ	22,125	47,983	03/07/2012.	01/15/2024.
071239 CY 1	BATON ROUGE LA TXBL 3.941 01/15/2025			1	1FE	2,000,000	101.593	2,031,860	2,000,000	2,000,000		77			3.941	3.941	JJ	36,345	78,820	03/07/2012.	01/15/2025.
071239 DA 2	BATON ROUGE LA TXBL 4.191 01/15/2026			1	1FE	1,000,000	102.629	1,026,290	1,000,000	1,000,000		45			4.191	4.191	JJ	19,325	41,910	03/07/2012.	01/15/2026.
072031 AM 9	BAY AREA CA WTR AGY B 3.165 10/01/2025			1	1FE	2,000,000	98.904	1,978,080	2,000,000	2,000,000		33			3.165	3.165	AO	15,825	63,300	02/01/2013.	10/01/2025.
088518 CL 7	BEXAR CNTY TX B 6.98 08/15/2032			1	1FE	1,823,089	119.944	1,841,140	1,535,000	1,804,913		(9,863)			6.980	5.368	FA	40,476	107,143	02/07/2014.	08/15/2032.
09089T AY 7	BIRMINGHAM AL B 6.00 04/01/2022				1FE	735,000	111.627	820,458	735,000	735,000		(55)			6.000	6.000	AO	11,025	44,100	02/16/2011.	04/01/2022.
100873 AD 0	BOSTON MA HSG 4.76 01/01/2017				1FE	1,150,000	101.815	1,170,873	1,150,000	1,150,000		25			4.760	4.760	JJ	27,370	54,740	03/10/2010.	01/01/2017.
100873 AE 8	BOSTON MA HSG 5.21 01/01/2018				1FE	565,000	100.016	565,090	565,000	565,000		20			5.210	5.210	JJ	14,718	29,437	03/10/2010.	01/01/2018.
126775 TJ 4	CABARRUS CNTY NC 5.10 04/01/2023			1	1FE	2,000,000	109.386	2,187,720	2,000,000	2,000,000		32			5.100	5.100	AO	25,500	102,000	03/31/2011.	04/01/2023.
13077C TL 8	CA ST UNIV BABS 6.484 11/01/2041			1	1FE	19,665,881	123.123	18,172,955	14,760,000	19,583,302		(76,831)			6.484	4.356	MN	159,506	957,038	04/14/2015.	11/01/2041.
13077C TM 6	CA UNIV BABS 6.434 11/01/2030			1	1FE	1,171,602	125.188	1,126,692	900,000	1,159,561		(12,041)			6.434	3.862	MN	9,651	57,906	01/14/2015.	11/01/2030.
130795 Z6 7	CA CMNTY DEV UNIV 7.55 05/15/2040			1	1FE	11,187,619	131.058	10,596,039	8,085,000	11,126,569		(61,050)			7.550	4.891	MN	77,998	610,418	01/08/2015.	05/15/2040.
155751 CQ 1	CENT VLY QSCB D FRESNO 4.726 09/01/2019				1FE	850,000	102.744	873,324	850,000	850,000		19			4.726	4.726	MS	13,390	40,171	09/16/2011.	09/01/2019.
155751 CR 9	CENT VLY QSCB D FRESNO 4.926 09/01/2020				1FE	1,000,000	107.286	1,072,860	1,000,000	1,000,000		26			4.926	4.926	MS	16,420	49,260	09/16/2011.	09/01/2020.
155751 CS 7	CENT VLY QSCB D FRESNO 5.126 09/01/2021				1FE	2,800,000	104.483	2,925,524	2,800,000	2,800,000		85			5.126	5.126	MS	47,843	143,528	09/16/2011.	09/01/2021.
163103 UF 9	CHELAN CNTY WA UTIL C 3.453 07/01/2020			1	1FE	4,000,000	104.184	4,167,360	4,000,000	4,000,000		81			3.453	3.453	JJ	69,060	138,120	10/27/2011.	07/01/2020.
163103 UG 7	CHELAN CNTY WA UTIL C 3.603 07/01/2021			1	1FE	2,000,000	106.107	2,122,140	2,000,000	2,000,000		47			3.603	3.603	JJ	36,030	72,060	10/27/2011.	07/01/2021.
163103 UJ 1	CHELAN CNTY WA UTIL C 3.903 07/01/2023			1	1FE	1,000,000	106.159	1,061,590	1,000,000	1,000,000		30			3.903	3.903	JJ	19,515	39,030	10/27/2011.	07/01/2023.
167725 AC 4	CHICAGO TRANSIT SER A 6.899 12/01/2040			1	1FE	4,492,422	114.320	4,475,628	3,915,000	4,450,698		(18,521)			6.899	5.635	JD	22,508	270,096	10/15/2013.	12/01/2040.
167725 AE 0	CHICAGO IL TRANSIT 6.30 12/01/2021			1	1FE	1,557,050	106.875	1,592,438	1,490,000	1,532,254		(5,849)			6.300	5.728	JD	7,823	93,870	04/07/2011.	12/01/2021.
167736 YV 3	CHICAGO IL WTR C 6.642 11/01/2029			1	1FE	7,586,527	109.680	7,359,528	6,710,000	7,519,449		(38,565)			6.642	5.393	MN	74,280	445,678	03/12/2014.	11/01/2029.
183596 CY 9	BALTIMORE MD BRD SCH 5.692 12/15/2025			1	1FE	6,513,725	118.500	7,702,500	6,500,000	6,511,180		(2,193)			5.692	5.669	JD	16,444	369,980	02/07/2011.	12/15/2025.
18610R AD 6	CLEVE-CUYAHOGA 6.625 2/15/2021				1FE	12,100,000	109.927	13,301,167	12,100,000	12,099,173		132			6.625	6.627	FA	302,836	801,625	10/30/2009.	02/15/2021.
190760 HS 0	COBB-MARIETTA COLISEUM 3.85 07/01/2030			1	1FE	6,453,461	97.129	6,303,672	6,490,000	6,453,757		296			3.850	3.901	JJ	77,736		08/25/2015.	07/01/2030.
19625A AD 4	COLONY LOCAL DEV A 3.366 10/01/23 (BRK)			1	1FE	500,000	97.774	488,870	500,000	500,000		(16)			3.366	3.366	AO	4,208	16,830	02/07/2013.	10/01/2023.
19625A AQ 5	COLONY LOCAL DEV A 3.566 10/01/25 (BRK)			1	1FE	435,000	98.981	430,567	435,000	435,000		(16)			3.566	3.566	AO	3,878	15,512	02/07/2013.	10/01/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
19625A AR 3	COLONY LOCAL DEV A 3.666 10/01/26 (BRK)			1	1FE	1,000,000	98.269	982,690	1,000,000	1,000,000		(40)			3.666	3.666	AO	9,165	36,660	02/07/2013.	10/01/2026.
19625A AS 1	COLONY LOCAL DEV A 3.766 10/01/27 (BRK)			1	1FE	1,210,000	100.804	1,219,728	1,210,000	1,210,000		(51)			3.766	3.766	AO	11,392	45,569	02/07/2013.	10/01/2027.
19625A AT 9	COLONY LOCAL DEV A 3.866 10/01/28 (BRK)			1	1FE	1,180,000	100.960	1,191,328	1,180,000	1,180,000		(53)			3.866	3.866	AO	11,405	45,619	02/07/2013.	10/01/2028.
19633S AB 9	CO ST BRIDGE ENT BAB A 6.078 12/01/2040			1	1FE	15,031,140	124.838	14,980,560	12,000,000	14,799,363		(92,685)			6.078	4.282	JD	60,780	729,360	05/28/2013.	12/01/2040.
19648A P2 5	CO HLTH A SCL HLTH 5.50 01/01/2035			1	1FE	1,063,860	118.502	1,185,020	1,000,000	1,052,871		(5,332)			5.500	4.699	JJ	27,500	55,000	10/30/2013.	01/01/2035.
196632 ML 4	CO SPRINGS CO 5.058 11/15/2019			1	1FE	1,000,000	111.227	1,112,270	1,000,000	1,000,000					5.058	5.059	MN	6,463	50,580	12/17/2010.	11/15/2019.
19668Q DW 2	CO ST BABS 5.144 03/15/2020				1FE	1,100,000	106.513	1,171,643	1,100,000	1,100,000					5.144	5.141	MS	16,661	56,584	12/03/2010.	03/15/2020.
199112 HV 8	COLUMBUS GA BLDG 5.05 01/01/23			1	1FE	1,764,938	109.323	1,935,017	1,770,000	1,766,814		370			5.050	5.081	JJ	44,693	89,385	01/14/2010.	01/01/2023.
199112 HW 6	COLUMBUS GA BLDG 5.20 01/01/24			1	1FE	1,854,439	109.439	2,035,565	1,860,000	1,856,278		366			5.200	5.231	JJ	48,360	96,720	01/14/2010.	01/01/2024.
19923P AX 6	COLUMBUS IN HS 5.505 07/15/22			1	1FE	3,000,000	108.836	3,265,080	3,000,000	3,000,000		71			5.505	5.505	JJ	76,153	165,150	01/20/2010.	07/15/2022.
19923P AY 4	COLUMBUS IN HS 5.605 7/15/23			1	1FE	1,980,000	110.126	2,180,495	1,980,000	1,980,000		51			5.605	5.605	JJ	51,174	110,979	01/20/2010.	07/15/2023.
20281P BQ 4	CMWLTH FINANCE AUTH PA A 5.74 06/01/2027			1	1FE	6,411,185	109.827	6,040,485	5,500,000	6,256,718		(50,705)			5.740	4.210	JD	26,308	315,700	10/17/2012.	06/01/2027.
213248 BB 2	COOK CO IL SALE TAX 5.354 11/15/2035			1	1FE	6,500,000	105.445	6,853,925	6,500,000	6,500,000		513			5.354	5.354	MN	44,468	348,010	07/12/2013.	11/15/2035.
231266 FD 4	CURATORS UNIV MO BABS 5.96 11/01/2039			1	1FE	19,957,904	124.514	19,337,024	15,530,000	19,676,806		(100,038)			5.960	4.180	MN	154,265	925,588	03/20/2013.	11/01/2039.
235416 3W 2	DALLAS WTRWKS & SWR SER B 2.919 10/1/24			1	1FE	2,000,000	98.591	1,971,820	2,000,000	2,000,000		(12)			2.919	2.919	AO	14,595	58,380	08/22/2012.	10/01/2024.
235416 3X 0	DALLAS WTRWKS & SWR-B 3.069 10/1/2025			1	1FE	1,500,000	100.593	1,508,895	1,500,000	1,500,000		(10)			3.069	3.069	AO	11,509	46,035	08/22/2012.	10/01/2025.
249218 AJ 7	DENVER CO SCHS 6.22 12/15/2026			1	1FE	3,000,000	116.789	3,503,670	3,000,000	3,000,000		266			6.220	6.220	JD	8,293	186,600	04/05/2011.	12/15/2026.
249218 BC 1	DENVER PUBLIC SCHS B 4.242 12/15/2037			1	1FE	3,000,000	99.028	2,970,840	3,000,000	3,000,000		(231)			4.242	4.242	JD	5,656	127,260	04/18/2013.	12/15/2037.
25477G EV 3	DC TAX 5.282 12/01/2026			1	1FE	7,500,000	116.098	8,707,350	7,500,000	7,500,000		214			5.282	5.282	JD	33,013	396,150	12/03/2010.	12/01/2026.
264416 AN 8	DUKE UNIV NC SER A 5.85 4/01/2037			1	1FE	16,072,916	125.801	15,070,960	11,980,000	15,715,734		(113,830)			5.850	3.715	AO	175,208	700,830	10/24/2012.	04/01/2037.
29270C L4 5	ENERGY NW ELEC B 3.843 07/01/2038			1	1FE	7,770,000	94.240	7,322,448	7,770,000	7,769,706		(294)			3.843	3.843	JJ	149,301	45,620	04/24/2015.	07/01/2038.
29270C WJ 0	ENERGY NW ELEC TXB B WA 5.71 07/01/2024			1	1FE	1,000,000	117.436	1,174,360	1,000,000	1,000,000					5.710	5.710	JJ	28,550	57,100	12/15/2010.	07/01/2024.
29270C WN 1	ENERGY NW ELEC TXB B WA 5.19 07/01/2024			1	1FE	2,300,000	117.718	2,707,514	2,300,000	2,300,000		147			5.190	5.190	JJ	59,685	119,370	03/10/2011.	07/01/2024.
29270C YQ 2	ENERGY N W WA ELEC REV 2.953 7/1/2022			1	1FE	2,500,000	100.505	2,512,625	2,500,000	2,500,000		43			2.953	2.953	JJ	36,913	73,825	08/16/2012.	07/01/2022.
29270C YR 0	ENERGY N W WA ELEC REV 3.103 7/1/2023			1	1FE	2,500,000	100.666	2,516,650	2,500,000	2,500,000		49			3.103	3.103	JJ	38,788	77,575	08/16/2012.	07/01/2023.
299398 BH 9	EVANSVILLE IN RED 5.85 02/01/2021			1	1FE	2,000,000	106.591	2,131,820	2,000,000	2,000,000		128			5.850	5.850	FA	48,750	117,000	04/29/2010.	02/01/2021.
3133X0 PF 0	FED HOME LN BANK 5.375 08/15/2018			1	1	1,250,876	110.367	1,103,673	1,000,000	1,112,332		(42,057)			5.375	1.022	FA	20,306	53,750	08/31/2012.	08/15/2018.
341507 ZH 7	FLORIDA ST BRD ED LOT B 5.391 7/1/2020			1	1FE	1,000,000	109.461	1,094,610	1,000,000	1,000,000		50			5.391	5.391	JJ	26,955	53,910	02/26/2010.	07/01/2020.
341507 ZJ 3	FLORIDA ST BRD ED B 5.541 07/01/2021			1	1FE	1,000,000	110.989	1,109,890	1,000,000	1,000,000					5.541	5.542	JJ	27,705	55,410	02/26/2010.	07/01/2021.
341507 ZK 0	FLORIDA ST BRD ED B 5.741 07/01/2022			1	1FE	2,000,000	108.178	2,163,560	2,000,000	2,000,000		131			5.741	5.741	JJ	57,410	114,820	02/26/2010.	07/01/2022.
34160P CY 3	FLORIDA ST 5.086 08/01/2017			1	1FE	4,000,000	105.240	4,209,600	4,000,000	4,000,000					5.086	5.087	FA	84,767	203,440	10/29/2009.	08/01/2017.
34160P CZ 0	FLORIDA ST 5.186 08/01/2018			1	1FE	6,000,000	106.144	6,368,640	6,000,000	6,000,000					5.186	5.187	FA	129,650	311,160	10/29/2009.	08/01/2018.
34160P DA 4	FLORIDA ST 5.286 08/01/2019			1	1FE	2,000,000	109.241	2,184,820	2,000,000	2,000,000					5.286	5.287	FA	44,050	105,720	10/29/2009.	08/01/2019.
34160P DF 3	FLORIDA ST 6.825 08/01/2029			1	1FE	1,000,000	114.396	1,143,960	1,000,000	999,890		5			6.825	6.826	FA	28,438	68,250	10/29/2009.	08/01/2029.
34160W TY 0	FL ST DEPT ENVI 5.756 07/01/20			1	1FE	2,500,000	109.241	2,731,025	2,500,000	2,500,000					5.756	5.757	JJ	71,950	143,900	01/08/2010.	07/01/2020.
347622 CJ 9	FT LAUDERDALE FL SPL OBLG 3.824 1/1/2023			1	1FE	9,190,000	100.381	9,225,014	9,190,000	9,190,000		292			3.574	3.574	JJ	164,225	328,451	09/20/2012.	01/01/2023.
347622 CK 6	FT LAUDERDALE FL SPL 3.824 1/1/2024			1	1FE	3,000,000	103.239	3,097,170	3,000,000	3,000,000		112			3.824	3.824	JJ	57,360	114,720	09/20/2012.	01/01/2024.
358266 CA 0	FRESNO PENSION A 0.00 8/15/2023				1FE	4,792,463	67.301	5,750,870	8,545,000	5,786,978		288,503				5.180	FA			04/19/2012.	08/15/2023.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC 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
358266	CC	6	FRESNO CTY CA PENSION A 0.00 8/15/2025				1FE	2,809,500	63.965	3,837,900	6,000,000	3,410,061		194,504			5.960		FA			09/11/2012.	08/15/2025.
392273	AL	2	GTR ORLANDO FL AV 5.12 10/01/2016				1FE	3,364,782	103.349	3,400,182	3,290,000	3,299,456		(12,128)			5.120	4.725	AO	42,112	168,448	12/07/2009.	10/01/2016.
392273	AM	0	GTR ORLANDO FL AV 5.47 10/01/2017				1FE	4,801,286	106.564	4,944,570	4,640,000	4,681,695		(22,299)			5.470	4.927	AO	63,452	253,808	12/07/2009.	10/01/2017.
40179P	AA	3	GUILFORD CNTY PUB FAC 4.564 04/01/2032			1	1FE	2,250,000	103.348	2,325,330	2,250,000	2,250,000		(7)			4.564	4.564	AO	25,673	102,690	03/15/2012.	04/01/2032.
407271	GN	9	HAMILTON ECON KING 5.97 06/01/2016				1FE	155,000	102.187	158,390	155,000	155,000		1			5.970	5.970	JD	771	9,254	06/29/2006.	06/01/2016.
41980U	AB	7	HI ST BUS ECON A-2 3.242 01/01/2031				1FE	3,999,800	99.508	3,980,320	4,000,000	4,000,000		163			3.242	3.242	JJ	64,840	82,131	11/05/2014.	01/01/2031.
436212	EC	4	HOLLYWOOD FL WTR SWR 5.706 10/01/20			1	1FE	500,000	109.299	546,495	500,000	500,000					5.706	5.707	AO	7,133	28,530	01/20/2010.	10/01/2020.
438701	RD	8	HONOLULU BJ WASTEWTR B 4.943 07/01/2023			1	1FE	4,500,000	110.682	4,980,690	4,500,000	4,500,000		(309)			4.943	4.943	JJ	111,218	222,435	10/27/2010.	07/01/2023.
438701	RE	6	HONOLULU HI WSTEWTR B 5.193 07/01/2024			1	1FE	1,116,630	105.717	1,057,170	1,000,000	1,070,850		(14,306)			5.193	3.478	JJ	25,965	51,930	08/31/2012.	07/01/2024.
438701	WY	6	HONOLULU CITY & CNTY C 3.668 07/01/2027			1	1FE	1,500,000	101.732	1,525,980	1,500,000	1,499,958		(42)			3.668	3.668	JJ	21,244		07/23/2015.	07/01/2027.
438701	WZ	3	HONOLULU CITY & CNTY C 3.868 07/01/2028			1	1FE	2,395,000	102.118	2,445,726	2,395,000	2,394,925		(75)			3.868	3.868	JJ	35,769		07/23/2015.	07/01/2028.
438701	XD	1	HONOLULU CITY & CNTY C 4.411 07/01/2035			1	1FE	3,250,000	102.244	3,322,930	3,250,000	3,249,866		(134)			4.411	4.411	JJ	55,352		07/23/2015.	07/01/2035.
442435	5B	5	HOUSTON TX UTL SYS B 3.828 05/15/2028			1	1FE	15,000,000	103.929	15,589,350	15,000,000	15,000,000		(858)			3.828	3.828	MN	73,370	574,200	03/13/2014.	05/15/2028.
443730	FT	8	HUDSON NJ IMPT TXB 6.64 02/01/2024				1FE	1,248,548	108.428	1,290,293	1,190,000	1,230,521		(3,780)			6.640	6.100	FA	32,923	79,016	07/22/2010.	02/01/2024.
45129W	JX	9	ID HSG & FIN 5.279 07/15/19				1FE	1,500,000	109.080	1,636,200	1,500,000	1,500,000					5.279	5.279	JJ	36,513	79,185	01/07/2010.	07/15/2019.
45129W	KA	7	ID HSG & FIN 5.579 07/15/22				1FE	2,545,000	107.650	2,739,693	2,545,000	2,545,000					5.579	5.579	JJ	65,471	141,986	01/07/2010.	07/15/2022.
45129W	KB	5	ID HSG BABS A-2 6.348 07/15/2028			1	1FE	10,079,040	114.597	9,167,760	8,000,000	9,806,508		(108,802)			6.348	4.035	JJ	234,171	507,840	05/23/2013.	07/15/2028.
452227	FP	1	IL ST SALES TAX REV 3.231 6/15/2024			1	1FE	7,000,000	99.540	6,967,800	7,000,000	7,000,000		(131)			3.231	3.231	JD	10,052	226,170	05/10/2012.	06/15/2024.
452227	FT	3	ILLINOIS BLDG IL BONDS 4.08 06/15/2036			1	1FE	12,396,640	98.600	11,832,000	12,000,000	12,366,905		(11,602)			4.080	3.862	JD	21,760	489,600	04/24/2013.	06/15/2036.
452227	GM	7	IL ST SALES TAX 3.75 06/15/2032			1	1FE	2,967,464	96.365	3,228,228	3,350,000	2,997,162		13,988			3.750	4.675	JD	5,583	125,625	10/29/2013.	06/15/2032.
452227	JN	2	IL ST SALES TAX REV 4.62 06/15/2038			1	1FE	25,751,446	104.248	26,093,274	25,030,000	25,700,986		(30,762)			4.620	4.373	JD	51,395	1,156,386	06/10/2014.	06/15/2038.
454624	U4	7	IN BD BK TXB 5.24 7/15/2020			1	1FE	3,121,874	107.626	3,287,974	3,055,000	3,090,648		(6,847)			5.240	4.950	JJ	73,816	160,082	11/19/2010.	07/15/2020.
454624	U5	4	IN BD BK TXB 5.49 01/15/2024			1	1FE	9,202,230	111.010	9,990,900	9,000,000	9,140,325		(13,714)			5.490	5.250	JJ	227,835	494,100	11/19/2010.	01/15/2024.
455167	3H	7	IN UNIV REVS 4.205 6/01/2019			1	1FE	1,965,000	107.827	2,118,801	1,965,000	1,965,000					4.205	4.205	JD	6,886	82,628	05/20/2010.	06/01/2019.
45528S	5R	3	INDIANPLS IMPT BAB B2 5.966 1/15/2030			1	1FE	14,475,296	118.710	14,007,780	11,800,000	14,045,821		(115,751)			5.966	4.162	JJ	324,617	703,988	01/18/2012.	01/15/2030.
45746R	AL	8	INLAND PROTN FL B 4.85 07/01/2020			1	1FE	3,000,000	104.819	3,144,570	3,000,000	3,000,000					4.850	4.851	JJ	72,750	145,500	02/18/2010.	07/01/2020.
463632	4P	1	IRVINE RANCH CA WTR DIST 6.622 5/01/2040			1	1FE	18,846,056	128.554	17,483,344	13,600,000	18,732,711		(93,238)			6.622	4.144	MN	150,099	900,592	03/30/2015.	05/01/2040.
46615M	AS	0	JEA DIST ENERGY SYS 4.238 10/01/30 (JEA)			1	1FE	2,000,000	101.515	2,030,300	2,000,000	2,000,000		101			4.238	4.238	AO	21,190	84,760	06/07/2013.	10/01/2030.
472904	P3	9	JEFFERSON SD A KY 4.65 06/01/2026			1	1FE	11,706,700	101.943	12,054,760	11,825,000	11,734,417		6,288			4.650	4.744	JD	45,822	549,863	07/21/2011.	06/01/2026.
47770V	AX	8	JOBSOHIO BEVERAGE SYS B 3.235 1/1/2023			1	1FE	2,785,000	101.711	2,832,651	2,785,000	2,785,000		41			3.235	3.235	JJ	45,047	90,095	01/29/2013.	01/01/2023.
47770V	AY	6	JOBSOHIO BEVERAGE SYS B 3.985 1/1/2029			1	1FE	6,000,000	103.982	6,238,920	6,000,000	6,000,000		147			3.985	3.985	JJ	119,550	239,100	01/29/2013.	01/01/2029.
47770V	AZ	3	JOBSOHIO BEVERAGE B 4.532 01/01/2035			1	1FE	10,858,824	106.362	10,689,381	10,050,000	10,830,261		(28,563)			4.532	3.883	JJ	227,733	227,733	02/19/2015.	01/01/2035.
485077	AW	1	KS CITY MO DEV REV 5.50 01/01/2020			1	1FE	2,109,294	100.224	1,999,469	1,995,000	1,995,000		(23,492)			5.500	4.284	JJ	54,863	109,725	08/31/2010.	01/01/2020.
485429	CX	0	KS ST FIN AUTH BAB 4.52 03/01/2022			1	1FE	3,000,000	110.396	3,311,880	3,000,000	3,000,000					4.520	4.518	MS	45,200	135,600	12/02/2010.	03/01/2022.
491189	FA	9	KY ASSET FND 4.104 4/01/2019			1	1FE	2,810,786	105.865	2,953,634	2,790,000	2,798,793		(2,487)			4.104	4.000	AO	28,625	114,502	09/02/2010.	04/01/2019.
491189	FW	1	KY ASSET/LIAB REV 2.818 04/01/2022			1	1FE	5,000,000	98.203	4,910,150	5,000,000	5,000,000		(108)			2.818	2.818	AO	35,225	140,900	02/07/2013.	04/01/2022.
491189	FX	9	KY ASSET/LIAB REV 2.998 04/01/2023			1	1FE	3,565,000	97.087	3,461,152	3,565,000	3,565,000		(89)			2.998	2.998	AO	26,720	106,879	02/07/2013.	04/01/2023.
499815	JK	5	KNOXVILLE TN WASTE 4.62 04/01/2022			1	1FE	1,650,000	107.852	1,779,558	1,650,000	1,650,000		70			4.620	4.620	AO	19,058	76,230	11/30/2010.	04/01/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
499815 JL 3	KNOXVILLE TN WASTE 4.82 04/01/2023			1	1FE	1,750,000	107.554	1,882,195	1,750,000	1,750,000		85			4.820	4.820	AO	21,088	84,350	11/30/2010.	04/01/2023.
542690 W3 2	LONG ISLAND NY PWR 4.85 05/01/20			1	1FE	2,498,350	104.117	2,602,925	2,500,000	2,499,154		172			4.850	4.859	MN	20,208	121,250	05/05/2010.	05/01/2020.
544525 NZ 7	L A WTR & PWR BABS C 6.008 07/01/2039			1	1FE	4,856,240	122.239	4,889,560	4,000,000	4,850,929		(5,311)			6.008	4.528	JJ	120,160		09/16/2015.	07/01/2039.
544712 2H 4	LOS ANGELES CTY SALES TAX 5.735 6/1/39			1	1FE	33,094,480	121.029	32,484,184	26,840,000	32,815,970		(136,897)			5.735	4.223	JD	128,273	1,539,274	02/26/2015.	06/01/2039.
54473E NQ 3	LA CNTY CA PUB WKS 5.841 08/01/2021			1	1FE	2,000,000	118.137	2,362,740	2,000,000	2,000,000					5.841	5.838	FA	48,675	116,820	11/10/2010.	08/01/2021.
54473E NS 9	LA CNTY CA PUB WKS BAB 7.618 08/01/2040			1	1FE	9,007,600	139.938	9,445,815	6,750,000	8,888,247		(41,639)			7.618	5.298	FA	214,256	514,215	12/14/2012.	08/01/2040.
56045R AJ 8	MAINE MUN BD BK BABS 4.724 09/01/2019			1	1FE	3,795,000	107.244	4,069,910	3,795,000	3,795,000		151			4.724	4.724	MS	59,759	179,276	11/18/2010.	09/01/2019.
56045R AL 3	MAINE MUN BD BK BABS 5.074 09/01/2021			1	1FE	1,985,000	112.348	2,230,108	1,985,000	1,985,000		106			5.074	5.074	MS	33,573	100,719	11/18/2010.	09/01/2021.
561851 GE 0	MANATEE FL PUB 6.151 10/01/2021			1	1FE	1,235,000	109.357	1,350,559	1,235,000	1,235,000					6.151	6.152	AO	18,991	75,965	12/17/2010.	10/01/2021.
561851 GF 7	MANATEE FL UTIL 6.351 10/01/2022			1	1FE	1,000,000	111.023	1,110,230	1,000,000	1,000,000					6.351	6.352	AO	15,878	63,510	12/17/2010.	10/01/2022.
567830 BU 7	MARIN CNTY CA TXB 5.41 08/01/2026				1FE	4,888,949	113.942	5,269,818	4,625,000	4,830,337		(14,530)			5.410	4.868	FA	104,255	250,213	08/11/2011.	08/01/2026.
57429L AL 0	MARYLAND TRANS REV 6.48 7/01/22			1	1FE	6,629,614	109.192	6,622,495	6,065,000	6,361,100		(37,417)			6.480	5.567	JJ	196,506	393,258	08/31/2012.	07/01/2022.
575579 WX 1	MASS ST BAY TRANS AUTH 5.769 07/01/2031			1	1FE	2,235,020	117.006	2,340,120	2,000,000	2,212,968		(9,095)			5.769	4.788	JJ	57,690	115,380	06/21/2013.	07/01/2031.
575579 WY 9	MASS BAY TRAN AUTH 4.546 07/01/2021			1	1FE	2,000,000	110.336	2,206,720	2,000,000	2,000,000					4.546	4.546	JJ	45,460	90,920	12/02/2010.	07/01/2021.
575832 UF 5	MA ST BAB 4.888 05/01/2020			1	1FE	2,000,000	107.659	2,153,180	2,000,000	2,000,000		69			4.888	4.888	MN	16,293	97,760	12/10/2010.	05/01/2020.
575832 UG 3	MA ST BAB 5.788 05/01/2025			1	1FE	2,355,000	119.293	2,809,350	2,355,000	2,355,000		144			5.788	5.788	MN	22,718	136,307	12/10/2010.	05/01/2025.
57583P ES 4	MA FED HWY A NTS BABS 4.685 12/15/20			1	1FE	5,000,000	109.555	5,477,750	5,000,000	5,000,000					4.685	4.685	JD	10,411	234,250	12/15/2010.	12/15/2020.
57583P ET 2	MA FED HWY A NTS BABS 4.835 12/15/2021			1	1FE	4,000,000	112.670	4,506,800	4,000,000	4,000,000					4.835	4.835	JD	8,596	193,400	12/15/2010.	12/15/2021.
57583R R9 8	MA DEV FIN AGY 2009 C 5.861 03/01/2028				1FE	1,736,250	111.069	1,666,035	1,500,000	1,725,583		(10,667)			5.861	4.264	MS	29,305	43,958	03/20/2015.	03/01/2028.
57583U XX 1	MA ST DEV FIN M 5.353 12/01/2028			1	1FE	3,000,000	113.725	3,411,750	3,000,000	3,000,000		228			5.353	5.353	JD	13,383	160,590	07/31/2013.	12/01/2028.
576000 KW 2	MA SCH BLD AUTH QSCB A 5.468 06/15/2027			1	1FE	17,481,750	114.438	17,165,700	15,000,000	17,253,499		(154,070)			5.468	3.835	JD	36,453	820,200	06/27/2014.	06/15/2027.
576000 LA 9	MA ST QSCB 4.885 07/15/2028			1	1FE	10,000,000	111.059	11,105,900	10,000,000	10,000,000		166			4.885	4.885	JJ	225,253	488,500	07/21/2011.	07/15/2028.
57604P 5P 5	MA ST WTR POLL BABS 5.192 08/01/2040			1	1FE	5,974,500	117.211	5,860,550	5,000,000	5,960,220		(14,280)			5.192	3.962	FA	108,167	129,800	05/07/2015.	08/01/2040.
57604T AA 4	MA TRN FD RZEDB 5.053 06/01/24			1	1FE	3,000,000	117.762	3,532,860	3,000,000	3,000,000					5.053	5.053	JD	12,633	151,590	12/16/2010.	06/01/2024.
57604T AB 2	MA TRN FD RZEDB 5.203 06/01/25			1	1FE	6,500,000	119.678	7,779,070	6,500,000	6,500,000					5.203	5.203	JD	28,183	338,195	12/16/2010.	06/01/2025.
57604T AC 0	MA TRN FD REV 5.631 06/01/2030			1	1FE	16,308,230	122.945	17,783,994	14,465,000	16,111,668		(96,978)			5.631	4.433	JD	67,877	814,524	01/03/2014.	06/01/2030.
57604T AD 8	MA ST TRANS FD REV 10A 06/01/2040			1	1FE	1,456,658	123.263	1,405,198	1,140,000	1,430,761		(9,318)			5.731	3.896	JD	5,444	65,333	02/06/2013.	06/01/2040.
58607E BV 5	MEMPHIS CTR PYRAMID A 3.87 11/01/2020				1FE	1,195,000	103.773	1,240,087	1,195,000	1,195,000		21			3.870	3.870	MN	7,708	46,247	09/22/2011.	11/01/2020.
58607E BW 3	MEMPHIS CTR PYRAMID A 4.23 11/01/2021				1FE	1,000,000	105.922	1,059,220	1,000,000	1,000,000		23			4.230	4.230	MN	7,050	42,300	09/22/2011.	11/01/2021.
58607E BX 1	MEMPHIS CTR PYRAMID A 4.48 11/01/2022			1	1FE	1,500,000	103.231	1,548,465	1,500,000	1,500,000		40			4.480	4.480	MN	11,200	67,200	09/22/2011.	11/01/2022.
590545 TC 3	MESA AZ UTILITY SYS 3.569 07/01/2022				1FE	1,000,000	105.498	1,054,980	1,000,000	1,000,000		30			3.569	3.569	JJ	17,845	35,690	03/16/2012.	07/01/2022.
590545 TE 9	MESA AZ UTIL SYS 3.919 07/01/2024			1	1FE	1,000,000	104.342	1,043,420	1,000,000	1,000,000		38			3.919	3.919	JJ	19,595	39,190	03/16/2012.	07/01/2024.
59164G DS 8	METRO WSTWTR RECLAIM CO A 3.00 4/1/28			1	1FE	4,600,638	101.847	5,515,015	5,415,000	4,698,535		43,302			3.000	4.410	AO	40,613	162,450	08/30/2013.	04/01/2028.
592195 AR 2	METRO NASHVL TN 5.537 07/01/20				1FE	1,000,000	107.247	1,072,470	1,000,000	1,000,000		38			5.537	5.537	JJ	27,685	55,370	01/28/2010.	07/01/2020.
59259Y CG 2	NY MET TRSN AUTH 5.404 11/15/2020				1FE	2,000,000	111.864	2,237,280	2,000,000	2,000,000		109			5.404	5.404	MN	13,810	108,080	02/05/2010.	11/15/2020.
593461 AZ 9	MIAMI FL PARKING 5.609 10/01/2018				1FE	1,059,100	107.684	1,076,840	1,000,000	1,022,663		(7,551)			5.609	4.720	AO	14,023	56,090	08/30/2010.	10/01/2018.
59447P CQ 2	MI FIN AUTH 5.496 09/01/2020			1	1FE	558,415	107.549	537,745	500,000	536,178		(6,963)			5.496	3.789	MS	9,160	27,480	08/31/2012.	09/01/2020.
59447P CR 0	MI FIN AUTH 5.746 09/01/2021			1	1FE	11,000,000	110.082	12,109,020	11,000,000	11,000,000					5.746	5.746	MS	210,687	632,060	12/09/2010.	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	
		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
594712 PP 0	MI UNIV GEN A 6.173 02/15/2050			1	1FE	38,924,154	116.497	37,191,667	31,925,000	38,706,396		(217,758)			6.173	4.163	FA	744,498	756,964	11/02/2015.	02/15/2050.
604115 BA 2	MN ST PUB FACS B BAB 5.125 03/01/2027			1	1FE	3,260,215	112.172	3,370,769	3,005,000	3,224,921		(15,071)			5.125	4.293	MS	51,335	154,006	07/25/2013.	03/01/2027.
604115 BB 0	MN ST PUB FACS B BAB 5.25 03/01/2028			1	1FE	3,419,617	118.901	3,733,491	3,140,000	3,384,729		(14,916)			5.250	4.415	MS	54,950	164,850	07/25/2013.	03/01/2028.
606092 EP 5	MO JT ELEC UTIL 5.628 01/01/2020			1	1FE	2,225,000	111.519	2,481,298	2,225,000	2,225,000					5.628	5.628	JJ	62,612	125,223	12/11/2009.	01/01/2020.
606092 EQ 3	MO JT MUN ELEC UTIL 5.778 01/01/2021			1	1FE	2,000,000	113.459	2,269,180	2,000,000	2,000,000					5.778	5.778	JJ	57,780	115,560	12/11/2009.	01/01/2021.
606092 ER 1	MO JT MUN ELEC UTIL 5.878 1/01/2022			1	1FE	3,040,000	114.730	3,487,792	3,040,000	3,040,000					5.878	5.878	JJ	89,346	178,691	12/11/2009.	01/01/2022.
60636A BB 8	MO H/E SR A WASH U TX 3.827 11/15/2021			1	1FE	1,880,000	106.379	1,999,925	1,880,000	1,880,000		44			3.827	3.827	MN	9,193	71,948	06/17/2011.	11/15/2021.
60636A BC 6	MO H/E SR A WASH U TX 3.927 11/15/2022			1	1FE	2,375,000	110.059	2,613,901	2,375,000	2,375,000		61			3.927	3.927	MN	11,917	93,266	06/17/2011.	11/15/2022.
60636A EF 6	MO ST WASH UNIV A 3.335 02/15/2027			1	1FE	21,993,520	99.878	21,973,160	22,000,000	21,994,764		297			3.335	3.338	FA	277,176	733,700	08/31/2012.	02/15/2027.
60636W NW 1	MO HWYS & TRANS 4.443 05/01/2018			1	1FE	1,000,000	106.279	1,062,790	1,000,000	1,000,000					4.443	4.443	MN	7,405	44,430	10/29/2009.	05/01/2018.
60636W NX 9	MO HWYS & TRANS 4.563 05/01/2019			1	1FE	7,000,000	106.948	7,486,360	7,000,000	7,000,000					4.563	4.563	MN	53,235	319,410	10/28/2009.	05/01/2019.
60636W NY 7	MO HWYS & TRANS 4.663 5/01/2020			1	1FE	2,500,000	109.397	2,734,925	2,500,000	2,500,000					4.663	4.663	MN	19,429	116,575	10/28/2009.	05/01/2020.
610730 AA 1	MONROE CNTY NY IDA B 4.176 5/01/2028			1	1FE	10,000,000	100.033	10,003,300	10,000,000	10,000,000		372			4.176	4.176	MN	69,600	417,600	06/14/2012.	05/01/2028.
61075T GQ 5	MONROE CTY NY IDC C 5.046 07/01/2028			1	1FE	1,745,000	107.530	1,876,399	1,745,000	1,745,000		125			5.046	5.046	JJ	44,026	88,053	09/11/2013.	07/01/2028.
61075T GR 3	MONROE CTY NY IDC C 5.311 07/01/2033			1	1FE	3,255,000	106.367	3,462,246	3,255,000	3,255,000		262			5.311	5.311	JJ	86,437	172,873	09/11/2013.	07/01/2033.
61075T LJ 5	MONROE CNTY NY IND C 4.631 07/01/2035			1	1FE	3,250,000	102.526	3,332,095	3,250,000	3,250,034		34			4.631	4.631	JJ	78,180		06/17/2015.	07/01/2035.
610763 PF 5	MONROE CNTY WTR BAB 5.894 08/01/25			1	1FE	1,400,000	118.251	1,655,514	1,400,000	1,400,000		82			5.894	5.894	FA	34,382	82,516	12/14/2010.	08/01/2025.
610763 PK 4	MONROE CNTY NY WTR 4.694 08/01/2019			1	1FE	1,000,000	107.698	1,076,980	1,000,000	1,000,000					4.694	4.695	FA	19,558	46,940	12/14/2010.	08/01/2019.
613549 KE 3	MONTGOMERY CNTY OH 5.25 05/01/2029			1	1FE	5,169,000	116.465	5,823,250	5,000,000	5,139,201		(14,253)			5.250	4.820	MN	43,750	262,500	10/23/2013.	05/01/2029.
613741 BY 2	MONTGOMERY CNTY VA B 3.093 06/01/2020				1FE	2,400,000	101.154	2,427,696	2,400,000	2,400,000		(16)			3.093	3.093	JD	6,186	74,232	11/04/2011.	06/01/2020.
613741 BZ 9	MONTGOMERY CNTY VA B 3.293 06/01/2021				1FE	1,430,000	101.695	1,454,239	1,430,000	1,430,000		(11)			3.293	3.293	JD	3,924	47,090	11/04/2011.	06/01/2021.
613741 CA 3	MONTGOMERY CNTY VA B 3.443 06/01/2022			1	1FE	1,090,000	103.608	1,129,327	1,090,000	1,090,000		(9)			3.443	3.443	JD	3,127	37,529	11/04/2011.	06/01/2022.
613741 CB 1	MONTGOMERY CNTY VA B 3.643 06/01/2023			1	1FE	1,260,000	104.029	1,310,765	1,260,000	1,260,000		(12)			3.643	3.643	JD	3,825	45,902	11/04/2011.	06/01/2023.
618027 BK 1	MORRIS CNTY NJ IMPT A 3.585 06/15/2021				1FE	2,750,000	100.500	2,763,750	2,750,000	2,750,000		(12)			3.585	3.585	JD	4,382	98,588	12/02/2011.	06/15/2021.
641667 NZ 9	NEW ALBANY-FLOYD IN SCH 3.11 01/15/2027			1	1FE	5,000,000	96.791	4,839,550	5,000,000	5,000,000		126			3.110	3.110	JJ	71,703	155,500	04/11/2013.	01/15/2027.
64469N AB 5	NEW HAMPSHIRE ST HWY 4.134 9/1/2021			1	1FE	7,000,000	105.517	7,386,190	7,000,000	7,000,000					4.134	4.135	MS	96,460	289,380	11/05/2010.	09/01/2021.
645913 AA 2	NJ ECONOMIC DEV A 7.425 02/15/2029				1FE	9,272,913	114.132	8,274,570	7,250,000	8,988,674		(92,454)			7.425	4.922	FA	203,363	538,313	12/03/2012.	02/15/2029.
645913 AY 0	NJ ECON DEV SER B 0.00 02/15/2020				1FE	6,206,400	84.455	6,756,400	8,000,000	6,928,539		237,562				3.520	FA			11/01/2012.	02/15/2020.
646136 TM 3	NJ ST TRN TR AUTH C 0.00 12/15/2027				1FE	3,414,670	63.943	4,476,010	7,000,000	3,835,848		188,226				5.095	JD			09/04/2013.	12/15/2027.
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI)			1	2	6,122,378	99.414	6,167,240	6,203,593	6,136,011		43,324			8.800	9.836	MON	30,329	599,078	05/25/2010.	09/11/2018.
64971Q 7Q 0	NYC TRANSTNL FIN TXBL 4.50 11/01/2030			1	1FE	7,850,880	102.938	8,235,040	8,000,000	7,863,764		6,257			4.500	4.660	MN	60,000	360,000	11/08/2013.	11/01/2030.
64971Q 8H 9	NYC TRANSTNL FIN A-1 4.25 11/01/2033			1	1FE	9,324,599	111.215	10,509,818	9,450,000	9,333,338		4,258			4.250	4.350	MN	66,938	401,625	10/24/2013.	11/01/2033.
64971Q GW 7	NYC TRNSTL FIN B TXBL 3.45 05/01/2021			1	1FE	8,265,613	99.252	8,183,327	8,245,000	8,257,010		(2,020)			3.450	3.420	MN	47,409	284,453	08/03/2011.	05/01/2021.
64971Q J4 6	NYC TRANS FIN AUTH 3.75 11/01/2035			1	1FE	8,185,920	93.651	7,492,080	8,000,000	8,168,686		(5,745)			3.750	3.600	MN	50,000	300,000	11/15/2012.	11/01/2035.
64971Q RA 3	NYC TRANSITION FIN AUTH 2.90 11/01/2021			1	1FE	2,921,010	100.083	3,002,490	3,000,000	2,950,387		7,618			2.900	3.213	MN	14,500	87,000	12/13/2011.	11/01/2021.
64971Q RB 1	NYC TRANSL FIN AUTH 4.2 11/01/2030			1	1FE	25,288,750	104.547	26,136,750	25,000,000	25,244,519		(11,767)			4.200	4.111	MN	175,000	1,050,000	12/16/2011.	11/01/2030.
64971W MG 2	NEW YORK CITY NY TRAN 3.34 08/01/2026			1	1FE	8,502,312	100.746	8,462,664	8,400,000	8,496,421		(5,891)			3.340	3.186	FA	116,900	140,280	05/05/2015.	08/01/2026.
64972H QY 1	NYC TRANS FIN AUTH 5.404 7/15/2021			1	1FE	2,500,000	109.557	2,738,925	2,500,000	2,500,000					5.404	5.402	JJ	62,296	135,100	11/19/2010.	07/15/2021.

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 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
649883 UK 9	NY MTGE-175-TXBL 4.116 04/01/2028			1	1FE	8,545,000	103.437	8,838,692	8,545,000	8,545,000		(153)			4.116	4.116	AO	87,928	359,104	08/24/2012.	04/01/2028.
649902 2E 2	NY ST DORM AUTH BAB 5.289 03/15/2033			1	1FE	12,316,441	116.624	12,082,246	10,360,000	12,111,546		(70,147)			5.289	3.928	MS	161,338	547,940	02/08/2013.	03/15/2033.
649902 H4 8	NYS DORMS AUTH 5.427 03/15/2039			1	1FE	2,378,440	114.479	2,289,580	2,000,000	2,353,819		(8,845)			5.427	4.224	MS	31,959	108,540	01/31/2013.	03/15/2039.
649902 S7 9	NEW YORK ST DORM 4.75 3/15/2022			1	1FE	8,000,000	110.891	8,871,280	8,000,000	8,000,000					4.750	4.751	MS	111,889	380,000	05/27/2010.	03/15/2022.
649902 T2 9	NYS DORM AUTH BAB 5.50 3/15/2030			1	1FE	23,989,524	117.654	23,336,671	19,835,000	23,612,035		(191,835)			5.500	3.756	MS	321,217	1,090,925	01/21/2015.	03/15/2030.
649902 T4 5	NY ST DORM QSCB 5.051 09/15/2027				1FE	11,757,000	113.223	11,322,300	10,000,000	11,668,531		(88,469)			5.051	3.319	MS	148,724	252,550	03/20/2015.	09/15/2027.
649902 ZQ 9	NY ST DORM AUTH BABS 5.628 03/15/2039			1	1FE	6,955,536	120.361	7,348,039	6,105,000	6,877,453		(32,258)			5.628	4.511	MS	101,168	343,589	06/20/2013.	03/15/2039.
649907 YA 4	NY ST DORM AUTH A 4.802 12/01/2034			1	1FE	24,398,100	108.573	26,366,953	24,285,000	24,391,553		(3,180)			4.802	4.767	JD	97,180	1,166,166	01/07/2014.	12/01/2034.
650035 UY 2	NY STATE BAB 4.61 03/15/2020			1	1FE	2,000,000	108.406	2,168,120	2,000,000	2,000,000					4.610	4.611	MS	27,148	92,200	12/02/2010.	03/15/2020.
650035 UZ 9	NYS BABS 4.81 03/15/2021			1	1FE	3,000,000	109.575	3,287,250	3,000,000	3,000,000					4.810	4.811	MS	42,488	144,300	12/02/2010.	03/15/2021.
650035 VA 3	NYS BABS 5.01 03/15/2022			1	1FE	3,000,000	111.786	3,353,580	3,000,000	3,000,000					5.010	5.011	MS	44,255	150,300	12/02/2010.	03/15/2022.
658289 B7 7	NC ST UNIV B 3.825 10/01/2033			1	1FE	2,500,000	97.650	2,441,250	2,500,000	2,500,000		(66)			3.825	3.825	AO	23,906	95,625	02/13/2013.	10/01/2033.
658308 AD 3	N CAROLINA ST TPK 4.45 01/01/2023	SD		1	1FE	4,000,000	110.277	4,411,080	4,000,000	4,000,000					4.450	4.451	JJ	89,000	178,000	10/15/2010.	01/01/2023.
662903 MF 7	N TEX MUN WTR 4.32 09/01/2021			1	1FE	2,355,000	106.666	2,511,984	2,355,000	2,355,000		(254)			4.320	4.320	MS	33,912	101,736	10/29/2010.	09/01/2021.
665444 HN 8	NORTHERN MUNI PWR 5.82 01/01/2017				1FE	12,271,320	103.876	11,935,352	11,490,000	11,614,110		(118,475)			5.820	4.702	JJ	334,359	668,718	09/24/2009.	01/01/2017.
67178K AA 8	OAK RIDGE IND DEV 5.78 12/15/32			1	1FE	1,527,219	111.966	1,822,603	1,627,818	1,541,384		2,787			5.780	6.293	JD	4,182	94,088	01/28/2010.	12/15/2032.
677377 2N 2	OH HSG FIN AGY 1 7.50 07/01/2035			1	1Z	2,059,361	98.909	2,036,893	2,059,361	2,059,361					7.500	16.057	MON	12,871	41,187	07/24/2015.	07/01/2035.
67755C C7 2	OH ST BLD AUTH TXB 5.13 10/01/2022			1	1FE	1,201,626	107.880	1,283,772	1,190,000	1,196,080		(1,255)			5.130	4.995	AO	15,262	61,047	01/20/2011.	10/01/2022.
67756A 2N 1	CLEVELAND CLNC OH ST 3.679 01/01/2021				1FE	2,000,000	105.025	2,100,500	2,000,000	2,000,000		39			3.679	3.679	JJ	36,790	73,580	11/16/2011.	01/01/2021.
67756A 2P 6	CLEVELAND CLNC OH ST 3.849 01/01/2022				1FE	1,000,000	103.333	1,033,330	1,000,000	1,000,000		22			3.849	3.849	JJ	19,245	38,490	11/16/2011.	01/01/2022.
677581 DZ 0	OH ST NEW INFRAST 4.994 12/15/2020			1	1FE	13,000,000	111.004	14,430,520	13,000,000	13,000,000					4.994	4.986	JD	28,854	649,220	12/09/2010.	12/15/2020.
678553 AN 8	OKLAHOMA CITY ECON A 3.004 03/01/2023			1	1FE	1,200,000	99.246	1,190,952	1,200,000	1,200,000		21			3.004	3.004	MS	12,016	36,048	03/27/2013.	03/01/2023.
678553 AP 3	OKLAHOMA CITY ECON A 3.204 03/01/2024			1	1FE	2,700,000	98.991	2,672,757	2,700,000	2,700,000		56			3.204	3.204	MS	28,836	86,508	03/27/2013.	03/01/2024.
678553 AQ 1	OKLAHOMA CITY ECON A 3.404 03/01/2025			1	1FE	1,515,000	100.079	1,516,197	1,515,000	1,515,000		36			3.404	3.404	MS	17,190	51,571	03/27/2013.	03/01/2025.
678553 AR 9	OKLAHOMA CITY ECON A 3.604 03/01/2026			1	1FE	1,000,000	100.536	1,005,360	1,000,000	1,000,000		27			3.604	3.604	MS	12,013	36,040	03/27/2013.	03/01/2026.
67908P AZ 9	OK CAP IMPT REF TX 5.61 07/01/2030				1FE	6,127,450	113.612	5,680,600	5,000,000	5,969,008		(49,092)			5.610	3.853	JJ	140,250	280,500	08/09/2012.	07/01/2030.
684273 GX 7	ORANGE CNTY CA TRANSN 5.563 02/15/2021			1	1FE	2,000,000	110.932	2,218,640	2,000,000	2,000,000					5.563	5.564	FA	42,032	111,260	12/09/2010.	02/15/2021.
684273 GY 5	ORANGE CNTY CA TRANSN 5.813 02/15/2022			1	1FE	2,500,000	109.364	2,734,100	2,500,000	2,500,000					5.813	5.814	FA	54,901	145,325	12/09/2010.	02/15/2022.
684273 HC 2	ORANGE CNTY TRAN BABS A 6.908 02/15/2041			1	1FE	65,706,599	135.406	64,385,553	47,550,000	65,564,704		(141,895)			6.908	4.400	FA	1,240,907	521,554	12/15/2015.	02/15/2041.
68428T AT 4	ORANGE CNTY CA WSTWTR 4.00 2/1/33			1	1FE	9,660,695	105.062	10,947,460	10,420,000	9,720,964		26,536			4.000	4.570	FA	173,667	416,800	08/29/2013.	02/01/2033.
68607D NA 9	OREGON ST A 4.633 11/15/20			1	1FE	1,500,000	109.992	1,649,880	1,500,000	1,500,000					4.633	4.632	MN	8,880	69,495	04/01/2010.	11/15/2020.
68607D NB 7	OREGON ST A 4.733 11/15/21				1FE	2,890,000	111.444	3,220,732	2,890,000	2,890,000					4.733	4.732	MN	17,478	136,784	04/01/2010.	11/15/2021.
68607D NC 5	OREGON ST A 4.883 11/15/22			1	1FE	3,000,000	110.455	3,313,650	3,000,000	3,000,000					4.883	4.882	MN	18,718	146,490	04/01/2010.	11/15/2022.
68607D NK 7	OR ST TRN SUB LIEN A 5.784 11/15/2030			1	1FE	3,878,770	122.454	4,285,890	3,500,000	3,843,610		(15,469)			5.784	4.850	MN	25,867	202,440	08/14/2013.	11/15/2030.
68607H 5A 0	OR ST ADMIN SVCS B 4.787 05/01/2020			1	1FE	1,000,000	108.222	1,082,220	1,000,000	1,000,000					4.787	4.787	MN	7,978	47,870	05/12/2010.	05/01/2020.
68607H 5B 8	OR ST ADMIN SVCS 4.937 05/01/2021			1	1FE	2,000,000	109.602	2,192,040	2,000,000	2,000,000					4.937	4.937	MN	16,457	98,740	05/12/2010.	05/01/2021.
68607H 5C 6	OR ST ADMIN SVCS 5.137 05/01/22			1	1FE	2,000,000	109.908	2,198,160	2,000,000	2,000,000					5.137	5.137	MN	17,123	102,740	05/12/2010.	05/01/2022.
68607H 5E 2	OR ADMIN SVCS 5.437 05/01/2024			1	1FE	6,438,180	107.241	6,434,460	6,000,000	6,220,662		(45,180)			5.437	4.493	MN	54,370	326,220	09/14/2010.	05/01/2024.

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
68607H 5R 3	OR ST ADMIN SVCS 4.487 05/01/18			1	1FE	970,000	104.528	1,013,922	970,000	970,000					4.487	4.487	MN	7,254	43,524	05/12/2010.	05/01/2018.
68607H 5S 1	OR ADMIN SVCS SER C 4.637 5/01/2019			1	1FE	1,015,000	106.003	1,075,930	1,015,000	1,015,000					4.637	4.637	MN	7,844	47,066	05/12/2010.	05/01/2019.
68607H 5V 4	OR ADMIN SVC C 5.137 05/01/2022			1	1FE	755,000	107.372	810,659	755,000	755,000					5.137	5.137	MN	6,464	38,784	05/12/2010.	05/01/2022.
686430 ER 6	ORLANDO FL CMNTY RDV 6.56 09/01/21			1	1FE	1,000,000	110.042	1,100,420	1,000,000	1,000,000					6.560	6.561	MS	21,867	65,600	04/07/2010.	09/01/2021.
686430 EZ 8	ORLANDO FL CMNTY REDEV B 6.3109/01/20				1FE	1,000,000	109.255	1,092,550	1,000,000	1,000,000		1			6.310	6.310	MS	21,033	63,100	04/07/2010.	09/01/2020.
696550 WS 7	PALM BEACH CNTY FL SCH 5.40 8/01/2025			1	1FE	4,841,800	113.205	5,660,250	5,000,000	4,882,509		8,988			5.400	5.722	FA	112,500	270,000	11/04/2010.	08/01/2025.
70869P FN 2	PA ECON DEV 5.201 06/15/20			1	1FE	1,725,000	107.359	1,851,943	1,725,000	1,725,000					5.201	5.199	JD	3,987	89,717	04/16/2010.	06/15/2020.
70869P FP 7	PA ECON DEV 5.301 06/15/21			1	1FE	1,775,000	109.146	1,937,342	1,775,000	1,775,000					5.301	5.299	JD	4,182	94,093	04/16/2010.	06/15/2021.
70869P FQ 5	PA ECON DEV 5.401 06/15/22			1	1FE	1,745,000	110.470	1,927,702	1,745,000	1,745,000					5.401	5.399	JD	4,189	94,247	04/16/2010.	06/15/2022.
70917R A7 0	PA HGR ED FACS 5.118% 04/01/20			1	1FE	500,000	109.782	548,910	500,000	500,000					5.118	5.118	AO	6,398	25,590	04/15/2010.	04/01/2020.
70917R A8 8	PA HGR ED FACS 5.218 04/01/21			1	1FE	1,000,000	111.325	1,113,250	1,000,000	1,000,000					5.218	5.218	AO	13,045	52,180	04/15/2010.	04/01/2021.
70917R A9 6	PA HGR ED FACS 5.368 04/01/22			1	1FE	1,500,000	113.421	1,701,315	1,500,000	1,500,000					5.368	5.368	AO	20,130	80,520	04/15/2010.	04/01/2022.
709223 UA 7	PA TPK TXB SER B-2 6.70 06/01/2018				1FE	1,223,690	107.786	1,077,860	1,000,000	1,097,924		(38,840)			6.700	2.498	JD	5,583	67,000	08/31/2012.	06/01/2018.
71884A UZ 0	PHOENIX CIVIC B TX AZ 4.107 07/01/2020				1FE	1,540,000	105.422	1,623,499	1,540,000	1,540,000		(31)			4.107	4.107	JJ	31,624	63,248	05/18/2011.	07/01/2020.
71884A VP 1	PHOENIX CIVIC D TX AZ 4.107 07/01/2020				1FE	2,000,000	105.422	2,108,440	2,000,000	2,000,000		(40)			4.107	4.107	JJ	41,070	82,140	05/18/2011.	07/01/2020.
71884A VQ 9	PHOENIX CIVIC D TX AZ 4.257 07/01/2021				1FE	1,255,000	106.351	1,334,705	1,255,000	1,255,000		(29)			4.257	4.257	JJ	26,713	53,425	05/18/2011.	07/01/2021.
71884A YD 5	PHOENIX AZ CIVIC B 3.352 07/01/2027			1	1FE	1,406,300	98.790	1,417,637	1,435,000	1,407,588		1,288			3.352	3.556	JJ	30,598		05/05/2015.	07/01/2027.
71884A YH 6	PHOENIX AZ CIVIC B 3.992 07/01/2035			1	1FE	4,000,000	97.210	3,888,400	4,000,000	4,000,254		254			3.992	3.991	JJ	101,574		04/22/2015.	07/01/2035.
718937 AB 1	PHOENIX INDL 6.70 12/01/2016				4	871,891	100.967	797,639	790,000	799,833		(10,354)			6.700	5.290	JD	4,411	52,930	01/05/2004.	12/01/2016.
73358W CW 2	PORT AUTH NY & NJ TXB 5.647 11/01/2040				1FE	10,964,390	116.539	10,488,510	9,000,000	10,830,992		(48,180)			5.647	4.233	MN	84,705	508,230	02/07/2013.	11/01/2040.
73358W EK 6	PORT AUTH NY&NJ 168 4.926 10/1/2051				1FE	582,265	107.512	537,560	500,000	579,199		(968)			4.926	4.080	AO	6,158	24,630	08/31/2012.	10/01/2051.
73358W TZ 7	PORT AUTH NY/NJ 187 4.426 10/15/2034			1	1FE	9,000,000	101.199	9,107,910	9,000,000	9,000,000		27			4.426	4.426	AO	84,094	391,701	10/08/2014.	10/15/2034.
73474T AC 4	MORROW PORT TRANS FAC 3.371 09/01/2025			1	1FE	4,995,800	100.778	5,038,900	5,000,000	4,995,989		207			3.371	3.381	MS	56,183	118,453	12/11/2014.	09/01/2025.
736746 XT 0	PORTLAND OR URBAN RENEWAL 3.873 6/15/22			1	1FE	4,685,000	104.664	4,903,508	4,685,000	4,685,000		(115)			3.873	3.873	JD	8,064	181,450	05/09/2012.	06/15/2022.
756872 HS 9	RED RIVER TX EDU FIN 5.00 03/15/2024			1	1FE	2,767,800	118.952	2,979,748	2,505,000	2,712,570		(24,738)			5.000	3.680	MS	36,879	125,250	08/28/2013.	03/15/2024.
756872 HT 7	RED RIVER TX EDU FIN 5.00 03/15/2025			1	1FE	924,256	117.843	1,001,666	850,000	908,773		(6,943)			5.000	3.890	MS	12,514	42,500	08/28/2013.	03/15/2025.
756872 HV 2	RED RIVER TX EDU FIN 5.00 03/15/2027			1	1FE	338,067	116.230	371,936	320,000	334,353		(1,669)			5.000	4.270	MS	4,711	16,000	08/28/2013.	03/15/2027.
756872 HW 0	RED RIVER TX EDU FIN 5.00 03/15/2028			1	1FE	1,672,544	115.604	1,849,664	1,600,000	1,657,710		(6,671)			5.000	4.410	MS	23,556	80,000	08/28/2013.	03/15/2028.
768874 SD 2	RIVERSIDE CA BAB 6.265 10/01/2021			1	1FE	1,390,000	114.564	1,592,440	1,390,000	1,390,000					6.265	6.266	AO	21,771	87,084	12/09/2010.	10/01/2021.
768874 SE 0	RIVERSIDE CA 6.515 10/01/2022			1	1FE	1,654,508	116.285	1,593,105	1,370,000	1,572,697		(25,695)			6.515	3.992	AO	22,314	89,256	08/31/2012.	10/01/2022.
768874 SG 5	RIVERSIDE ELEC BABS 7.605 10/01/2040			1	1FE	7,472,962	137.851	6,975,261	5,060,000	7,423,480		(49,483)			7.605	4.467	AO	96,203	384,813	01/07/2015.	10/01/2040.
768874 SH 3	RIVERSIDE CA ELEC 6.015 10/01/2020			1	1FE	1,000,000	112.546	1,125,460	1,000,000	1,000,000					6.015	6.016	AO	15,038	60,150	12/09/2010.	10/01/2020.
769076 UF 5	RIVERSIDE WTR BABS 6.20 10/01/2033			1	1FE	4,527,461	119.508	4,200,706	3,515,000	4,494,194		(33,267)			6.200	3.994	AO	54,483	217,930	02/04/2015.	10/01/2033.
783186 ND 7	RUTGERS ST UNIV NJ 3.776 5/01/2019			1	1FE	1,500,000	103.195	1,547,925	1,500,000	1,500,000					3.776	3.776	MN	9,440	56,640	11/04/2010.	05/01/2019.
783186 NE 5	RUTGERS ST UNIV NJ 3.896 5/01/2020			1	1FE	1,300,000	103.134	1,340,742	1,300,000	1,300,000					3.896	3.896	MN	8,441	50,648	11/04/2010.	05/01/2020.
783186 NF 2	RUTGERS ST UNIV NJ 4.126 5/01/2021			1	1FE	1,250,000	105.083	1,313,538	1,250,000	1,250,000					4.126	4.126	MN	8,596	51,575	11/04/2010.	05/01/2021.
783186 NH 8	RUTGERS NJ ST UNIV BAB 5.665 5/1/2040			1	1FE	10,634,445	116.169	9,822,089	8,455,000	10,494,317		(48,213)			5.665	4.091	MN	79,829	478,976	12/13/2012.	05/01/2040.
783186 NJ 4	RUTGERS UNV-TXB-H-BAB-NJ 5.545			1	1FE	4,223,065	111.131	3,889,585	3,500,000	4,112,307		(34,562)			5.545	3.855	MN	32,346	194,075	08/20/2012.	05/01/2029.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
783186 RC 5	RUTGERS NJ ST UNIV K 4.712 05/01/2033			1	1FE	5,000,000	107.121	5,356,050	5,000,000	5,000,000		284			4.712	4.712	MN	39,267	235,600	06/14/2013.	05/01/2033.
786106 GN 8	SACRAMENTO CONV BHAC 7.68 8/15/2021				1FE	14,295,710	119.330	15,512,900	13,000,000	13,610,146		(117,958)			7.680	6.427	FA	377,173	998,400	01/06/2009.	08/15/2021.
795681 GJ 8	SALK LAKE CNTY UTAH 4.78 12/01/2020			1	1FE	2,000,000	105.838	2,116,760	2,000,000	2,000,000					4.780	4.780	JD	7,967	95,600	12/09/2009.	12/01/2020.
795681 GM 1	SALT LAKE CNTY UT 5.82 12/01/2029			1	1FE	2,071,280	118.502	2,014,534	1,700,000	2,014,076		(16,498)			5.820	4.068	JD	8,245	98,940	05/01/2012.	12/01/2029.
796253 Z3 9	SAN ANTONIO ELEC & GAS 3.722 2/1/2026			1	1FE	4,340,395	104.225	4,304,493	4,130,000	4,293,854		(13,626)			3.722	3.255	FA	64,049	153,719	08/31/2012.	02/01/2026.
796253 Z4 7	SAN ANTONIO TX ELEC & GAS 3.822 2/1/2027			1	1FE	6,000,000	102.359	6,141,540	6,000,000	6,000,000		200			3.822	3.822	FA	95,550	229,320	03/20/2012.	02/01/2027.
797398 EF 7	SAN DIEGO CNTY CA PEN 5.648 08/15/2016			1	1FE	511,540	103.399	516,995	500,000	501,140		(1,760)			5.648	5.270	FA	10,668	28,240	02/20/2009.	08/15/2016.
79765R SV 2	SAN FRANCISCO CA BABS 6.00 11/01/2040			1	1FE	3,196,062	121.269	3,049,915	2,515,000	3,158,854		(14,271)			6.000	4.311	MN	25,150	150,900	04/12/2013.	11/01/2040.
79768H AK 4	SAN FRAN CITY PUC BABS 5.75 10/01/2035			1	1FE	4,192,960	118.647	4,745,880	4,000,000	4,181,644		(5,072)			5.750	5.374	AO	57,500	230,000	08/14/2013.	10/01/2035.
798703 BD 5	SAN LUIS OBISPO CA 7.45 9/01/2019			1	1FE	4,397,280	116.302	4,652,080	4,000,000	4,177,668		(42,078)			7.450	6.080	MS	99,333	298,000	12/08/2009.	09/01/2019.
80168N EP 0	SANTA CLARA CA BAB 5.876 04/01/2032			1	1FE	19,860,450	120.316	19,593,461	16,285,000	19,453,316		(133,802)			5.876	4.209	AO	239,227	956,907	01/29/2014.	04/01/2032.
812631 HS 1	SEATTLE DRAIN SER A 5.55 11/01/2039			1	1FE	3,092,500	118.260	2,956,500	2,500,000	3,053,220		(13,516)			5.550	4.088	MN	23,125	138,750	12/13/2012.	11/01/2039.
812643 HE 7	SEATTLE WA LGHT & PWR C 3.40 6/1/2028			1	1FE	4,237,962	96.032	4,119,773	4,290,000	4,246,890		2,730			3.400	3.500	JD	12,155	145,860	06/29/2012.	06/01/2028.
812643 HF 4	SEATTLE WA LGHT & PWR C 3.50 6/1/2029			1	1FE	5,583,747	96.045	5,431,345	5,655,000	5,594,931		3,429			3.500	3.601	JD	16,494	197,925	06/29/2012.	06/01/2029.
835574 BT 0	SONOMA PENSION A 5.07 12/01/2022				1FE	1,606,890	108.535	1,628,025	1,500,000	1,574,595		(9,107)			5.070	4.233	JD	6,338	76,050	03/21/2012.	12/01/2022.
835574 CB 8	SONOMA PENSION OBLIG -CA 6 29 12/1/29			1	1FE	10,588,790	116.287	11,448,455	9,845,000	10,483,499		(30,307)			6.000	5.334	JD	49,225	590,700	03/22/2012.	12/01/2029.
837545 GC 0	SD CONSRVCY A TXB ST 4.384 08/01/2021			1	1FE	2,000,000	110.043	2,200,860	2,000,000	2,000,000					4.384	4.383	FA	36,533	87,680	12/15/2010.	08/01/2021.
838530 MQ 3	SOUTH JERSEY PORT 6.152 01/01/20			1	2FE	1,877,218	109.748	1,980,951	1,805,000	1,838,972		(7,380)			6.152	5.620	JJ	55,522	111,044	01/21/2010.	01/01/2020.
84247P JA 0	STHRN CA PUB PWR AUTH B 3.758 07/01/2025			1	1FE	5,360,000	103.876	5,567,754	5,360,000	5,360,000		219			3.758	3.758	JJ	100,714	201,429	03/14/2014.	07/01/2025.
845040 JP 0	SW HGR ED AUTH B 4.156 10/01/2033			1	1FE	2,250,000	97.565	2,195,213	2,250,000	2,250,000		34			4.156	4.156	AO	23,378	93,510	03/20/2013.	10/01/2033.
845040 JU 9	SW HGR ED AUTH B 3.616 10/01/2028			1	1FE	2,500,000	100.567	2,514,175	2,500,000	2,500,000		28			3.616	3.616	AO	22,600	90,400	03/20/2013.	10/01/2028.
85732P CC 2	PA ST SCH BLDG 5.426 09/15/2026			1	1FE	1,000,000	112.236	1,122,360	1,000,000	1,000,000		74			5.426	5.426	MS	15,977	54,260	06/02/2011.	09/15/2026.
85732P CD 0	PA ST SCH B TXB 5.426 09/15/2026			1	1FE	1,500,000	107.810	1,617,150	1,500,000	1,500,000		111			5.426	5.426	MS	23,965	81,390	06/02/2011.	09/15/2026.
85732P CF 5	ST PUB SCH BLDG D 5.138 09/15/2029			1	1FE	5,260,800	108.045	5,402,250	5,000,000	5,219,135		(11,175)			5.138	4.701	MS	75,643	256,900	12/28/2011.	09/15/2029.
870000 HH 2	SWARTHMORE BORO PA C 2.95 09/15/2020			1	1FE	700,000	101.676	711,732	700,000	700,000		13			2.950	2.950	MS	6,080	20,650	11/30/2011.	09/15/2020.
870000 HJ 8	SWARTHMORE BORO PA C 3.10 09/15/2021			1	1FE	4,000,000	102.382	4,095,280	4,000,000	4,000,000		85			3.100	3.100	MS	36,511	124,000	11/30/2011.	09/15/2021.
871683 CF 3	SYRACUSE NY SCH 5.428 05/01/2027			1	1FE	3,500,000	108.200	3,787,000	3,500,000	3,500,000		253			5.428	5.428	MN	31,663	189,980	06/29/2011.	05/01/2027.
875124 ER 6	TAMPA BAY WTR B REF 2.612 10/01/2025			1	1FE	1,500,000	97.253	1,458,795	1,500,000	1,500,021		21			2.612	2.612	AO	9,795	22,637	02/04/2015.	10/01/2025.
875124 ES 4	TAMPA BAY WTR B REF 2.782 10/01/2026			1	1FE	3,000,000	96.869	2,906,070	3,000,000	3,000,048		48			2.782	2.782	AO	20,865	48,221	02/04/2015.	10/01/2026.
875287 LC 6	TAMPA FL BABS 5.25 10/01/23			1	1FE	2,196,062	115.726	2,511,254	2,170,000	2,187,616		(1,811)			5.250	5.122	AO	28,481	113,925	12/02/2010.	10/01/2023.
875287 LD 4	TAMPA FL BABS 5.375 10/01/2024			1	1FE	2,267,697	117.448	2,636,708	2,245,000	2,261,070		(1,413)			5.375	5.272	AO	30,167	120,669	12/02/2010.	10/01/2024.
880557 3E 1	TN ST SCH BD AUTH QSC 1.515 09/15/2026				1FE	3,866,940	79.706	4,383,830	5,500,000	4,100,257		99,504			1.515	4.554	MJSD	3,703	83,325	07/25/2013.	09/15/2026.
880558 FA 4	TN SCH BOND TXBL 4.007 11/01/2034			1	1FE	2,000,000	102.523	2,050,460	2,000,000	2,000,000		89			4.007	4.007	MN	13,357	80,140	08/07/2014.	11/01/2034.
880558 GG 0	TENNESSEE ST SCH TXBL 3.656 11/01/2035			1	1FE	2,000,000	93.053	1,861,060	2,000,000	1,999,990		(10)			3.656	3.656	MN	12,187	35,341	04/09/2015.	11/01/2035.
882135 7J 9	TEXAS ST A&M UNIV C 4.772 05/15/2033			1	1FE	4,000,000	105.704	4,228,160	4,000,000	4,000,000		198			4.772	4.772	MN	24,390	190,880	09/04/2013.	05/15/2033.
88213A CB 9	TEXAS A&M UNIV SYS C 3.451 05/15/2034			1	1FE	2,000,000	93.179	1,863,580	2,000,000	2,000,000					3.451	3.451	MN	8,819	55,216	01/07/2015.	05/15/2034.
88278P RN 6	TX UNIV SYS REF 4.00 03/15/2028			1	1FE	1,377,400	110.501	1,569,114	1,420,000	1,382,685		2,287			4.000	4.279	MS	16,724	56,800	08/16/2013.	03/15/2028.
882806 CL 4	TX ST TECH UNIV REV B 3.47 08/15/2023			1	1FE	515,000	100.307	516,581	515,000	515,000		(0)			3.470	3.470	FA	6,751	17,871	01/06/2012.	08/15/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
882806 CM 2	TX ST TECH UNIV REV B 3.67 08/15/2024			1	1FE	500,000	100.083	500,415	500,000	500,000		(0)			3.670	3.670	FA	6,932	18,350	01/06/2012.	08/15/2024.
882806 CR 1	TX ST TECH UNIV REV B 4.04 08/15/2027			1	1FE	760,000	103.898	789,625	760,000	760,000		(1)			4.040	4.040	FA	11,599	30,704	01/06/2012.	08/15/2027.
88283L HU 3	TX ST TRANS COMM REV B 5.178 4/1/2030			1	1FE	42,897,948	116.867	42,025,373	35,960,000	41,999,827		(318,013)			5.178	3.655	AO	465,502	1,862,009	10/29/2014.	04/01/2030.
89602N VD 3	TRIBORO BRDG NY BABS 4.05 11/15/2021			1	1FE	2,133,850	105.567	2,111,340	2,000,000	2,088,778		(13,910)			4.050	3.200	MN	10,350	81,000	08/31/2012.	11/15/2021.
898365 AK 7	TRUSTEES BOSTON COLLEGE 3.869 07/01/2023			1	1FE	1,000,000	105.068	1,050,680	1,000,000	1,000,000		32			3.869	3.869	JJ	19,345	38,690	08/14/2013.	07/01/2023.
898365 AM 3	TRUSTEES BOSTON COLLEGE 4.019 07/01/2024			1	1FE	1,220,000	105.450	1,286,490	1,220,000	1,220,000		43			4.019	4.019	JJ	24,516	49,032	08/14/2013.	07/01/2024.
898365 AP 6	TRUSTEES BOSTON COLLEGE 4.519 07/01/2028			1	1FE	11,000,000	106.900	11,759,000	11,000,000	11,000,000		506			4.519	4.519	JJ	248,545	497,090	08/14/2013.	07/01/2028.
905664 AA 6	UNION CITY QSCB GA 4.73 01/01/2027			1	1FE	10,000,000	113.126	11,312,600	10,000,000	10,000,000		394			4.730	4.730	JJ	236,500	473,000	07/20/2011.	01/01/2027.
913366 DG 2	UNIV CA RGTS REV 6.458 5/15/2029			1	1FE	5,609,691	119.897	5,425,339	4,525,000	5,453,040		(50,022)			6.458	4.411	MN	37,340	292,225	03/21/2013.	05/15/2029.
913366 EQ 9	UNIV OF CALIFORNIA CA 6.398 05/15/2031			1	1FE	8,534,313	122.522	8,674,558	7,080,000	8,392,007		(53,565)			6.398	4.692	MN	57,881	434,424	09/02/2015.	05/15/2031.
914119 WW 8	UNIV CINCINNATI 4.00 06/01/2031			1	1FE	3,603,000	108.004	4,320,160	4,000,000	3,637,885		15,511			4.000	4.840	JD	13,333	160,000	09/09/2013.	06/01/2031.
914119 YR 7	UNIV OF CINCINNATI OH D 5.153 06/01/2033			1	1FE	8,029,160	106.031	8,482,480	8,000,000	8,024,572		(2,295)			5.153	5.105	JD	34,353	412,240	02/07/2014.	06/01/2033.
91412F 7X 9	REGENTS UNIV CA Q 6.27 05/15/2031			1	1FE	4,333,212	111.391	4,188,302	3,760,000	4,064,130		(83,222)			6.270	3.696	MN	30,124	235,752	08/10/2012.	05/15/2031.
91412G GX 7	UNIV CA TXB REV SER AC 4.797 05/15/2031			1	1FE	1,054,160	108.232	1,082,320	1,000,000	1,046,720		(2,094)			4.797	4.376	MN	6,130	47,970	03/08/2012.	05/15/2031.
91412G QG 3	UNIV OF CA AG 3.05 05/15/2025			1	1FE	4,000,000	98.773	3,950,920	4,000,000	4,000,000		(180)			3.050	3.050	MN	15,589	122,000	02/28/2013.	05/15/2025.
91412G QH 1	UNIV OF CA AG 3.18 05/15/2026			1	1FE	4,000,000	98.623	3,944,920	4,000,000	4,000,000		(198)			3.180	3.180	MN	16,253	127,200	02/28/2013.	05/15/2026.
91412G TG 0	UNIV OF CA REV AJ 4.601 05/15/2031			1	1FE	14,140,000	107.009	15,131,073	14,140,000	14,140,000		(1,019)			4.601	4.601	MN	83,130	650,581	09/26/2013.	05/15/2031.
91412G XC 4	UNIV OF CA REV BD AP 3.309 05/15/2026			1	1FE	4,000,000	99.281	3,971,240	4,000,000	4,000,179		179			3.309	3.308	MN	16,913	84,563	03/13/2015.	05/15/2026.
91428L FM 3	UNIV HAWAII BABS 4.361 10/01/2021			1	1FE	2,000,000	105.646	2,112,920	2,000,000	2,000,000		10			4.361	4.361	AO	21,805	87,220	09/22/2010.	10/01/2021.
91428L FN 1	UNIV HAWAII BABS 4.561 10/01/2022			1	1FE	3,000,000	104.941	3,148,230	3,000,000	3,000,000		17			4.561	4.561	AO	34,208	136,830	09/22/2010.	10/01/2022.
91428L FP 6	UNIV HAWAII BAB 4.711 10/01/2023			1	1FE	3,000,000	107.782	3,233,460	3,000,000	3,000,000		19			4.711	4.711	AO	35,333	141,330	09/22/2010.	10/01/2023.
91428L FQ 4	UNIV HAWAII BAB 4.861 10/01/2024			1	1FE	3,000,000	106.815	3,204,450	3,000,000	3,000,000		21			4.861	4.861	AO	36,458	145,830	09/22/2010.	10/01/2024.
914353 ZK 6	UNIV IL A REF AUXILIARY A 4.00 4/01/2030			1	1FE	5,309,002	106.190	6,339,543	5,970,000	5,372,301		28,227			4.000	4.990	AO	59,700	238,800	09/04/2013.	04/01/2030.
914353 ZM 2	UNIV IL REF AUXILIARY A 4.00 4/01/2032			1	1FE	7,464,807	105.412	9,118,138	8,650,000	7,558,680		42,093			4.000	5.156	AO	86,500	346,000	09/11/2013.	04/01/2032.
914440 KY 7	UNIV MA BLDG AUTH 3.80 11/01/2021			1	1FE	5,000,000	106.134	5,306,700	5,000,000	5,000,000		51			3.800	3.800	MN	31,667	190,000	10/22/2010.	11/01/2021.
914440 KZ 4	UNIV MA BLDG AUTH 3.95 11/01/2022			1	1FE	5,292,040	105.424	5,798,320	5,500,000	5,367,615		16,222			3.950	4.360	MN	36,208	217,250	11/19/2010.	11/01/2022.
914455 JZ 4	UNIV MI UNIV TXB A 5.513 04/01/2030			1	1FE	5,510,027	116.247	5,074,182	4,365,000	5,349,517		(52,540)			5.513	3.490	AO	60,161	240,642	10/24/2012.	04/01/2030.
914714 CG 3	UNIV NC CHAPEL HILL BABS 4.574 02/1/20			1	1FE	1,000,000	108.141	1,081,410	1,000,000	1,000,000					4.574	4.575	FA	19,058	45,740	11/10/2010.	02/01/2020.
914714 CH 1	UNIV NC CHAPEL HILL BABS 4.824 02/1/2021				1FE	1,000,000	110.038	1,100,380	1,000,000	1,000,000					4.824	4.825	FA	20,100	48,240	11/10/2010.	02/01/2021.
91476P FF 0	UNIV OK REV TXBL SER B 3.99 07/01/2033			1	1FE	1,270,000	95.884	1,217,727	1,270,000	1,270,000		54			3.990	3.990	JJ	25,337	50,673	01/25/2013.	07/01/2033.
91476P FV 5	UNIV OK REV A 5.197 07/01/2028			1	1FE	5,100,000	105.774	5,394,474	5,100,000	5,100,000		393			5.197	5.197	JJ	132,524	265,047	08/23/2013.	07/01/2028.
91476P FW 3	UNIV OK REV A 5.526 07/01/2033			1	1FE	1,500,000	105.860	1,587,900	1,500,000	1,500,000		134			5.526	5.526	JJ	41,445	82,890	08/23/2013.	07/01/2033.
91476P GP 7	UNIV OK D TXBL 4.38 07/01/2026			1	1FE	3,725,000	103.005	3,836,936	3,725,000	3,725,000		173			4.380	4.380	JJ	81,578	163,155	09/26/2013.	07/01/2026.
915137 5R 0	UNIV TX REV FIN SYS C 4.794 08/15/2046			1	1FE	10,082,624	114.020	10,067,966	8,830,000	9,995,544		(31,259)			4.794	3.913	FA	159,917	423,310	02/06/2013.	08/15/2046.
915217 RY 1	UNIV VA REV BAB TXB 6.221 09/01/2039			1	1FE	1,371,020	137.958	1,372,682	995,000	1,346,175		(8,901)			6.200	3.902	MS	20,563	61,690	02/05/2013.	09/01/2039.
915217 SB 0	UNIV OF VA RECTOR 5.00 09/01/2040			1	1FE	1,353,579	114.197	1,318,975	1,155,000	1,341,413		(4,391)			5.000	3.968	MS	19,250	57,750	02/12/2013.	09/01/2040.
91528N AA 9	UNM SANDOVAL REG MD 4.50 07/20/2036			1	1FE	9,825,000	103.827	10,201,003	9,825,000	9,825,000		474			4.500	4.500	JJ	197,728	442,125	10/07/2010.	07/20/2036.
91754C BH 2	UTAH ST AUX BABS 4.74 04/01/2019			1	1FE	1,240,000	106.774	1,323,998	1,240,000	1,240,000		48			4.740	4.740	AO	14,694	58,776	12/17/2010.	04/01/2019.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
91754R PR 2	UT BRD RGTS UNIV BABS 6.279 04/01/2029				1FE	5,547,600	121.257	5,020,040	4,140,000	5,324,204		(68,922)			6.279	3.553	AO	64,988	259,951	08/09/2012.	04/01/2029.
927781 L4 4	VA ST CLG BLDG AUTH B 4.00 02/01/2027			1	1FE	13,162,500	110.749	14,951,115	13,500,000	13,209,048		20,187			4.000	4.246	FA	225,000	540,000	08/20/2013.	02/01/2027.
927781 UZ 5	VA COLLEGE BLDG SER B 4.50 02/01/2025			1	1FE	3,665,205	106.939	4,224,091	3,950,000	3,745,374		17,451			4.250	4.966	FA	69,948	167,875	01/03/2011.	02/01/2025.
92778L BK 5	VA ST CMWLTH UNIV A 3.858 01/01/2024			1	1FE	4,000,000	104.561	4,182,440	4,000,000	4,000,000		105			3.858	3.858	JJ	77,160	154,320	01/30/2014.	01/01/2024.
927793 TC 3	VIRGINIA TRN BRD BABS 5.35 05/15/2035			1	1FE	14,784,184	113.956	13,851,352	12,155,000	14,562,233		(82,123)			5.350	3.885	MN	83,093	650,293	05/28/2013.	05/15/2035.
928075 FR 6	VA ST PORT AUTH REV 2.92 07/01/2021			1	1FE	5,190,000	100.804	5,231,728	5,190,000	5,190,000		45			2.920	2.920	JJ	75,774	151,548	01/11/2012.	07/01/2021.
928075 FT 2	VA ST PORT AUTH REV 3.22 07/01/2023			1	1FE	2,250,000	100.053	2,251,193	2,250,000	2,250,000		26			3.220	3.220	JJ	36,225	72,450	01/11/2012.	07/01/2023.
928075 FU 9	VA ST PORT AUTH REV 3.37 07/01/2024			1	1FE	3,500,000	101.552	3,554,320	3,500,000	3,500,000		45			3.370	3.370	JJ	58,975	117,950	01/11/2012.	07/01/2024.
928172 UY 9	VA ST BLDG AUTH 4.75 08/01/2020				1FE	7,173,530	109.002	7,630,140	7,000,000	7,085,965		(16,563)			4.750	4.451	FA	138,542	332,500	02/11/2010.	08/01/2020.
92817S D6 2	VIRGINIA ST PUB SCH 1 3.84 12/15/2034			1	1FE	8,000,000	98.205	7,856,400	8,000,000	8,000,000		372			3.840	3.840	JD	13,653	307,200	10/12/2012.	12/15/2034.
92817S TB 4	VA ST PUB SCH B 5.512 08/01/2030			1	1FE	6,492,420	113.951	6,837,060	6,000,000	6,444,124		(20,634)			5.512	4.800	FA	137,800	330,720	07/25/2013.	08/01/2030.
92817S WW 4	VA PUB SCH 4.50 06/15/2027			1	1FE	7,000,000	109.408	7,658,560	7,000,000	7,000,000		97			4.500	4.500	JD	14,000	315,000	06/16/2011.	06/15/2027.
92817S XW 3	VA PUBLIC SCH AUTH 4.25 12/15/2030			1	1FE	2,112,020	105.437	2,108,740	2,000,000	2,097,012		(4,733)			4.250	3.821	JD	3,778	85,000	08/31/2012.	12/15/2030.
934312 AB 5	WARM SPRINGS OR 8.25 11/01/2019 (POR)			1	2FE	12,490,134	107.207	12,430,652	11,595,000	12,036,296		(97,180)			8.250	7.097	MN	159,431	956,738	01/24/2011.	11/01/2019.
93730P AA 4	WA ST BIOMED BAB 5.231 07/01/2021			1	1FE	4,445,000	108.245	4,811,490	4,445,000	4,445,000					5.231	5.231	JJ	116,259	232,518	12/03/2010.	07/01/2021.
93730P AB 2	WA ST BIOMEDICAL 5.431 07/01/2022			1	1FE	1,665,000	108.824	1,811,920	1,665,000	1,665,000		(44)			5.431	5.431	JJ	45,213	90,426	12/02/2010.	07/01/2022.
93730P AH 9	WA ST BIOMED 5.031 07/01/2020			1	1FE	4,145,000	110.902	4,596,888	4,145,000	4,145,000					5.031	5.031	JJ	104,267	208,535	12/02/2010.	07/01/2020.
93976A AJ 1	WA ST CONV CTR BABS 5.421 07/01/2021			1	1FE	4,490,000	112.528	5,052,507	4,490,000	4,490,000					5.421	5.420	JJ	121,701	243,403	11/17/2010.	07/01/2021.
940093 R4 1	WASHINGTON ST UNIV 5.99 10/01/2027			1	1FE	13,766,966	120.722	12,850,857	10,645,000	13,242,650		(176,640)			5.990	3.447	AO	159,409	637,636	11/29/2012.	10/01/2027.
940839 AT 0	WASHOE CO NV 5.57 02/01/2021			1	1FE	850,000	107.569	914,337	850,000	850,000					5.570	5.571	FA	19,727	47,345	02/25/2010.	02/01/2021.
940839 AU 7	WASHOE CO NV 5.82 02/01/2022			1	1FE	1,000,000	105.543	1,055,430	1,000,000	1,000,000					5.820	5.821	FA	24,250	58,200	02/25/2010.	02/01/2022.
95639D DV 9	W VA ST SCH BLDG B 0.00 6/15/2026				1FE	2,592,650	67.936	3,396,800	5,000,000	3,067,921		140,027				4.727	MJSD			05/21/2012.	06/15/2026.
977100 CR 5	WISCONSIN ST GEN FUND 3.669 05/01/2027			1	1FE	3,000,000	100.874	3,026,220	3,000,000	3,000,000		57			3.669	3.669	MN	18,345	110,070	11/06/2012.	05/01/2027.
977123 ZD 3	WISCONSIN ST TRANS 4.90 07/01/2023			1	1FE	6,345,000	106.522	6,758,821	6,345,000	6,345,000		(159)			4.900	4.900	JJ	155,453	310,905	11/23/2010.	07/01/2023.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						1,846,327,274	XXX	1,894,925,289	1,724,950,772	1,836,599,955	0	(3,858,910)	0	0	XXX	XXX	XXX	23,337,838	78,788,448	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																					
312903 MA 2	FHR 119 H 7 PAC 7.5 1/15/2021				1	7,335	106.148	7,781	7,330	7,330					7.500	7.618	MON	71	564	04/01/2004.	01/15/2021.
312909 3W 2	FHR 1250-J PAC1 7.00 5/15/2022				1	12,170	110.218	13,078	11,866	11,933		(33)			7.000	6.680	MON	69	831	04/01/2004.	05/15/2022.
312915 QG 9	FHR 1491 I PAC 7.50 4/15/2023				1	119,778	110.661	125,020	112,976	115,169		(742)			7.500	6.709	MON	706	8,473	04/01/2004.	04/15/2023.
313398 P7 8	FHR 2334 TD PAC 6.5 7/15/2031				1	161,831	109.744	169,762	154,689	159,029		(324)			6.500	6.092	MON	838	10,055	04/01/2004.	07/15/2031.
313399 B9 7	FHR 2344 SN IO INV 8/15/2031			34	1	850,888	20.125	6,456		0					7.620		MON	109	2,799	01/14/2002.	08/15/2031.
313399 PS 0	FHR 2347 VP PAC 6.5 3/15/2020				1	152,678	105.519	152,526	144,548	146,565		(871)			6.500	5.764	MON	783	9,396	04/01/2004.	03/15/2020.
31339D 2V 9	FHR 2418 MB SEQ 6.0 2/15/2022				1	269,224	109.063	275,770	252,854	257,695		(1,553)			6.000	5.254	MON	1,264	15,171	04/01/2004.	02/15/2022.
31339D QZ 4	FHR 2416 PG PAC 6.0 2/15/2022				1	1,182,642	109.048	1,201,847	1,102,131	1,121,704		(6,264)			6.000	5.307	MON	5,511	66,128	04/01/2004.	02/15/2022.
31339G HQ 7	FHR 2367 SA IO INV 6/15/2031			34	1	1,533,367	20.125	23,633		0					7.645	67.326	MON	399	10,489	01/14/2002.	06/15/2031.
3133T2 JH 4	FHG 24-SY IO INV 11/25/2023			34	1	1,128,250	21.087	19,872		0					8.608		MON	135	9,412	02/14/1996.	11/25/2023.
3133T3 BU 1	FHR 1644 K PAC 6.75 12/15/2023				1	193,188	109.422	193,296	176,652	181,722		(1,357)			6.750	5.766	MON	994	11,924	04/01/2004.	12/15/2023.
3133TB 4G 2	FHR 1991 PG PAC 6.0 9/15/2027				1	205,103	110.080	217,738	197,800	200,948		(588)			6.000	5.613	MON	989	11,868	04/01/2004.	09/15/2027.

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CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Design-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3133TC HE 1	FHR 2018 PG PAC 6.35 1/15/2028				1	92,220	111.448	97,404	87,399	89,797		(346)			6.350	5.798	MON	462	5,550	04/01/2004.	01/15/2028.
3133TD 3A 2	FHR 2037 HB SEQ 9.0 3/15/2028				1	166,551	118.629	180,649	152,281	160,040		(1,058)			9.000	7.914	MON	1,142	13,705	04/01/2004.	03/15/2028.
3133TH S8 1	FHR 2118 PE PAC 6.50 1/15/2029				1	431,669	112.880	464,104	411,148	421,949		(1,310)			6.500	6.030	MON	2,227	26,725	04/01/2004.	01/15/2029.
3133TK EB 2	FHR 2145 S IO INV 4/15/2029			34	1	2,364,749	18.500	58,765		0					7.270	9,999.000	MON	1,026	26,627	02/23/2001.	04/15/2029.
3133TR YA 7	FHR 2292 SI IO INV 11/15/2030			34	1	1,346,875	20.000	10,376		0					7.670		MON	177	4,666	03/01/2001.	11/15/2030.
3133TS F2 4	FHR 2303 CK SCH 6.0 4/15/2031				1	254,532	110.629	272,674	246,477	250,898		(467)			6.000	5.748	MON	1,232	14,789	04/01/2004.	04/15/2031.
3133TU HJ 0	FHR 2322 SC IO INV 5/15/2031			34	1	595,702	21.625	36,780		0					8.270	9,999.000	MON	625	16,622	10/29/2003.	05/15/2031.
3133TU S7 4	FHR 2357 QH PAC 6.50 9/15/2031				1	203,986	110.746	215,417	194,513	200,280		(434)			6.500	6.069	MON	1,054	12,643	04/01/2004.	09/15/2031.
31340Y DB 2	FHR 88-12 A PAC 9.25 11/15/2019				1	202	105.434	190	180	184		(11)			9.250	2.559	MON	2	17	08/31/2012.	11/15/2019.
31340Y KF 5	FHR 31-E PAC 7.55 5/15/2020				1	1,104	101.180	1,252	1,237	1,237		37			7.550	10.354	MON	13	102	12/28/1994.	05/15/2020.
31358F M5 5	FNR 1991-12 H PAC 7.0 2/25/2021				1	10,296	107.551	10,536	9,796	9,871		(64)			7.000	6.213	MON	57	686	04/01/2004.	02/25/2021.
31358G 5J 2	FNR 91-65Z ZX 6.50 6/25/2021				1	35,499	107.690	35,070	32,566	36,695		(949)			6.500	3.364	MON	176	2,117	08/31/2012.	06/25/2021.
31358K DY 1	FNR 1991-G36 ZBX 7.00 11/25/2021				1	30,484	106.940	28,077	26,255	28,435		(1,154)			7.000	2.367	MON	153	1,838	08/31/2012.	11/25/2021.
31358N H3 9	FNR G92-29 J SCH 8.00 7/25/2022				1	125,941	110.625	137,709	124,482	124,308		(25)			8.000	7.928	MON	830	9,959	05/16/1997.	07/25/2022.
31358N M5 8	FNR 92-119Z ZX 8.00 07-25-22				1	73,313	112.783	81,979	72,687	73,797		(697)			8.000	7.747	MON	485	5,815	12/31/2007.	07/25/2022.
31358P EE 3	FNR 1992-117 M PAC 7.0 7/25/2022				1	98,693	109.917	101,093	91,972	93,909		(761)			7.000	6.005	MON	537	6,438	04/01/2004.	07/25/2022.
31358Q ZE 8	FNR G92-59 D TAC 6.0 10/25/2022				1	20,058	108.006	20,268	18,766	19,046		(156)			6.000	5.022	MON	94	1,126	04/01/2004.	10/25/2022.
31358R Y7 2	FNR G92-66 KB PAC 7.0 12/25/2022				1	208,705	109.918	211,407	192,332	196,747		(1,545)			7.000	5.992	MON	1,122	13,463	04/01/2004.	12/25/2022.
31359D H5 5	FNR 1993-155 PJ PAC 7.0 9/25/2023				1	419,164	112.468	425,814	378,611	391,104		(3,696)			7.000	5.765	MON	2,209	26,503	04/01/2004.	09/25/2023.
31359H NW 0	FNR 1994-63 PK PAC 7.0 4/25/2024				1	120,365	112.164	122,181	108,931	112,702		(993)			7.000	5.821	MON	635	7,625	04/01/2004.	04/25/2024.
31359H QP 2	FNR 1994-76 KA PAC 7.0 4/25/2024				1	16,874	111.711	18,696	16,737	14,801		326			7.000	12.635	MON	98	1,172	04/01/2004.	04/25/2024.
31359K NE 3	FNR 1996-27 SD IO INV 2/25/2017			34	1	1,304,810	1.278	7		0					8.628	9,999.000	MON	1	336	07/22/1996.	02/25/2017.
31359L ZF 5	FNR 1995-19 ED SEQ 6.50 1/25/2022				1	41,121	107.054	41,196	38,481	39,209		(305)			6.500	5.534	MON	208	2,501	04/01/2004.	01/25/2022.
31359N 2W 0	FNR 1997-19 PG PAC 7.0 4/18/2027				1	208,910	112.406	217,928	193,875	196,892		(397)			7.000	6.666	MON	1,131	13,571	04/01/2004.	04/18/2027.
31359V GF 4	FNR 1999-1 PJ PAC 6.50 2/25/2029				1	730,797	110.986	762,674	687,182	709,221		(2,581)			6.500	5.877	MON	3,722	44,667	04/01/2004.	02/25/2029.
313602 GQ 1	FNR 1988-25 B SCH 9.25 10/25/2018				1	5,909	104.258	6,220	5,966	5,966		52			9.250	9.471	MON	46	552	10/20/1988.	10/25/2018.
313603 BQ 4	FNR 1989-79 D PAC 9.0 11/25/2019				1	19,291	108.503	18,874	17,395	17,681		(266)			9.000	7.242	MON	130	1,566	04/01/2004.	11/25/2019.
3136AC FK 2	FNR 2013-4 GI IO 3.0 02/25/2043			34	1	2,282,986	10.369	1,414,631		1,275,257		(298,596)			3.000	11.650	MON	34,107	453,246	04/29/2013.	02/25/2043.
3136AH VR 8	FNR 2013-136 VC VADM 3.5 12/25/2033 RE				1	19,997,109	107.460	22,362,426	20,810,000	20,107,708		31,527			3.500	3.931	MON	60,696	728,350	12/09/2013.	12/25/2033.
3137A4 VD 6	FHR 3775 GI IO 4.0 09/15/2034			34	1	983,545	2.807	152,059		60,609		(132,213)			4.000	273.780	MON	18,058	331,247	01/17/2013.	09/15/2034.
3137A9 6Y 7	FHR 3850 LS IO INV 05/15/2039			34	1	6,100,539	6.800	2,131,612		582,015		(296,986)			1.786	41.633	MON	93,704	560,940	10/07/2011.	05/15/2039.
3137AC TN 9	FHR 3897 LI IO WAC 01/15/37			34	1	4,491,537	6.336	2,431,588		2,024,804		(359,036)			1.745	13.731	MON	113,323	666,423	08/11/2011.	01/15/2037.
3137AW 4Z 5	FHR 4125 EP PAC 2.50 11/15/2042				1	11,947,297	90.146	14,250,202	15,807,877	12,297,780		154,001			2.500	4.533	MON	32,933	395,197	08/22/2013.	11/15/2042.
313921 JK 5	FNR 2001-57 PD PAC 6.50 10/25/2031				1	204,664	114.090	221,435	194,088	200,398		(530)			6.500	6.007	MON	1,051	12,616	04/01/2004.	10/25/2031.
31392B SC 1	FNR 2002-6 L SEQ 6.0 2/25/2032				1	277,652	111.006	296,391	267,004	272,923		(448)			6.000	5.648	MON	1,335	16,020	04/01/2004.	02/25/2032.
31392C EM 2	FNW 02-W2 AF5 SEQ HEL STP 6/25/32				1	312,578	105.680	343,967	325,479	308,657		1,142			6.501	7.322	MON	1,763	21,206	03/12/2002.	06/25/2032.
31392E PC 8	FNR 2002-58 PG PAC 6.0 9/25/2032				1	982,582	109.386	1,019,782	932,276	960,309		(2,009)			6.000	5.566	MON	4,661	55,937	04/01/2004.	09/25/2032.
31392H FC 2	FNR 2002-97 SR IO INV 1/25/2033			34	1	2,471,031	19.023	101,557		22,136		(7,219)			6.578	167.865	MON	585	42,059	03/13/2003.	01/25/2033.

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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
31392K	5C	6	FHR 2455 GK PAC 6.50 5/15/2032				1	1,062,705	113.916	1,138,391	999,328	1,036,252		(2,591)			6.500	5.978	MON	5,413	64,956	04/01/2004.	05/15/2032.
31392K	LR	5	FHR 2450 PH PAC 6.0 5/15/2022				1	2,195,744	109.176	2,246,241	2,057,443	2,098,479		(9,535)			6.000	5.398	MON	10,287	123,447	04/01/2004.	05/15/2022.
31392M	5R	9	FHR 2448 TX PAC 6.0 5/15/2032				1	903,043	110.935	953,709	859,697	884,379		(2,232)			6.000	5.593	MON	4,298	51,582	04/01/2004.	05/15/2032.
31393X	VH	7	FNW 2004-W3 A6 PAC 5.50 5/25/2034				1	8,511,625	106.733	9,481,723	8,883,627	8,730,213		37,191			5.500	5.950	MON	82,522	447,883	05/21/2004.	05/25/2034.
31393Y	ED	3	FNR 2004-28 SB IO INV FLT 05/25/2034			34	1	652,398	20.027	404,663		335,324		(107,649)			6.728	12.016	MON	2,266	153,124	05/28/2013.	05/25/2034.
31394D	JU	5	FNW 2005-W2 A6 IO INV 5/25/2035			34	1	646,962	7.924	523,114		0					4.488	9,999.000	MON	4,938	366,136	04/16/2008.	05/25/2035.
31395X	3F	0	FHR 3018 UG PAC 5.50 10/15/2034				1	190,999	102.443	200,554	195,771	193,857		763			5.500	5.841	MON	897	10,767	03/06/2006.	10/15/2034.
31396W	BR	6	FNR 2007-56 SN IO INV 6-25-37			34	1	2,652,763	13.487	211,329		37,163		(17,538)			5.708	285.432	MON	1,491	104,928	03/04/2008.	06/25/2037.
31397W	F3	4	FHR 3457 ES IO INV 06/15/2038			34	1	778,448	13.893	71,475		0					5.670	9,999.000	MON	1,296	38,308	12/03/2008.	06/15/2038.
31398M	EL	6	FNR 2010-14 SJ IO INV 3/25/2040			34	1	4,267,455	12.922	812,278		641,635		(344,658)			5.978	15.342	MON	6,263	478,874	08/27/2010.	03/25/2040.
2699999.	U.S. Special Revenue - Residential Mortgage-Backed Securities							86,657,937	XXX	66,753,246	56,602,705	57,466,760	0	(1,385,148)	0	0	XXX	XXX	XXX	513,352	5,541,734	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																							
01170R	DA	7	ALASKA HSG A 2.80 12/01/2026			1	1FE	1,500,000	103.401	1,551,015	1,500,000	1,500,000		(5)			2.800	2.800	JD	3,500	42,000	11/03/2011.	12/01/2026.
041083	VB	9	AR ST DEV FIN SFM A 3.10 07/01/2043			1	1FE	6,466,386	101.237	6,546,375	6,466,386	6,466,386		(4)			3.100	3.120	MON	16,705	200,458	06/12/2013.	07/01/2043.
130333	CA	3	CA HSG FIN AGY A 2.90 02/01/2042			1	1FE	4,154,322	100.449	4,172,975	4,154,322	4,154,322		(0)			2.900	2.918	MON	10,040	120,475	04/19/2013.	02/01/2042.
130333	CB	1	CA HSG FIN AGY B 2.90 02/01/2042			1	1FE	6,141,436	100.449	6,184,472	6,156,828	6,143,539		1,799			2.900	2.954	MON	14,879	178,548	05/01/2013.	02/01/2042.
13034P	UH	8	CA HSG FIN AGY TXB 3.65 08/01/2025			1	1FE	10,000,000	100.095	10,009,500	10,000,000	9,999,629		(371)			3.650	3.650	FA	152,083	108,486	04/08/2015.	08/01/2025.
196479	UX	5	CO ST HSG A CL I 4.20 10/01/2042			1	1FE	900,000	101.906	1,019,060	1,000,000	903,643		1,733			4.200	4.847	AO	10,500	42,000	11/08/2013.	10/01/2042.
196479	XM	6	CO HSG & FIN A TXB 3.193 11/01/2027			1	1FE	2,720,000	95.864	2,607,501	2,720,000	2,720,003		3			3.193	3.193	MN	14,475	65,077	01/16/2015.	11/01/2027.
20775B	6V	3	CT HSG FIN AUTH F-2 4.278 11/15/2034			1	1FE	4,500,000	99.867	4,494,015	4,500,000	4,500,000		16			4.278	4.278	MN	24,599	182,350	11/05/2014.	11/15/2034.
25477P	NF	8	DC HSG FIN AGY A REF 3.875 06/15/2045				1FE	9,762,257	100.421	9,803,356	9,762,257	9,762,257		13			3.875	3.906	MON	16,813	378,288	05/19/2014.	06/15/2045.
3137BL	AR	9	FMMV M036 A 4.16 12/15/2029			1	1FE	8,733,750	102.585	8,719,725	8,500,000	8,728,060		(5,824)			4.160	3.765	MON	15,716	75,631	09/11/2015.	12/15/2029.
34074M	JB	8	FL HSG FIN CORP A 2.80 07/01/2041			1	1FE	9,850,577	99.783	9,829,201	9,850,577	9,850,577		(39)			2.800	2.816	MON	22,985	275,816	04/24/2013.	07/01/2041.
34074M	JC	6	FL HSG FIN B TXBL 2.80 07/01/2041			1	1FE	8,117,154	99.783	8,099,540	8,117,154	8,117,154		(1)			2.800	2.816	MON	18,940	227,280	05/16/2013.	07/01/2041.
34074M	KA	8	FL ST HSG FIN CORP C 4.00 7/01/2027			1	1FE	1,315,000	108.285	1,423,948	1,315,000	1,315,000		(11)			4.000	4.000	JJ	26,300	52,600	12/12/2013.	07/01/2027.
34074M	LW	9	FL HSG FIN CORP A 3.20 07/01/2030			1	1FE	2,000,000	101.151	2,023,020	2,000,000	2,000,000					3.200	3.200	JJ	32,000	23,644	01/21/2015.	07/01/2030.
45201L	SS	5	IL HSG DEV E 6.537 01/01/2033			1	1FE	1,901,370	101.830	1,863,489	1,830,000	1,851,061		(13,082)			6.537	5.725	JJ	59,814	119,627	10/06/2011.	01/01/2033.
45201L	VE	2	IL HSG DEV AUTH B 3.205 07/01/2022				1FE	925,000	99.241	917,979	925,000	925,000		(20)			3.205	3.205	JJ	14,823	29,646	05/09/2013.	07/01/2022.
45201L	VF	9	IL HSG DEV AUTH B 4.44 07/01/2033			1	1FE	3,625,000	93.833	3,401,446	3,625,000	3,625,000		(302)			4.440	4.440	JJ	80,475	160,950	05/09/2013.	07/01/2033.
45201L	VM	4	IL HSG DEV AUTH B 3.355 07/01/2023				1FE	1,480,000	97.353	1,440,824	1,480,000	1,480,000		(35)			3.355	3.355	JJ	24,827	49,654	05/09/2013.	07/01/2023.
45201L	VN	2	IL HSG DEV AUTH B 3.605 07/01/2024			1	1FE	1,375,000	95.527	1,313,496	1,375,000	1,375,000		(76)			3.605	3.605	JJ	24,784	49,569	05/09/2013.	07/01/2024.
45201L	VP	7	IL HSG DEV AUTH B 4.105 07/01/2027			1	1FE	3,935,000	94.179	3,705,944	3,935,000	3,935,000		(280)			4.105	4.105	JJ	80,766	161,532	05/09/2013.	07/01/2027.
45201Y	YL	5	IL HSG DEV AUTH B 2.75 06/01/2043			1	1FE	6,951,941	99.065	7,109,100	7,176,197	6,956,639		14,475			2.750	3.186	MON	16,445	115,254	05/07/2015.	06/01/2043.
462467	NW	7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042			1	1FE	6,278,747	101.391	6,402,842	6,315,000	6,281,199		1,111			2.900	2.948	MON	15,261	183,229	05/29/2013.	02/01/2042.
49130T	PC	4	KY ST HSG CORP A 3.368 01/01/2021	SD			1FE	2,500,000	102.373	2,559,325	2,500,000	2,500,000		(6)			3.368	3.368	JJ	42,100	84,200	06/06/2012.	01/01/2021.
49130T	PD	2	KY ST HSG CORP A 3.568 01/01/2022			1	1FE	500,000	103.186	515,930	500,000	500,000		(1)			3.568	3.568	JJ	8,920	17,840	06/06/2012.	01/01/2022.
49130T	PP	5	KY ST HSG CORP A 3.618 07/01/2022			1	1FE	890,000	100.967	898,606	890,000	890,000		(2)			3.618	3.618	JJ	16,100	32,200	06/06/2012.	07/01/2022.
49130T	PR	1	KY ST HSG CORP A 4.25 07/01/2033			1	1FE	2,634,660	102.488	2,582,698	2,520,000	2,594,420		(12,010)			4.250	3.652	JJ	53,550	114,933	06/11/2012.	07/01/2033.

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	
		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
49130T PS 9	KY HSG CORP A 3.00 11/01/2041			1	1FE	6,075,000	101.513	6,166,915	6,075,000	6,075,000		(0)			3.000	3.019	MON	15,188	182,250	04/19/2013.	11/01/2041.
49130T PT 7	KY HSG CORP B 3.00 11/01/2041			1	1FE	9,295,000	100.604	9,351,142	9,295,000	9,295,000		(1)			3.000	3.019	MON	23,238	278,850	04/19/2013.	11/01/2041.
56052E 5W 4	ME ST HSG AUTH REV C 3.093 11/15/2023			1	1FE	4,750,000	99.666	4,734,135	4,750,000	4,750,000		(130)			3.093	3.093	MN	18,773	146,918	03/07/2013.	11/15/2023.
56052E 5X 2	ME ST HSG AUTH REV C 3.843 11/15/2027			1	1FE	5,000,000	99.393	4,969,650	5,000,000	5,000,000		(212)			3.843	3.843	MN	24,553	192,150	03/07/2013.	11/15/2027.
56052E 5Y 0	ME HSG AUTH REV C 4.319 11/15/2030			1	1FE	620,000	100.853	625,289	620,000	620,000		(33)			4.319	4.319	MN	3,422	26,778	03/07/2013.	11/15/2030.
56052E 7M 4	MAINE HSG AUTH A-2 4.00 11/15/2028			1	1FE	2,000,000	107.750	2,155,000	2,000,000	2,000,000		92			4.000	4.000	MN	10,222	80,000	01/29/2014.	11/15/2028.
56052F BC 8	ME HSG AUTH C 3.589 11/15/2030			1	1FE	13,000,000	95.522	12,417,860	13,000,000	12,999,528		(472)			3.589	3.589	MN	59,617	325,303	02/04/2015.	11/15/2030.
57419R PL 3	MARYLAND CMNTY DEV E 2.857 09/01/2040			1	1FE	6,810,000	102.127	6,954,849	6,810,000	6,810,000		52			2.857	2.857	MS	64,854	181,591	09/10/2014.	09/01/2040.
57419R YY 5	MD CMNTY DEV ADMIN B 4.515 09/01/2032			1	1FE	3,600,000	99.800	3,592,800	3,600,000	3,599,929		(71)			4.515	4.516	MS	12,642		11/18/2015.	09/01/2032.
57586N MT 5	MA HSG FIN-C-TXBL 3.629 06/01/2023			1	1FE	350,000	101.476	355,166	350,000	350,000		11			3.629	3.629	JD	1,058	12,702	09/14/2012.	06/01/2023.
57586N MU 2	MA HSG FIN-C-TXBL 3.729 12/01/2023			1	1FE	350,000	98.676	345,366	350,000	350,000		12			3.729	3.729	JD	1,088	13,052	09/14/2012.	12/01/2023.
57586N MW 8	MA HSG FIN-C-TXBL 4.029 12/01/2027			1	1FE	1,500,000	99.613	1,494,195	1,500,000	1,500,000		63			4.029	4.029	JD	5,036	60,435	09/14/2012.	12/01/2027.
57586N RP 8	MASS HSG FIN AGY A 3.495 12/01/2023			1	1FE	1,470,000	99.840	1,467,648	1,470,000	1,470,000		44			3.495	3.495	JD	4,281	52,686	03/15/2013.	12/01/2023.
57586N RQ 6	MASS HSG FIN AGY A 4.145 12/01/2027			1	1FE	5,230,000	101.110	5,288,053	5,230,000	5,230,000		231			4.145	4.145	JD	18,065	221,968	03/15/2013.	12/01/2027.
57586N RR 4	MASS HSG FIN AGY A 4.786 12/01/2032			1	1FE	1,245,000	100.088	1,246,096	1,245,000	1,245,000		76			4.786	4.786	JD	4,965	61,673	03/15/2013.	12/01/2032.
57586N UR 0	MA ST HSG FIN A 4.375 01/15/2046				1FE	27,310,791	100.702	27,395,882	27,204,904	27,303,970		(7,863)			4.375	4.368	MON	52,898	1,269,036	01/13/2015.	01/15/2046.
59465M C8 6	MI ST HSG DEV AUTH B2 5.372 10/01/2028			1	1FE	3,500,000	101.051	3,536,785	3,500,000	3,500,000		205			5.372	5.372	AO	47,005	188,020	02/08/2012.	10/01/2028.
59465M D2 8	MI HSG DEV AUTH B2 4.097 04/01/2021				1FE	1,000,000	100.769	1,007,690	1,000,000	1,000,000		28			4.097	4.097	AO	10,243	40,970	02/08/2012.	04/01/2021.
59465M F9 1	MI ST HSG DEV AUTH D 3.95 10/01/2037			1	1FE	835,000	101.784	1,017,840	1,000,000	843,151		3,842			3.950	5.158	AO	9,875	39,500	10/23/2013.	10/01/2037.
60415N E4 0	MN ST HFA 6.13 07/01/2038			1	1FE	210,750	100.331	200,662	200,000	200,000		(2,234)			6.130	4.971	JJ	6,130	12,260	08/23/2010.	07/01/2038.
60416Q FW 9	MN HSG FIN REF 2.70 09/01/2041			1	1FE	6,149,612	99.167	6,254,754	6,307,294	6,152,171		13,288			2.700	3.129	MON	14,191	99,340	05/07/2015.	09/01/2041.
60636Y HL 8	MISSOURI ST HSG DEV 3.723 07/01/2028			1	1FE	1,960,000	100.561	1,970,996	1,960,000	1,960,000		(50)			3.723	3.723	JJ	36,485	72,971	10/17/2012.	07/01/2028.
60636Y HM 6	MISSOURI ST HSG DEV 4.156 07/01/2033			1	1FE	1,655,000	97.020	1,605,681	1,655,000	1,655,000		(51)			4.156	4.156	JJ	34,391	68,782	10/17/2012.	07/01/2033.
60636Y MJ 7	MO ST HSG DEV REF SER 1 4.20 01/01/2040			1	1FE	4,806,641	99.824	4,798,181	4,806,641	4,806,641		(2)			4.200	4.237	MON	16,823	201,879	04/16/2014.	01/01/2040.
60636Y ML 2	MO HSG DEV REF TXBL 2 3.875 10/01/2036			1	1FE	4,958,644	99.981	4,957,701	4,958,644	4,958,644		1			3.875	3.906	MON	16,012	64,583	07/10/2015.	10/01/2036.
60637B FA 3	MISSOURI HSG DEV C 2.97 08/01/2036			1	1FE	2,930,461	100.442	2,943,414	2,930,461	2,930,461		(263)			2.970	2.988	MON	7,253	82,683	11/20/2014.	08/01/2036.
646108 MM 9	NJ HSG & MTG 2013-3 3.608 11/01/2024			1	1FE	740,000	97.645	722,573	740,000	740,000		(23)			3.608	3.608	MN	4,450	29,818	03/21/2013.	11/01/2024.
646108 MN 7	NJ HSG & MTG 2013-3 4.208 11/01/2028			1	1FE	1,185,000	99.877	1,183,542	1,185,000	1,185,000		(50)			4.208	4.208	MN	8,311	55,532	03/21/2013.	11/01/2028.
647200 2G 8	NM MTGE FIN B TXBL 2.75 08/01/2035			1	1FE	3,983,320	103.249	4,112,738	3,983,320	3,983,320		(2)			2.750	2.766	MON	18,391	100,756	06/13/2014.	08/01/2035.
64966N AA 5	NYC NY HSG DEV REV 5.60 12/01/2021			1	1FE	2,433,848	112.510	2,621,483	2,330,000	2,367,824		(10,575)			5.600	5.054	JD	10,873	130,480	01/04/2005.	12/01/2021.
64966T FD 1	NYHDC 2014-8SPR A 3.709 02/15/2048				1FM	27,573,696	102.148	27,579,960	27,000,000	27,497,884		(50,839)			3.709	3.473	MON	83,453	962,485	10/24/2014.	02/15/2048.
64972B R2 3	NYC HSG DEV REV D-1 3.96 05/01/2028				1FE	4,000,000	99.897	3,995,880	4,000,000	4,000,000		582			3.960	3.960	MN	26,400	158,400	06/20/2013.	05/01/2028.
64972B R3 1	NYC HSG DEV REV D-1 3.52 11/01/2025				1FE	2,500,000	102.065	2,551,625	2,500,000	2,500,000		305			3.520	3.520	MN	14,667	88,000	06/20/2013.	11/01/2025.
64972B R4 9	NYC HSG DEV D-1 3.78 05/01/2028				1FE	9,057,090	100.732	9,096,100	9,030,000	9,055,327		(1,589)			3.780	3.751	MN	56,889	341,334	08/21/2014.	05/01/2028.
64972B SX 4	NYC HSG DEV B 3.32 05/01/2022			1	1FE	440,000	100.555	442,442	440,000	440,000		0			3.320	3.320	MN	2,435	14,608	04/25/2012.	05/01/2022.
64972B SY 2	NYC HSG DEV B 3.54 05/01/2023			1	1FE	650,000	100.347	652,256	650,000	650,000		1			3.540	3.540	MN	3,835	23,010	04/25/2012.	05/01/2023.
64972B SZ 9	NYC HSG DEV B 3.76 05/01/2024			1	1FE	750,000	100.141	751,058	750,000	750,000		1			3.760	3.760	MN	4,700	28,200	04/25/2012.	05/01/2024.
64972B TC 9	NYC HSG DEV B 3.05 11/01/2021				1FE	665,000	100.215	666,430	665,000	665,000		1			3.050	3.050	MN	3,380	20,283	04/25/2012.	11/01/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
64972B TE 5	NYC HSG DEV B 3.54 11/01/2023			1	1FE	785,000	100.247	786,939	785,000	785,000		1			3.540	3.540	MN	4,632	27,789	04/25/2012.	11/01/2023.
64972C BD 4	NYC HSG DEV A TXBL 3.05 06/15/2036			1	1FE	8,167,473	100.488	8,207,330	8,167,473	8,167,473		6			3.050	3.069	MON	11,071	249,240	06/19/2014.	06/15/2036.
64972C FR 9	NYC HSG DEV H-1 TXB 3.89 11/01/2029			1	1FE	7,000,000	98.523	6,896,610	7,000,000	7,000,000					3.890	3.890	MN	45,383	222,378	12/11/2014.	11/01/2029.
64972C FS 7	NYC HSG DEV H-1 4.32 11/01/2035			1	1FE	4,767,840	100.841	4,769,779	4,730,000	4,764,134		(3,706)			4.320	4.211	MN	34,056	166,874	01/08/2015.	11/01/2035.
649883 QD 0	NY MTGE AGY SER 166 3.649 04/01/2020				1FE	5,000,000	103.330	5,166,500	5,000,000	5,000,000		101			3.649	3.649	AO	45,613	182,450	11/03/2011.	04/01/2020.
649883 QE 8	NY MTGE AGY SER 166 3.999 04/01/2021				1FE	5,907,345	105.599	6,209,221	5,880,000	5,897,621		(2,891)			3.999	3.934	AO	58,785	235,141	08/31/2012.	04/01/2021.
649883 SJ 5	NY ST MTGE HOMEOWNER 171 3.40 10/01/2022			1	1FE	2,675,000	100.734	2,694,635	2,675,000	2,675,000		(3)			3.400	3.400	AO	22,738	90,950	03/02/2012.	10/01/2022.
649883 TM 7	NY MTGE AGY-172 4.203 10/01/2027			1	1FE	14,055,890	100.700	14,098,000	14,000,000	14,037,212		(5,226)			4.203	4.150	AO	147,105	588,420	07/16/2012.	10/01/2027.
649883 UM 5	NY MTGE-175-TXBL 3.869 10/01/2025			1	1FE	5,000,000	102.923	5,146,150	5,000,000	5,000,000		(79)			3.869	3.869	AO	48,363	193,450	08/24/2012.	10/01/2025.
649883 XV 2	NY MTGE AGY 183 4.45 10/01/2029			1	1FE	945,000	106.987	1,011,027	945,000	945,000		(23)			4.450	4.450	AO	10,513	44,902	02/13/2014.	10/01/2029.
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030			1	1FE	4,290,000	102.145	4,382,021	4,290,000	4,290,000		31			4.000	4.000	JJ	85,800	176,228	10/27/2011.	01/01/2030.
658207 NZ 4	NC HSG FIN AGY SRS 33 4.013 01/01/2026			1	1FE	1,980,000	103.767	2,054,587	1,980,000	1,980,000		(17)			4.013	4.013	JJ	39,729	80,136	07/10/2012.	01/01/2026.
658207 RW 7	NC ST FIN AGY TXBL 36 3.907 07/01/2029			1	1FE	4,000,000	98.393	3,935,720	4,000,000	3,999,830		(170)			3.907	3.907	JJ	27,783		10/20/2015.	07/01/2029.
686087 MP 9	OR HSG & CMNTY SVCS C 2.891 07/01/2033			1	1FE	13,920,000	96.978	13,499,338	13,920,000	13,920,000		(527)			2.891	2.891	JJ	201,214	417,839	05/31/2013.	07/01/2033.
76221R QZ 9	RI HSG & MTG 63A 3.50 10/01/2027			1	1FE	3,728,000	102.938	4,117,520	4,000,000	3,760,708		15,527			3.500	4.148	AO	35,000	140,000	11/05/2013.	10/01/2027.
76221R UB 7	RI HSG & MTGE DEV 2T 2.968 04/01/2022				1FE	1,040,000	99.563	1,035,455	1,040,000	1,040,000		(26)			2.968	2.968	AO	7,717	30,867	01/31/2013.	04/01/2022.
76221R UC 5	RI HSG & MTGE DEV 2T 3.068 10/01/2022				1FE	825,000	99.894	824,126	825,000	825,000		(22)			3.068	3.068	AO	6,328	25,311	01/31/2013.	10/01/2022.
76221R UD 3	RI HSG & MTGE DEV 2T 3.118 04/01/2023			1	1FE	1,120,000	100.106	1,121,187	1,120,000	1,120,000		(31)			3.118	3.118	AO	8,730	34,922	01/31/2013.	04/01/2023.
76221R UE 1	RI HSG & MTGE DEV 2T 3.218 10/01/2023			1	1FE	500,000	99.970	499,850	500,000	500,000		(15)			3.218	3.218	AO	4,023	16,090	01/31/2013.	10/01/2023.
76221R UF 8	RI HSG & MTGE DEV 2T 3.768 10/01/2027			1	1FE	2,590,000	99.395	2,574,331	2,590,000	2,590,000		(104)			3.768	3.768	AO	24,398	97,591	01/31/2013.	10/01/2027.
76221T AL 3	RI HSG SER 64-T 5.00 10/01/2028			1	1FE	6,100,000	103.848	6,334,728	6,100,000	6,100,000		434			5.000	5.000	AO	76,250	305,000	11/22/2013.	10/01/2028.
76221T AN 9	RI ST HSG FIN SER 64-T 4.00 10/01/2023			1	1FE	9,390,000	104.119	9,776,774	9,390,000	9,390,000		412			4.000	4.000	AO	93,900	375,600	11/22/2013.	10/01/2023.
76221T DF 3	RI HSG & MTG FIN TXB 4.236 10/01/2029			1	1FE	500,000	99.151	495,755	500,000	500,000		6			4.236	4.236	AO	5,295	19,474	10/01/2014.	10/01/2029.
76221T DH 9	RI HSG & MTG FIN TXB 2.913 10/01/2039			1	1FE	2,575,000	100.439	2,586,304	2,575,000	2,575,000		14			2.913	2.913	AO	18,752	70,029	10/01/2014.	10/01/2039.
76221T EW 5	RI HSG & MTGE TXBL 2T 3.823 10/01/2027			1	1FE	3,010,000	96.764	2,912,596	3,010,000	3,010,000		1			3.823	3.823	AO	28,768	86,624	12/17/2014.	10/01/2027.
83756C HW 8	SD HSG DEV AUTH F 3.996 05/01/2029			1	1FE	6,690,000	100.686	6,735,893	6,690,000	6,690,000		31			3.996	3.996	MN	44,555	253,223	10/24/2014.	05/01/2029.
882750 NE 8	TX HSG & CMNTY AFFAIRS 2.875 07/01/2041			1	1FE	5,789,469	99.874	5,787,698	5,795,000	5,789,799		566			2.875	2.880	JJ	83,303	171,496	06/13/2013.	07/01/2041.
88275F NU 9	TEXAS ST DEPT OF HSG A 3.20 09/01/2039			1	1FE	4,500,000	97.996	4,409,820	4,500,000	4,500,202		202			3.200	3.267	MS	24,800		10/15/2015.	09/01/2039.
92812Q 3T 2	VA HSG DEV-D-TXBL 3.018 10/01/2023			1	1FE	4,000,000	99.104	3,964,160	4,000,000	4,000,000		50			3.018	3.018	AO	30,180	120,720	09/25/2012.	10/01/2023.
92812Q 3U 9	VA HSG DEV-D-TXBL 3.218 10/01/2024			1	1FE	2,000,000	100.865	2,017,300	2,000,000	2,000,000		29			3.218	3.218	AO	16,090	64,360	09/25/2012.	10/01/2024.
92812Q 3V 7	VA HSG DEV-D-TXBL 3.418 10/01/2025			1	1FE	2,000,000	100.949	2,018,980	2,000,000	2,000,000		33			3.418	3.418	AO	17,090	68,360	09/25/2012.	10/01/2025.
92812Q 7J 0	VA ST HSG DEV AUTH 4.875 10/01/2031			1	1FE	2,000,000	111.078	2,221,560	2,000,000	2,000,000		(15)			4.875	4.875	AO	24,375	97,500	08/28/2013.	10/01/2031.
92812Q U7 0	VA HSG AUTH RENTAL D 3.579 01/01/2021				1FE	1,000,000	104.222	1,042,220	1,000,000	1,000,000		(16)			3.579	3.579	JJ	17,895	35,790	11/17/2011.	01/01/2021.
92812Q W4 5	VA ST HSG DEV E 3.754 03/01/2021			1	1FE	5,000,000	103.020	5,151,000	5,000,000	5,000,000		145			3.754	3.754	MS	62,567	187,700	12/16/2011.	03/01/2021.
92812Q W5 2	VA ST HSG DEV E 4.154 03/01/2022			1	1FE	2,750,000	103.515	2,846,663	2,750,000	2,750,000		103			4.154	4.154	MS	38,078	114,235	12/16/2011.	03/01/2022.
92812U K4 9	VA ST HSG DEV AUTH C-4 3.875 01/01/2038			1	1FE	8,748,485	101.814	10,181,400	10,000,000	8,813,636		30,077			3.875	4.750	JJ	193,750	387,500	10/09/2013.	01/01/2038.
92812U Q3 5	VA ST HSG DEV D 4.30 12/25/2043			1	1FE	9,394,180	101.143	9,501,555	9,394,180	9,394,105		11,991			4.300	4.339	MON	33,662	404,330	12/04/2013.	12/25/2043.
92812U Q4 3	VA HSG DEV A 3.50 10/25/2037				1FE	19,046,992	100.117	19,069,277	19,046,992	19,046,992		(15,797)			3.500	3.526	MON	55,554	669,352	11/21/2014.	10/25/2037.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92812U XA 1	VA ST HSG DEV A 6.00 3/25/2038			1	1FE	4,475,302	103.821	4,312,115	4,153,413	4,452,887		(59,350)			6.000	4.193	MON	20,767	249,205	04/07/2014.	03/25/2038.
92812U XB 9	VIRGINIA ST HSG B 6.00 3/25/2038			1	1FE	3,042,697	103.821	2,931,748	2,823,849	3,026,995		(41,442)			6.000	4.188	MON	14,119	169,646	04/07/2014.	03/25/2038.
92812V CE 4	VIRGINIA ST HSG C 3.846 11/01/2029			1	1FE	13,225,000	100.965	13,352,621	13,225,000	13,225,000		56			3.846	3.846	MN	84,772	481,789	10/29/2014.	11/01/2029.
92813T EE 6	VIRGINIA HSG AUTH SER A 3.25 08/25/2042			1	1FE	26,488,819	100.135	26,535,354	26,499,579	26,489,035		3,398			3.250	3.273	MON	71,770	862,438	03/21/2013.	08/25/2042.
93978X EQ 9	WA HSG FIN A REF TXBL 3.00 09/01/2040			1	1FE	13,410,000	99.757	13,377,414	13,410,000	13,395,276		(14,724)			3.000	2.700	MON	33,525	204,503	05/15/2015.	09/01/2040.
93978X ER 7	WA HSG FIN B REF TXBL 3.15 05/01/2041			1	1FE	20,931,480	100.077	20,986,147	20,970,000	20,935,760		4,280			3.150	1.937	MON	55,046	335,782	05/20/2015.	05/01/2041.
95662M G5 3	WV HSG DEV A TXB 3.322 5/01/2020			1	1FE	1,200,000	105.006	1,260,072	1,200,000	1,200,000		(35)			3.322	3.322	MN	6,644	39,864	08/31/2011.	05/01/2020.
95662M G6 1	WV HSG DEV A TXB 3.422 11/01/2020			1	1FE	1,000,000	105.529	1,055,290	1,000,000	1,000,000		(32)			3.422	3.422	MN	5,703	34,220	08/31/2011.	11/01/2020.
95662M G7 9	WV HSG DEV A TXB 3.522 5/01/2021			1	1FE	1,285,000	103.985	1,336,207	1,285,000	1,285,000		(44)			3.522	3.522	MN	7,543	45,258	08/31/2011.	05/01/2021.
95662M G8 7	WV HSG DEV A TXB 3.622 11/01/2021			1	1FE	1,000,000	105.989	1,059,890	1,000,000	1,000,000		(38)			3.622	3.622	MN	6,037	36,220	08/31/2011.	11/01/2021.
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						548,596,424	XXX	552,716,083	548,970,470	548,379,406	0	(145,384)	0	0	XXX	XXX	XXX	3,613,262	17,931,366	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						2,481,581,635	XXX	2,514,394,617	2,330,523,947	2,442,446,120	0	(5,389,442)	0	0	XXX	XXX	XXX	27,464,452	102,261,549	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00038A AB 9	ABB TREASURY USA 4.00 06/15/2021			1	1FE	23,065,180	103.518	23,809,048	23,000,000	23,048,999		(8,337)			4.000	3.955	JD	40,889	920,000	04/02/2012.	06/15/2021.
00080Q AF 2	ABN AMRO BANK NV 4.75 07/28/2025		R		2FE	20,943,720	99.733	20,943,909	21,000,000	20,945,613		1,893			4.750	4.784	JJ	423,938		07/21/2015.	07/28/2025.
00101A AA 3	AVERY DENNISON 6.625 10/01/17			1	2FE	2,988,410	107.328	3,219,831	3,000,000	2,997,418		1,349			6.625	6.678	AO	49,688	198,750	10/04/2007.	10/01/2017.
00101J AH 9	ADT CORP 4.125 06/15/2023			1	3FE	3,999,440	93.500	3,740,000	4,000,000	3,999,491		57			4.125	4.127	JD	7,333	165,000	01/07/2013.	06/15/2023.
001055 AJ 1	AFLAC INC 4.00 02/15/2022			1	1FE	3,991,320	105.400	4,215,984	4,000,000	3,994,305		805			4.000	4.026	FA	60,444	160,000	02/09/2012.	02/15/2022.
001055 AL 6	AFLAC INC 3.625 06/15/2023			1	1FE	23,999,330	102.962	24,710,880	24,000,000	23,999,483		(32)			3.625	3.625	JD	38,667	870,000	06/03/2013.	06/15/2023.
001055 AM 4	AFLAC INC 3.625 11/15/2024			1	1FE	9,989,900	101.516	10,151,590	10,000,000	9,990,951		903			3.625	3.637	MN	46,319	370,556	11/04/2014.	11/15/2024.
001055 AP 7	AFLAC INC 3.25 03/17/2025			1	1FE	14,940,300	98.163	14,724,435	15,000,000	14,944,420		4,120			3.250	3.297	MS	143,542	247,813	03/09/2015.	03/17/2025.
0010EP AN 8	AEP TEXAS CENTRAL 3.85 10/01/2025			1	2FE	4,951,050	101.173	5,058,630	5,000,000	4,952,237		1,187			3.850	3.969	AO	55,076		09/15/2015.	10/01/2025.
00164T AA 6	AMC EAST COMM LLC 5.74 01/15/2028			1	1FE	6,808,066	102.149	6,630,358	6,490,893	6,697,454		(26,536)			5.740	5.154	JJ	171,800	372,586	01/03/2012.	01/15/2028.
00203Q AB 3	AP MOELLER-MAERSK 3.75 09/22/2024		R	1	2FE	4,983,050	96.870	4,843,500	5,000,000	4,984,876		1,438			3.750	3.791	MS	51,563	187,500	09/15/2014.	09/22/2024.
00204Z ZZ 2	APRECIA PHARM CONV 8.00 06/30/2017			7	4Z	6,000,000	98.096	5,885,778	6,000,000	6,000,000					8.000	7.596		180,164		08/17/2015.	06/30/2017.
00205G AB 3	APT PIPELINES 4.20 03/23/2025		R	1	2FE	6,992,650	94.465	6,612,515	7,000,000	6,993,116		466			4.200	4.213	MS	80,033	147,000	03/16/2015.	03/23/2025.
00206R AX 0	AT&T INC 4.45 05/15/2021			1	2FE	2,997,750	106.216	3,186,486	3,000,000	2,998,715		207			4.450	4.459	MN	17,058	133,500	04/26/2011.	05/15/2021.
00206R AZ 5	AT&T INC 3.875 08/15/2021			1	2FE	1,994,100	103.446	2,068,920	2,000,000	1,996,399		562			3.875	3.911	FA	29,278	77,500	08/15/2011.	08/15/2021.
00206R BN 1	AT&T INC 2.625 12/01/2022			1	2FE	17,598,110	94.823	18,964,540	20,000,000	18,104,426		231,240			2.625	4.218	JD	43,750	525,000	10/31/2013.	12/01/2022.
00206R CE 0	AT&T INC 3.90 03/11/2024			1	2FE	9,969,600	102.001	10,200,060	10,000,000	9,974,268		2,614			3.900	3.937	MS	119,167	390,000	03/05/2014.	03/11/2024.
00206R CN 0	AT&T INC 3.40 05/15/2025			1	2FE	9,970,400	96.148	9,614,760	10,000,000	9,972,138		1,738			3.400	3.435	MN	43,444	180,389	04/23/2015.	05/15/2025.
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017				2FE	2,633,013	100.000	2,633,013	2,633,013	2,633,013					3.596	3.623	MON	7,890	94,683	07/29/2013.	11/01/2017.
002799 AN 4	ABBEY NATL TREAS 4.00 03/13/2024		R		1FE	18,825,552	104.073	19,357,485	18,600,000	18,798,917		(20,537)			4.000	3.845	MS	223,200	744,000	07/31/2014.	03/13/2024.
002824 BB 5	ABBOTT LABS 2.95 03/15/2025			1	1FE	6,985,510	98.689	6,908,251	7,000,000	6,986,548		1,038			2.950	2.974	MS	60,803	106,118	03/05/2015.	03/15/2025.
00287Y AQ 2	ABBVIE INC 3.60 05/14/2025			1	2FE	9,940,450	98.708	9,870,760	10,000,000	9,940,942		492			3.600	3.675	MN	47,000	90,000	12/23/2015.	05/14/2025.
00440E AK 3	ACE INA HOLDINGS 5.8 03/15/18			1	1FE	1,998,320	108.565	2,171,300	2,000,000	1,999,590		170			5.800	5.810	MS	34,156	116,000	02/07/2008.	03/15/2018.
00440E AR 8	ACE INA HOLDINGS 3.35 05/15/2024			1	1FE	9,985,000	100.909	10,090,860	10,000,000	9,987,004		1,323			3.350	3.368	MN	42,806	335,000	05/21/2014.	05/15/2024.
00440E AS 6	ACE INA HOLDINGS 3.15 03/15/2025			1	1FE	9,998,300	98.857	9,885,710	10,000,000	9,998,410		110			3.150	3.152	MS	92,750	156,625	03/09/2015.	03/15/2025.

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
00440E AV 9	ACE INA HOLDINGS 3.35 05/03/2026			1	1FE	4,984,650	99.696	4,984,810	5,000,000	4,984,848		198			3.350	3.385	MN	26,986		10/27/2015.	05/03/2026.
00507U AF 8	ACTAVIS FUNDING 3.85 06/15/2024		R	1	2FE	4,981,150	99.964	4,998,210	5,000,000	4,983,577		1,611			3.850	3.896	JD	8,556	192,500	06/10/2014.	06/15/2024.
00507U AS 0	ACTAVIS FUNDING 3.80 03/15/2025		R	1	2FE	5,978,700	99.140	5,948,412	6,000,000	5,980,144		1,444			3.800	3.843	MS	67,133	115,900	03/03/2015.	03/15/2025.
00724F AC 5	ADOBE SYS INC 3.25 02/01/2025			1	2FE	7,914,240	97.578	7,806,200	8,000,000	7,921,086		6,846			3.250	3.377	FA	108,333	133,611	01/21/2015.	02/01/2025.
00751Y AB 2	ADVANCE STORES CO INC 4.50 01/15/2022			1	2FE	2,999,040	103.167	3,095,022	3,000,000	2,999,365		90			4.500	4.504	JJ	62,250	135,000	01/11/2012.	01/15/2022.
008117 AN 3	AETNA INC 4.125 06/01/2021			1	2FE	6,902,070	104.663	7,326,396	7,000,000	6,942,042		9,317			4.125	4.298	JD	24,063	288,750	05/17/2011.	06/01/2021.
00817Y AH 1	AETNA INC 3.95 09/01/20			1	2FE	4,942,950	105.256	5,262,820	5,000,000	4,970,544		5,621			3.950	4.090	MS	65,833	197,500	08/24/2010.	09/01/2020.
00817Y AQ 1	AETNA INC 3.50 11/15/2024			1	2FE	6,970,670	99.886	6,991,985	7,000,000	6,973,546		2,518			3.500	3.550	MN	31,306	248,403	11/03/2014.	11/15/2024.
008252 AM 0	AFFILIATED MANAGERS 4.25 02/15/2024			1	2FE	12,906,770	100.990	13,128,648	13,000,000	12,923,223		8,840			4.250	4.337	FA	209,076	510,000	12/29/2015.	02/15/2024.
008252 AN 8	AFFILIATED MANAGERS 3.50 08/01/2025			1	2FE	18,461,933	95.099	17,712,245	18,625,000	18,472,162		10,229			3.500	3.602	FA	271,615	294,000	09/03/2015.	08/01/2025.
00846U AJ 0	AGILENT TECH INC 3.875 07/15/2023			1	2FE	16,922,480	100.066	17,011,135	17,000,000	16,939,565		6,766			3.875	3.930	JJ	303,757	658,750	06/18/2013.	07/15/2023.
008916 AP 3	AGRIUM INC 3.375 03/15/2025		I	1	2FE	3,994,200	91.498	3,659,932	4,000,000	3,994,650		450			3.375	3.392	MS	39,750	72,375	02/25/2015.	03/15/2025.
009088 AA 3	AIR CANADA 2015-2AA 3.75 12/15/2027		I	1	1FE	7,000,000	100.250	7,017,500	7,000,000	7,000,001		1			3.750	3.750	JD	12,396		12/01/2015.	12/15/2027.
009088 AB 1	AIR CANADA 2015-2A 4.125 12/15/2027		I	1	1FE	4,500,000	99.145	4,461,525	4,500,000	4,500,000		0			4.125	4.125	JD	8,766		12/01/2015.	12/15/2027.
009089 AA 1	AIR CANADA 2013-1A 4.125 05/15/2025		I	1	1FE	2,713,834	99.500	2,700,265	2,713,834	2,713,834		(17)			4.125	4.125	MN	14,304	111,946	04/24/2013.	05/15/2025.
009090 AA 9	AIR CANADA 2015-1A 3.60 03/15/2027		I	1	1FE	13,500,000	95.625	12,909,375	13,500,000	13,499,896		(104)			3.600	3.600	MS	143,100	229,500	03/11/2015.	03/15/2027.
009090 AB 7	AIR CANADA 2015-1B 3.875 03/15/2023		I	1	2FE	2,700,000	96.341	2,601,207	2,700,000	2,699,977		(23)			3.875	3.875	MS	30,806	49,406	03/11/2015.	03/15/2023.
00912X AM 6	AIR LEASE CORP 3.875 04/01/2021			1	2FE	7,984,160	100.500	8,040,000	8,000,000	7,987,954		2,030			3.875	3.907	AO	77,500	310,000	03/04/2014.	04/01/2021.
009158 AV 8	AIR PROD & CHEM 3.35 07/31/2024			1	1FE	12,926,950	99.954	12,994,020	13,000,000	12,935,840		6,333			3.350	3.417	JJ	182,668	435,500	07/31/2014.	07/31/2024.
00922K AA 8	AIR 2 US 8.027 10/01/2019		R		3FE	366,809	107.000	400,496	374,295	370,631		2,349			8.027	8.764	AO	7,511	30,045	12/22/2011.	10/01/2019.
009363 AQ 5	AIRGAS INC 3.65 07/15/2024			1	2FE	4,990,250	99.385	4,969,265	5,000,000	4,991,646		829			3.650	3.673	JJ	84,153	196,694	06/12/2014.	07/15/2024.
010392 EW 4	ALABAMA POWER CO 07A 5.55 02/01/2017			1	1FE	7,972,800	104.233	8,338,632	8,000,000	7,996,267		3,257			5.550	5.595	FA	185,000	444,000	01/30/2007.	02/01/2017.
013078 AA 8	ALBERTO-CULVER CO 5.15 06/01/20			1	1FE	4,997,950	110.329	5,516,455	5,000,000	4,999,015		194			5.150	5.155	JD	21,458	257,500	05/18/2010.	06/01/2020.
01310T AG 4	ALBERTSON TL B-3 4.00 8/25/2019				3FE	1,126,143	98.863	1,141,868	1,155,000	1,135,157		8,716			5.125	5.707	MON	331	58,659	12/16/2014.	08/25/2019.
013817 AU 5	ALCOA INC 6.15 08/15/2020			1	3FE	3,994,840	103.000	4,120,000	4,000,000	3,997,302		491			6.150	6.167	FA	92,933	246,000	07/26/2010.	08/15/2020.
01446U AA 1	ALERUS FINANCIAL 5.75 12/30/25			1	2FE	9,500,000	100.500	9,547,500	9,500,000	9,500,000					5.750	5.750	JD	21,243		12/10/2015.	12/30/2025.
01609W AQ 5	ALIBABA GROUP 3.60 11/28/2024		R	1	1FE	23,900,630	96.195	23,086,848	24,000,000	23,907,619		6,722			3.600	3.651	MN	79,200	864,000	05/05/2015.	11/28/2024.
017175 AB 6	ALLEGHANY CORP 5.625 09/15/2020			1	2FE	7,970,480	109.667	8,773,328	8,000,000	7,983,997		2,892			5.625	5.674	MS	132,500	450,000	09/15/2010.	09/15/2020.
017175 AC 4	ALLEGHANY CORP 4.95 06/27/2022			1	2FE	3,995,920	107.169	4,286,768	4,000,000	3,997,137		366			4.950	4.963	JD	2,200	198,000	06/21/2012.	06/27/2022.
01741R AE 2	ALLEGHENY TECH 5.95 01/15/2021			1	4FE	2,996,580	58.000	1,740,000	3,000,000	2,998,065		320			5.950	5.965	JJ	82,308	178,500	01/04/2011.	01/15/2021.
01741R AF 9	ALLEGHENY TECH 5.875 08/15/2023			1	4FE	4,510,745	59.500	2,677,500	4,500,000	4,509,129		(885)			7.625	7.589	FA	129,625	286,875	07/09/2013.	08/15/2023.
018490 AN 2	ALLERGAN INC 3.375 09/15/2020			1	2FE	7,975,760	100.761	8,060,848	8,000,000	7,987,580		2,395			3.375	3.411	MS	79,500	270,000	09/07/2010.	09/15/2020.
020002 30 9	ALLSTATE CORP 5.1 1/15/2053			1	2FE	6,048,479	24.530	6,103,358	6,220,300	6,011,651		1,690			0.319	5.341	JAJO	79,309	317,235	12/16/2013.	01/15/2053.
020002 AZ 4	ALLSTATE CORP 3.15 06/15/2023			1	1FE	6,986,210	99.968	6,997,725	7,000,000	6,989,370		1,245			3.150	3.173	JD	9,800	220,500	06/04/2013.	06/15/2023.
020002 BB 6	ALLSTATE CORP 5.75 08/15/2053			1	2FE	8,000,000	102.500	8,200,000	8,000,000	8,000,000		(115)			5.750	5.750	FA	173,778	460,000	08/05/2013.	08/15/2053.
021441 AF 7	ALTERA CORP 4.10 11/15/2023			1	2FE	9,874,300	104.614	10,461,440	10,000,000	9,897,280		10,778			4.100	4.255	MN	52,389	410,000	10/29/2013.	11/15/2023.
023608 AG 7	AMEREN CORP 3.65 02/15/2026			1	2FE	7,992,880	99.627	7,970,128	8,000,000	7,992,794		(86)			3.650	3.661	FA	30,011		11/17/2015.	02/15/2026.
02360F AC 0	UNION ELECTRIC 5.40 02/01/2016			1	1FE	12,464,500	100.338	12,542,225	12,500,000	12,499,645		4,190			5.400	5.435	FA	281,250	675,000	12/05/2005.	02/01/2016.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
02361D AG 5	AMEREN ILLINOIS 9.75 11/15/2018		..	1	1FE	8,974,675	120.504	10,242,815	8,500,000	8,740,888		(81,197)			9.750	8.540	MN	105,896	828,750	08/31/2012.	11/15/2018.
02364W AX 3	AMERICA MOVIL SA 5.00 10/16/2019		R	1	1FE	15,869,760	107.695	17,231,184	16,000,000	15,942,794		13,358			5.000	5.105	AO	166,667	800,000	10/08/2009.	10/16/2019.
02364W BD 6	AMERICA MOVIL SA 3 07/16/22		R	1	1FE	4,477,050	97.744	4,398,458	4,500,000	4,484,182		2,143			3.125	3.185	JJ	64,453	140,625	07/09/2012.	07/16/2022.
023654 AW 6	AMER WEST AIR 1999-1 7.93 01/02/2019		..	3FE		2,487,796	106.750	2,520,259	2,360,898	2,406,675		(26,915)			7.930	6.613	JJ	93,090	187,219	10/14/2010.	01/02/2019.
02376X AA 7	AM AIRLN 14-1 B 4.375 10/01/22		..	1	2FE	2,453,649	99.500	2,441,381	2,453,649	2,453,649		(27)			4.375	4.375	AO	26,837	111,820	09/02/2014.	10/01/2022.
02377A AA 6	AM AIRLN 14-1 A 3.70 10/01/26		..	1	1FE	8,476,419	100.000	8,476,419	8,476,419	8,476,419		(68)			3.700	3.700	AO	78,407	326,695	09/02/2014.	10/01/2026.
02377B AB 2	AM AIRLN 15-2 AA 3.60 09/22/2027		..	1	1FE	13,000,000	101.125	13,146,250	13,000,000	12,999,988		(12)			3.600	3.600	MS	126,100		09/10/2015.	09/22/2027.
02377U AB 0	AMER AIRLINES 2013-2 4.95 01/15/2023		..	1	2FE	5,206,978	106.000	5,519,396	5,206,978	5,206,978		711			4.950	4.950	JJ	118,849	257,745	07/24/2013.	01/15/2023.
023850 AC 4	AMERICAN APPAREL 13.00 04/15/2020		..	1	6FE	695,374	59.125	422,955	715,358	421,960	(3,800)	590	272,959		15.000		AO		53,368	04/15/2015.	04/15/2020.
02554C AA 7	AMER EAGLE NW HSG-A 4.97 12/15/18		..	1	1FE	1,515,128	103.685	1,591,565	1,535,000	1,527,596		1,896			4.970	5.119	JD	3,391	76,431	04/05/2007.	12/15/2018.
02554C AE 9	AMER EAGLE NW HSG-B-WA 5.27 12/15/18		..		1FE	317,944	103.720	337,090	325,000	322,341		668			5.270	5.521	JD	761	17,128	02/09/2007.	12/15/2018.
02580E CC 5	AMER EXPR BK FSB 6.00 09/13/17		..		1FE	6,958,280	107.074	7,495,152	7,000,000	6,991,035		4,866			6.000	6.081	MS	126,000	420,000	09/13/2007.	09/13/2017.
025816 AW 9	AMERICAN EXPRESS 5.50 09/12/2016		..		1FE	6,120,978	102.928	6,175,662	6,000,000	6,025,193		(35,943)			5.500	4.878	MS	99,917	330,000	08/31/2012.	09/12/2016.
025816 AX 7	AMERICAN EXPRESS 6.15 08/28/2017		..		1FE	5,999,270	107.061	6,423,642	6,000,000	5,999,846		86			6.150	6.152	FA	126,075	369,000	08/23/2007.	08/28/2017.
02581F YE 3	AMER EXPR CENTUR 6.00 09/13/17		..		1FE	3,990,200	107.127	4,285,088	4,000,000	3,997,900		1,141			6.000	6.033	MS	72,000	240,000	09/10/2007.	09/13/2017.
02635P TQ 6	AMER GENL FIN MTN 6.50 09/15/2017		..		4FE	820,000	101.875	1,018,750	1,000,000	820,000					6.500	7.927	MS	19,139	65,000	08/31/2012.	09/15/2017.
02666Q G7 2	AMER HONDA FIN 3.875 09/21/2020 MTN		..		1FE	8,973,080	105.939	9,534,519	9,000,000	8,985,991		2,653			3.875	3.911	MS	96,875	348,750	09/15/2010.	09/21/2020.
02666Q J7 9	AMER HONDA FIN 3.80 09/20/2021		..		1FE	10,204,200	105.353	10,535,280	10,000,000	10,131,138		(20,567)			3.800	3.543	MS	106,611	380,000	03/30/2012.	09/20/2021.
026874 DD 6	AMERICAN INTL GROUP 3.75 07/10/2025		..	1	2FE	19,867,700	99.015	19,803,020	20,000,000	19,872,824		5,124			3.750	3.830	JJ	356,250		07/13/2015.	07/10/2025.
03027W AJ 1	AMERICAN TOWER TRUST 3.07 03/15/2023		..	1	1FE	35,958,159	97.377	35,396,532	36,350,000	36,046,481		36,149			3.070	3.220	MON	49,598	1,115,945	07/10/2013.	03/15/2023.
03027X AA 8	AMERICAN TOWER 4.70 03/15/2022		..	1	2FE	3,992,400	105.174	4,206,960	4,000,000	3,994,877		696			4.700	4.724	MS	55,356	188,000	03/07/2012.	03/15/2022.
03073E AJ 4	AMERISOURCEBERGEN 3.50 11/15/2021		..	1	1FE	4,998,580	102.026	5,101,305	5,000,000	4,999,044		131			3.500	3.503	MN	22,361	175,000	11/08/2011.	11/15/2021.
03073E AL 9	AMERISOURCEBERGEN 3.40 05/15/2024		..	1	1FE	7,977,200	98.035	7,842,800	8,000,000	7,980,336		1,996			3.400	3.434	MN	34,756	272,000	05/19/2014.	05/15/2024.
03073E AM 7	AMERISOURCEBERGEN 3.25 03/01/2025		..	1	1FE	2,983,950	96.872	2,906,169	3,000,000	2,985,159		1,209			3.250	3.313	MS	32,500	51,729	02/17/2015.	03/01/2025.
03076C AF 3	AMERIPRISE FINL 4.00 10/15/2023		..	1	1FE	41,068,828	103.272	42,210,365	40,873,000	41,035,951		(17,842)			4.000	3.939	AO	345,150	1,634,920	11/07/2013.	10/15/2023.
03076C AG 1	AMERIPRISE FINL 3.70 10/15/2024		..	1	1FE	7,972,480	101.309	8,104,720	8,000,000	7,975,658		2,416			3.700	3.741	AO	62,489	318,200	09/15/2014.	10/15/2024.
031162 AV 2	AMGEN INC 5.85 06/01/2017		..	1	2FE	6,556,080	105.795	6,347,676	6,000,000	6,115,448		(77,324)			5.850	4.433	JD	29,250	351,000	08/04/2009.	06/01/2017.
031162 AZ 3	AMGEN INC 5.7 02/01/19		..	1	2FE	17,191,974	110.243	18,500,930	16,782,000	16,934,494		(44,812)			5.700	5.374	FA	398,573	956,574	07/28/2009.	02/01/2019.
031162 BG 4	AMGEN INC 4.10 06/15/2021		..	1	2FE	4,987,100	105.235	5,261,740	5,000,000	4,992,242		1,244			4.100	4.132	JD	9,111	205,000	06/27/2011.	06/15/2021.
032654 AJ 4	ANALOG DEVICES 10YR 3.90 12/15/2025		..	1	1FE	9,977,000	101.111	10,111,110	10,000,000	9,977,091		91			3.900	3.928	JD	18,417		12/03/2015.	12/15/2025.
034863 AD 2	ANGLO AMERICAN 4.45 09/27/2020		R	1	2FE	8,014,130	71.000	5,680,000	8,000,000	8,007,457		(1,388)			4.450	4.428	MS	92,956	356,000	09/20/2010.	09/27/2020.
034863 AG 5	ANGLO AMERICAN 4.125 09/27/2022		R	1	2FE	4,962,400	65.500	3,275,000	5,000,000	4,972,989		3,400			4.125	4.218	MS	53,854	206,250	09/20/2012.	09/27/2022.
03512T AC 5	ANGLOGOLD HOLDINGS 5.125 08/01/2022		R	1	3FE	4,969,900	79.500	3,975,000	5,000,000	4,978,514		2,674			5.125	5.203	FA	106,771	256,250	07/25/2012.	08/01/2022.
035229 DD 2	ANHEUSER-BUSCH 5.50 01/15/2018		..	1	1FE	1,991,800	106.879	2,137,574	2,000,000	1,998,022		893			5.500	5.552	JJ	50,722	110,000	11/27/2007.	01/15/2018.
03523T AN 8	ANHEUSER-BUSCH 5.375 01/15/2020		..	1	1FE	11,921,400	110.586	13,270,308	12,000,000	11,965,211		7,508			5.375	5.456	JJ	297,417	645,000	10/13/2009.	01/15/2020.
03523T BE 7	ANHEUSER-BUSCH 7.75 01/15/2019		..	1	1FE	4,996,150	115.747	5,787,335	5,000,000	4,998,532		413			7.750	7.761	JJ	178,681	387,500	01/07/2009.	01/15/2019.
03523T BH 0	ANHEUSER-BUSCH 6.875 11/15/2019		..	1	1FE	2,490,600	115.719	2,892,980	2,500,000	2,495,741		930			6.875	6.926	MN	21,962	171,875	05/12/2009.	11/15/2019.
035242 AA 4	ANHEUSER-BUSCH 2.625 01/17/2023		..	1	1FE	7,947,760	95.949	7,675,880	8,000,000	7,961,771		4,865			2.625	2.700	JJ	95,667	210,000	01/14/2013.	01/17/2023.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
03524B AE 6	ANHEUSER-BUSCH INBEV FIN 3.70 02/01/2024			1	1FE	34,556,261	101.995	33,842,041	33,180,000	34,470,316		(85,944)			3.700	3.151	FA	511,525	613,830	06/03/2015.	02/01/2024.
03674X AC 0	ANTERO RESOURCES 5.125 12/01/2022			1	3FE	1,350,000	75.500	1,132,500	1,500,000	1,355,534		5,534			5.125	6.900	JD	6,406	38,438	08/28/2015.	12/01/2022.
037389 AW 3	AON CORP 5 09/30/20			1	2FE	11,002,320	108.998	11,989,725	11,000,000	11,001,448		(271)			5.000	4.997	MS	139,028	550,000	09/08/2010.	09/30/2020.
037411 AZ 8	APACHE CORP 3.25 04/15/2022			1	2FE	7,213,463	95.470	6,910,097	7,238,000	7,221,697		2,298			3.250	3.290	AO	49,661	235,235	04/03/2012.	04/15/2022.
037411 BD 6	APACHE CORP 2.625 01/15/2023			1	2FE	7,453,200	91.220	7,297,592	8,000,000	7,511,235		58,035			2.625	3.616	JJ	96,833	210,000	01/08/2015.	01/15/2023.
03761U AG 1	APOLLO INV CORP 5.25 03/03/2025			1	2FE	2,228,468	96.438	2,169,846	2,250,000	2,229,851		1,384			5.250	5.375	MS	38,719	59,063	02/24/2015.	03/03/2025.
03765H AA 9	APOLLO MNGMT HLD 4.00 05/30/2024			1	1FE	20,324,294	98.421	20,077,945	20,400,000	20,331,712		4,731			4.000	4.047	MN	71,067	720,000	12/29/2015.	05/30/2024.
037833 AK 6	APPLE INC 2.40 05/03/2023			1	1FE	18,106,800	97.465	19,492,920	20,000,000	18,481,473		177,947			2.400	3.586	MN	77,333	480,000	11/05/2013.	05/03/2023.
037833 AS 9	APPLE INC 3.45 05/06/2024			1	1FE	11,989,920	103.632	12,435,828	12,000,000	11,991,358		879			3.450	3.460	MN	63,250	414,000	04/29/2014.	05/06/2024.
037833 BG 4	APPLE INC 3.20 05/13/2025			1	1FE	14,947,800	101.090	15,163,515	15,000,000	14,950,635		2,835			3.200	3.241	MN	64,000	240,000	05/06/2015.	05/13/2025.
038222 AF 2	APPLIED MATERIAL 4.30 06/15/2021			1	1FE	12,972,570	106.592	13,857,012	13,000,000	12,983,693		2,598			4.300	4.326	JD	24,844	559,000	06/01/2011.	06/15/2021.
038222 AJ 4	APPLIED MATERIAL 3.90 10/01/2025			1	1FE	2,989,140	100.198	3,005,937	3,000,000	2,989,392		252			3.900	3.944	AO	31,525		09/21/2015.	10/01/2025.
03838W AA 9	AQUARION COMPANY 4.00 08/15/2024			1	2FE	11,949,360	97.332	11,679,864	12,000,000	11,954,962		4,251			4.000	4.052	FA	181,333	465,333	08/19/2014.	08/15/2024.
03938L AU 8	ARCELORMITTAL 5.50 03/01/2021		R	1	3FE	6,954,990	79.947	5,596,290	7,000,000	6,973,618		4,176			6.500	6.587	MS	151,667	437,500	02/28/2011.	03/01/2021.
03938L AW 4	ARCELORMITTAL 4.50 02/25/2017		R	1	3FE	2,990,730	96.500	2,895,000	3,000,000	2,997,676		1,909			5.500	5.571	FA	57,750	157,500	02/23/2012.	02/25/2017.
039483 BB 7	ARCHER-DANIELS 4.479 03/01/2021			1	1FE	1,133,201	109.163	1,228,087	1,125,000	1,129,738		(801)			4.479	4.387	MS	16,796	63,406	03/30/2011.	03/01/2021.
04010L AN 3	ARES CAPITAL CORP 4.875 11/30/2018			1	2FE	26,451,280	103.518	27,432,270	26,500,000	26,472,128		8,449			4.875	4.914	MN	111,245	1,291,875	01/23/2014.	11/30/2018.
04010L AP 8	ARES CAPITAL CORP 3.875 01/15/2020			1	2FE	8,014,800	101.590	8,127,176	8,000,000	8,012,812		(1,988)			3.875	3.831	JJ	142,944	201,500	01/23/2015.	01/15/2020.
04015C AA 6	ARES FIN CO LLC 4.00 10/08/2024			1	2FE	16,705,560	93.008	15,811,411	17,000,000	16,735,556		24,467			4.000	4.214	AO	156,778	680,000	10/01/2014.	10/08/2024.
040555 CL 6	ARIZONA PUB SERV 8.75 03/01/19			1	1FE	3,997,800	118.768	4,750,720	4,000,000	3,999,135		228			8.750	8.758	MS	116,667	350,000	02/23/2009.	03/01/2019.
040555 CQ 5	ARIZONA PUB SERV 3.35 06/15/2024			1	1FE	6,993,560	101.584	7,110,908	7,000,000	6,994,403		564			3.350	3.361	JD	10,422	234,500	06/09/2014.	06/15/2024.
04249@ AD 3	ARMY & AIR FORCE 4.95 10/15/2024			1	1	1,351,329	105.327	1,423,319	1,351,329	1,351,329					4.950	5.001	MON	2,973	66,891	10/06/2009.	10/15/2024.
042735 BA 7	ARROW ELECTRONIC 6 04/01/20			1	2FE	2,999,070	108.982	3,269,469	3,000,000	2,999,557		89			6.000	6.004	AO	45,000	180,000	09/23/2009.	04/01/2020.
042735 BC 3	ARROW ELECTRONIC 4.50 03/01/2023			1	2FE	2,976,060	101.063	3,031,899	3,000,000	2,981,861		2,093			4.500	4.600	MS	45,000	135,000	02/12/2013.	03/01/2023.
045487 AB 1	ASSOC BANC-CORP 4.25 01/15/2025			1	2FE	18,932,930	99.890	18,979,005	19,000,000	18,940,816		6,809			4.250	4.292	JJ	372,347	542,819	11/05/2014.	01/15/2025.
045488 AC 7	ASSOC BANC-CORP 5.125 03/28/2016			1	2FE	12,588,680	100.547	12,668,884	12,600,000	12,598,991		2,429			5.125	5.146	MS	166,819	645,750	03/29/2011.	03/28/2016.
04621W AC 4	ASSURED GUARANTY 5.00 07/01/2024			1	2FE	5,987,700	102.962	6,177,744	6,000,000	5,989,308		986			5.000	5.026	JJ	150,000	309,167	06/17/2014.	07/01/2024.
04621X AF 5	ASSURANT INC 4.00 03/15/2023			1	2FE	4,981,750	100.028	5,001,395	5,000,000	4,986,048		1,638			4.000	4.045	MS	58,889	200,000	03/25/2013.	03/15/2023.
046265 AF 1	ASTORIA FINL 5.00 06/19/2017			1	2FE	4,500,000	103.438	4,654,719	4,500,000	4,500,000					5.000	5.000	JD	7,500	225,000	06/14/2012.	06/19/2017.
046353 AL 2	ASTRAZENECA PLC 3.375 11/16/2025		R	1	1FE	25,714,454	99.006	25,608,763	25,866,000	25,715,453		999			3.375	3.445	MN	109,122		12/28/2015.	11/16/2025.
048269 AA 2	ATLANTIC CAPITAL 6.25 09/30/2025			1	2FE	5,000,000	100.188	5,009,375	5,000,000	5,000,012		12			6.250	6.250	MS	80,729		09/14/2015.	09/30/2025.
048303 CE 9	ATLANTIC CITY ELEC 4.35 04/01/2021			1	1FE	1,996,960	105.507	2,110,146	2,000,000	1,998,234		293			4.350	4.369	AO	21,750	87,000	03/29/2011.	04/01/2021.
048303 CF 6	ATLANTIC CITY ELECTRIC 3.375 09/01/2024			1	1FE	6,996,990	97.647	6,835,297	7,000,000	6,997,369		268			3.375	3.380	MS	78,750	240,188	08/18/2014.	09/01/2024.
048677 AA 6	ATLANTIC MARINE 5.535 06/01/2022			1	1FE	1,048,035	107.109	1,029,848	961,500	1,022,235		(7,849)			5.535	4.418	JD	4,435	53,219	04/27/2012.	06/01/2022.
05178R AA 3	AURORA MILITARY 5.32 12/15/2020			1	1FE	2,140,671	107.422	2,250,487	2,095,000	2,119,943		(4,283)			5.320	5.048	JD	4,954	111,454	07/01/2010.	12/15/2020.
05178T AA 9	AURORA MILITARY 5.82 07/15/2034			1	1FE	1,000,000	91.132	911,317	1,000,000	1,000,000		27			5.820	5.820	JJ	26,837	58,200	06/28/2011.	07/15/2034.
052528 AH 9	AUST & NZ BANK 4.50 03/19/2024		R		1FE	8,987,760	100.370	9,033,336	9,000,000	8,989,564		1,028			4.500	4.517	MS	114,750	405,000	03/12/2014.	03/19/2024.
05252A BK 6	AUST & NZ BANK 4.875 01/12/2021		R		1FE	8,978,130	109.715	9,874,341	9,000,000	8,987,681		2,111			4.875	4.906	JJ	205,969	438,750	01/05/2011.	01/12/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	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
052769 AD 8	AUTODESK INC 4.375 06/15/2025			1	2FE	2,989,110	98.555	2,956,656	3,000,000	2,989,651		541			4.375	4.420	JD	5,833	69,271	06/02/2015.	06/15/2025.
053015 AE 3	AUTOMATIC DATA 3.375 09/15/2025			1	1FE	6,992,370	102.160	7,151,179	7,000,000	6,992,561		191			3.375	3.388	MS	69,563		09/08/2015.	09/15/2025.
05329W AJ 1	AUTONATION INC 6.75 04/15/18			1	2FE	4,621,690	109.045	5,125,096	4,700,000	4,672,907		10,567			6.750	7.027	AO	66,975	317,250	06/09/2010.	04/15/2018.
05329W AM 4	AUTONATION INC 4.50 10/01/2025			1	2FE	3,986,520	101.612	4,064,484	4,000,000	3,986,848		328			4.500	4.542	AO	50,000		09/16/2015.	10/01/2025.
05348E AV 1	AVALONBAY COMMUNITIES G 3.45 06/01/2025			1	2FE	4,950,500	98.851	4,942,570	5,000,000	4,951,184		684			3.450	3.573	JD	14,375	94,875	11/06/2015.	06/01/2025.
05348E AW 9	AVALONBAY COMMUN GMTN 3.50 11/15/2025			1	2FE	4,983,700	99.216	4,960,820	5,000,000	4,983,871		171			3.500	3.539	MN	21,875		11/04/2015.	11/15/2025.
05367A AD 5	AVIATION CAPITAL 6.75 04/06/2021			1	2FE	9,000,000	111.952	10,075,689	9,000,000	9,000,000					6.750	6.750	AO	143,438	607,500	03/30/2011.	04/06/2021.
05367A AH 6	AVIATION CAPITAL 4.875 10/01/2025			1	2FE	3,983,880	99.762	3,990,496	4,000,000	3,984,294		414			4.875	4.926	AO	56,333		09/14/2015.	10/01/2025.
05379B AP 2	AVISTA CORP 5.125 04/01/22			1	1FE	3,990,800	109.882	4,395,264	4,000,000	3,994,723		700			5.125	5.150	AO	51,250	205,000	09/15/2009.	04/01/2022.
053807 AQ 6	AVNET INC 5.875 06/15/2020			1	2FE	4,973,650	108.582	5,429,085	5,000,000	4,986,287		2,616			5.875	5.946	JD	13,056	293,750	06/17/2010.	06/15/2020.
054303 BA 9	AVON PRODUCTS 5.00 03/15/2023			1	4FE	14,124,120	67.413	9,437,820	14,000,000	14,095,899		(10,333)			6.750	6.628	MS	278,250	752,500	03/14/2013.	03/15/2023.
05490L AA 7	BLUE CRS/SHLD MN 3.79 05/01/2025			1	1FE	2,999,730	98.876	2,966,268	3,000,000	2,999,765		35			3.790	3.791	MN	18,950	59,061	04/21/2015.	05/01/2025.
054937 AG 2	BB&T CORPORATION 4.90 06/30/2017				1FE	11,476,750	104.198	12,503,796	12,000,000	11,907,280		57,805			4.900	5.444	JD	1,633	588,000	05/21/2007.	06/30/2017.
05523R AB 3	BAE SYSTEMS PLC 4.75 10/11/2021		R	1	2FE	10,988,780	106.336	11,696,927	11,000,000	10,992,885		1,047			4.750	4.763	AO	116,111	522,500	10/05/2011.	10/11/2021.
05523U AK 6	BAE SYSTEMS HLDG 3.80 10/07/2024			1	2FE	6,979,210	99.436	6,960,513	7,000,000	6,981,370		1,757			3.800	3.836	AO	62,067	266,000	09/30/2014.	10/07/2024.
05523U AP 5	BAE SYSTEMS HLDG 3.85 12/15/2025			1	2FE	6,917,400	99.550	6,968,479	7,000,000	6,917,800		400			3.850	3.994	JD	15,721		12/03/2015.	12/15/2025.
05541V AE 6	BG ENERGY CAPITAL PLC 4.00 10/15/2021		R	1	1FE	7,338,170	103.624	7,253,680	7,000,000	7,218,254		(33,578)			4.000	3.402	AO	59,111	280,000	04/02/2012.	10/15/2021.
055451 AH 1	BHP FINANCE USA 6.50 04/01/2019		R		1FE	8,971,110	110.106	9,909,549	9,000,000	8,988,592		3,058			6.500	6.544	AO	146,250	585,000	03/18/2009.	04/01/2019.
055451 AU 2	BHP FINANCE USA 3.85 09/30/2023		R	1	1FE	3,995,080	94.197	3,767,868	4,000,000	3,996,031		432			3.850	3.865	MS	38,928	154,000	09/25/2013.	09/30/2023.
055451 AX 6	BHP FINANCE USA 6.75 10/19/2075		R	1	1FE	5,000,000	95.260	4,763,000	5,000,000	5,000,000					6.750	6.750	AO	67,500		10/14/2015.	10/19/2075.
05565Q BU 1	BP CAPITAL MKT PLC 3.561 11/01/2021		R	1	1FE	4,085,985	101.642	4,065,684	4,000,000	4,056,972		(8,964)			3.561	3.286	MN	23,740	142,440	08/31/2012.	11/01/2021.
05565Q CJ 5	BP CAPITAL PLC 3.994 09/26/2023		R	1	1FE	5,000,000	101.586	5,079,320	5,000,000	5,000,000					3.994	3.994	MS	52,699	199,700	09/23/2013.	09/26/2023.
05565Q CP 1	BP CAPITAL PLC 3.814 02/10/2024		R	1	1FE	8,000,000	99.785	7,982,808	8,000,000	8,000,000					3.814	3.814	FA	119,505	305,120	02/05/2014.	02/10/2024.
05565Q CS 5	BP CAPITAL PLC 3.535 11/04/2024		R	1	1FE	5,000,000	97.112	4,855,595	5,000,000	5,000,000					3.535	3.535	MN	27,985	176,750	10/30/2014.	11/04/2024.
05565Q DA 3	BP CAPITAL PLC 3.506 03/17/2025		R	1	1FE	5,000,000	97.317	4,865,845	5,000,000	5,000,000					3.506	3.506	MS	50,642	87,650	03/12/2015.	03/17/2025.
05567Y AA 7	BURLINGTON NORTH 4.967 04/01/2023			1	1FE	1,742,063	106.862	1,861,599	1,742,063	1,742,063					4.967	4.967	AO	21,632	86,528	09/26/2005.	04/01/2023.
05568D AA 2	BNSF RAILWAY CO 2006-3 5.342 04/01/2024				1FE	1,400,750	108.007	1,565,180	1,449,152	1,420,498		14,224			5.342	6.070	AO	19,353	77,414	05/26/2009.	04/01/2024.
05569A AB 5	BP AMI LEASING 5.523 05/08/2019			1	1FE	8,000,000	109.864	8,789,096	8,000,000	8,000,000					5.523	5.523	MN	65,049	441,840	05/01/2009.	05/08/2019.
05578D AG 7	BPCE 4.00 04/15/2024				1FE	11,999,040	103.599	12,431,928	12,000,000	11,999,173		79			4.000	4.001	AO	101,333	480,000	04/09/2014.	04/15/2024.
05578Q AD 5	BPCE 4.50 03/15/2025		R		2FE	7,886,160	95.955	7,676,384	8,000,000	7,897,410		8,741			4.500	4.673	MS	106,000	360,000	09/08/2014.	03/15/2025.
05581J AA 2	BNSF RAILWAY CO 3.442 06/16/2028			1	1FE	4,905,970	96.586	4,738,465	4,905,970	4,905,962		(7)			3.442	3.442	JD	7,036	83,494	06/11/2015.	06/16/2028.
05607M AA 5	BAA FUNDING LTD 4.875 07/15/2021		R		1FE	9,919,000	107.765	10,776,490	10,000,000	9,950,651		7,564			4.875	4.978	JJ	224,792	487,500	06/22/2011.	07/15/2021.
057224 BC 0	BAKER HUGHES INC 3.20 08/15/2021			1	1FE	6,981,160	98.992	6,929,461	7,000,000	6,988,661		1,812			3.200	3.232	FA	84,622	224,000	08/11/2011.	08/15/2021.
059333 ZZ 0	BACKCOUNTRY.COM LIBOR+725 6/30/2020				2FE	4,934,531	99.804	4,974,603	4,984,375	4,921,890		(12,642)			8.250	8.738	MON	35,410	89,096	09/15/2015.	06/30/2020.
05990K AC 0	BANC OF CALIFORNIA 5.25 04/15/2025			1	2FE	27,930,000	96.890	27,129,312	28,000,000	27,934,462		4,462			5.250	5.282	AO	310,333	771,750	03/31/2015.	04/15/2025.
06051G EE 5	BANK OF AMER CRP 5.875 01/05/2021				2FE	2,977,920	113.208	3,396,249	3,000,000	2,987,420		2,096			5.875	5.973	JJ	86,167	176,250	12/16/2010.	01/05/2021.
06051G EH 8	BANK OF AMER CRP MTN 5.00 05/13/2021				2FE	4,021,000	109.258	4,370,312	4,000,000	4,013,612		(2,167)			5.000	4.927	MN	26,667	213,333	04/02/2012.	05/13/2021.
06051G EU 9	BANK OF AMER CRP MTN 3.30 01/11/2023				2FE	1,988,880	98.614	1,972,276	2,000,000	1,991,807		1,017			3.300	3.366	JJ	31,167	66,000	01/08/2013.	01/11/2023.

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
06051G FB 0	BANK OF AMER CRP MTN 4.125 01/22/2024				2FE	6,994,890	103.039	7,212,758	7,000,000	6,995,734		438			4.125	4.134	JJ	127,531	288,750	01/15/2014.	01/22/2024.
06051G FF 1	BANK OF AMER CRP 4.00 04/01/2024				2FE	8,966,250	102.360	9,212,436	9,000,000	8,971,228		2,885			4.000	4.046	AO	90,000	360,000	03/27/2014.	04/01/2024.
06051G FH 7	BANK OF AMER CRP MTN 4.20 08/26/2024				2FE	12,990,510	100.177	13,023,049	13,000,000	12,991,571		793			4.200	4.209	FA	189,583	546,000	08/21/2014.	08/26/2024.
06051G FS 3	BANK OF AMER CRP MTN 3.875 08/01/2025				2FE	7,985,520	101.521	8,121,640	8,000,000	7,986,029		509			3.875	3.897	FA	130,028		07/27/2015.	08/01/2025.
064057 BD 3	BANK OF NY MELLO 5.50 12/01/2017				1FE	9,962,900	106.786	10,678,620	10,000,000	9,991,926		3,890			5.500	5.545	JD	45,833	550,000	01/16/2007.	12/01/2017.
06406H BY 4	BANK OF NY MELLON 3.55 09/23/2021			1	1FE	6,995,310	104.641	7,324,842	7,000,000	6,997,114		447			3.550	3.558	MS	67,647	248,500	09/16/2011.	09/23/2021.
06406H CQ 0	BANK OF NY MELLON MTN 3.95 11/18/2025			1	1FE	27,631,221	104.962	28,693,435	27,337,000	27,602,360		(22,474)			3.950	3.829	MN	128,977	1,079,812	07/31/2014.	11/18/2025.
06406H CX 5	BANK OF NY MELLON MTN 3.25 09/11/2024			1	1FE	8,968,770	100.716	9,064,395	9,000,000	8,972,295		2,712			3.250	3.291	MS	89,375	292,500	09/04/2014.	09/11/2024.
06406H DA 4	BANK OF NY MELLON G 3.00 02/24/2025			1	1FE	9,978,600	98.310	9,830,970	10,000,000	9,980,186		1,586			3.000	3.025	FA	105,833	150,000	02/19/2015.	02/24/2025.
064159 HB 5	BANK NOVA SCOTIA 4.50 12/16/2025		I		1FE	24,970,150	99.485	24,871,150	25,000,000	24,970,169		19			4.500	4.515	JD	46,875		12/23/2015.	12/16/2025.
064255 AR 3	BK TOKYO-MITSUBISHI UFJ 4.10 09/09/2023		R		1FE	18,925,900	105.557	20,055,811	19,000,000	18,940,436		6,456			4.100	4.148	MS	242,356	779,000	09/03/2013.	09/09/2023.
064255 AW 2	BK TOKYO-MITSUBISHI UFJ 3.75 03/10/2024		R		1FE	11,974,200	102.443	12,293,136	12,000,000	11,978,183		2,234			3.750	3.776	MS	138,750	450,000	03/04/2014.	03/10/2024.
06541E AA 0	BANK UNITED 8 03/15/09 MTNA				6*	3,179,450			4,000,000						8.000	6,000.000	MS			08/31/2012.	03/15/2009.
06652K AA 1	BANKUNITED INC 4.875 11/17/2025			1	2FE	14,853,900	99.070	14,860,545	15,000,000	14,855,298		1,398			4.875	5.000	MN	89,375		11/12/2015.	11/17/2025.
06654A AA 1	BANKWELL FINL 5.75 08/15/25			1	2FE	5,000,000	100.750	5,037,500	5,000,000	4,999,979		(21)			5.750	5.791	FMAN	36,736	68,681	08/13/2015.	08/15/2025.
066836 AA 5	BAPTIST HEALTH 4.59 08/15/21			1	1FE	5,011,320	108.329	5,416,450	5,000,000	5,006,782		(904)			4.590	4.562	FA	86,700	229,500	05/10/2011.	08/15/2021.
067316 AC 3	BACARDI LTD 4.50 01/15/2021		R	1	2FE	3,991,760	106.245	4,249,812	4,000,000	3,995,350		805			4.500	4.526	JJ	83,000	180,000	01/18/2011.	01/15/2021.
067383 AC 3	CR BARD INC 4.40 01/15/2021			1	2FE	3,971,280	106.013	4,240,520	4,000,000	3,984,115		2,752			4.400	4.489	JJ	81,156	176,000	12/15/2010.	01/15/2021.
06738E AC 9	BARCLAYS PLC 4.375 09/11/2024		R		2FE	9,984,800	97.806	9,780,570	10,000,000	9,986,432		1,257			4.375	4.394	MS	133,681	437,500	09/04/2014.	09/11/2024.
06738E AE 5	BARCLAYS PLC 3.65 03/16/2025		R		2FE	14,870,050	96.616	14,492,460	15,000,000	14,877,711		7,661			3.650	3.755	MS	159,688	273,750	05/05/2015.	03/16/2025.
06739F HV 6	BARCLAYS PLC BKNT 3.75 05/15/2024		R		1FE	19,993,400	101.833	20,366,620	20,000,000	19,994,315		568			3.750	3.754	MN	95,833	750,000	05/12/2014.	05/15/2024.
06739G BP 3	BARCLAYS BK PLC 5.14 10/14/2020		R	1	2FE	1,961,301	108.534	2,170,688	2,000,000	1,978,939		3,663			5.140	5.389	AO	21,988	102,800	08/31/2012.	10/14/2020.
06740L 8C 2	BARCLAYS BK PLC 7.625 11/21/2022 (COCO)		R		3FE	8,082,500	113.706	9,096,456	8,000,000	8,063,766		(6,930)			7.625	7.474	MN	67,778	610,000	01/11/2013.	11/21/2022.
067901 AB 4	BARRICK GOLD COR 6.95 04/01/19		I	1	2FE	1,704,914	103.409	1,790,001	1,731,000	1,720,482		2,783			6.950	7.163	AO	30,076	132,132	03/19/2009.	04/01/2019.
067901 AQ 1	BARRICK GOLD CORP 4.10 05/01/2023		I	1	2FE	1,878,180	86.125	1,620,873	1,882,000	1,879,049		338			4.100	4.125	MN	12,860	85,841	04/29/2013.	05/01/2023.
06849R AF 9	BARRICK NA FIN 4.40 05/30/2021			1	2FE	4,996,800	91.469	4,573,440	5,000,000	4,998,282		275			4.400	4.407	MN	18,944	220,000	05/24/2011.	05/30/2021.
06849U AC 9	BARRICK PD AU FI 4.95 01/15/2020		R	1	2FE	4,951,700	101.211	5,060,565	5,000,000	4,977,792		4,839			4.950	5.073	JJ	114,125	247,500	10/13/2009.	01/15/2020.
07177M AA 1	BAXALTA INC 4.00 06/23/2025			1	2FE	4,966,200	98.952	4,947,610	5,000,000	4,967,648		1,448			4.000	4.083	JD	4,444	100,000	06/18/2015.	06/23/2025.
071813 BA 6	BAXTER INTL 4.50 08/15/19			1	2FE	2,989,980	106.011	3,180,324	3,000,000	2,995,830		1,037			4.500	4.542	FA	51,000	135,000	08/17/2009.	08/15/2019.
071813 BC 2	BAXTER INTL 4.25 03/15/20			1	2FE	1,992,240	105.904	2,118,070	2,000,000	1,996,345		777			4.250	4.298	MS	25,028	85,000	03/04/2010.	03/15/2020.
07274E AG 8	BAYER US FINANCE 3.375 10/08/2024			1	1FE	7,920,880	100.527	8,042,152	8,000,000	7,929,211		6,791			3.375	3.493	AO	62,250	270,000	10/01/2014.	10/08/2024.
07330M AA 5	BRANCH BKG & TR 3.80 10/30/2026			1	1FE	16,958,520	101.374	17,233,529	17,000,000	16,962,558		3,085			3.800	3.825	AO	109,461	701,628	09/22/2014.	10/30/2026.
07330M AB 3	BRANCH BKG & TR 3.625 09/16/2025			1	1FE	37,974,540	100.978	38,371,450	38,000,000	37,975,162		622			3.625	3.633	MS	401,771		09/09/2015.	09/16/2025.
075887 BF 5	BECTON DICKINSON 3.734 12/15/2024			1	2FE	5,000,000	100.826	5,041,320	5,000,000	5,000,000					3.734	3.734	JD	8,298	186,700	12/04/2014.	12/15/2024.
081437 AH 8	BEMIS CO INC 4.50 10/15/2021			1	2FE	3,974,120	104.500	4,179,980	4,000,000	3,983,696		2,409			4.500	4.581	AO	38,000	180,000	09/27/2011.	10/15/2021.
084664 BQ 3	BERKSHIRE HATH 4.250 01/15/2021	SD		1	1FE	14,946,750	108.963	16,344,480	15,000,000	14,970,423		5,154			4.250	4.294	JJ	293,958	637,500	01/03/2011.	01/15/2021.
084664 BT 7	BERKSHIRE HATHWAY 3.00 05/15/2022			1	1FE	6,946,170	102.065	7,144,522	7,000,000	6,963,824		5,063			3.000	3.090	MN	26,833	210,000	05/08/2012.	05/15/2022.
084670 BJ 6	BERKSHIRE HATHWAY 3.00 02/11/2023			1	1FE	3,966,160	101.764	4,070,552	4,000,000	3,974,894		3,111			3.000	3.099	FA	46,667	120,000	01/29/2013.	02/11/2023.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
085789 AE 5	BERRY PETROL CO 6.75 11/01/2020			1	5FE	2,686,738	25.250	970,863	3,845,000	970,862		33,182	1,749,058		6.750	19.853	MN	43,256	208,913	09/03/2015.	11/01/2020.
09062X AF 0	BIOGEN INC 4.05 09/15/2025			1	2FE	9,976,400	100.356	10,035,580	10,000,000	9,976,970		570			4.050	4.079	MS	119,250		09/10/2015.	09/15/2025.
09064A AF 8	BIOMED REALTY LP 3.85 04/15/2016			1	2FE	4,968,250	100.342	5,017,100	5,000,000	4,998,019		6,715			3.850	3.990	AO	40,639	192,500	03/23/2011.	04/15/2016.
092113 AG 4	BLACK HILLS CORP 5.875 07/15/20			1	2FE	5,000,000	110.261	5,513,070	5,000,000	5,000,000					5.875	5.875	JJ	135,451	293,750	07/13/2010.	07/15/2020.
09247X AC 5	BLACKROCK INC 6.25 09/15/2017			1	1FE	11,903,520	107.985	12,958,224	12,000,000	11,979,001		11,322			6.250	6.360	MS	220,833	750,000	09/12/2007.	09/15/2017.
09247X AE 1	BLACKROCK INC 5.00 12/10/2019			1	1FE	5,983,680	110.486	6,629,136	6,000,000	5,992,587		1,661			5.000	5.035	JD	17,500	300,000	12/07/2009.	12/10/2019.
09247X AH 4	BLACKROCK INC 4.25 05/24/2021			1	1FE	20,331,545	108.088	21,617,660	20,000,000	20,202,743		(33,435)			4.250	4.037	MN	87,361	850,000	12/20/2011.	05/24/2021.
09256B AD 9	BLACKSTONE HLDGS 4.75 02/15/2023			1	1FE	35,723,610	106.992	36,618,115	34,225,000	35,447,344		(145,472)			4.750	4.163	FA	614,149	1,625,687	05/12/2014.	02/15/2023.
093662 AG 9	BLOCK FINANCIAL 5.25 10/01/2025			1	2FE	8,973,000	102.251	9,202,563	9,000,000	8,973,535		535			5.250	5.289	AO	119,438		09/25/2015.	10/01/2025.
096629 AA 8	BOARDWALK PIPELINE 5.50 2/01/2017			1	2FE	1,993,340	101.308	2,026,162	2,000,000	1,999,213		687			5.500	5.538	FA	45,833	110,000	01/12/2005.	02/01/2017.
096630 AA 6	BOARDWALK PIPELINE 5.875 11/15/2016			1	2FE	1,953,739	100.968	1,962,818	1,944,000	1,945,433		(1,560)			5.875	5.787	MN	14,594	114,210	09/09/2009.	11/15/2016.
097014 AL 8	BOEING CAP CORP 4.7 10/27/19			1	1FE	6,995,030	109.741	7,681,870	7,000,000	6,997,824		508			4.700	4.709	AO	58,489	329,000	10/22/2009.	10/27/2019.
097023 AW 5	BOEING CO 6 03/15/19			1	1FE	492,330	112.145	560,725	500,000	497,019		817			6.000	6.208	MS	8,833	30,000	03/11/2009.	03/15/2019.
09751W AA 9	BOLDINI LTD 3.6 07/19/35		R	1	1FE	7,100,402	104.108	7,287,567	7,000,000	7,077,600		(7,014)			3.600	3.458	JJ	113,400	252,000	08/31/2012.	07/19/2035.
10112R AS 3	BOSTON PROP LP 4.125 05/15/2021			1	2FE	5,955,600	104.828	6,289,674	6,000,000	5,974,845		4,093			4.125	4.213	MN	31,625	247,500	11/08/2010.	05/15/2021.
101137 AD 9	BOSTON SCIENTIFC 5.125 01/12/2017			1	2FE	8,940,330	103.167	9,285,057	9,000,000	8,992,734		6,661			5.125	5.206	JJ	216,531	461,250	12/20/2005.	01/12/2017.
10138M AK 1	BOTTLING GROUP 5.125 01/15/19			1	1FE	4,969,950	109.503	5,475,165	5,000,000	4,989,163		3,212			5.125	5.203	JJ	118,160	256,250	01/14/2009.	01/15/2019.
10510K AA 5	BRAMBLES USA INC 5.35 04/01/2020			1	2FE	3,998,760	109.202	4,368,064	4,000,000	3,999,109		182			5.350	5.356	AO	53,500	214,000	03/24/2010.	04/01/2020.
10510K AC 1	BRAMBLES USA INC 4.125 10/23/2025			1	2FE	24,774,003	100.720	24,877,717	24,700,000	24,772,824		(1,179)			4.125	4.087	AO	192,454		10/29/2015.	10/23/2025.
10513K AA 2	BRANCH BANKING & T 5.625 09/15/2016				1FE	10,093,300	103.007	10,300,670	10,000,000	10,008,651		(11,735)			5.625	5.498	MS	165,625	562,500	01/16/2007.	09/15/2016.
107015 AA 7	BREMER FINL CORP 5.20 12/30/2024				2FE	22,000,000	95.335	20,973,638	22,000,000	22,000,000		32			5.200	5.200	JD	3,178	1,147,178	12/29/2014.	12/30/2024.
109641 AG 5	BRINKER INTL INC 3.875 05/15/2023			1	2FE	3,996,040	96.453	3,858,124	4,000,000	3,996,938		352			3.875	3.887	MN	19,806	155,000	05/08/2013.	05/15/2023.
11042A AA 2	BRITISH AIRWAYS 4.625 06/20/2024		R	1	1FE	12,180,198	103.646	12,609,762	12,166,160	12,176,954		(1,576)			4.625	4.634	MJSD	17,193	562,704	06/26/2013.	06/20/2024.
11042B AA 0	BRITISH AIRWAYS 5.625 06/20/2020		R	1	2FE	3,548,121	104.137	3,694,910	3,548,121	3,548,121		31			5.625	5.665	MJSD	6,098	199,582	06/25/2013.	06/20/2020.
111013 AK 4	BRIT SKY BROADCASTING 3.125 11/26/2022		R	1	2FE	3,484,810	97.035	3,396,211	3,500,000	3,489,015		1,403			3.125	3.176	MN	10,634	109,375	11/19/2012.	11/26/2022.
111013 AL 2	BRIT SKY BROADCASTING 3.75 09/16/2024		R	1	2FE	4,981,000	96.903	4,845,150	5,000,000	4,983,073		1,613			3.750	3.796	MS	54,688	187,500	09/09/2014.	09/16/2024.
111320 AH 0	BROADCOM CORP MTN 3.50 08/01/2024			1	1FE	17,923,960	100.331	18,059,652	18,000,000	17,933,226		6,562			3.500	3.551	FA	262,500	633,500	07/31/2014.	08/01/2024.
11133T AA 1	BROADRIDGE FINAN 6.125 06/01/2017			1	2FE	206,168	104.733	241,934	231,000	225,746		3,381			6.125	7.854	JD	1,179	14,149	09/26/2008.	06/01/2017.
112585 AH 7	BROOKFIELD ASSET 4.00 01/15/2025		I	1	2FE	8,000,000	97.740	7,819,184	8,000,000	8,000,000					4.000	4.000	JJ	147,556	160,000	01/12/2015.	01/15/2025.
11373M AA 5	BROOKLINE BANCORP 6.00/FLT 09/15/2029			1	2FE	2,500,000	100.159	2,503,973	2,500,000	2,500,000		3			6.000	6.000	MS	44,167	149,583	09/11/2014.	09/15/2029.
114535 AC 1	BROOKSTONE CO 13.00 10/15/2014			1	6	1,561,618			1,643,808	(0)	(0)	43,248			13.000		JJ			10/26/2010.	10/15/2014.
114536 AA 3	BROOKSTONE HOLDING PIK 10.00 07/07/21			1	5*	167,466	29.696	58,992	198,653	170,966		2,528			10.000	13.520	JD	55	10,490	12/31/2015.	07/07/2021.
115236 AA 9	BROWN & BROWN 4.20 09/15/2024			1	2FE	4,984,250	99.099	4,954,945	5,000,000	4,985,913		1,306			4.200	4.239	MS	61,833	208,250	09/15/2014.	09/15/2024.
117665 AC 3	BRYN MAWR BK 4.75 8/15/2025			1	2FE	5,000,000	97.770	4,888,500	5,000,000	5,000,053		53			4.750	4.750	FA	95,660		07/31/2015.	08/15/2025.
118230 AE 1	BUCKEYE PARTNERS 5.125 07/01/2017			1	2FE	4,990,700	101.560	5,077,980	5,000,000	4,998,507		934			5.125	5.146	JJ	128,125	256,250	06/27/2005.	07/01/2017.
118230 AJ 0	BUCKEYE PARTNERS 4.875 02/01/2021			1	2FE	3,984,800	96.841	3,873,648	4,000,000	3,991,462		1,445			4.875	4.923	FA	81,250	195,000	01/04/2011.	02/01/2021.
118230 AK 7	BUCKEYE PARTNERS 4.15 07/01/2023			1	2FE	7,562,316	86.110	6,807,833	7,906,000	7,566,039		2,377			4.150	4.819	JJ	164,049	207,500	12/11/2015.	07/01/2023.
118230 AN 1	BUCKEYE PARTNERS 4.35 10/15/2024			1	2FE	4,636,095	84.738	4,174,204	4,926,000	4,637,719		1,424			4.350	5.154	AO	45,237	142,463	12/15/2015.	10/15/2024.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
120568 AT 7	BUNGE LTD FIN CP 8 06/15/19			1	2FE	999,970	116.082	1,160,821	1,000,000	1,000,000		0			8.500	8.500	JD	3,778	85,000	06/04/2009.	06/15/2019.
120568 AU 4	BUNGE LTD FIN CO 4.10 03/15/2016			1	2FE	4,999,550	100.517	5,025,835	5,000,000	4,999,981		91			4.100	4.102	MS	60,361	205,000	03/08/2011.	03/15/2016.
12189L AB 7	BUR NTH SANTA FE 3.60 09/01/2020			1	2FE	989,659	104.004	1,024,438	985,000	987,514		(517)			3.600	3.537	MS	11,820	35,460	08/25/2011.	09/01/2020.
12189L AT 8	BURLINGTON NORTH SF 3.40 09/01/2024			1	2FE	13,967,940	99.591	13,942,670	14,000,000	13,971,837		2,796			3.400	3.427	MS	158,667	493,189	08/11/2014.	09/01/2024.
12189L AY 7	BURLINGTON NORTH 3.65 09/01/2025			1	2FE	9,978,200	101.670	10,166,960	10,000,000	9,978,931		731			3.650	3.676	MS	132,819		08/13/2015.	09/01/2025.
12189P AD 4	BNSF 98-C TRUST 6.23 07/02/2018			1	1FE	147,579	105.422	169,622	160,898	157,680		(35,407)			6.230	88.106	JJ	4,984	13,297	10/29/1999.	07/02/2018.
12189P AE 2	BURLINGTON NORTH 7.16 01/02/20				1FE	1,963,074	109.692	1,944,164	1,772,383	1,772,383					7.160	7.160	JJ	63,099	126,903	06/14/2004.	01/02/2020.
12189P AJ 1	BNSF 01-1 TRUST 6.727 07/15/2022				1FE	984,622	110.592	924,438	835,899	880,349		(17,024)			6.727	4.387	JJ	25,929	56,231	04/01/2004.	07/15/2022.
12189P AL 6	BUR NTH/SAN FA 5.943 01/15/2022				1FE	595,050	107.289	638,421	595,050	595,476		31			5.943	5.949	JJ	16,307	35,364	06/21/2002.	01/15/2022.
12189T AY 0	BURLINGTON NORTH 5.65 05/01/2017			1	2FE	1,999,000	105.274	2,105,482	2,000,000	1,999,847		107			5.650	5.656	MN	18,833	113,000	04/10/2007.	05/01/2017.
12189T BC 7	BURLINGTON NORTH 4.70 10/01/2019			1	2FE	4,910,700	108.100	5,405,015	5,000,000	4,960,230		9,438			4.700	4.935	AO	58,750	235,000	02/18/2010.	10/01/2019.
12325J AA 9	BUSINESS DEVELOPMENT 6.00 09/01/2020			1	2FE	10,990,000	100.250	11,027,500	11,000,000	10,989,605		(395)			6.000	6.024	MS	221,833		10/05/2015.	09/01/2020.
124857 AE 3	CBS CORP 4.30 02/15/2021			1	2FE	997,320	104.097	1,040,971	1,000,000	998,500		256			4.300	4.333	FA	16,244	43,000	10/04/2010.	02/15/2021.
124857 AQ 6	CBS CORP 4.00 01/15/2026			1	2FE	9,818,800	97.539	9,753,880	10,000,000	9,825,444		6,644			4.000	4.215	JJ	190,000		07/07/2015.	01/15/2026.
12505B AD 2	CBRE SERVICES INC 4.875 03/01/2026			1	2FE	17,863,200	99.375	17,887,500	18,000,000	17,867,433		4,233			4.875	4.968	MS	336,375		08/06/2015.	03/01/2026.
12527G AC 7	CF INDUSTRIES INC 3.45 06/01/2023			1	2FE	3,694,704	93.061	3,750,346	4,030,000	3,753,838		30,678			3.450	4.549	JD	11,586	139,035	01/09/2014.	06/01/2023.
125509 BM 0	CIGNA CORP 5.125 06/15/20			1	2FE	1,989,480	109.041	2,180,822	2,000,000	1,994,735		1,026			5.125	5.192	JD	4,556	102,500	05/12/2010.	06/15/2020.
12572Q AE 5	CME GROUP INC 3.00 09/15/2022			1	1FE	7,975,280	100.512	8,040,992	8,000,000	7,982,657		2,299			3.000	3.036	MS	70,667	240,000	09/05/2012.	09/15/2022.
12572Q AG 0	CME GROUP INC 3.00 03/15/2025			1	1FE	7,984,880	98.144	7,851,480	8,000,000	7,985,972		1,092			3.000	3.022	MS	70,667	124,000	03/04/2015.	03/15/2025.
126117 AQ 3	CNA FINANCIAL 5.875 08/15/2020			1	2FE	2,990,550	111.381	3,341,415	3,000,000	2,994,972		921			5.875	5.917	FA	66,583	176,250	08/05/2010.	08/15/2020.
126117 AR 1	CNA FINANCIAL 5.75 08/15/2021			1	2FE	2,988,780	111.912	3,357,363	3,000,000	2,993,174		1,001			5.750	5.798	FA	65,167	172,500	02/09/2011.	08/15/2021.
12626P AL 7	CRH AMERICA INC 5.75 01/15/2021			1	2FE	4,195,800	112.349	4,493,972	4,000,000	4,115,328		(19,614)			5.750	5.094	JJ	106,056	230,000	07/07/2011.	01/15/2021.
126650 AN 0	CVS CAREMARK 6.204 10/10/25			1	2FE	3,042,159	110.106	3,275,008	2,974,413	3,002,351		(6,141)			6.204	5.997	MON	10,764	184,544	09/09/2003.	10/10/2025.
126650 AW 0	CVS CAREMARK 5.298 01/11/27			1	2FE	2,612,502	107.764	2,815,328	2,612,502	2,612,507		(1)			5.298	5.357	MON	8,074	138,410	12/09/2004.	01/11/2027.
126650 BH 2	CVS CAREMARK 5.75 06/01/17			1	2FE	895,507	105.829	957,752	905,000	903,304		1,117			5.750	5.890	JD	4,336	52,038	05/22/2007.	06/01/2017.
126650 BQ 2	CVS CAREMARK 6.943 01/10/2030			1	2FE	6,547,578	113.923	6,352,524	5,576,156	6,432,287		(90,328)			6.943	4.636	MON	22,584	387,158	12/02/2013.	01/10/2030.
126650 BV 1	CVS PT TRUST 5.773 01/10/2033				2FE	4,457,365	108.657	4,728,193	4,351,493	4,440,867		(7,288)			5.773	5.552	MON	14,654	251,304	12/20/2011.	01/10/2033.
126650 BY 5	CVS CORP 5.926 01/10/2034				2FE	11,894,955	110.298	12,938,951	11,730,912	11,872,212		(11,209)			5.926	5.830	MON	40,552	695,176	08/31/2012.	01/10/2034.
126650 CL 2	CVS HEALTH CORP 3.875 07/20/2025			1	2FE	6,929,580	101.759	7,123,144	7,000,000	6,932,173		2,593			3.875	3.998	JJ	121,309		07/13/2015.	07/20/2025.
12665V AA 0	CVS PASS-THRU TR 2014 4.163 08/10/36				2FE	7,695,112	97.456	7,499,358	7,695,112	7,695,112		11			4.163	4.199	MON	18,687	320,348	07/14/2014.	08/11/2036.
12673P AE 5	CA INC 4.50 08/15/2023			1	2FE	14,923,740	101.511	15,226,635	15,000,000	14,938,825		6,564			4.500	4.564	FA	255,000	675,000	08/15/2013.	08/15/2023.
12686C AZ 2	CABLEVISION SYS 7.75 04/15/18			1	4FE	500,000	104.000	520,000	500,000	500,000					7.750	7.750	AO	8,181	38,750	04/12/2010.	04/15/2018.
12694* AA 4	CVS (NEW ALBANY IN) CTL 5.14 01/15/2041				2FE	6,283,982	100.000	6,283,982	6,283,982	6,283,982					5.140	5.195	MON	8,075		12/22/2015.	01/15/2041.
127055 AG 6	CABOT CORP 5 10/01/16			1	2FE	2,979,660	102.288	3,068,628	3,000,000	2,997,477		3,226			5.000	5.116	AO	37,500	150,000	09/21/2009.	10/01/2016.
127387 AL 2	CADENCE DESIGN 4.375 10/15/2024			1	2FE	2,988,420	99.277	2,978,301	3,000,000	2,989,605		963			4.375	4.423	AO	27,708	133,438	10/06/2014.	10/15/2024.
12738A AA 9	CADENCE FINANCIAL 4.875 06/28/2019			1	2FE	7,804,150	97.567	7,561,418	7,750,000	7,794,973		(9,251)			4.875	4.692	JD	3,148	377,813	03/06/2015.	06/28/2019.
133131 AR 3	CAMDEN PROP TRST 4.625 06/15/2021			1	2FE	2,982,120	107.175	3,215,244	3,000,000	2,989,290		1,686			4.625	4.700	JD	6,167	138,750	05/31/2011.	06/15/2021.
133131 AS 1	CAMDEN PROP TRST 4.875 06/15/2023			1	2FE	4,943,900	107.818	5,390,915	5,000,000	4,961,506		4,167			4.875	5.000	JD	10,833	243,750	05/31/2011.	06/15/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
13342B AE 5	CAMERON INTERNATIONAL 4.50 06/01/2021			1	2FE	4,957,550	104.638	5,231,905	5,000,000	4,974,625		4,038			4.500	4.607	JD	18,750	225,000	05/25/2011.	06/01/2021.
136375 BP 6	CANADIAN NATL RR 5.85 11/15/2017		I.	1	1FE	1,993,660	107.531	2,150,626	2,000,000	1,998,603		687			5.850	5.890	MN	14,950	117,000	09/19/2007.	11/15/2017.
136375 BT 8	CANADIAN NATL RR 5.55 03/01/19		I.	1	1FE	4,944,050	109.839	5,491,960	5,000,000	4,978,846		5,939			5.550	5.698	MS	92,500	277,500	02/18/2009.	03/01/2019.
136375 BV 3	CANADIAN NATL RR 2.85 12/15/2021		I.	1	1FE	6,019,162	100.509	6,030,522	6,000,000	6,013,542		(2,432)			2.850	2.803	JD	7,600	171,000	08/31/2012.	12/15/2021.
136385 AV 3	CANADIAN NATL RESOURCES 3.90 02/01/2025		I.	1	2FE	6,742,135	89.320	6,359,598	7,120,000	6,753,604		11,469			3.900	4.599	FA	115,700		08/21/2015.	02/01/2025.
13643E AF 2	CANADIAN OIL SANDS LT 7.75 05/15/2019		I.	1	2FE	10,659,688	107.625	10,708,688	9,950,000	10,518,412		(141,276)			7.750	5.857	MN	98,533	771,125	01/26/2015.	05/15/2019.
13643E AG 0	CANADIAN OIL SANDS TR 4.50 04/01/2022		I.	1	2FE	1,984,420	90.500	1,810,000	2,000,000	1,989,462		1,426			4.500	4.598	AO	22,500	90,000	03/26/2012.	04/01/2022.
13645R AK 0	CANADIAN PAC LTD 4.45 03/15/2023		I.	1	2FE	7,989,610	106.614	8,529,080	8,000,000	7,993,251		775			4.450	4.464	MS	104,822	356,000	09/21/2010.	03/15/2023.
14040H AN 5	CAPITAL ONE FINL 6.15 09/01/2016				2FE	2,842,440	103.092	3,092,754	3,000,000	2,984,725		21,711			6.150	6.947	MS	61,500	184,500	09/13/2007.	09/01/2016.
14040H AR 6	CAPITAL ONE FINL 6.75 09/15/2017				2FE	4,988,600	107.558	5,377,905	5,000,000	4,997,546		1,316			6.750	6.781	MS	99,375	337,500	09/05/2007.	09/15/2017.
14040H AY 1	CAPITAL ONE FINL 4.75 07/15/2021				2FE	9,944,790	108.380	10,837,970	10,000,000	9,966,145		5,216			4.750	4.820	JJ	219,028	475,000	07/21/2011.	07/15/2021.
14040H BG 9	CAPITAL ONE FINL 3.20 02/05/2025			1	2FE	3,990,160	96.737	3,869,460	4,000,000	3,990,928		768			3.200	3.229	FA	51,911	64,000	02/02/2015.	02/05/2025.
14040H BJ 3	CAPITAL ONE FINL 4.20 10/29/2025			1	2FE	19,998,400	98.770	19,753,920	20,000,000	19,998,422		22			4.200	4.201	AO	144,667		10/26/2015.	10/29/2025.
14042E 3Y 4	CAPITAL ONE NA BNKT 2.95 07/23/2021				2FE	8,476,030	99.097	8,423,237	8,500,000	8,480,549		3,169			2.950	2.995	JJ	110,051	250,053	07/21/2014.	07/23/2021.
14149Y BE 7	CARDINAL HEALTH 3.75 09/15/2025			1	2FE	4,996,400	101.667	5,083,365	5,000,000	4,996,347		(53)			3.750	3.759	MS	55,208	42,708	06/16/2015.	09/15/2025.
141781 AX 2	CARGILL INC 6.00 11/27/2017			1	1FE	3,981,000	107.285	4,291,384	4,000,000	3,995,457		2,186			6.000	6.064	MN	22,667	240,000	11/19/2007.	11/27/2017.
141781 AY 0	CARGILL INC 4.307 05/14/2021			1	1FE	17,281,000	107.143	18,515,399	17,281,000	17,281,000		(3)			4.307	4.307	MN	97,172	744,293	05/25/2011.	05/14/2021.
141781 G# 5	CARGILL INC 7.28 06-30-23			1	1FE	3,698,084	110.057	3,475,497	3,157,895	3,420,773		(61,069)			7.280	4.893	JD	639	230,250	10/29/2004.	06/30/2023.
142339 AE 0	CARLISLE COS INC 5.125 12/15/2020			1	2FE	7,964,000	106.620	8,529,560	8,000,000	7,979,945		3,466			5.125	5.183	JD	18,222	410,000	12/06/2010.	12/15/2020.
14309U AA 0	CARLYLE HLDGS FINANCE 3.875 02/01/2023			1	1FE	20,256,433	101.984	20,753,825	20,350,000	20,275,024		8,847			3.875	3.934	FA	328,568	788,563	07/17/2013.	02/01/2023.
14754D AG 5	CASH AMER INTL 5.75 05/15/2018			1	2	6,000,000	100.500	6,030,000	6,000,000	6,000,000					5.750	5.750	MN	44,083	345,000	05/08/2013.	05/15/2018.
149123 BQ 3	CATERPILLAR INC 7.90 12/15/2018			1	1FE	2,420,240	116.910	2,338,196	2,000,000	2,155,179		(47,551)			7.900	5.041	JD	7,022	158,000	08/21/2009.	12/15/2018.
149123 BV 2	CATERPILLAR INC 3.90 05/27/2021			1	1FE	7,962,640	106.248	8,499,832	8,000,000	7,978,005		3,583			3.900	3.957	MN	29,467	312,000	05/24/2011.	05/27/2021.
149123 CC 3	CATERPILLAR INC 3.40 05/15/2024			1	1FE	3,999,320	100.907	4,036,264	4,000,000	3,999,436		57			3.400	3.402	MN	17,378	136,000	05/05/2014.	05/15/2024.
14912L 5Q 0	CATERPILLAR FINL MTN 2.625 03/01/2023				1FE	2,982,990	96.505	2,895,144	3,000,000	2,987,371		1,578			2.625	2.690	MS	26,250	78,750	02/25/2013.	03/01/2023.
14912L 5X 5	CATERPILLAR FINL MTN 3.75 11/24/2023				1FE	4,995,900	103.982	5,199,080	5,000,000	4,996,631		360			3.750	3.760	MN	19,271	187,500	11/19/2013.	11/24/2023.
14912L 6C 0	CATERPILLAR FINL MTN 3.30 06/09/2024				1FE	2,991,390	99.527	2,985,801	3,000,000	2,992,554		752			3.300	3.334	JD	6,050	99,000	06/02/2014.	06/09/2024.
14916R AC 8	CATHOLIC HEALTH 2.95 11/01/22			1	1FE	10,472,070	97.608	10,248,830	10,500,000	10,479,434		2,676			2.950	2.982	MN	51,625	309,750	10/25/2012.	11/01/2022.
14916R AF 1	CATHOLIC HEALTH 4.20 08/01/2023			1	1FE	6,598,860	106.019	6,673,896	6,295,000	6,586,673		(12,187)			4.200	3.499	FA	110,163		08/14/2015.	08/01/2023.
14987B AE 3	CC HOLDINGS GS V LLC 3.849 04/15/2023			1	2FE	3,000,000	98.154	2,944,620	3,000,000	3,000,000		107			3.849	3.849	AO	24,377	115,470	12/11/2012.	04/15/2023.
151020 AE 4	CELGENE CORP 3.95 10/15/2020			1	2FE	4,987,250	104.882	5,244,110	5,000,000	4,993,304		1,246			3.950	3.981	AO	41,694	197,500	10/04/2010.	10/15/2020.
151020 AH 7	CELGENE CORP 3 08/15/22			1	2FE	7,995,920	99.089	7,927,104	8,000,000	7,997,183		376			3.250	3.256	FA	98,222	260,000	08/06/2012.	08/15/2022.
151020 AP 9	CELGENE CORP 3.625 05/15/2024			1	2FE	9,965,900	98.298	9,829,790	10,000,000	9,970,645		2,947			3.625	3.666	MN	46,319	362,500	05/06/2014.	05/15/2024.
151020 AS 3	CELGENE CORP 3.875 08/15/25			1	2FE	6,932,380	99.681	6,977,670	7,000,000	6,934,544		2,164			3.875	3.993	FA	104,733		08/03/2015.	08/15/2025.
15135U AD 1	CENOVUS ENERGY 5.70 10/15/2019		I.	1	2FE	4,996,650	105.016	5,250,775	5,000,000	4,998,664		308			5.700	5.708	AO	60,167	285,000	09/15/2009.	10/15/2019.
15189W AC 4	CENTERPOINT ENER 6.125 11/01/2017			1	2FE	1,993,160	107.587	2,151,740	2,000,000	1,998,430		786			6.125	6.171	MN	20,417	122,500	10/18/2007.	11/01/2017.
15189Y AC 0	CENTERPOINT ENER 6.15 05/01/2016			1	2FE	4,982,200	101.567	5,078,360	5,000,000	4,999,208		2,294			6.150	6.199	MN	51,250	307,500	05/15/2006.	05/01/2016.
154051 BH 8	CENTRAL MAINE 5.70 06/01/2019			1	1FE	3,998,770	109.285	4,371,384	4,000,000	3,999,548		117			5.700	5.704	JD	19,000	228,000	05/27/2009.	06/01/2019.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
15639K AA 0	CENTRICA PLC 4.00 10/16/2023		R	1	2FE	19,908,520	100.356	20,071,140	20,000,000	19,925,763		7,951			4.000	4.056	AO	166,667	800,000	11/07/2013.	10/16/2023.
156700 AL 0	CENTURYLINK INC N 6.00 04/01/2017			1	3FE	4,969,200	103.927	5,196,365	5,000,000	4,995,082		3,683			6.000	6.083	AO	75,000	300,000	03/26/2007.	04/01/2017.
160841 AA 0	CHARLOTTE GATE 6.41 12/01/16				1	401,678	101.300	406,900	401,678	401,678		(0)			6.410	6.496	MON	2,146	25,748	11/23/2001.	12/01/2016.
161175 AM 6	CCO SAFARI II 4.908 07/23/2025			1	2FE	13,000,000	99.721	12,963,665	13,000,000	13,000,000					4.908	4.908	JJ	280,029		07/09/2015.	07/23/2025.
162809 AA 5	CHECKERS DRIVE-IN 11.00 12/01/2017			1	4FE	5,000,000	105.375	5,268,750	5,000,000	5,000,000		(334)			11.000	11.000	JD	45,833	550,000	11/01/2012.	12/01/2017.
165167 CQ 8	CHESAPEAKE ENRGY WI 8.00 12/15/2022			1	4FE	1,953,643	48.500	1,963,765	4,049,000	1,956,577		2,935			8.000	23.399	JD	7,198		12/23/2015.	12/15/2022.
166764 AH 3	CHEVRON CORP 3.191 06/24/2023			1	1FE	5,000,000	100.438	5,021,875	5,000,000	5,000,000					3.191	3.191	JD	3,102	159,550	06/17/2013.	06/24/2023.
16877# AA 0	VA CHARLOTTE CTL A1 3.652 01/05/2036				1	14,511,504	100.500	14,583,672	14,511,117	14,511,492		(12)			3.652	3.680	MON	38,274	156,791	12/05/2015.	01/05/2036.
170228 AB 6	CHITTENDEN 5.80 02/14/2017			1	2FE	2,996,520	99.075	2,972,247	3,000,000	2,999,272		125			1.047	1.072	FMAN	4,186	28,937	02/07/2007.	02/14/2017.
171232 AE 1	CHUBB CORP 6.80 11/15/2031			1	1FE	3,616,792	129.613	3,570,833	2,755,000	3,567,850		(35,332)			6.800	4.229	MN	23,938	187,340	08/01/2014.	11/15/2031.
171232 AR 2	CHUBB CORP 5.75 05/15/18			1	1FE	2,973,180	108.701	3,261,024	3,000,000	2,992,208		2,979			5.750	5.869	MN	22,042	172,500	05/01/2008.	05/15/2018.
17252M AH 3	CINTAS CORP NO.2 6.125 12/01/2017			1	1FE	12,566,000	108.028	13,503,438	12,500,000	12,515,992		(7,661)			6.125	6.053	JD	63,802	765,625	01/09/2008.	12/01/2017.
17275R AC 6	CISCO SYSTEMS 5 02/22/16			1	1FE	7,579,670	100.636	7,044,492	7,000,000	7,014,103		(98,006)			5.500	4.049	FA	137,958	385,000	07/28/2009.	02/22/2016.
17275R AH 5	CISCO SYSTEMS 4.45 01/15/2020			1	1FE	4,945,400	108.869	5,443,455	5,000,000	4,975,007		5,513			4.450	4.587	JJ	102,597	222,500	12/22/2009.	01/15/2020.
17275R AW 2	CISCO SYSTEMS 3.50 06/15/2025			1	1FE	4,986,650	103.129	5,156,455	5,000,000	4,987,249		599			3.500	3.532	JD	7,778	86,528	06/10/2015.	06/15/2025.
172967 GK 1	CITIGROUP INC 4.05 07/30/2022				2FE	7,000,000	102.170	7,151,879	7,000,000	7,000,000		49			4.050	4.050	JJ	118,913	283,500	02/05/2013.	07/30/2022.
172967 GT 2	CITIGROUP INC 3.50 05/15/2023				2FE	3,978,280	98.562	3,942,472	4,000,000	3,983,274		1,952			3.500	3.565	MN	17,889	140,000	05/07/2013.	05/15/2023.
172967 HB 0	CITIGROUP INC 5.50 09/13/2025				2FE	7,000,000	108.554	7,598,752	7,000,000	7,000,000					5.500	5.500	MS	115,500	385,000	09/10/2013.	09/13/2025.
172967 HD 6	CITIGROUP INC 3.875 10/25/2023				2FE	7,981,600	103.333	8,266,672	8,000,000	7,985,036		1,609			3.875	3.903	AO	56,833	310,000	10/21/2013.	10/25/2023.
172967 HT 1	CITIGROUP INC 3.75 06/16/2024				2FE	19,975,200	101.851	20,370,220	20,000,000	19,978,448		2,127			3.750	3.765	JD	31,250	750,000	06/09/2014.	06/16/2024.
172967 JL 6	CITIGROUP INC 3.875 03/26/2025				2FE	4,992,600	97.421	4,871,055	5,000,000	4,993,071		471			3.875	3.893	MS	51,128	96,875	03/19/2015.	03/26/2025.
172967 JT 9	CITIGROUP INC 4.40 06/10/2025				2FE	4,979,600	101.038	5,051,905	5,000,000	4,980,519		919			4.400	4.451	JD	12,833	110,000	06/03/2015.	06/10/2025.
172967 KA 8	CITIGROUP INC 4.45 09/29/2027				2FE	2,986,200	99.409	2,982,276	3,000,000	2,986,425		225			4.450	4.500	MS	34,117		09/23/2015.	09/29/2027.
174610 AJ 4	CITIZENS FIN GRP 4.35 08/01/2025			1	2FE	10,000,000	100.193	10,019,340	10,000,000	9,999,053		(947)			4.350	4.351	FA	182,458		07/28/2015.	08/01/2025.
174610 AK 1	CITIZENS FIN GRP 4.30 12/03/2025			1	2FE	17,981,100	100.440	18,079,164	18,000,000	17,981,219		119			4.300	4.313	JD	60,200		11/30/2015.	12/03/2025.
178566 AC 9	CITY NATIONAL 5.25 09/15/2020			1	1FE	7,979,040	111.030	8,882,400	8,000,000	7,988,800		2,047			5.250	5.284	MS	123,667	420,000	09/08/2010.	09/15/2020.
185508 AF 5	CLECO POWER LLC 6.65 06/15/18			1	2FE	3,985,720	109.929	4,397,176	4,000,000	3,995,638		1,584			6.650	6.699	JD	11,822	266,000	05/29/2008.	06/15/2018.
189054 AN 9	CLOROX 5.95 10/15/2017 !			1	2FE	7,946,390	107.392	8,591,360	8,000,000	7,987,959		6,199			5.950	6.040	AO	100,489	476,000	12/13/2007.	10/15/2017.
189754 AA 2	COACH INC 4.25 04/01/2025			1	2FE	6,685,080	95.249	6,667,409	7,000,000	6,690,078		4,998			4.250	4.850	AO	74,375		10/26/2015.	04/01/2025.
19075Q AB 8	COBANK, ACB 7.875 04/16/2018				1FE	4,000,000	112.047	4,481,860	4,000,000	4,000,000					7.875	7.875	AO	66,500	315,000	04/14/2008.	04/16/2018.
190897 AA 6	COBIZ FINANCIAL 5.625 06/25/2030			1	2FE	7,000,000	98.188	6,873,125	7,000,000	7,000,000					5.625	5.625	JD	6,563	196,875	06/22/2015.	06/25/2030.
191098 AK 8	COCA-COLA BOTTL 3.80 11/25/2025			1	2FE	9,997,500	100.040	10,003,990	10,000,000	9,997,521		21			3.800	3.803	MN	38,000		11/20/2015.	11/25/2025.
19122T AE 9	COCA-COLA ENTER 3.25 08/19/2021			1	2FE	2,947,380	100.671	3,020,139	3,000,000	2,968,164		5,037			3.250	3.459	FA	35,750	97,500	08/16/2011.	08/19/2021.
191241 AD 0	COCA-COLA FEMSA 4.625 02/15/2020		R	1	1FE	3,979,640	107.370	4,294,784	4,000,000	3,990,505		2,043			4.625	4.689	FA	69,889	185,000	02/02/2010.	02/15/2020.
191241 AE 8	COCA-COLA FEMSA 3.875 11/26/2023		R	1	1FE	22,658,680	101.495	23,343,781	23,000,000	22,719,391		29,576			3.875	4.057	MN	86,649	891,250	11/19/2013.	11/26/2023.
19567P AH 2	COLONIAL GAS CO 6.34 04/07/28				1FE	16,201,360	117.189	16,406,404	14,000,000	15,525,212		(84,132)			7.120	5.856	FA	376,569	996,800	08/31/2012.	04/07/2028.
195869 AP 7	COLONIAL PIPELINE 3.75 10/01/2025			1	1FE	4,986,300	98.433	4,921,640	5,000,000	4,986,635		335			3.750	3.783	AO	51,563		09/16/2015.	10/01/2025.
198280 AE 9	COLUMBIA PIPELINE 4.50 06/01/2025			1	2FE	9,984,700	90.642	9,064,210	10,000,000	9,985,570		870			4.500	4.519	JD	37,500	236,250	05/19/2015.	06/01/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
19828J AA 6	COLUMBIA PROPERTY 4.15 04/01/2025			1	2FE	13,980,260	98.825	13,835,556	14,000,000	13,981,876		1,616			4.150	4.167	AO	145,250	321,164	03/09/2015.	04/01/2025.
199575 AW 1	COLUMBUS SO PWR 6.05 05/01/18			1	2FE	1,995,480	108.619	2,172,372	2,000,000	1,998,669		516			6.050	6.081	MN	20,167	121,000	05/13/2008.	05/01/2018.
20030N AP 6	COMCAST CORP 6.50 01/15/2017			1	1FE	2,061,780	105.264	2,105,274	2,000,000	2,008,172		(7,404)			6.500	6.088	JJ	59,944	130,000	10/23/2006.	01/15/2017.
20030N AU 5	COMCAST CORP 6.30 11/15/2017			1	1FE	4,987,950	108.718	5,435,910	5,000,000	4,997,046		1,443			6.300	6.334	MN	40,250	315,000	08/20/2007.	11/15/2017.
20030N BL 4	COMCAST CORP 3.375 02/15/2025			1	1FE	18,983,280	101.018	19,193,382	19,000,000	18,985,204		1,374			3.375	3.385	FA	242,250	646,594	08/05/2014.	02/15/2025.
20030N BM 2	COMCAST CORP 4.20 08/15/2034			1	1FE	4,981,200	99.240	4,962,010	5,000,000	4,982,075		627			4.200	4.228	FA	79,333	211,750	08/05/2014.	08/15/2034.
200339 CG 2	COMERICA BANK BKNT 5.75 11/21/2016				1FE	4,994,900	103.569	5,178,465	5,000,000	4,999,401		640			5.750	5.764	MN	31,944	287,500	05/18/2007.	11/21/2016.
200339 DX 4	COMERICA BANK BKNT 4.00 07/27/2025				1FE	21,926,890	101.470	22,323,466	22,000,000	21,929,584		2,694			4.000	4.041	JJ	376,444		08/05/2015.	07/27/2025.
200340 AQ 0	COMERICA INC 3.80 07/22/2026				1FE	7,982,400	98.675	7,893,984	8,000,000	7,984,117		1,201			3.800	3.823	JJ	134,267	304,000	07/17/2014.	07/22/2026.
20035C AB 6	COMERICA BANK 5.20 08/22/2017				1FE	8,843,400	105.077	9,456,885	9,000,000	8,971,251		16,302			5.200	5.406	FA	167,700	468,000	02/16/2006.	08/22/2017.
202795 GX 2	COMMONWLTH EDISON 6.95 07/15/2018			1	2FE	6,309,300	111.406	7,798,434	7,000,000	6,764,354		80,064			6.950	8.451	JJ	224,331	486,500	10/06/2008.	07/15/2018.
2027A0 HR 3	COM BK AUSTRALIA 4.50 12/09/2025		R		1FE	34,869,400	98.934	34,627,040	35,000,000	34,870,037		637			4.500	4.547	JD	96,250		12/03/2015.	12/09/2025.
203233 AA 9	COMMONWEALTH REIT 5.875 09/15/2020			1	2FE	7,838,320	107.550	8,604,032	8,000,000	7,911,708		15,741			5.875	6.149	MS	138,389	470,000	09/15/2010.	09/15/2020.
20369E AA 0	COMMUNITY HOSP 4.237 05/01/2025			1	1FE	5,000,000	103.202	5,160,090	5,000,000	4,999,820		(181)			4.237	4.237	MN	35,308	82,386	06/04/2015.	05/01/2025.
20449E XN 1	COMPASS BANK BKNT 6.40 10/01/2017				2FE	2,684,518	105.473	2,795,035	2,650,000	2,663,169		(6,983)			6.400	6.095	AO	42,400	169,600	08/31/2012.	10/01/2017.
20453K AA 3	COMPASS BANK 3.875 04/10/2025			1	2FE	12,872,470	91.702	11,921,312	13,000,000	12,880,130		7,660			3.875	3.995	AO	113,344	251,875	04/07/2015.	04/10/2025.
205363 AL 8	COMPUTER SCIENCE 6.50 03/15/2018			1	2FE	4,300,360	107.905	4,316,196	4,000,000	4,105,555		(44,081)			6.500	5.217	MS	76,556	260,000	02/11/2011.	03/15/2018.
205363 AN 4	COMPUTER SCIENCE 4.45 09/15/2022			1	2FE	5,980,860	102.704	6,162,252	6,000,000	5,986,230		1,725			4.450	4.490	MS	78,617	267,000	09/11/2012.	09/15/2022.
205887 BL 5	CONAGRA INC 4.95 08/15/2020			1	2FE	6,892,080	107.004	6,955,267	6,500,000	6,753,623		(49,012)			4.950	4.016	FA	121,550	321,750	01/31/2013.	08/15/2020.
207597 DY 8	CONN LIGHT & PWR C 5.75 09/01/2017			1	1FE	1,995,280	104.690	2,093,808	2,000,000	1,999,000		557			5.750	5.782	MS	38,333	115,000	09/10/2007.	09/01/2017.
207597 ED 3	CONN LIGHT & PWR 5.65 05/01/18			1	1FE	3,990,280	108.763	4,350,516	4,000,000	3,997,155		1,111			5.650	5.683	MN	37,667	226,000	05/19/2008.	05/01/2018.
20786W AC 1	CONNECTONE BANCO 5.75 07/01/25			1	2FE	5,000,000	103.813	5,190,625	5,000,000	5,000,011		11			5.750	5.750	JJ	144,549		06/25/2015.	07/01/2025.
20825C AU 8	CONOCOPHILLIPS 6 01/15/20			1	1FE	9,924,700	111.300	11,130,030	10,000,000	9,966,457		7,124			6.000	6.095	JJ	276,667	600,000	05/18/2009.	01/15/2020.
20825T AA 5	CONOCPHILLIPS CA 5.625 10/15/2016		I.	1	1FE	9,388,743	103.138	8,777,052	8,510,000	8,621,805		(137,106)			5.625	3.915	AO	101,056	478,688	10/27/2009.	10/15/2016.
20826F AD 8	CONOCOPHILLIPS CO 3.35 11/15/2024			1	1FE	5,002,850	92.886	4,644,310	5,000,000	5,002,688		(162)			3.350	3.343	MN	21,403	83,750	05/12/2015.	11/15/2024.
20826F AG 1	CONOCOPHILLIPS CO 3.35 05/15/2025			1	1FE	4,982,750	90.047	4,502,355	5,000,000	4,983,650		900			3.350	3.391	MN	21,403	82,354	05/13/2015.	05/15/2025.
209111 EP 4	CONSOLIDATED EDI 2006 D 5.30 12/01/2016			1	1FE	4,156,055	103.805	4,152,204	4,000,000	4,031,176		(33,493)			5.300	4.418	JD	17,667	212,000	01/24/2012.	12/01/2016.
210382 AA 5	CONSTELLIS GROUP INC 9.75 05/15/2020			1	4FE	4,478,085	82.000	3,690,000	4,500,000	4,480,438		2,353			9.750	9.875	MN	56,063	224,250	05/06/2015.	05/15/2020.
210518 CS 3	CONSUMERS ENERGY 6.7 09/15/19			1	1FE	4,997,600	115.144	5,757,220	5,000,000	4,999,022		226			6.700	6.706	MS	98,639	335,000	03/02/2009.	09/15/2019.
210518 CW 4	CONSUMERS ENERGY 3.125 08/31/2024			1	1FE	8,990,820	99.858	8,987,193	9,000,000	8,991,302		650			3.125	3.138	FA	94,531	289,063	08/11/2014.	08/31/2024.
210795 QB 9	CONTL AIRLINES 12-2 A 4.00 10/29/2024			1	1FE	9,036,986	102.000	9,149,107	8,969,713	9,029,248		(8,042)			4.000	3.884	AO	61,791	358,822	02/05/2014.	10/29/2024.
210795 QC 7	CONTL AIRLINES 12-2 B 5.50 10/29/2020			1	2FE	815,753	102.875	839,206	815,753	815,753		(38)			5.500	5.500	AO	7,727	44,866	09/19/2012.	10/29/2020.
21079N AA 9	CONTL AIRLINES 5.983 04/19/22			1	2FE	6,253,900	109.750	6,939,557	6,323,058	6,280,050		7,445			5.983	6.147	AO	75,662	378,331	03/08/2010.	04/19/2022.
212015 AH 4	CONTINENTAL RESOURCES 5.00 09/15/2022			1	2FE	10,788,544	73.500	8,603,175	11,705,000	10,847,538		58,994			5.000	6.355	MS	172,324	423,875	08/26/2015.	09/15/2022.
212168 AA 6	CONTINENTAL WIND 6.00 02/28/2033			1	2FE	9,338,600	110.420	10,311,691	9,338,600	9,338,600		(2,427)			6.000	6.000	FA	188,328	570,050	09/23/2013.	02/28/2033.
21684A AA 4	RABOBANK 4.625 12/01/2023		R		1FE	8,926,740	104.163	9,374,661	9,000,000	8,939,369		6,184			4.625	4.728	JD	34,688	416,250	11/25/2013.	12/01/2023.
21684A AC 0	RABOBANK 4.375 08/04/2025		R		1FE	4,992,400	101.249	5,062,460	5,000,000	4,992,650		250			4.375	4.394	FA	89,323		07/28/2015.	08/04/2025.
21685W BT 3	RABOBANK UTRECHT 4.50 01/11/2021		R		1FE	15,956,640	108.895	17,423,184	16,000,000	15,975,782		4,200			4.500	4.534	JJ	340,000	720,000	01/04/2011.	01/11/2021.

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
21685W DF 1	RABOBANK 3.95 11/09/2022		R		1FE	4,993,450	100.924	5,046,190	5,000,000	4,995,240		593			3.950	3.966	MN	28,528	197,500	11/02/2012.	11/09/2022.
21688A AE 2	RABOBANK NED NY 3.375 05/21/2025		R		1FE	11,983,800	99.047	11,885,640	12,000,000	11,984,642		842			3.375	3.391	MN	45,000	202,500	05/14/2015.	05/21/2025.
219023 AF 5	CORN PRODUCTS 4.625 11/01/2020			1	2FE	3,984,000	105.315	4,212,604	4,000,000	3,991,600		1,516			4.625	4.674	MN	30,833	185,000	09/14/2010.	11/01/2020.
219350 AS 4	CORNING INC 6.625 05/15/2019			1	2FE	3,018,520	111.839	3,355,170	3,000,000	3,007,607		(1,959)			6.625	6.540	MN	25,396	198,750	05/07/2009.	05/15/2019.
219350 AZ 8	CORNING INC 3.70 11/15/2023			1	2FE	9,977,700	98.556	9,855,570	10,000,000	9,981,748		1,962			3.700	3.727	MN	47,278	370,000	11/13/2013.	11/15/2023.
22003B AK 2	CORPORATE OFFICE 5.00 07/01/2025			1	2FE	2,985,300	98.408	2,952,243	3,000,000	2,985,890		590			5.000	5.063	JJ	75,833		06/22/2015.	07/01/2025.
222862 AJ 3	COVENTRY HEALTH 5.45 06/15/2021			1	2FE	2,994,000	111.320	3,339,606	3,000,000	2,996,368		557			5.450	5.476	JD	7,267	163,500	06/02/2011.	06/15/2021.
22303Q AG 5	COVIDIEN INTL FI 6.00 10/15/2017		R	1	1FE	11,067,130	107.729	11,850,234	11,000,000	11,015,239		(7,872)			6.000	5.917	AO	139,333	660,000	12/12/2007.	10/15/2017.
22303Q AL 4	COVIDIEN INTL FIN 4.20 06/15/2020		R	1	1FE	3,995,200	106.989	4,279,544	4,000,000	3,997,577		485			4.200	4.215	JD	7,467	168,000	06/21/2010.	06/15/2020.
22303Q AN 0	COVIDIEN INTL FINANCE 3.20 06/15/2022		R	1	1FE	7,975,360	100.145	8,011,584	8,000,000	7,983,326		2,288			3.200	3.236	JD	11,378	256,000	05/22/2012.	06/15/2022.
22303Q AP 5	COVIDIEN INTL FIN SA 2.95 06/15/2023		R	1	1FE	8,996,770	98.324	8,849,160	9,000,000	8,997,668		274			2.950	2.954	JD	11,800	265,500	05/15/2013.	06/15/2023.
224044 BQ 9	COX COMMUN INC 5.875 12/01/2016			1	2FE	1,999,100	103.610	2,072,200	2,000,000	1,999,894		109			5.875	5.881	JD	9,792	117,500	11/28/2006.	12/01/2016.
224044 CE 5	COX COMMUN INC 3.85 02/01/2025			1	2FE	17,625,709	92.281	17,441,033	18,900,000	17,647,731		22,022			3.850	4.757	FA	303,188		10/26/2015.	02/01/2025.
224399 AR 6	CRANE CO 4.45 12/15/2023			1	2FE	7,499,400	103.070	7,730,243	7,500,000	7,499,519		49			4.450	4.451	JD	14,833	333,750	12/10/2013.	12/15/2023.
225433 AA 9	CREDIT SUISSE GP FUND 3.75 03/26/2025		R		2FE	9,976,000	97.520	9,751,960	10,000,000	9,977,536		1,536			3.750	3.779	MS	98,958	187,500	03/23/2015.	03/26/2025.
22546D AA 4	CREDIT SUISSE 6.50 08/08/2023 (COCO)		R		2FE	11,337,500	107.253	11,797,786	11,000,000	11,281,493		(29,016)			6.500	6.070	FA	284,014	715,000	12/30/2013.	08/08/2023.
22546Q AF 4	CREDIT SUISSE NY 4.375 08/05/2020		R		1FE	12,216,392	107.400	12,887,988	12,000,000	12,122,184		(24,319)			4.375	4.125	FA	212,917	525,000	08/31/2012.	08/05/2020.
22546Q AP 2	CREDIT SUISSE NY MTN 3.625 09/09/2024		R		1FE	32,905,930	100.740	33,244,266	33,000,000	32,922,241		11,493			3.625	3.656	MS	372,167	1,015,000	05/07/2015.	09/09/2024.
22547R AA 2	CREDITCORP 12.00 07/15/2018			1	4FE	3,963,200	64.000	2,560,000	4,000,000	3,978,736		6,768			12.000	12.250	JJ	221,333	480,000	06/28/2013.	07/15/2018.
22822R AQ 3	CROWN CASTLE TOW 5.495 01/15/17			1	1FE	17,000,000	101.301	17,221,170	17,000,000	17,000,000					5.495	5.558	MON	41,518	934,150	01/08/2010.	01/15/2017.
22822R BD 1	CROWN CASTLE TOW 3.663 05/15/2025			1	1FE	36,000,000	96.251	34,650,284	36,000,000	36,000,000					3.663	3.691	MON	58,608	769,230	04/30/2015.	05/15/2025.
22960* AA 0	OCHSNER CLINIC FOUNDATION 5.26 12/15/28				2	11,798,393	103.595	12,222,546	11,798,393	11,798,393		27			5.260	5.318	MON	27,582	620,596	12/30/2013.	12/15/2028.
22965@ AA 3	WAG EDINA MN CTL 4.59 7/15/2037				2FE	5,065,054	100.500	5,039,979	5,014,905	5,063,150		(3,087)			4.590	4.527	MON	10,230	229,545	12/17/2014.	07/15/2037.
22969* AA 1	WAL-MART GREENVILLE CTL 3.52 12/15/2029				1FE	7,342,597	101.380	7,370,223	7,269,898	7,339,719		(6,064)			3.520	3.397	MON	12,084	208,985	02/19/2015.	12/15/2029.
22970* AA 8	BNSF RAILWAY SER 2015 4.07 05/15/2034				1FE	24,786,751	99.440	24,647,946	24,786,751	24,786,739		(12)			4.070	4.105	MON	44,836	765,022	03/12/2015.	05/15/2034.
22973@ AA 3	GREAT WEST 2015 4.62 12/15/2037				1FE	8,763,391	100.000	8,763,391	8,763,391	8,763,384		(7)			4.620	4.665	MON	17,994	4,499	12/11/2015.	12/15/2037.
229899 AA 7	CULLEN/FROST BNKRS V/R 02/15/2017			1	1FE	6,993,700	99.291	6,950,356	7,000,000	6,998,039		417			0.892	0.920	FMAN	8,148	56,691	02/12/2007.	02/15/2017.
23204G AA 8	CUSTOMERS BANCORP 4.625 06/26/2019			1	2FE	8,000,000	101.625	8,130,000	8,000,000	8,000,000					4.625	4.625	JD	5,139	370,000	06/24/2014.	06/26/2019.
232820 AJ 9	CYTEC INDUSTRIES 3.50 04/01/2023			1	2FE	4,965,150	93.672	4,683,620	5,000,000	4,973,722		3,123			3.500	3.583	AO	43,750	175,000	02/26/2013.	04/01/2023.
23311V AC 1	DCP MIDSTREAM OPERATING 2.50 12/01/2017			1	3FE	1,389,850	88.488	1,362,715	1,540,000	1,392,468		2,618			2.500	7.990	JD	3,208		12/15/2015.	12/01/2017.
23311V AE 7	DCP MIDSTREAM OP 2.70 04/01/2019			1	3FE	6,480,443	82.203	6,492,353	7,898,000	6,494,642		14,199			2.700	9.141	AO	53,312		12/16/2015.	04/01/2019.
23320A AA 0	DFC FINANCE CORP 10.50 06/15/2020			1	5FE	4,000,000	59.000	2,360,000	4,000,000	2,380,000		(49)	1,620,000		10.500	17.647	JD	18,667	420,000	06/06/2014.	06/15/2020.
23349* AA 0	DTE ENERGY CTL 7.40 11/15/2016				2	5,433,324	102.905	5,062,441	4,919,529	4,983,997		(79,926)			7.400	5.729	MON	16,180	364,585	10/14/2005.	11/15/2016.
233851 AF 1	DAIMLER FINANCE 3.875 09/15/2021			1	1FE	14,133,490	104.020	14,562,856	14,000,000	14,087,488		(13,728)			3.875	3.751	MS	159,736	542,500	03/29/2012.	09/15/2021.
233851 BJ 2	DAIMLER FINANCE 3.25 08/01/2024			1	1FE	9,903,900	97.259	9,725,890	10,000,000	9,915,650		8,348			3.250	3.364	FA	135,417	325,000	07/24/2014.	08/01/2024.
233851 BW 3	DAIMLER FINANCE 3.30 05/19/2025			1	1FE	12,996,984	97.204	12,738,584	13,105,000	12,999,604		2,620			3.300	3.400	MN	50,454	217,434	10/19/2015.	05/19/2025.
235851 AG 7	DANAHER CORP 5.625 01/15/2018			1	1FE	7,951,280	107.892	8,631,392	8,000,000	7,987,991		5,407			5.625	5.704	JJ	207,500	450,000	12/06/2007.	01/15/2018.
235851 AM 4	DANAHER CORP 3.90 06/23/2021			1	1FE	9,997,500	106.380	10,637,950	10,000,000	9,998,512		239			3.900	3.903	JD	8,667	390,000	06/20/2011.	06/23/2021.

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
23636T AA 8	DANONE 3.00 06/15/2022		R	1	2FE	25,443,596	99.046	25,098,130	25,340,000	25,411,875		(10,083)			3.000	2.951	JD	33,787	760,200	08/15/2012.	06/15/2022.
244199 BC 8	DEERE & CO 4.375 10/16/2019				1FE	6,961,920	107.846	7,549,241	7,000,000	6,983,570		3,898			4.375	4.443	AO	63,802	306,250	10/13/2009.	10/16/2019.
24422E RE 1	JOHN DEERE CAP 3.9 07/12/2021 MTN				1FE	7,991,440	105.962	8,476,992	8,000,000	7,994,860		817			3.900	3.913	JJ	146,467	312,000	07/07/2011.	07/12/2021.
24422E SP 5	JOHN DEERE CAP MTN 3.35 06/12/2024				1FE	4,996,200	101.286	5,064,315	5,000,000	4,996,710		332			3.350	3.359	JD	8,840	167,500	06/09/2014.	06/12/2024.
24422E TC 3	JOHN DEERE CAP 3.40 09/11/2025			1	1FE	4,986,150	101.278	5,063,890	5,000,000	4,986,508		358			3.400	3.433	MS	51,944		09/08/2015.	09/11/2025.
247109 BS 9	DELMARVA PR & LT 3.50 11/15/2023			1	1FE	9,995,800	102.664	10,266,440	10,000,000	9,996,576		372			3.500	3.505	MN	44,722	350,000	11/07/2013.	11/15/2023.
247131 AF 2	DELPHI FINL GROUP 7.875 01/31/20			1	2FE	6,999,650	116.112	8,127,805	7,000,000	7,000,000		914			7.875	7.875	JJ	231,219	551,250	01/14/2010.	01/31/2020.
24713G AB 8	DELPHI AUTOMOTIVE 4.25 01/15/2026		R	1	2FE	9,994,200	100.354	10,035,400	10,000,000	9,994,405		205			4.250	4.256	JJ	49,583		11/09/2015.	01/15/2026.
247358 AA 2	DELTA AIR 2012-1 4 05/07/20			1	1FE	3,128,950	104.875	3,281,486	3,128,950	3,128,950		128			4.750	4.750	MN	22,294	148,625	06/27/2012.	05/07/2020.
247367 BH 7	DELTA AIR LINES 6.821 08/10/2022			1	2FE	2,905,605	114.750	3,334,182	2,905,605	2,905,375		41			6.821	6.823	FA	77,625	198,191	10/04/2007.	08/10/2022.
24736T AA 5	DELTA AIR LINES 09-1A 7.75 12/17/2019			1	1FE	1,887,735	112.000	2,114,264	1,887,735	1,887,930		(64)			7.750	7.746	JD	5,689	146,300	11/18/2009.	12/17/2019.
24736X AA 6	DELTA AIR LINES 15-1AA 3.625 07/30/2027			1	1FE	7,000,000	101.125	7,078,750	7,000,000	6,999,897		(103)			3.625	3.625	JJ	89,517		08/10/2015.	07/30/2027.
24736Y AA 4	DELTA AIR LINES 15-1A 3.875 07/30/2027			1	1FE	3,500,000	100.125	3,504,375	3,500,000	3,499,941		(59)			3.875	3.875	JJ	47,845		08/10/2015.	07/30/2027.
251525 AP 6	DEUTSCHE BANK AG 4.50 04/01/2025		R		3FE	15,346,080	92.315	14,308,872	15,500,000	15,354,546		8,466			4.500	4.625	AO	174,375	348,750	05/05/2015.	04/01/2025.
25152R XA 6	DEUTSCHE BK LONDON 3.70 05/30/2024		R		1FE	26,897,130	99.820	26,951,454	27,000,000	26,911,016		8,846			3.700	3.746	MN	86,025	1,059,530	05/22/2014.	05/30/2024.
25179M AV 5	DEVON ENERGY 5.85 12/15/2025			1	2FE	8,976,030	97.393	8,765,325	9,000,000	8,976,106		76			5.850	5.886	JD	23,400		12/11/2015.	12/15/2025.
25243Y AM 1	DIAGEO CAP PLC 5.75 10/23/2017		R	1	1FE	2,446,527	107.384	2,147,674	2,000,000	2,160,469		(87,075)			5.750	1.255	AO	21,722	115,000	08/31/2012.	10/23/2017.
25243Y AU 3	DIAGEO CAPITAL PLC 2.625 04/29/2023		R	1	1FE	5,985,300	96.498	5,789,886	6,000,000	5,988,858		1,361			2.625	2.653	AO	27,125	157,500	04/24/2013.	04/29/2023.
25245B AB 3	DIAGEO INV CORP 2.875 05/11/2022			1	1FE	14,945,700	98.457	14,768,475	15,000,000	14,963,670		5,127			2.875	2.917	MN	59,896	431,250	05/08/2012.	05/11/2022.
25250* AA 2	DIALOG TELECOM TL 10.50 1/17/2018			4		11,198,788	100.299	11,216,481	11,183,051	11,183,051		71,924			10.500	10.638	MJSD	3,262	1,068,837	12/23/2015.	01/17/2018.
25389J AH 9	DIGITAL REALTY LP 5.875 02/01/20			1	2FE	1,965,920	110.336	2,206,710	2,000,000	1,983,602		3,440			5.875	6.105	FA	48,958	117,500	01/21/2010.	02/01/2020.
25400L AC 0	DIGITAL DELTA HLDGS 4.75 10/01/2025			1	2FE	7,000,000	100.966	7,067,641	7,000,000	7,000,000					4.750	4.750	AO	83,125		09/23/2015.	10/01/2025.
254010 AD 3	DIGNITY HEALTH 3.812 11/01/2024			1	1FE	4,000,000	102.081	4,083,252	4,000,000	4,000,000		(25)			3.812	3.812	MN	25,413	159,257	10/07/2014.	11/01/2024.
25459H AU 9	DIRECTV HLDGS 5.875 10/01/2019			1	2FE	2,977,770	111.326	3,339,774	3,000,000	2,990,155		2,280			5.875	5.974	AO	44,063	176,250	09/14/2009.	10/01/2019.
25459H BL 8	DIRECTV HLDGS 4.45 04/01/2024			1	2FE	4,981,500	102.527	5,126,365	5,000,000	4,984,281		1,543			4.450	4.496	AO	55,625	222,500	03/17/2014.	04/01/2024.
25460C AA 1	DIRECTV HLDGS/FN 3.95 01/15/2025			1	2FE	6,951,910	98.545	6,898,164	7,000,000	6,956,360		4,205			3.950	4.033	JJ	127,497	164,364	12/02/2014.	01/15/2025.
25468P CK 0	DISNEY (WALT) CO 5.50 03/15/19			1	1FE	9,981,800	111.561	11,156,080	10,000,000	9,993,051		1,932			5.500	5.524	MS	161,944	550,000	03/11/2009.	03/15/2019.
25468P CN 4	DISNEY (WALT) CO 2.75 08/16/2021			1	1FE	4,935,850	101.729	5,086,435	5,000,000	4,961,601		6,200			2.750	2.899	FA	51,563	137,500	08/17/2011.	08/16/2021.
25470D AC 3	DISCOVERY COMMUN 5.05 06/01/20			1	2FE	7,974,000	106.445	8,515,616	8,000,000	7,986,880		2,588			5.050	5.092	JD	33,667	404,000	05/26/2010.	06/01/2020.
25470D AE 9	DISCOVERY COMMUN 4.375 06/15/2021			1	2FE	9,937,700	102.462	10,246,240	10,000,000	9,962,570		5,938			4.375	4.453	JD	19,444	437,500	06/13/2011.	06/15/2021.
25470X AE 5	DISH DBS CORP 6.75 06/01/2021			1	3FE	2,849,588	101.000	2,923,950	2,895,000	2,849,818		230			6.750	7.101	JD	16,284		12/22/2015.	06/01/2021.
256677 AD 7	DOLLAR GENERAL 4.15 11/01/2025			1	2FE	2,995,320	99.160	2,974,791	3,000,000	2,995,410		90			4.150	4.169	MN	24,554		10/15/2015.	11/01/2025.
256853 AA 0	DOLPHIN ENERGY 5.888 06/15/2019		R	1	1FE	3,332,049	105.500	3,524,122	3,340,400	3,336,973		1,534			5.888	5.941	JD	8,741	196,683	07/27/2009.	06/15/2019.
256882 AB 7	DOLPHIN SUB II I 6.50 10/15/2016			1	3FE	1,399,000	100.000	1,399,000	1,399,000	1,399,000		(20)			6.500	6.500	AO	19,197	90,935	09/26/2011.	10/15/2016.
257375 AH 8	DOMINION GAS HLDGS LLC 3.60 12/15/2024			1	1FE	4,986,200	99.057	4,952,850	5,000,000	4,987,470		1,193			3.600	3.633	JD	8,000	183,500	12/03/2014.	12/15/2024.
257469 AJ 5	DOMINION RES INC F 5.25 08/01/2033			1	2FE	18,156,330	104.097	19,481,697	18,715,000	18,271,701		14,638			5.250	5.461	FA	409,391	982,538	11/28/2006.	08/01/2033.
25746U BH 1	DOMINION RESOURCES 5.20 08/15/2019			1	2FE	3,994,760	108.874	4,354,960	4,000,000	3,997,789		541			5.200	5.217	FA	78,578	208,000	08/11/2009.	08/15/2019.
258257 AA 2	DORIC NIMROD AIR 2012-1B 6.50 05/30/2021		R	1	2FE	1,123,080	101.000	1,134,311	1,123,080	1,123,080					6.500	6.500	MN	6,286	92,262	06/28/2012.	05/30/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
258258 AA 0	DORIC NIMROD AIR 2012-1A 5.125 11/30/24		R	1	1FE	2,822,076	102.500	2,892,628	2,822,076	2,822,076		(35,342)			5.125	5.125	MN	12,454	147,511	06/28/2012.	11/30/2022.
260543 CC 5	DOW CHEMICAL CO 4.25 11/15/2020			1	2FE	1,852,891	104.694	1,945,211	1,858,000	1,855,252		497			4.250	4.284	MN	10,090	89,152	11/04/2010.	11/15/2020.
26067* AA 3	DOW CHEMICAL CTL 5.18 3/15/2034				2	13,076,769	103.160	13,429,562	13,018,187	13,071,669		(3,775)			5.180	5.185	MON	29,971	674,342	12/11/2013.	03/15/2034.
263534 BQ 1	DUPONT EI NEMOUR 5.25 12/15/2016			1	1FE	4,385,773	103.778	4,567,252	4,401,000	4,399,179		1,812			5.250	5.295	JD	10,269	269,454	12/12/2006.	12/15/2016.
263534 BZ 1	DUPONT EI NEMOUR 4 01/15/20			1	1FE	2,987,550	105.347	3,160,410	3,000,000	2,994,531		1,204			4.625	4.675	JJ	63,979	138,750	11/04/2009.	01/15/2020.
263534 CK 3	DUPONT EI NEMOUR 2.80 02/15/2023			1	1FE	4,998,250	94.690	4,734,475	5,000,000	4,998,705		162			2.800	2.804	FA	52,889	140,000	02/12/2013.	02/15/2023.
26441Y AV 9	DUKE REALTY 4.375 06/15/2022			1	2FE	2,978,130	102.941	3,088,218	3,000,000	2,984,830		1,987			4.375	4.466	JD	5,833	131,250	06/06/2012.	06/15/2022.
26441Y AW 7	DUKE REALTY 3.875 10/15/2022			1	2FE	3,983,360	100.590	4,023,600	4,000,000	3,988,176		1,493			3.875	3.925	AO	32,722	155,000	09/14/2012.	10/15/2022.
26442C AJ 3	DUKE ENERGY CAR 4.30 06/15/2020			1	1FE	2,992,950	108.229	3,246,861	3,000,000	2,996,507		697			4.300	4.329	JD	5,733	129,000	06/02/2010.	06/15/2020.
26442E AA 8	DUKE ENERGY OHIO 5.45 04/01/19			1	1FE	5,997,600	109.968	6,598,086	6,000,000	5,999,115		243			5.450	5.455	AO	81,750	327,000	03/18/2009.	04/01/2019.
26442E AD 2	DUKE ENERGY OHIO 3.80 09/01/2023			1	1FE	4,998,350	104.492	5,224,610	5,000,000	4,998,661		148			3.800	3.804	MS	63,333	190,000	09/03/2013.	09/01/2023.
26483E AG 5	DUN & BRADSTREET 4.375 12/01/2022			1	2FE	3,961,080	98.072	3,922,864	4,000,000	3,971,276		3,470			4.375	4.497	JD	14,583	175,000	11/28/2012.	12/01/2022.
268317 AD 6	ELEC DE FRANCE 4.60 01/27/20		R		1FE	5,973,840	107.789	6,467,334	6,000,000	5,987,888		2,643			4.600	4.655	JJ	118,067	276,000	01/21/2010.	01/27/2020.
26835P AB 6	EDP FINANCE BV 6.00 02/02/2018		R	1	2FE	8,644,400	105.309	8,424,728	8,000,000	8,185,973		(82,847)			6.000	4.815	FA	198,667	480,000	09/24/2009.	02/02/2018.
26835P AC 4	EDP FINANCE BV 4.90 10/01/2019		R	1	2FE	3,974,400	102.998	4,119,920	4,000,000	3,988,915		2,628			4.900	4.982	AO	49,000	196,000	09/22/2009.	10/01/2019.
268648 AN 2	EMC CORP 3.375 06/01/2023			1	1FE	22,014,740	81.118	17,846,026	22,000,000	22,011,066		(1,370)			3.375	3.367	JD	61,875	742,500	06/05/2013.	06/01/2023.
26875P AD 3	EOG RESOURCES INC 5.625 06/01/2019			1	1FE	3,992,640	109.111	4,364,432	4,000,000	3,997,057		761			5.625	5.649	JD	18,750	225,000	05/18/2009.	06/01/2019.
26875P AE 1	EOG RESOURCES IN 4.40 06/01/2020			1	1FE	2,992,020	106.163	3,184,875	3,000,000	2,996,075		788			4.400	4.433	JD	11,000	132,000	05/17/2010.	06/01/2020.
26875P AK 7	EOG RESOURCES INC 2.625 03/15/2023			1	1FE	3,975,240	94.448	3,777,900	4,000,000	3,982,303		2,198			2.625	2.693	MS	30,917	105,000	09/05/2012.	03/15/2023.
268789 AA 2	E.ON INTL FIN BV 6.65 04/30/2018		R	1	2FE	8,962,020	107.155	9,643,923	9,000,000	8,989,173		4,220			5.800	5.856	AO	88,450	522,000	04/15/2008.	04/30/2018.
26882P BB 7	ERAC USA FINANCE 6.375 10/15/2017				2FE	4,991,250	107.347	5,367,335	5,000,000	4,987,067		6,615			6.375	6.531	AO	67,292	318,750	10/10/2007.	10/15/2017.
26884A AY 9	ERP OPERATING LP 4.75 07/15/20			1	1FE	4,961,850	108.330	5,416,480	5,000,000	4,980,250		3,803			4.750	4.848	JD	10,556	237,500	07/12/2010.	07/15/2020.
26884A AZ 6	ERP OPERATING-LP 4.625 12/15/2021			1	2FE	2,988,570	108.451	3,253,524	3,000,000	2,992,583		1,057			4.625	4.673	JD	6,167	138,750	12/07/2011.	12/15/2021.
26884A BD 4	ERP OPERATING LP 3.375 06/01/2025			1	1FE	12,918,510	99.045	12,875,863	13,000,000	12,923,021		4,511			3.375	3.449	JD	36,563	240,094	05/12/2015.	06/01/2025.
26884L AA 7	EQT CORP 8.125 06/01/19			1	2FE	1,993,360	108.043	2,160,852	2,000,000	1,997,191		687			8.125	8.173	JD	13,542	162,500	05/12/2009.	06/01/2019.
26884L AB 5	EQT CORP 4.875 11/15/21			1	2FE	7,480,975	95.700	7,177,530	7,500,000	7,487,795		1,747			4.875	4.907	MN	46,719	365,625	11/02/2011.	11/15/2021.
26884T AD 4	ERAC USA FINANCE 4.50 08/16/2021			1	2FE	7,962,880	105.425	8,433,960	8,000,000	7,977,232		3,478			4.500	4.558	FA	135,000	360,000	05/09/2011.	08/16/2021.
26884T AL 6	ERAC USA FINANCE 3.85 11/15/2024			1	2FE	4,991,500	100.185	5,009,230	5,000,000	4,992,564		690			3.850	3.870	MN	24,597	192,500	05/19/2014.	11/15/2024.
26884T AP 7	ERAC USA FINANCE 3.80 11/01/2025			1	2FE	14,971,650	98.668	14,800,125	15,000,000	14,971,958		308			3.800	3.823	MN	82,333		11/02/2015.	11/01/2025.
268948 AA 4	EAGLE BANCORP 5.75 09/01/2024				2FE	4,000,000	98.875	3,955,000	4,000,000	4,000,000		(178)			5.750	5.750	MS	76,667	246,611	07/31/2014.	09/01/2024.
26924B AA 1	SYNERGY ET THREE LLC 1586 10.00 9/30/19				4	1,016,090	101.265	1,028,943	1,016,090	1,016,093		3			10.000	10.205	MON	9,091	93,142	12/29/2014.	09/30/2019.
277432 AH 3	EASTMAN CHEMICAL 5 11/15/19			1	2FE	1,997,960	109.505	2,190,100	2,000,000	1,999,105		202			5.500	5.513	MN	14,056	110,000	10/28/2009.	11/15/2019.
278058 DD 1	EATON CORP 5.6 05/15/18			1	2FE	11,157,175	108.139	11,787,184	10,900,000	11,027,961		(53,062)			5.600	5.050	MN	77,996	610,400	08/31/2012.	05/15/2018.
278265 AC 7	EATON VANCE CORP 6.50 10/02/2017			1	1FE	3,151,645	106.773	3,369,759	3,156,000	3,155,023		511			6.500	6.519	AO	50,715	205,140	09/27/2007.	10/02/2017.
278265 AD 5	EATON VANCE CORP 3.625 06/15/2023			1	1FE	24,880,000	100.454	25,113,550	25,000,000	24,906,133		10,758			3.625	3.683	JD	40,278	906,250	06/14/2013.	06/15/2023.
278642 AL 7	EBAY INC 3.45 08/01/2024			1	2FE	20,872,790	95.308	20,014,638	21,000,000	20,887,625		11,065			3.450	3.523	FA	301,875	730,538	09/29/2014.	08/01/2024.
27876G BE 7	ECHOSTAR DBS 7.125 02/01/2016			1	3FE	10,291,250	100.375	10,037,500	10,000,000	10,007,105		(83,954)			7.125	6.251	FA	296,875	712,500	08/31/2012.	02/01/2016.
28932M AA 3	ELM RD GEN STA 5.209 02/11/2030			1	1FE	5,903,663	109.468	6,462,604	5,903,663	5,903,663					5.209	5.209	FA	119,592	307,522	02/03/2010.	02/11/2030.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
291011 AX 2	EMERSON ELECTRIC 5.25 10/15/2018			1	1FE	9,974,000	109.506	10,950,610	10,000,000	9,991,537		2,749			5.250	5.283	AO	110,833	525,000	01/10/2008.	10/15/2018.
291011 BA 1	EMERSON ELECTRIC 5 04/15/19			1	1FE	1,485,825	109.334	1,640,003	1,500,000	1,494,526		1,493			5.000	5.122	AO	15,833	75,000	04/14/2009.	04/15/2019.
291011 BG 8	EMERSON ELECTRIC 3.15 06/01/2025			1	1FE	16,946,280	99.476	16,910,971	17,000,000	16,949,208		2,928			3.150	3.187	JD	44,625	282,625	05/18/2015.	06/01/2025.
291641 BD 9	EMPIRE DIST ELEC 4.65 06/01/2020			1	1FE	7,982,880	104.202	8,336,160	8,000,000	7,991,483		1,699			4.650	4.677	JD	31,000	372,000	05/24/2010.	06/01/2020.
292480 AC 4	ENABLE MIDSTREAM 3.90 05/15/2024			1	2FE	6,992,090	78.331	5,483,191	7,000,000	6,993,109		705			3.900	3.914	MN	34,883	274,750	05/19/2014.	05/15/2024.
292505 AJ 3	ENCANA CORP 3.90 11/15/2021		I.	1	2FE	8,043,250	82.606	7,021,519	8,500,000	8,065,924		22,674			3.900	4.911	MN	42,358	165,750	08/21/2015.	11/15/2021.
29250N AF 2	ENBRIDGE INC 4.00 10/01/2023		I.	1	2FE	9,947,180	88.757	9,309,764	10,489,000	9,965,233		18,053			4.000	4.779	AO	104,890	209,780	09/11/2015.	10/01/2023.
29250R AH 9	ENBRIDGE ENERGY 5.875 12/15/2016			1	2FE	3,996,480	101.748	4,069,904	4,000,000	3,999,562		433			5.875	5.887	JD	10,444	235,000	12/18/2006.	12/15/2016.
29250R AS 5	ENBRIDGE ENERGY 5.20 03/15/2020			1	2FE	1,999,180	101.881	2,037,626	2,000,000	1,999,629		77			5.200	5.205	MS	30,622	104,000	02/25/2010.	03/15/2020.
29250R AU 0	ENBRIDGE ENERGY 4.20 09/15/2021			1	2FE	2,993,940	95.366	2,860,971	3,000,000	2,996,237		572			4.200	4.225	MS	37,100	126,000	09/06/2011.	09/15/2021.
29250R AW 6	ENBRIDGE ENERGY 5.875 10/15/2025			1	2FE	23,916,960	96.392	23,134,008	24,000,000	23,918,649		1,689			5.875	5.921	AO	332,917		10/01/2015.	10/15/2025.
29265W AA 6	ENEL SPA 8.75 09/24/2073		R	1	3FE	4,509,575	113.875	5,124,375	4,500,000	4,504,796		(2,215)			8.750	8.688	MS	106,094	393,750	09/17/2013.	09/24/2073.
29266R AB 4	ENERGIZER HOLDGS 144A 4.70 05/19/2021			1	3FE	9,999,200	100.805	10,080,480	10,000,000	9,999,524		76			4.700	4.701	MN	54,833	470,000	05/16/2011.	05/19/2021.
29266R AC 2	ENERGIZER HOLDINGS INC 4.70 05/24/2022			1	3FE	2,991,480	99.317	2,979,498	3,000,000	2,994,103		773			4.700	4.736	MN	14,492	141,000	05/21/2012.	05/24/2022.
292689 AC 0	ENERGY GROUP BV 7.425 10/15/17		R	1	6*	161,250	13.500	67,500	500,000	12,888					7.425		AO			09/26/2008.	10/15/2017.
29268B AE 1	ENEL FIN INTL 5.125 10/07/2019		R	1	2FE	5,973,600	107.977	6,478,644	6,000,000	5,988,450		2,712			5.125	5.182	AO	71,750	307,500	09/30/2009.	10/07/2019.
29273R AY 5	ENERGY TRAN PTNR 4.90 02/01/2024			1	2FE	8,926,290	89.059	8,015,346	9,000,000	8,939,023		5,989			4.900	5.003	FA	183,750	441,000	09/12/2013.	02/01/2024.
29273R BD 0	ENERGY TRAN PTNR 4.05 03/15/2025			1	2FE	3,996,720	82.902	3,316,084	4,000,000	3,996,950		230			4.050	4.060	MS	47,700	82,350	03/05/2015.	03/15/2025.
29273R BG 3	ENERGY TRAN PARTNERS 4.75 01/15/2026			1	2FE	11,913,000	85.763	10,291,596	12,000,000	11,916,760		3,760			4.750	4.838	JJ	297,667		06/18/2015.	01/15/2026.
29336U AE 7	ENLINK MIDSTREAM 4.15 06/01/2025			1	2FE	4,038,963	76.971	3,355,927	4,360,000	4,047,891		8,927			4.150	5.118	JD	15,078	100,020	09/02/2015.	06/01/2025.
29358Q AA 7	ENSCO PLC 4.70 03/15/2021		R	1	2FE	2,940,750	81.385	2,441,550	3,000,000	2,965,558		5,672			4.700	4.953	MS	41,517	141,000	03/08/2011.	03/15/2021.
29358Q AC 3	ENSCO PLC 4.50 10/01/2024		R	1	2FE	9,986,400	68.551	6,855,070	10,000,000	9,987,819		1,127			4.500	4.517	AO	112,500	452,500	09/24/2014.	10/01/2024.
29358Q AE 9	ENSCO PLC 5.20 03/15/2025		R	1	2FE	4,981,100	70.493	3,524,650	5,000,000	4,982,310		1,210			5.200	5.249	MS	76,556	132,167	03/04/2015.	03/15/2025.
29364D AQ 3	ENTERGY ARKANSAS 3.75 02/15/2021			1	1FE	1,999,420	104.063	2,081,252	2,000,000	1,999,636		63			3.750	3.754	FA	28,333	75,000	11/09/2010.	02/15/2021.
29364D AR 1	ENTERGY ARKANSAS 3.05 06/01/2023			1	1FE	3,988,720	98.402	3,936,076	4,000,000	3,991,317		1,027			3.050	3.083	JD	10,167	122,000	05/22/2013.	06/01/2023.
29364N AP 3	ENTERGY MISSISSIPPI 6.64 07/01/2019			1	1FE	8,753,201	113.066	9,610,585	8,500,000	8,632,217		(34,896)			6.640	6.123	JJ	282,200	564,400	08/31/2012.	07/01/2019.
29364W AN 8	ENTERGY LA LLC 4.80 05/01/2021			1	1FE	4,991,350	108.129	5,406,445	5,000,000	4,995,124		784			4.800	4.821	MN	40,000	240,000	03/21/2011.	05/01/2021.
29364W AS 7	ENTERGY LA LLC 4.05 09/01/2023			1	1FE	2,990,670	103.765	3,112,941	3,000,000	2,992,559		811			4.050	4.088	MS	40,500	121,500	08/19/2013.	09/01/2023.
29364W AU 2	ENTERGY LA LLC 3.78 04/01/2025			1	1FE	4,995,850	99.727	4,986,360	5,000,000	4,996,140		343			3.780	3.790	AO	47,250	189,000	06/24/2014.	04/01/2025.
29365P AQ 5	ENTERGY GULF STATES 3.95 10/01/2020			1	1FE	4,993,050	105.344	5,267,210	5,000,000	4,996,359		684			3.950	3.967	AO	49,375	197,500	09/27/2010.	10/01/2020.
29365P AR 3	ENTERGY GULF 1 3.78 04/01/2025			1	1FE	5,995,020	101.127	6,067,608	6,000,000	5,995,368		411			3.780	3.790	AO	56,700	226,800	06/24/2014.	04/01/2025.
29365T AA 2	ENTERGY TEXAS 7 02/01/19			1	2FE	7,446,074	113.174	7,922,194	7,000,000	7,229,240		(70,372)			7.125	5.906	FA	207,813	498,750	08/31/2012.	02/01/2019.
29379V AF 0	ENTERPRISE PRODUCTS 5.25 01/31/2020			1	2FE	2,980,650	105.023	3,150,699	3,000,000	2,990,770		1,976			5.250	5.335	JJ	66,063	157,500	09/24/2009.	01/31/2020.
29379V AP 8	ENTERPRISE PRODUCTS 5.20 09/01/2020			1	2FE	3,988,040	104.834	4,193,352	4,000,000	3,993,613		1,180			5.200	5.239	MS	69,333	208,000	05/11/2010.	09/01/2020.
29379V BE 2	ENTERPRISE PRODUCTS 3.75 02/15/2025			1	2FE	7,974,480	91.113	7,289,032	8,000,000	7,976,716		1,990			3.750	3.788	FA	113,333	250,833	10/02/2014.	02/15/2025.
29379V BH 5	ENTERPRISE PRODUCTS 3.70 02/15/2026			1	2FE	7,970,800	89.376	7,150,072	8,000,000	7,971,933		1,133			3.700	3.742	FA	111,822	80,578	05/04/2015.	02/15/2026.
294429 AF 2	EQUIFAX INC 6.30 07/01/2017			1	2FE	6,984,530	106.276	7,439,320	7,000,000	6,997,036		1,828			6.300	6.330	JJ	220,500	441,000	06/25/2007.	07/01/2017.
29717P AD 9	ESSEX PORTFOLIO LP 3.625 08/15/2022			1	2FE	7,919,200	99.824	7,985,920	8,000,000	7,943,220		7,426			3.625	3.747	FA	109,556	290,000	08/08/2012.	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 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
29736R AB 6	ESTEE LAUDER CO 5.55 05/15/2017			1	1FE	9,958,400	105.281	10,528,060	10,000,000	9,992,964		4,807			5.550	5.604	MN	70,917	555,000	05/18/2007.	05/15/2017.
29760L AA 0	SYNERGY ET THREE LLC 1540 10.00 9/30/19				4	1,016,090	101.265	1,028,943	1,016,090	1,016,093		3			10.000	10.205	MON	9,091	93,142	12/30/2014.	09/30/2019.
29977G AA 0	EVERBANK FINL CORP 5.75 07/02/2025			1	2FE	20,000,000	101.057	20,211,400	20,000,000	20,000,086		86			5.750	5.750	JJ	578,194		06/26/2015.	07/02/2025.
30161N AM 3	EXELON CORP 3.95 06/15/2025			1	2FE	6,968,738	100.196	7,013,699	7,000,000	6,968,738					3.950	4.249	JD	12,289	141,322	12/02/2015.	06/15/2025.
30212P AH 8	EXPEDIA INC 5.95 08/15/20			1	2FE	9,989,300	109.101	10,910,140	10,000,000	9,994,419		1,021			5.950	5.964	FA	224,778	595,000	08/02/2010.	08/15/2020.
30212P AJ 4	EXPEDIA INC 4.50 08/15/2024			1	2FE	4,972,200	96.365	4,818,225	5,000,000	4,975,294		2,286			4.500	4.570	FA	85,000	223,125	08/13/2014.	08/15/2024.
30212P AL 9	EXPEDIA INC 5.00 02/15/2026			1	2FE	12,939,550	98.078	12,750,179	13,000,000	12,940,024		474			5.000	5.057	FA	41,528		12/01/2015.	02/15/2026.
30249U AB 7	FMC TECHNOLOGIES 3.45 10/01/2022			1	2FE	4,995,750	89.236	4,461,805	5,000,000	4,997,013		387			3.450	3.460	AO	43,125	172,500	09/18/2012.	10/01/2022.
302508 AQ 9	FMR CORP 7.57 06/15/2029			1	1FE	26,817,850	132.815	25,932,187	19,525,000	26,304,607		(369,148)			7.570	4.172	JD	65,691	1,478,043	08/01/2014.	06/15/2029.
30251B AA 6	FMR LLC 5.35 11/15/2021			1	1FE	25,766,480	111.690	29,039,478	26,000,000	25,866,262		18,701			5.350	5.453	MN	177,739	1,391,000	12/21/2009.	11/15/2021.
30251B AD 0	FMR LLC 4.95 02/01/2033			1	1FE	6,813,115	105.327	7,109,600	6,750,000	6,807,252		(2,122)			4.950	4.876	FA	139,219	334,125	02/04/2013.	02/01/2033.
302520 AB 7	FNB CORP 4.875 10/02/2025			1	2FE	5,000,000	100.253	5,012,650	5,000,000	5,000,000					4.875	4.875	AO	60,260		09/29/2015.	10/02/2025.
302570 BD 7	FPL GROUP CAPTL 6 03/01/19			1	2FE	4,997,850	109.530	5,476,480	5,000,000	4,999,141		240			6.000	6.006	MS	100,000	300,000	03/02/2009.	03/01/2019.
30257G AA 9	FPL ENERGY NATL 5.608 03/10/24			1	3FE	1,470,836	99.448	1,467,016	1,475,155	1,475,173					5.608	5.608	MS	25,507	82,769	08/31/2012.	03/10/2024.
302635 AC 1	FS INVST CORP 4.75 05/15/2022			1	2FE	9,968,400	98.248	9,824,790	10,000,000	9,971,204		2,804			4.750	4.803	MN	60,694	257,292	04/27/2015.	05/15/2022.
307000 AA 7	FAMILY DOLLAR 5.00 02/01/2021			1	3FE	3,979,760	102.887	4,115,480	4,000,000	3,988,475		1,943			5.000	5.065	FA	83,333	200,000	01/25/2011.	02/01/2021.
31307# AA 9	CORPUS CHRISTI (FDL) CTL 4.537 2/15/35				1	2,880,222	103.000	2,966,169	2,879,776	2,880,188		509			4.537	4.578	MON	5,807	130,514	02/15/2015.	02/15/2035.
31331F AY 7	FEDERAL EXPRESS 6.845 01/15/19				2FE	1,032,170	107.149	1,163,144	1,085,542	1,063,056		10,638			6.845	8.034	JJ	34,263	74,305	03/17/2009.	01/15/2019.
31331F BC 4	FEDERAL EXPRESS 8.25 01/15/19			1	2FE	299,619	104.353	282,815	271,018	274,289		(3,399)			8.250	6.851	JJ	10,310	22,359	08/29/2001.	01/15/2019.
313747 AR 8	FED RLTY INVS TR 5.9 04/01/20			1	1FE	5,026,700	112.517	5,625,835	5,000,000	5,013,291		(2,698)			5.900	5.828	AO	73,750	295,000	02/25/2010.	04/01/2020.
313747 AT 4	FEDERAL RLTY INVS TRST 2.75 06/01/2023			1	1FE	8,725,460	95.682	8,611,407	9,000,000	8,788,598		24,874			2.750	3.106	JD	20,625	247,500	05/28/2013.	06/01/2023.
313747 AU 1	FED RLTY INVS TR 3.95 01/15/2024			1	1FE	8,911,620	103.516	9,316,395	9,000,000	8,927,210		7,516			3.950	4.069	JJ	163,925	355,500	12/04/2013.	01/15/2024.
314275 AA 6	FEDERATED RETAIL 5.90 12/01/2016			1	2FE	2,990,597	103.752	3,089,726	2,978,000	2,979,518		(1,569)			5.900	5.842	JD	14,642	175,702	01/05/2007.	12/01/2016.
316041 CP 5	FIDELITY BANK GA 5.875 05/31/2030			1	2FE	7,000,000	100.500	7,035,000	7,000,000	7,000,032		32			5.875	5.875	JD	34,271	207,910	05/29/2015.	05/31/2030.
31620M AK 2	FIDELITY NATIONAL 3.50 04/15/2023			1	2FE	4,960,400	95.618	4,780,885	5,000,000	4,969,787		3,567			3.500	3.595	AO	36,944	175,000	04/10/2013.	04/15/2023.
31620M AM 8	FIDELITY NATIONAL 3.875 06/05/2024			1	2FE	5,977,320	96.511	5,790,642	6,000,000	5,980,350		1,933			3.875	3.921	JD	16,792	232,500	05/27/2014.	06/05/2024.
31620M AR 7	FIDELITY NATIONAL 5.00 10/15/2025			1	2FE	12,045,530	103.236	12,388,320	12,000,000	12,044,659		(871)			5.000	4.950	AO	118,333		10/14/2015.	10/15/2025.
31620R AF 2	FIDELITY NATL FINANCIAL 5.50 09/01/2022			1	2FE	4,975,650	107.684	5,384,175	5,000,000	4,982,372		2,131			5.500	5.564	MS	91,667	275,000	08/21/2012.	09/01/2022.
316773 CF 5	FIFTH THIRD BANK 5.45 01/15/17				2FE	15,063,576	103.864	15,579,600	15,000,000	15,046,519		(29,614)			5.450	5.132	JJ	376,958	817,500	08/31/2012.	01/15/2017.
316773 CH 1	FIFTH THIRD BANK 8.25 03/01/38				2FE	3,001,380	140.178	4,205,349	3,000,000	3,001,841		(29)			8.250	8.244	MS	82,500	247,500	02/28/2008.	03/01/2038.
31677Q BC 2	FIFTH THIRD BANK 2.875 10/01/2021			1	1FE	4,974,250	99.717	4,985,865	5,000,000	4,978,741		3,382			2.875	2.956	AO	35,938	154,132	09/02/2014.	10/01/2021.
31679B AF 7	FIFTH STREET FIN 4.875 03/01/2019			1	3FE	5,221,178	99.926	5,246,120	5,250,000	5,231,013		5,407			4.875	5.000	MS	85,313	255,938	02/14/2014.	03/01/2019.
316817 AA 3	57TH ST MTGE 7.125 6/01/2017				1FE	852,888	104.267	931,755	893,624	889,825		5,358			7.125	7.849	MON	5,306	63,818	07/16/2001.	06/01/2017.
317585 AA 5	FINANCIAL INSTITUTIONS 6.00 04/15/2030			1	2FE	5,000,000	97.313	4,865,625	5,000,000	5,000,000					6.000	6.000	AO	63,333	150,000	04/09/2015.	04/15/2030.
31847R AE 2	FIRST AMERICAN FINANCIAL 4.30 02/01/2023			1	2FE	2,989,140	99.367	2,981,004	3,000,000	2,991,851		963			4.300	4.345	FA	53,750	129,000	01/24/2013.	02/01/2023.
31847R AF 9	FIRST AMERICAN 4.60 11/15/2024			1	2FE	6,998,250	101.488	7,104,139	7,000,000	6,998,458		175			4.600	4.603	MN	41,144	326,472	11/05/2014.	11/15/2024.
320209 AA 7	FIRST FIN BANCORP 5.125 08/25/2025				2FE	15,000,000	98.355	14,753,265	15,000,000	15,000,000					5.125	5.125	FA	269,063		08/20/2015.	08/25/2025.
320844 PD 9	FIRST MERIT BANK 4.27 11/25/2026				2FE	11,000,000	99.955	10,995,061	11,000,000	11,000,000					4.270	4.270	MN	46,970	469,700	11/18/2014.	11/25/2026.

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
33582V AC 2	FIRST NIAGARA 7.25 12/15/2021				3FE	5,000,000	117.158	5,857,880	5,000,000	5,000,000		(27)			7.250	7.250	JD	16,111	362,500	12/08/2011.	12/15/2021.
337158 AE 9	FIRST TENN BANK BKNT 5.65 04/01/2016				3FE	20,862,063	100.763	21,160,230	21,000,000	20,995,984		15,581			5.650	5.729	AO	296,625	1,186,500	08/31/2012.	04/01/2016.
337358 BH 7	FIRST UNION 7.574 08-01-26				1FE	33,307,872	127.132	36,219,878	28,490,000	31,857,206		(222,310)			7.574	6.044	FA	899,097	2,157,833	05/20/2008.	08/01/2026.
33738K AA 3	WACHOVIA CORP 6.18 02/15/2036				1FE	1,476,480	113.352	1,507,578	1,330,000	1,455,875		(2,810)			6.180	5.402	FA	31,051	71,997	07/21/2015.	02/15/2036.
33738M AA 9	WACHOVIA CORP 6.18 02/15/2036				1FE	12,194,512	113.352	14,259,644	12,580,000	12,276,289		7,116			6.180	6.394	FA	293,701	777,444	01/13/1998.	02/15/2036.
337738 AJ 7	FISERV INC 4.625 10/01/2020			1	2FE	9,968,100	106.809	10,680,870	10,000,000	9,983,137		3,104			4.625	4.665	AO	115,625	462,500	09/14/2010.	10/01/2020.
337738 AL 2	FISERV INC 4.75 06/15/2021			1	2FE	4,983,050	107.536	5,376,800	5,000,000	4,989,777		1,604			4.750	4.793	JD	10,556	237,500	06/06/2011.	06/15/2021.
337738 AP 3	FISERV INC 3.85 06/01/2025			1	2FE	9,993,300	99.882	9,988,180	10,000,000	9,993,728		428			3.850	3.858	JD	32,083	202,125	05/19/2015.	06/01/2025.
337915 AA 0	FIRSTMERIT CORP 4.35 02/04/2023				2FE	10,097,820	101.798	10,179,810	10,000,000	10,073,490		(8,753)			4.350	4.229	FA	177,625	435,000	02/11/2013.	02/04/2023.
33803W AA 7	FISHERS LANE 3.666 08/05/2030			1	1FE	13,500,000	100.208	13,528,134	13,500,000	13,500,000		(19)			3.666	3.694	MON	35,744	494,910	06/21/2012.	08/05/2030.
33829T AA 4	FIVE CORNERS FND TRST 4.419 11/15/2023			1	2FE	13,986,280	104.203	14,588,476	14,000,000	13,988,677		1,290			4.419	4.431	MN	79,051	618,660	12/10/2013.	11/15/2023.
33938# AD 6	FLEXTECH REVOL LOAN 13.00 03-31-08				6*	1,000,000			1,000,000						13.000	13.363	MON			12/01/2001.	03/31/2008.
33938# AE 4	FLEXTECH PCKGNG TERM 13.00 03-31-08				6*	44,046,000			44,046,000						13.000	13.604	MON			09/19/2008.	12/31/2008.
339388 ZZ 6	FLEXTECH PCKGNG ADD-ON 13.00 7/15/2011				6*	875,000			875,000						13.000	13.604	MON			06/27/2011.	01/01/2099.
33938E AT 4	FLEXTRONICS INTL 4.75 06/15/2025		R	1	2FE	4,960,650	97.375	4,868,750	5,000,000	4,962,454		1,804			4.750	4.850	JD	10,556	123,368	06/03/2015.	06/15/2025.
340711 AT 7	FLORIDA GAS TRAN 5.45 07/15/20			1	2FE	3,993,040	106.166	4,246,624	4,000,000	3,996,355		690			5.450	5.473	JJ	100,522	218,000	07/08/2010.	07/15/2020.
340711 AW 0	FLORIDA GAS TRAN 4.35 07/15/2025			1	2FE	4,988,750	91.736	4,586,810	5,000,000	4,989,169		419			4.350	4.378	JJ	100,292		07/07/2015.	07/15/2025.
341099 CG 2	FLORIDA PWR CORP A 5.80 09/15/2017			1	1FE	3,989,240	107.131	4,285,256	4,000,000	3,997,696		1,251			5.800	5.836	MS	68,311	232,000	09/13/2007.	09/15/2017.
343412 AB 8	FLUOR CORP (NEW) 3.375 09/15/2021			1	1FE	4,955,950	102.007	5,100,335	5,000,000	4,973,047		4,202			3.375	3.480	MS	49,688	168,750	09/08/2011.	09/15/2021.
343412 AC 6	FLUOR CORP 3.50 12/15/2024			1	1FE	6,924,330	100.115	7,008,036	7,000,000	6,931,462		6,479			3.500	3.629	JD	10,889	258,611	11/18/2014.	12/15/2024.
343498 AA 9	FLOWERS FOODS 4.375 04/01/2022			1	2FE	7,980,800	104.093	8,327,408	8,000,000	7,987,024		1,768			4.375	4.405	AO	87,500	350,000	03/29/2012.	04/01/2022.
344868 AA 2	FOOTBALL 2020 TRUST 5.35 10/05/2020			1	1FE	10,000,000	108.997	10,899,650	10,000,000	10,000,000					5.350	5.287	OCT	130,778	540,944	04/05/2010.	10/05/2020.
345397 WA 7	FUEL TRUST 3.984 06/15/2016				2FE	3,000,000	101.101	3,033,024	3,000,000	3,000,000		2			3.984	3.984	JD	5,312	119,520	06/14/2011.	06/15/2016.
345397 WB 5	FUEL TRUST 4.207 04/15/2016				2FE	5,000,000	100.815	5,040,760	5,000,000	5,000,000					4.207	4.207	AO	44,407	210,350	04/12/2011.	04/15/2016.
345397 WF 6	FORD MOTOR CREDIT 4.25 09/20/2022				2FE	2,973,300	102.967	3,089,010	3,000,000	2,980,794		2,412			4.250	4.361	MS	35,771	127,500	09/20/2012.	09/20/2022.
345397 WK 5	FORD MOTOR CREDIT 4.375 08/06/2023				2FE	4,953,300	102.926	5,146,285	5,000,000	4,962,709		4,037			4.375	4.492	FA	88,108	218,750	08/01/2013.	08/06/2023.
345397 XL 2	FORD MOTOR CRED 4.134 08/04/2025				2FE	10,000,000	99.522	9,952,210	10,000,000	10,000,000					4.134	4.134	FA	168,805		07/30/2015.	08/04/2025.
346845 AA 8	FORT BENNING 5.28 01/15/2021			1	1FE	5,136,500	106.990	5,349,475	5,000,000	5,052,938		(16,942)			5.280	4.877	JJ	121,733	264,000	07/01/2010.	01/15/2021.
347314 AK 2	FORT EUSTIS 4.98 12/15/2020			1	1FE	615,550	106.777	678,034	635,000	626,332		1,493			4.980	5.297	JD	1,405	31,623	04/05/2007.	12/15/2020.
347466 AE 4	IRWIN LAND LLC 5.3 12/15/35			1	2FE	9,813,245	101.092	10,548,744	10,434,796	9,921,308		33,023			5.300	5.916	JD	24,580	553,056	12/20/2010.	12/15/2035.
34964C AA 4	FORTUNE BRANDS 4.00 06/15/2025			1	2FE	9,935,700	99.108	9,910,770	10,000,000	9,938,575		2,875			4.000	4.079	JD	17,778	200,000	06/08/2015.	06/15/2025.
354613 AG 6	FRANKLIN RESOURCES INC 4.625 05/20/20			1	1FE	3,995,560	108.107	4,324,284	4,000,000	3,997,801		442			4.625	4.639	MN	21,069	185,000	05/17/2010.	05/20/2020.
354613 AK 7	FRANKLIN RES INC 2.85 03/30/2025			1	1FE	12,977,510	94.340	12,264,187	13,000,000	12,978,991		1,481			2.850	2.870	MS	93,654	185,250	03/25/2015.	03/30/2025.
35671D AZ 8	FREEPORT-MCMORAN C&G 3.875 03/15/2023			1	2FE	16,989,970	56.500	9,605,000	17,000,000	16,992,521		884			3.875	3.882	MS	193,965	658,750	02/28/2013.	03/15/2023.
35671D BD 6	FREEPORT-MCMORAN C&G 2.375 03/15/2018			1	2FE	6,527,500	79.500	5,565,000	7,000,000	6,595,206		67,706			2.375	5.185	MS	48,951	83,125	08/05/2015.	03/15/2018.
35952F AB 6	FORT HUACHUCA 8.00 12/15/2026			1	1FE	4,449,342	121.375	5,016,618	4,133,156	4,336,567		(23,659)			8.000	7.029	JD	14,696	330,652	10/19/2009.	12/15/2026.
360271 AH 3	FULTON FINANCIAL 5.75 05/01/2017				2FE	861,250	103.827	1,038,268	1,000,000	971,962		19,216			5.750	8.013	MN	9,583	57,500	09/26/2008.	05/01/2017.
360271 AJ 9	FULTON FINANCIAL 4.50 11/15/2024				2FE	27,896,480	99.097	27,747,020	28,000,000	27,903,973		7,056			4.500	4.547	MN	161,000	808,000	06/08/2015.	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	
		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
361438 AB 0	GAMCO INVESTORS 5.875 06/01/2021			1	3FE	8,000,000	105.357	8,428,544	8,000,000	8,000,000		895			5.875	5.875	JD	39,167	470,000	05/25/2011.	06/01/2021.
361448 AL 7	GATX CORP 4.85 06/01/2021			1	2FE	4,991,750	105.139	5,256,970	5,000,000	4,995,068		778			4.850	4.871	JD	20,208	242,500	05/24/2011.	06/01/2021.
361448 AN 3	GATX CORP 4.75 06/15/2022			1	2FE	7,924,000	105.587	8,446,968	8,000,000	7,946,954		6,841			4.750	4.871	JD	16,889	380,000	06/05/2012.	06/15/2022.
361448 AQ 6	GATX CORP 3.90 03/30/2023			1	2FE	8,900,460	99.343	8,940,870	9,000,000	8,923,580		8,914			3.900	4.036	MS	88,725	351,000	03/14/2013.	03/30/2023.
361448 AW 3	GATX CORP 3.25 03/30/2025			1	2FE	3,957,480	92.680	3,707,184	4,000,000	3,960,901		3,421			3.250	3.374	MS	32,861	84,500	02/03/2015.	03/30/2025.
36160B AA 3	GDF SUEZ 2.875 10/10/2022		R	1	1FE	12,843,870	97.168	12,631,853	13,000,000	12,889,230		14,532			2.875	3.015	AO	84,094	373,750	10/02/2012.	10/10/2022.
36164N FF 7	GE CAPITAL INTL 2.342 11/15/2020	SD	R	1	1FE	24,231,992	99.196	23,910,083	24,104,000	24,227,696		(4,296)			2.342	2.230	MN	101,926		10/26/2015.	11/15/2020.
36164N FG 5	GE CAPITAL INTL 3.373 11/15/25		R	1	1FE	14,449,535	101.070	14,341,833	14,190,000	14,445,602		(3,933)			3.373	3.159	MN	86,419		10/26/2015.	11/15/2025.
36164N FH 3	GE CAPITAL INTL 4.418 11/15/2035		R		1FE	1,045,333	102.105	1,039,429	1,018,000	1,045,183		(151)			4.418	4.218	MN	8,121		10/26/2015.	11/15/2035.
36192E AB 7	GTP CELLULAR 12-2 A 4.336 03/15/2019			1	1FE	7,631,028	101.314	7,731,300	7,631,028	7,631,028		(28)			4.336	4.375	MON	14,706	330,881	02/22/2012.	03/15/2019.
36246M AU 3	GTP ACQUISITION 3.482 06/16/2025			1	1FE	10,000,000	96.730	9,673,009	10,000,000	10,000,032		32			3.482	3.507	MON	15,476	189,576	05/20/2015.	06/16/2025.
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029				2FE	12,889,936	105.500	13,411,185	12,712,024	12,844,142		(12,142)			6.422	6.341	MON	49,889	816,371	08/25/2010.	10/09/2029.
364760 AK 4	GAP INC/THE 5.95 04/12/2021			1	2FE	4,982,500	105.819	5,290,955	5,000,000	4,989,490		1,647			5.950	5.997	AO	65,285	297,500	04/07/2011.	04/12/2021.
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16				2FE	51,704	102.335	55,047	53,791	53,791		742			6.690	6.784	MON	110	3,599	11/06/2009.	09/20/2016.
369550 AR 9	GENERAL DYNAMICS 3.875 07/15/2021			1	1FE	7,986,800	105.580	8,446,416	8,000,000	7,992,087		1,257			3.875	3.895	JJ	142,944	310,000	07/05/2011.	07/15/2021.
369622 SM 8	GEN ELEC CAP CRP 5.30 02/11/2021				1FE	1,141,955	112.614	1,290,553	1,146,000	1,143,668		387			5.300	5.346	FA	23,620	69,766	02/08/2011.	02/11/2021.
36962G 4B 7	GEN ELEC CAP CRP 6.875 01/10/2039 MTN				1FE	343,437	136.316	391,227	287,000	339,379		(1,116)			6.875	5.471	JJ	9,372	23,874	01/24/2012.	01/10/2039.
36962G 4J 0	GEN ELEC CAP CRP 5.50 01/08/20	SD			1FE	2,261,240	112.185	2,545,471	2,269,000	2,265,365		787			5.500	5.545	JJ	59,971	202,857	01/05/2010.	01/08/2020.
36962G 4R 2	GEN ELEC CAP CRP A MTN 4.375 09/16/2020				1FE	2,841,575	108.770	3,115,164	2,864,000	2,852,208		2,204			4.375	4.473	MS	36,546	135,235	09/13/2010.	09/16/2020.
36962G 4Y 7	GEN ELEC CAP CRP 4.625 01/07/2021				1FE	2,567,207	109.795	2,829,404	2,577,000	2,571,525		948			4.625	4.673	JJ	57,607	144,940	01/04/2011.	01/07/2021.
36962G 6F 6	GEN ELEC CAP CRP GMTN 3.15 09/07/2022				1FE	2,573,263	102.391	2,638,611	2,577,000	2,574,375		347			3.150	3.167	MS	25,706	89,061	09/04/2012.	09/07/2022.
36962G 6S 8	GEN ELEC CAP GLOBAL MTN 3.10 01/09/2023				1FE	2,686,718	101.420	2,904,680	2,864,000	2,727,329		16,631			3.100	3.883	JJ	42,419	107,615	06/20/2013.	01/09/2023.
370334 BH 6	GENERAL MILLS INC 5.65 02/15/2019			1	2FE	2,997,420	109.712	3,291,369	3,000,000	2,999,069		266			5.650	5.661	FA	64,033	169,500	01/29/2009.	02/15/2019.
37247D AK 2	GENWORTH HOLDINGS 6.515 05/22/2018			1	3FE	4,150,000	97.868	3,914,712	4,000,000	4,105,059		(40,176)			6.515	5.330	MN	28,232	260,600	11/12/2014.	05/22/2018.
37247D AL 0	GENWORTH HOLDING 8.625 12/15/2016			1	3FE	745,500	104.500	731,500	700,000	722,518		(22,430)			8.625	5.131	JD	2,683	60,375	12/17/2014.	12/15/2016.
37247D AP 1	GENWORTH FINL 7.625 09/24/2021			1	3FE	14,931,000	82.824	12,009,422	14,500,000	14,876,387		(49,803)			7.625	7.063	MS	297,905	1,105,625	02/11/2015.	09/24/2021.
372546 AA 9	GEORGE WASHINGTON 6.00 02/01/2019			1	1FE	5,000,000	109.723	5,486,145	5,000,000	5,000,000					6.000	6.001	FA	125,000	300,000	03/04/2009.	02/01/2019.
372546 AN 1	GEO WASHINGTON UNIV 4.452 09/15/2021			1	1FE	8,465,560	108.696	9,184,812	8,450,000	8,459,065		(883)			4.452	4.430	MS	110,768	376,194	03/25/2011.	09/15/2021.
372917 AS 3	GENZYME CORP 5.00 06/15/2020			1	1FE	4,959,300	110.365	5,518,255	5,000,000	4,979,307		4,040			5.000	5.105	JD	11,111	250,000	06/14/2010.	06/15/2020.
374825 AA 5	GIBSON ENERGY 6.75 07/15/2021		I	1	3FE	6,196,228	95.750	6,015,015	6,282,000	6,199,509		3,259			6.750	7.038	JJ	195,527	189,000	09/09/2015.	07/15/2021.
375558 AU 7	GILEAD SCIENCES 4.40 12/01/2021			1	1FE	13,055,080	107.753	14,007,890	13,000,000	13,034,308		(5,356)			4.400	4.346	JD	47,667	572,000	12/07/2011.	12/01/2021.
375558 AZ 6	GILEAD SCIENCES 3.50 02/01/2025			1	1FE	9,990,600	100.658	10,065,840	10,000,000	9,992,264		1,428			3.500	3.510	FA	145,833	246,944	11/12/2014.	02/01/2025.
375558 BF 9	GILEAD SCIENCES 3.65 03/01/2026			1	1FE	9,961,940	100.888	10,088,830	10,000,000	9,962,766		826			3.650	3.694	MS	108,486		09/10/2015.	03/01/2026.
377372 AH 0	GLAXOSMITHKLINE 2.80 03/18/2023			1	1FE	13,314,825	99.838	13,922,339	13,945,000	13,457,164		58,871			2.800	3.350	MS	111,715	390,460	06/20/2013.	03/18/2023.
377373 AD 7	GLAXOSMITHKLINE 2.85 05/08/2022		R	1	1FE	9,480,900	100.549	10,054,850	10,000,000	9,608,881		54,008			2.850	3.543	MN	41,958	285,000	06/24/2013.	05/08/2022.
378272 AF 5	GLENCORE FUNDING LLC 4.125 05/30/2023			1	2FE	6,139,960	73.000	5,110,000	7,000,000	6,313,619		72,362			4.125	5.769	MN	24,865	288,750	06/25/2013.	05/30/2023.
380956 AF 9	GOLDCORP INC 3.625 06/09/2021		I	1	2FE	2,496,775	93.867	2,346,685	2,500,000	2,497,425		421			3.625	3.646	JD	5,538	90,625	06/04/2014.	06/09/2021.
38141E A5 8	GOLDMAN SACHS GP 5.375 03/15/20				1FE	9,586,400	109.912	10,991,200	10,000,000	9,794,142		41,956			5.375	5.936	MS	158,264	537,500	05/27/2010.	03/15/2020.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38141E C2 3	GOLDMAN SACHS GP 3.85 07/08/2024			1	1FE	21,944,760	102.077	22,456,940	22,000,000	21,951,650		4,698			3.850	3.881	JJ	407,031	847,000	07/03/2014.	07/08/2024.
38141G ES 9	GOLDMAN SACHS GP 5.95 01/15/27			1	2FE	911,950	110.888	1,108,879	1,000,000	931,663		4,037			5.950	6.842	JJ	27,436	59,500	05/05/2010.	01/15/2027.
38141G EU 4	GOLDMAN SACHS GP 5.625 01/15/2017				2FE	1,998,620	103.791	2,075,824	2,000,000	1,999,822		162			5.625	5.634	JJ	51,875	112,500	01/03/2007.	01/15/2017.
38141G RD 8	GOLDMAN SACHS GROUP 3.625 01/22/2023			1	1FE	18,469,560	101.180	19,224,238	19,000,000	18,577,545		50,723			3.625	3.989	JJ	304,198	688,750	11/05/2013.	01/22/2023.
38376A AA 1	GOVT PPTY INCOME 3.75 08/15/2019			1	2FE	7,936,400	100.708	8,056,648	8,000,000	7,952,632		11,942			3.750	3.927	FA	113,333	297,500	08/13/2014.	08/15/2019.
391164 AF 7	GREAT PLAINS ENERGY 5.292 06/15/2022			1	2FE	4,091,640	109.500	4,379,984	4,000,000	4,061,874		(8,312)			5.292	4.999	JD	9,408	211,680	03/19/2012.	06/15/2022.
391416 AA 2	GREAT WESTERN BNCRP 4.875 08/15/25			1	2FE	10,000,000	97.438	9,743,750	10,000,000	9,999,200		(800)			4.875	4.876	FA	204,479		07/28/2015.	08/15/2025.
398186 AA 4	GRIFFIN COAL MIN 9.50 12/01/2016		R	1	6	870,264	42.500	369,862	870,264	0					9.500		JD			11/10/2006.	12/01/2016.
40049J BB 2	GRUPO TELEVISA 4.625 01/30/2026		R	1	2FE	12,069,320	99.825	11,978,988	12,000,000	12,068,947		(373)			4.625	4.550	JJ	57,042		12/03/2015.	01/30/2026.
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020		R		3FE	10,083,125	98.750	9,875,000	10,000,000	10,048,270		(15,825)			6.000	5.844	MJSD	26,667	600,000	11/05/2013.	12/15/2020.
402479 CA 5	GULF POWER CO 4.75 04/15/2020			1	1FE	6,998,880	107.224	7,505,673	7,000,000	6,999,466		110			4.750	4.752	AO	70,194	332,500	04/06/2010.	04/15/2020.
402524 AE 2	GULF SOUTH PIPE 4.00 06/15/2022			1	2FE	4,982,050	90.562	4,528,110	5,000,000	4,987,629		1,646			4.000	4.044	JD	8,889	200,000	06/07/2012.	06/15/2022.
402740 AD 6	GULFSTREAM NAT GAS 4.60 09/15/2025			1	2FE	2,998,860	94.925	2,847,759	3,000,000	2,998,865		5			4.600	4.605	MS	37,183		09/21/2015.	09/15/2025.
404139 AB 3	HC2 HOLDINGS INC 11.00 12/01/19			1	4FE	1,830,000	91.500	1,830,000	2,000,000	1,830,673		673			11.000	13.868	JD	18,333		12/24/2015.	12/01/2019.
40414L AD 1	HCP INC 5.375 02/01/2021			1	2FE	4,973,950	108.840	5,441,975	5,000,000	4,985,088		2,485			5.375	5.443	FA	111,979	268,750	01/19/2011.	02/01/2021.
40414L AJ 8	HCP INC 4.25 11/15/2023			1	2FE	4,977,000	100.229	5,011,465	5,000,000	4,981,139		1,974			4.250	4.307	MN	27,153	212,500	11/05/2013.	11/15/2023.
40414L AL 3	HCP INC 3.875 08/15/2024			1	2FE	5,977,800	97.143	5,828,562	6,000,000	5,980,383		1,881			3.875	3.920	FA	87,833	233,146	08/07/2014.	08/15/2024.
40414L AM 1	HCP INC 3.40 02/01/2025			1	2FE	11,902,200	92.836	11,140,296	12,000,000	11,910,129		7,929			3.400	3.497	FA	170,000	215,333	01/13/2015.	02/01/2025.
4041A2 AH 7	HBOS PLC 6.75 05/21/2018		R		2FE	4,987,467	108.973	5,448,625	5,000,000	4,990,009		3,685			6.750	6.842	MN	37,500	337,500	08/31/2012.	05/21/2018.
404280 AK 5	HSBC HOLDINGS 5.10 04/05/2021		R		1FE	2,993,490	110.960	3,328,785	3,000,000	2,996,169		620			5.100	5.128	AO	36,550	153,000	03/29/2011.	04/05/2021.
404280 AP 4	HSBC HOLDINGS 4.25 03/14/2024		R		1FE	9,924,430	100.237	10,023,680	10,000,000	9,935,759		6,394			4.250	4.344	MS	126,319	425,000	03/19/2014.	03/14/2024.
40428H PB 2	HSBC USA INC 5.00 09/27/2020			1	1FE	6,942,460	109.029	7,632,016	7,000,000	6,969,128		5,626			5.000	5.106	MS	91,389	350,000	09/20/2010.	09/27/2020.
40429C GD 8	HSBC FIN CORP 6.676 01/15/21				1FE	19,540,132	114.575	23,059,365	20,126,000	19,785,074		54,575			6.676	7.082	JJ	619,554	1,343,612	12/03/2010.	01/15/2021.
4042Q1 AE 7	HSBC BANK USA NA 4.875 08/24/2020				1FE	7,995,600	109.189	8,735,144	8,000,000	7,997,692		433			4.875	4.882	FA	137,583	390,000	08/17/2010.	08/24/2020.
40434C AD 7	HSBC USA INC 3.50 06/23/2024				1FE	17,923,320	100.329	18,059,166	18,000,000	17,933,325		6,632			3.500	3.551	JD	14,000	630,000	06/16/2014.	06/23/2024.
406216 AZ 4	HALLIBURTON CO 3.25 11/15/2021			1	1FE	8,970,300	99.215	8,929,341	9,000,000	8,981,410		2,826			3.250	3.289	MN	37,375	292,500	11/08/2011.	11/15/2021.
406216 BD 2	HALLIBURTON CO 3.50 08/01/2023			1	1FE	12,969,580	97.560	12,682,774	13,000,000	12,975,933		2,724			3.500	3.528	FA	189,583	455,000	07/29/2013.	08/01/2023.
406216 BG 5	HALLIBURTON CO 3.80 11/15/2025			1	1FE	9,971,900	98.182	9,818,190	10,000,000	9,972,216		316			3.800	3.834	MN	50,667		11/05/2015.	11/15/2025.
410867 AA 3	ALLMERICA FINL 7.625 10/15/2025				2FE	97,745	123.459	139,509	113,000	102,761		630			7.625	9.040	AO	1,819	8,616	05/22/2003.	10/15/2025.
410867 AC 9	HANOVER INSURANCE GRP 7.50 03/01/2020			1	2FE	4,982,850	118.178	5,908,880	5,000,000	4,991,391		1,701			7.500	7.549	MS	125,000	375,000	02/18/2010.	03/01/2020.
41138P AB 9	HAPPY BNCSHRS 5.875 08/01/25			1	2FE	5,000,000	100.563	5,028,125	5,000,000	4,999,363		(637)			5.875	5.877	FA	123,212		07/23/2015.	08/01/2025.
413086 AH 2	HARMAN INTL 4.15 05/15/2025			1	2FE	9,933,600	95.688	9,568,840	10,000,000	9,937,109		3,509			4.150	4.232	MN	53,028	212,111	05/06/2015.	05/15/2025.
413875 AM 7	HARRIS CORP 4.40 12/15/2020			1	2FE	2,982,870	104.473	3,134,187	3,000,000	2,990,621		1,656			4.400	4.471	JD	5,867	132,000	11/30/2010.	12/15/2020.
413875 AR 6	HARRIS CORP 3.832 04/28/2025			1	2FE	5,000,000	98.511	4,925,570	5,000,000	5,000,000					3.832	3.832	AO	34,062	95,800	04/22/2015.	04/27/2025.
415864 AJ 6	HARSCO CORP 5 05/15/18			1	3FE	8,986,630	89.663	8,069,679	9,000,000	8,996,114		1,488			5.750	5.770	MN	66,125	517,500	05/13/2008.	05/15/2018.
416515 AT 1	HARTFORD FINL 5.375 03/15/2017			1	2FE	10,297,620	104.275	10,948,854	10,500,000	10,468,973		24,240			5.375	5.632	MS	166,177	564,375	05/29/2007.	03/15/2017.
416515 AV 6	HARTFORD FINL 6.00 01/15/2019 MTN			1	2FE	1,997,560	109.926	2,198,510	2,000,000	1,999,285		208			6.000	6.013	JJ	55,333	120,000	05/07/2008.	01/15/2019.
419838 AA 5	HAWAIIAN AIRLINES A 3.90 01/15/2026			1	2FE	4,670,216	96.500	4,506,758	4,670,216	4,670,216		(18,775)			3.900	3.900	JJ	83,986	182,138	05/14/2013.	01/15/2026.

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
421915 EJ 4	HCP INC 6.00 01/30/2017			1	2FE	6,952,610	104.153	7,290,689	7,000,000	6,993,443		5,707			6.000	6.091	JJ	176,167	420,000	01/17/2007.	01/30/2017.
421946 AH 7	HEALTHCARE REALTY 3.75 04/15/2023			1	2FE	2,975,370	97.599	2,927,976	3,000,000	2,981,280		2,186			3.750	3.849	AO	23,750	112,500	03/19/2013.	04/15/2023.
42217K AN 6	WELLTOWER INC 6.20 06/01/2016			1	2FE	6,975,500	101.935	7,135,436	7,000,000	6,998,699		2,997			6.200	6.246	JD	36,167	434,000	11/29/2005.	06/01/2016.
42217K AS 5	HEALTH CARE REIT 6.125 04/15/20			1	2FE	3,971,880	111.983	4,479,324	4,000,000	3,985,887		2,792			6.125	6.220	AO	51,722	245,000	03/30/2010.	04/15/2020.
42217K AT 3	HEALTH CARE REIT 4.70 09/15/2017			1	2FE	7,976,800	104.462	8,356,936	8,000,000	7,993,659		3,491			4.700	4.749	MS	110,711	376,000	09/07/2010.	09/15/2017.
42217K BC 9	HEALTH CARE REIT 4.50 01/15/2024			1	2FE	4,947,900	102.266	5,113,305	5,000,000	4,958,109		4,215			4.500	4.626	JJ	103,750	225,000	10/02/2013.	01/15/2024.
42217K BF 2	HEALTH CARE REIT 4.00 06/01/2025			1	2FE	6,994,820	98.496	6,894,748	7,000,000	6,995,112		292			4.000	4.009	JD	23,333	143,889	05/20/2015.	06/01/2025.
42218S AC 2	HEALTH CARE SVCS 4.70 01/15/2021			1	1FE	8,999,220	106.706	9,603,513	9,000,000	8,999,620		60			4.700	4.701	JJ	195,050	423,000	01/06/2011.	01/15/2021.
422248 AA 2	HEALTH NET INC 6.375 06/01/17			1	3FE	2,993,070	104.356	3,130,677	3,000,000	2,998,759		812			6.375	6.406	JD	15,938	191,250	05/15/2007.	06/01/2017.
42225U AB 0	HEALTHCARE TRUST 3.70 04/15/2023			1	2FE	5,951,160	97.104	5,826,246	6,000,000	5,962,872		4,346			3.700	3.798	AO	46,867	222,000	03/21/2013.	04/15/2023.
42234Q AD 4	HEARTLAND FINL 5.75 12/30/2024			1	2FE	6,000,000	93.875	5,632,500	6,000,000	6,000,123		110			5.750	5.750	JD	958	357,458	12/12/2014.	12/30/2024.
42249# AA 7	HEALTHPARTNERS INC 2013 4.61 5/15/2030			1		12,146,216	113.000	13,725,224	12,146,216	12,146,216		350			4.610	4.610	MN	71,548	559,941	12/10/2013.	05/15/2030.
423074 AX 1	HJ HEINZ CO 3.95 07/15/2025			1	2FE	7,989,360	100.911	8,072,912	8,000,000	7,989,899		539			3.950	3.966	JJ	157,122		06/23/2015.	07/15/2025.
423457 AB 6	HELMERICH INTL 4.65 03/15/2025			1	2FE	6,462,625	100.107	6,506,949	6,500,000	6,464,937		2,312			4.650	4.723	MS	88,996	147,767	03/12/2015.	03/15/2025.
428236 BV 4	HEWLETT-PACKARD CO 4.65 12/09/2021			1	2FE	5,982,420	99.596	5,975,730	6,000,000	5,988,597		1,630			4.650	4.687	JD	17,050	279,000	12/06/2011.	12/09/2021.
42824C AP 4	HP ENTERPRISE 4.90 10/15/2025			1	2FE	26,814,390	98.205	26,515,269	27,000,000	26,815,526		1,136			4.900	4.988	AO	301,350		12/23/2015.	10/15/2025.
428291 AM 0	HEXCEL CORP 4.70 08/15/2025			1	2FE	4,985,650	99.196	4,959,795	5,000,000	4,986,187		537			4.700	4.736	FA	96,611		07/29/2015.	08/15/2025.
431116 AB 8	HIGHMARK INC 4.75 05/15/2021			1	2FE	3,983,840	101.753	4,070,104	4,000,000	3,990,430		1,528			4.750	4.801	MN	24,278	190,000	05/03/2011.	05/15/2021.
431282 AM 4	HIGHWOODS REALTY LP 3.625 01/15/2023			1	2FE	3,957,600	96.859	3,874,376	4,000,000	3,968,837		3,802			3.625	3.752	JJ	66,861	145,000	12/11/2012.	01/15/2023.
431282 AN 2	HIGHWOODS REALTY 3.20 06/15/2021			1	2FE	4,949,150	97.755	4,887,755	5,000,000	4,959,687		6,627			3.200	3.363	JD	7,111	160,000	05/19/2014.	06/15/2021.
431571 AA 6	HILLENBRAND INC 5.50 07/15/2020			1	2FE	7,912,080	108.964	8,717,112	8,000,000	7,954,131		8,641			5.500	5.645	JJ	202,889	440,000	07/06/2010.	07/15/2020.
432748 AB 7	HILLTOP HOLDINGS 5.00 04/15/2025			1	2FE	13,000,000	101.067	13,138,723	13,000,000	13,000,128		128			5.000	5.000	AO	137,222	335,833	04/06/2015.	04/15/2025.
43474T AA 1	HOLCIM LTD 6.00 12/30/2019		R	1	2FE	3,946,960	109.936	4,397,440	4,000,000	3,975,560		5,331			6.000	6.178	JD	667	240,000	09/24/2009.	12/30/2019.
43474T AC 7	HOLCIM US FINANCE 5.15 09/12/2023		R	1	2FE	4,965,200	107.173	5,358,625	5,000,000	4,970,974		2,991			5.150	5.243	JD	715	257,500	09/05/2013.	09/12/2023.
437076 AP 7	HOME DEPOT INC 5.40 03/01/2016			1	1FE	2,986,800	100.710	3,021,309	3,000,000	2,999,708		1,714			5.400	5.460	MS	54,000	162,000	11/30/2006.	03/01/2016.
437076 BC 5	HOME DEPOT INC 3.75 02/15/2024			1	1FE	14,922,150	106.363	15,954,390	15,000,000	14,936,591		6,547			3.750	3.811	FA	212,500	562,500	09/03/2013.	02/15/2024.
438516 AZ 9	HONEYWELL INTL 5 02/15/19			1	1FE	12,271,310	109.539	13,254,243	12,100,000	12,164,649		(18,856)			5.000	4.813	FA	228,556	605,000	08/05/2009.	02/15/2019.
44106M AN 2	HOSPITALITY PROP 6.70 01/15/2018			1	2FE	17,246,770	105.789	17,798,949	16,825,000	16,962,003		(86,877)			6.700	6.115	JJ	519,799	1,127,275	08/31/2012.	01/15/2018.
44106M AR 3	HOSPITALITY PROP TRUST 4.50 06/15/2023			1	2FE	5,993,220	99.530	5,971,824	6,000,000	5,994,741		581			4.500	4.514	JD	12,000	270,000	05/30/2013.	06/15/2023.
44106M AS 1	HOSPITALITY PROP TRUST 4.65 03/15/2024			1	2FE	7,341,034	98.557	7,268,557	7,375,000	7,346,058		2,827			4.650	4.708	MS	100,976	342,938	03/19/2014.	03/15/2024.
44106M AT 9	HOSPITALITY PROP 4.50 03/15/2025			1	2FE	8,890,200	95.955	8,635,932	9,000,000	8,901,160		8,448			4.500	4.648	MS	119,250	408,375	09/09/2014.	03/15/2025.
44107T AV 8	HOST HOTELS & RESORTS E 4.00 06/15/2025			1	2FE	12,978,940	96.002	12,480,234	13,000,000	12,979,681		741			4.000	4.020	JD	23,111	303,333	05/06/2015.	06/15/2025.
44107T AW 6	HOST HOTELS F 4.50 02/01/2026			1	2FE	17,361,924	98.767	17,062,017	17,275,000	17,359,771		(2,153)			4.500	4.438	FA	166,272		10/26/2015.	02/01/2026.
44266R AC 1	HOWARD HUGHES MEDICAL 3.50 09/01/2023			1	1FE	21,901,060	104.056	22,892,254	22,000,000	21,922,459		8,655			3.500	3.553	MS	256,667	770,000	07/31/2013.	09/01/2023.
44329H AG 9	HP COMM LLC 5.02 03/15/2023			1	1FE	4,341,559	105.375	4,669,816	4,431,617	4,389,089		9,900			5.020	5.301	MS	65,504	222,514	01/08/2009.	03/15/2023.
44329H AS 3	HP COMM LLC 5.32 03/15/2023			1	1FE	729,653	105.350	781,425	741,742	736,071		1,314			5.320	5.545	MS	11,619	39,461	11/13/2008.	03/15/2023.
443510 AE 2	HUBBELL INC 5.95 06/01/18			1	1FE	9,948,260	108.762	10,876,180	10,000,000	9,984,552		5,771			5.950	6.020	JD	49,583	595,000	06/05/2008.	06/01/2018.
443510 AF 9	HUBBELL INC 3.625 11/15/2022			1	1FE	6,942,180	102.753	7,192,675	7,000,000	6,963,794		4,547			3.625	3.711	MN	32,424	253,750	11/08/2010.	11/15/2022.

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
444859 AY 8	HUMANA INC. 7.2 06/15/18			1	2FE	1,208,492	111.807	1,118,067	1,000,000	1,093,188		(35,908)			7.200	3.222	JD	3,200	72,000	08/31/2012.	06/15/2018.
446150 AG 9	HUNTINGTON BANCS 7.00 12/15/2020				2FE	1,000,000	116.501	1,165,014	1,000,000	1,000,000					7.000	7.000	JD	3,111	70,000	12/15/2010.	12/15/2020.
448055 AF 0	HUSKY ENERGY INC 7 12/15/19		I.	1	2FE	997,670	111.640	1,116,398	1,000,000	998,985		214			7.250	7.280	JD	3,222	72,500	05/06/2009.	12/15/2019.
44841B AA 4	HUTCH WHAMPOA 5.75 09/11/2019		R	1FE		6,959,610	111.183	7,782,831	7,000,000	6,982,334		4,174			5.750	5.827	MS	122,986	402,500	09/08/2009.	09/11/2019.
44841C AB 0	HUTCHISON WHAMPOA INTL 4.625 01/13/2022		R	1FE		4,962,500	107.605	5,380,255	5,000,000	4,975,325		3,460			4.625	4.720	JJ	107,917	231,250	01/10/2012.	01/13/2022.
44841D AB 8	HUTCH WHAMPOA FIN 3.625 10/31/2024		R		1FE	8,989,560	99.178	8,926,029	9,000,000	8,990,597		888			3.625	3.639	AO	55,281	326,250	10/28/2014.	10/31/2024.
44842C AB 9	HUTCH WHAMPOA INT 12 II 3.25 11/08/2022		R		1FE	4,974,200	99.483	4,974,135	5,000,000	4,981,428		2,378			3.250	3.311	MN	23,924	162,500	11/05/2012.	11/08/2022.
448579 AC 6	HYATT HOTELS 3.875 08/15/2016			1	2FE	9,957,100	101.296	10,129,550	10,000,000	9,994,225		9,003			3.875	3.970	FA	146,389	387,500	08/04/2011.	08/15/2016.
448579 AE 2	HYATT HOTELS 3.375 07/15/2023			1	2FE	3,979,920	95.067	3,802,660	4,000,000	3,984,696		1,751			3.375	3.433	JJ	62,250	135,000	05/07/2013.	07/15/2023.
449505 AA 4	IFM US COLONIAL PIPE 6.45 05/01/2021			1	2FE	6,996,150	105.850	7,409,479	7,000,000	6,997,804		335			6.450	6.457	MN	75,250	451,500	04/14/2011.	05/01/2021.
449669 CD 0	MOSAIC GLOBAL 7.375 8/01/2018			1	2FE	525,972	111.064	527,553	475,000	493,027		(6,300)			7.375	5.772	FA	14,596	35,031	12/22/2009.	08/01/2018.
449786 AP 7	ING BANK NV 5.00 06/09/2021		R		1FE	4,980,550	109.699	5,484,930	5,000,000	4,988,234		1,837			5.000	5.050	JD	15,278	250,000	06/01/2011.	06/09/2021.
449786 AY 8	ING BANK NV 5.80 09/25/2023		R		2FE	10,949,730	108.971	11,986,821	11,000,000	10,958,732		4,114			5.800	5.861	MS	170,133	638,000	09/16/2013.	09/25/2023.
45138L AX 1	IDAHO POWER CO 3.40 11/01/2020 MTN			1	1FE	2,985,030	103.331	3,099,939	3,000,000	2,992,185		1,462			3.400	3.459	MN	17,000	102,000	08/25/2010.	11/01/2020.
45138L AZ 6	IDAHO POWER CO 2.95 04/01/2022			1	1FE	6,988,030	99.745	6,982,115	7,000,000	6,992,058		1,140			2.950	2.970	AO	51,625	206,500	04/10/2012.	04/01/2022.
452308 AJ 8	ILLINOIS TOOL WK 6.25 04/01/2019			1	1FE	6,998,880	112.719	7,890,309	7,000,000	6,999,596		109			6.250	6.252	AO	109,375	437,500	03/23/2009.	04/01/2019.
452308 AP 4	ILLINOIS TOOL WK 3.375 09/15/2021			1	1FE	4,977,600	102.587	5,129,355	5,000,000	4,986,098		2,171			3.375	3.429	MS	49,688	168,750	08/24/2011.	09/15/2021.
453836 AF 5	INDEPENDENT BK CORP 4.75 11/15/2024				2FE	9,000,000	97.438	8,769,375	9,000,000	9,000,000		6			4.750	4.750	MN	54,625	425,125	11/17/2014.	11/15/2024.
45384B AA 4	INDEPENDENT BK 5.875 08/01/24				2FE	8,000,000	97.500	7,800,000	8,000,000	8,000,000		(141)			5.875	5.875	FA	195,833	481,750	07/17/2014.	08/01/2024.
454889 AN 6	IND MICH POWER 7 03/15/19			1	2FE	4,966,300	113.360	5,668,010	5,000,000	4,986,452		3,646			7.000	7.096	MS	103,056	350,000	01/12/2009.	03/15/2019.
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018			1	5Z	5,213,580	100.369	5,231,502	5,212,254	5,213,387		2,199			14.500	14.936	MON	2,099	758,879	12/31/2015.	12/13/2018.
45665Q AF 0	INFINITY PROPERTY 5.00 09/19/2022			1	2FE	11,000,000	100.418	11,045,969	11,000,000	11,000,000		(30)			5.000	5.000	MS	155,833	550,000	09/12/2012.	09/19/2022.
45687A AA 0	INGERSOLL-RAND 6.875 08/15/18		R	1	2FE	4,992,850	110.428	5,521,380	5,000,000	4,997,636		797			6.875	6.895	FA	129,861	343,750	08/12/2008.	08/15/2018.
45687A AJ 1	INGERSOLL-RAND GLOBAL 4.25 06/15/2023		R	1	2FE	1,996,300	103.450	2,069,006	2,000,000	1,997,086		326			4.250	4.273	JD	3,778	85,000	06/17/2013.	06/15/2023.
457153 AG 9	INGRAM MICRO INC 4.95 12/15/2024			1	2FE	4,982,450	99.606	4,980,305	5,000,000	4,983,906		1,395			4.950	4.995	JD	11,000	247,500	12/10/2014.	12/15/2024.
458140 AJ 9	INTEL CORP 3.30 10/01/2021			1	1FE	12,969,060	103.552	13,461,721	13,000,000	12,981,107		2,936			3.300	3.328	AO	107,250	429,000	09/14/2011.	10/01/2021.
458140 AS 9	INTEL CORP 3.70 07/29/2025			1	1FE	13,979,140	103.466	14,485,240	14,000,000	13,979,875		735			3.700	3.718	JJ	218,711		07/22/2015.	07/29/2025.
45866F AA 2	INTERCONTINENTAL 4.00 10/15/2023			1	1FE	3,969,000	103.203	4,128,128	4,000,000	3,974,885		2,688			4.000	4.095	AO	33,778	160,000	10/01/2013.	10/15/2023.
45866F AD 6	INTERCONTINENTAL 3.75 12/01/2025			1	1FE	9,998,300	100.204	10,020,380	10,000,000	9,998,328		28			3.750	3.752	JD	38,542		11/19/2015.	12/01/2025.
459200 GJ 4	IBM CORP 5.70 09/14/2017			1	1FE	3,279,480	107.250	3,217,494	3,000,000	3,067,068		(37,199)			5.700	4.323	MS	50,825	171,000	08/05/2009.	09/14/2017.
459200 GM 7	IBM CORP 7 10/15/18			1	1FE	8,883,300	115.324	8,649,270	7,500,000	7,987,314		(158,829)			7.625	5.095	AO	120,729	571,875	07/15/2009.	10/15/2018.
459200 HU 8	IBM CORP 3.625 02/12/2024			1	1FE	10,414,000	102.544	10,254,370	10,000,000	10,387,896		(26,104)			3.625	3.081	FA	139,965	181,250	05/08/2015.	02/12/2024.
460146 CG 6	INTL PAPER CO 4.75 02/15/2022			1	2FE	232,718	106.847	221,174	207,000	224,254		(2,632)			4.750	3.183	FA	3,715	10,396	08/31/2012.	02/15/2022.
460146 CL 5	INTL PAPER CO 3.80 01/15/2026			1	2FE	6,969,830	98.565	6,899,571	7,000,000	6,971,605		1,775			3.800	3.849	JJ	158,861		05/14/2015.	01/15/2026.
461070 AF 1	INTERSTATE POWER 7 10/01/18			1	1FE	14,869,350	113.632	17,044,830	15,000,000	14,954,115		14,559			7.250	7.375	AO	271,875	1,087,500	10/01/2008.	10/01/2018.
46132F AA 8	INVESCO FIN PLC 3.125 11/30/2022		R	1	1FE	9,992,100	98.472	9,847,200	10,000,000	9,994,430		711			3.125	3.134	MN	26,910	312,500	11/05/2012.	11/30/2022.
46132F AB 6	INVESCO FIN PLC 4.00 01/30/2024		R	1	1FE	19,856,800	103.239	20,647,740	20,000,000	19,884,086		11,888			4.000	4.085	JJ	335,556	800,000	11/06/2013.	01/30/2024.
46132F AD 2	INVESCO FIN PLC 3.75 01/15/2026		R	1	1FE	14,961,300	100.526	15,078,870	15,000,000	14,962,495		1,195			3.750	3.779	JJ	120,313		10/08/2015.	01/15/2026.

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 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
46184# AA 5	INVISION DIV LIBOR+900 6/30/2020		..		5*	6,895,350	100.878	7,026,141	6,965,000	6,900,956		5,934			9.500	9.966	MON	1,838	352,990	06/30/2015.	06/30/2020.
462651 AA 8	IRACORE INTL IN 9.50 06/01/2018		..	1	5FE	1,000,000	65.500	655,000	1,000,000	600,000					9.500	15.833	JD	7,917	95,000	05/08/2013.	06/01/2018.
465685 AF 2	ITC HOLDINGS COR 5.50 01/15/2020		..	1	2FE	9,933,500	106.957	10,695,710	10,000,000	9,969,291		6,606			5.500	5.586	JJ	253,611	550,000	12/08/2009.	01/15/2020.
465685 AJ 4	ITC HOLDINGS CORP 3.65 06/15/2024		..	1	2FE	3,986,640	98.606	3,944,228	4,000,000	3,988,465		1,143			3.650	3.690	JD	6,489	146,000	05/28/2014.	06/15/2024.
46625H JH 4	JPMORGAN CHASE 3.20 01/25/2023		..		1FE	4,987,250	99.532	4,976,575	5,000,000	4,990,580		1,169			3.200	3.230	JJ	69,333	160,000	02/04/2013.	01/25/2023.
46625H JJ 0	JPMORGAN CHASE 3.375 05/01/2023		..		2FE	17,729,070	97.899	18,600,867	19,000,000	17,979,292		116,277			3.375	4.234	MN	106,875	685,006	11/05/2013.	05/01/2023.
46625H JX 9	JPMORGAN CHASE & CO 3.625 05/13/2024		..		1FE	16,916,700	101.223	17,207,910	17,000,000	16,928,322		7,194			3.625	3.684	MN	82,167	616,250	05/06/2014.	05/13/2024.
46625H JY 7	JPMORGAN CHASE 3.875 09/10/2024		..	1	2FE	12,931,750	99.560	12,942,813	13,000,000	12,939,247		5,760			3.875	3.939	MS	155,323	503,750	09/03/2014.	09/10/2024.
46625H NJ 5	JPMORGAN CHASE 4.25 10/01/2027		..		2FE	2,989,650	99.402	2,982,069	3,000,000	2,989,839		189			4.250	4.287	AO	34,000		09/23/2015.	10/01/2027.
472319 AB 8	JEFFERIES GROUP 5.50 03/15/2016		..	1	2FE	7,014,940	100.729	7,051,002	7,000,000	7,002,369		(11,354)			5.500	5.332	MS	113,361	385,000	08/31/2012.	03/15/2016.
472319 AL 6	JEFFERIES GROUP 5.125 01/20/2023		..	1	2FE	6,525,185	100.116	6,507,553	6,500,000	6,518,989		(2,219)			5.125	5.075	JJ	148,981	333,125	01/16/2013.	01/20/2023.
478111 AB 3	JOHNS HOPKINS HEALTH 2.767 05/15/2023		..	1	1FE	3,000,000	98.439	2,953,167	3,000,000	3,000,000		(8)			2.767	2.767	MN	10,607	83,010	05/01/2013.	05/15/2023.
478115 AA 6	JOHNS HOPKINS 5.25 07/01/2019		..	1	1FE	63,955	110.968	71,020	64,000	63,986		8			5.250	5.257	JJ	1,680	3,691	03/19/2009.	07/01/2019.
478160 BJ 2	JOHNSON&JOHNSON 4.375 12/05/2033		..	1	1FE	5,965,980	110.314	6,618,852	6,000,000	5,968,290		1,140			4.375	4.418	JD	18,958	262,500	12/02/2013.	12/05/2033.
478366 AU 1	JOHNSON CONTROLS 5.00 03/30/20		..	1	2FE	6,108,366	107.403	6,605,303	6,150,000	6,129,949		4,132			5.000	5.086	MS	77,729	307,500	03/30/2010.	03/30/2020.
478373 AC 7	JOHNSON CONTROLS 3.625 07/02/2024		..	1	2FE	3,997,920	95.414	3,816,576	4,000,000	3,998,259		172			3.625	3.631	JJ	72,097	152,653	06/10/2014.	07/02/2024.
481165 AJ 7	JOY GLOBAL INC 5.125 10/15/2021		..	1	2FE	8,061,545	78.283	6,262,632	8,000,000	8,042,776		(6,677)			5.125	5.013	AO	86,556	410,000	08/31/2012.	10/15/2021.
48203R AG 9	JUNIPER NETWORKS 4.50 03/15/2024		..	1	2FE	1,996,940	99.623	1,992,464	2,000,000	1,997,427		254			4.500	4.519	MS	26,500	90,000	02/27/2014.	03/15/2024.
48203R AJ 3	JUNIPER NETWORKS 4.35 06/15/2025		..	1	2FE	4,965,100	97.616	4,880,790	5,000,000	4,967,079		1,979			4.350	4.436	JD	9,667	169,771	03/06/2015.	06/15/2025.
482480 AE 0	KLA-TENCOR CORP 4.65 11/01/2024		..	1	2FE	13,964,720	100.680	14,095,130	14,000,000	13,967,924		2,805			4.650	4.682	MN	108,500	641,958	10/30/2014.	11/01/2024.
48248N AA 8	KKR GROUP FINANCE 6.375 09/29/2020		..	1	1FE	3,983,360	115.499	4,619,964	4,000,000	3,990,799		1,612			6.375	6.432	MS	65,167	255,000	09/22/2010.	09/29/2020.
48305Q AA 1	KAISER FOUNDATION HOSP 3.50 04/01/2022		..	1	1FE	17,919,720	101.371	18,246,726	18,000,000	17,946,331		7,537			3.500	3.554	AO	157,500	630,000	04/04/2012.	04/01/2022.
485134 BL 3	KANSAS CITY P&L 7.15 04/01/19		..	1	1FE	15,851,720	115.245	17,286,810	15,000,000	15,438,612		(128,453)			7.150	6.100	AO	268,125	1,072,500	08/31/2012.	04/01/2019.
485134 BP 4	KANSAS CITY P&L 3.65 08/15/2025		..	1	2FE	9,964,400	100.767	10,076,700	10,000,000	9,964,400					3.650	3.693	FA	134,847		08/13/2015.	08/15/2025.
485260 BL 6	KANSAS GAS & ELEC 6.70 06/15/2019		..	1	1FE	6,249,308	114.127	7,024,511	6,155,000	6,194,443		(9,913)			6.700	6.490	JD	18,328	412,385	06/10/2009.	06/15/2019.
488401 AB 6	KEMPER 4.35 02/15/2025		..	1	2FE	9,993,700	98.703	9,870,320	10,000,000	9,994,038		338			4.350	4.358	FA	164,333	206,625	02/19/2015.	02/15/2025.
49327M 2K 9	KEY BANK NA 3.30 06/01/2025		..		1FE	29,264,460	98.923	29,676,870	30,000,000	29,296,123		31,663			3.300	3.595	JD	82,500	495,000	07/13/2015.	06/01/2025.
49327X AB 6	KEY BANK NA MTN 5.45 03/03/2016		..		2FE	19,873,760	100.683	20,136,580	20,000,000	19,997,091		16,448			5.450	5.537	MS	320,944	1,090,000	01/17/2007.	03/03/2016.
49338L AB 9	KEYSIGHT TECHNOLOGIES 4.55 10/30/2024		..	1	2FE	11,995,920	96.232	11,547,840	12,000,000	11,996,566		476			4.550	4.554	AO	92,517	568,750	10/06/2014.	10/30/2024.
494368 BE 2	KIMBERLY-CLARK 3.625 08/01/20		..	1	1FE	2,991,000	105.945	3,178,350	3,000,000	2,995,474		891			3.625	3.661	FA	45,313	108,750	07/26/2010.	08/01/2020.
494386 AB 1	KIMBERLY-CLARK deMEXICO 3.80 04/08/2024		R	1	1FE	2,991,840	100.456	3,013,668	3,000,000	2,993,041		703			3.800	3.833	AO	26,283	114,000	04/03/2014.	04/08/2024.
494386 AC 9	KIMBERLY-CLARK MEX 3.25 03/12/2025		R	1	1FE	6,951,890	96.257	6,738,004	7,000,000	6,955,195		3,305			3.250	3.331	MS	68,882	113,750	03/06/2015.	03/12/2025.
49446X AA 4	KIMCO REALTY 4.30 02/01/2018 MTN		..	1	2FE	6,975,640	104.233	7,296,331	7,000,000	6,992,279		3,468			4.300	4.356	FA	125,417	301,000	08/25/2010.	02/01/2018.
494550 AU 0	KINDER MORGAN EN 6.00 02/01/2017		..	1	2FE	11,985,510	102.046	12,245,520	12,000,000	11,997,831		1,884			6.000	6.018	FA	300,000	720,000	01/26/2007.	02/01/2017.
494550 BE 5	KINDER MORGAN 5.30 09/15/2020		..	1	2FE	3,998,440	98.978	3,959,104	4,000,000	3,999,021		179			5.300	5.306	MS	62,422	212,000	05/12/2010.	09/15/2020.
494550 BJ 4	KINDER MORGAN 4.15 03/01/2022		..	1	2FE	3,996,560	88.909	3,556,344	4,000,000	3,997,854		300			4.150	4.160	MS	55,333	166,000	08/03/2011.	03/01/2022.
494550 BM 7	KINDER MORGAN ENERGY 3.45 02/15/2023		..	1	2FE	3,983,920	83.204	3,328,160	4,000,000	3,988,481		1,402			3.450	3.496	FA	52,133	138,000	08/08/2012.	02/15/2023.
494550 BV 7	KINDER MORGAN EN 4.25 09/01/2024		..	1	2FE	4,991,600	85.132	4,256,615	5,000,000	4,992,458		685			4.250	4.271	MS	70,833	206,597	09/08/2014.	09/01/2024.

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
500255 AU 8	KOHL'S CORP 4.25 07/17/2025			1	2FE	12,996,880	97.513	12,676,651	13,000,000	12,996,996		116			4.250	4.253	JJ	251,694		07/14/2015.	07/17/2025.
500472 AF 2	PHILIPS ELECTRONICS 3.75 03/15/2022		R	1	2FE	5,962,560	102.640	6,158,424	6,000,000	5,973,620		3,698			3.750	3.830	MS	66,250	225,000	07/05/2013.	03/15/2022.
500630 BX 5	KOREA DEV BANK 3.00 09/14/2022		R		1FE	6,914,670	100.694	7,048,587	7,000,000	6,939,929		7,935			3.000	3.143	MS	62,417	210,000	09/05/2012.	09/14/2022.
50065W AF 3	KOREA NATL OIL 4.00 01/23/2024		R		1FE	8,950,140	104.795	9,431,559	9,000,000	8,958,308		4,291			4.000	4.068	JJ	158,000	360,000	01/15/2014.	01/23/2024.
50076Q AU 0	KRAFT FOODS GROUP 5.375 02/10/2020				2FE	3,156,287	109.494	2,866,556	2,618,000	2,922,360		(69,710)			5.375	2.387	FA	55,114	140,718	07/18/2012.	02/10/2020.
501044 CH 2	KROGER CO 6.15 01/15/2020 !			1	2FE	4,987,450	112.592	5,629,620	5,000,000	4,994,717		1,120			6.150	6.180	JJ	141,792	307,500	01/09/2008.	01/15/2020.
50171@ AA 4	LAI/OLG FINANCE TL 14.00 06/30/2020			1	3Z	2,513,895	99.296	2,496,266	2,513,965	2,516,056		2,162			14.000	13.975	JD	964	335,979	12/31/2015.	06/30/2020.
502413 AY 3	L-3 COMMS CORP 5.20 10/15/2019			1	2FE	3,985,680	105.963	4,238,528	4,000,000	3,993,753		1,455			5.200	5.246	AO	43,911	208,000	09/29/2009.	10/15/2019.
502413 BA 4	L-3 COMMS CORP 4.95 02/15/2021			1	2FE	3,977,160	102.863	4,114,532	4,000,000	3,986,952		2,183			4.950	5.023	FA	74,800	198,000	02/02/2011.	02/15/2021.
502413 BD 8	L-3 COMMS CORP 3.95 05/28/2024			1	2FE	1,700,510	95.012	1,624,697	1,710,000	1,701,780		807			3.950	4.018	MN	6,192	70,508	05/13/2014.	05/28/2024.
50540R AQ 5	LABORATORY CORP 3.60 02/01/2025			1	2FE	3,994,000	96.649	3,865,972	4,000,000	3,994,470		470			3.600	3.618	FA	60,000	72,400	01/21/2015.	02/01/2025.
512807 AN 8	LAM RESEARCH 3.80 03/15/2025			1	2FE	8,996,220	94.739	8,526,465	9,000,000	8,996,499		279			3.800	3.805	MS	100,700	173,850	03/05/2015.	03/15/2025.
515074 AA 0	LANDMARK LEASING 6.20 10/01/2022			1	1FE	6,494,102	101.530	6,500,170	6,402,216	6,383,572		(13,592)			6.200	6.022	AO	99,234	397,062	04/27/2011.	10/01/2022.
52107Q AF 2	LAZARD GROUP LLC 4.25 11/14/2020				2FE	8,484,255	103.688	8,813,472	8,500,000	8,488,559		2,068			4.250	4.281	MN	47,163	361,250	11/06/2013.	11/14/2020.
52107Q AG 0	LAZARD GROUP LLC 3.75 02/13/2025			1	2FE	3,988,720	92.293	3,691,728	4,000,000	3,989,586		866			3.750	3.784	MS	50,000	82,500	02/10/2015.	02/13/2025.
52327@ AA 3	LECTRUS CORP TL 13% PIK 11/15/2016			1	4Z	5,397,986	98.108	5,313,982	5,416,437	5,378,599		31,697			17.000	18.537	MON	79,291	879,616	12/01/2015.	11/15/2016.
524660 AW 7	LEGGETT & PLATT 3.40 08/15/2022			1	2FE	5,982,360	98.803	5,928,180	6,000,000	5,987,662		1,633			3.400	3.435	FA	77,067	204,000	08/08/2012.	08/15/2022.
52472E AA 7	LEGACYTEXAS FIN GRP 5.50 12/01/2025			1	2FE	5,000,000	100.000	5,000,000	5,000,000	5,000,016		16			5.500	5.500	JD	29,028		11/18/2015.	12/01/2025.
524901 AT 2	LEGG MASON INC 3.95 07/15/2024			1	2FE	15,036,380	98.401	14,760,120	15,000,000	15,032,056		(3,090)			3.950	3.920	JJ	273,208	623,771	06/24/2014.	07/15/2024.
52602E AD 4	LENDER PROC SRV 5.75 04/15/2023			1	2FE	3,485,720	104.250	3,444,420	3,304,000	3,397,975		(45,157)			5.750	4.084	AO	40,107	197,856	01/23/2014.	04/15/2023.
526107 AC 1	LENNOX INTL INC 4.90 05/15/17			1	2FE	5,995,320	103.070	6,184,224	6,000,000	5,998,978		704			4.900	4.913	MN	37,567	294,000	05/03/2010.	05/15/2017.
526602 AA 5	LEONARD WOOD FAM 5.124 07-15-20			1	2FE	1,700,877	107.859	1,834,549	1,700,877	1,700,877					5.124	5.124	JJ	40,187	87,226	04/28/2005.	07/15/2020.
527288 BE 3	LEUCADIA NATL 5.50 10/18/2023			1	2FE	15,560,726	97.737	15,448,294	15,806,000	15,586,923		12,301			5.500	5.722	AO	176,281	605,000	12/28/2015.	10/18/2023.
529772 AF 2	LEXMARK INTL INC 5.125 03/15/2020			1	2FE	3,999,920	103.310	4,132,392	4,000,000	4,000,000		(2)			5.125	5.125	MS	60,361	205,000	02/27/2013.	03/15/2020.
53079E AW 4	LIBERTY MUTUAL 4.95 05/01/2022			1	2FE	4,984,450	105.741	5,287,045	5,000,000	4,989,263		1,410			4.950	4.990	MN	41,250	247,500	05/01/2012.	05/01/2022.
53079E BE 3	LIBERTY MUTUAL 4.25 06/15/2023			1	2FE	10,950,670	101.756	11,193,171	11,000,000	10,961,237		4,320			4.250	4.306	JD	20,778	467,500	06/13/2013.	06/15/2023.
53117C AM 4	LIBERTY PROP LP 4.75 10/01/2020			1	2FE	2,992,890	106.357	3,190,713	3,000,000	2,996,219		694			4.750	4.780	AO	35,625	142,500	09/22/2010.	10/01/2020.
53117C AN 2	LIBERTY PROP LP 4.125 06/15/2022			1	2FE	10,978,550	101.470	11,161,656	11,000,000	10,985,218		1,959			4.125	4.149	JD	20,167	453,750	06/06/2012.	06/15/2022.
53117C AR 3	LIBERTY PROP 3.75 04/01/2025			1	2FE	4,982,200	96.396	4,819,780	5,000,000	4,983,377		1,177			3.750	3.793	AO	46,875	97,396	03/17/2015.	04/01/2025.
53217V AC 3	LIFE TECH CORP 6.00 03/01/2020			1	2FE	3,991,840	110.891	4,435,652	4,000,000	3,996,077		806			6.000	6.027	MS	80,000	240,000	02/11/2010.	03/01/2020.
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18			1	4Z	3,911,197	50.000	1,963,554	3,927,108	1,963,554		6,640	1,950,418		14.500	15.040	MON		586,886	10/31/2015.	07/23/2018.
53944V AH 2	LLOYDS BANK PLC 3.50 05/14/2025		R		1FE	14,959,800	100.595	15,089,250	15,000,000	14,961,943		2,143			3.500	3.532	MN	68,542	262,500	05/11/2015.	05/14/2025.
53944Y AA 1	LLOYDS BANKING 4.50 11/04/2024		R		2FE	7,977,050	101.196	8,095,688	8,000,000	7,979,213		1,872			4.500	4.536	MN	57,000	360,000	10/30/2014.	11/04/2024.
539830 AT 6	LOCKHEED MARTIN 4.25 11/15/2019			1	2FE	4,907,950	107.164	5,358,195	5,000,000	4,959,186		9,453			4.250	4.482	MN	27,153	212,500	12/21/2009.	11/15/2019.
539830 AY 5	LOCKHEED MARTIN 3.35 09/15/2021			1	2FE	12,164,215	102.140	12,425,319	12,165,000	12,165,348		(66)			3.350	3.349	MS	119,994	407,528	03/28/2012.	09/15/2021.
539830 BH 1	LOCKHEED MARTIN 3.55 01/15/2026			1	2FE	3,969,120	100.540	4,021,592	4,000,000	3,969,426		306			3.550	3.641	JJ	14,989		11/16/2015.	01/15/2026.
547777 ZZ 8	LOWER BRULE COMM PR+200 11/30/2030				6Z	19,562,804	75.000	14,672,103	19,562,804	14,672,103					6.500		MON	385,007		04/02/2012.	11/30/2030.
548661 CN 5	LOWES COMPANIES 6.10 09/15/2017			1	1FE	13,024,320	107.648	13,994,240	13,000,000	13,005,252		(2,847)			6.100	6.075	MS	233,494	793,000	09/13/2007.	09/15/2017.
548661 CZ 8	LOWES COMPANIES 3.875 09/15/2023			1	1FE	12,922,130	105.722	13,743,886	13,000,000	12,937,515		6,816			3.875	3.948	MS	148,326	503,750	09/04/2013.	09/15/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
54909W AA 6	LOYOLA UNIV CHIC 3.199 07/01/2022			1	1FE	5,000,000	98.468	4,923,385	5,000,000	5,000,000		(150)			3.199	3.199	JJ	79,975	159,950	05/09/2012.	07/01/2022.
55259P AD 8	M&I MARS & ISL 5.00 01/17/2017			1	1FE	12,931,270	103.073	13,399,438	13,000,000	12,992,245		7,052			5.000	5.059	JJ	296,111	650,000	12/20/2005.	01/17/2017.
55279H AK 6	MANUFAC & TRADERS 2.90 02/06/2025			1	1FE	12,985,440	96.845	12,589,811	13,000,000	12,986,589		1,149			2.900	2.913	FA	151,847	188,500	02/03/2015.	02/06/2025.
55336V AA 8	MPLX LP 4.00 02/15/2025			1	2FE	8,092,920	84.084	7,139,589	8,491,000	8,105,240		12,320			4.000	4.610	FA	128,308	61,000	08/19/2015.	02/15/2025.
55368@ AA 6	MSI LIGHTING TERM LOAN 15% 11/6/2017			5Z		8,500,108	50.000	4,478,101	8,956,201	4,478,101		24,856	4,061,406		10.000	20.852	MON	2,454	813,160	12/31/2015.	11/06/2017.
553794 AC 2	MUFG AMERICAS HLDGS 3.00 02/10/2025			1	1FE	10,377,941	95.419	10,113,460	10,599,000	10,390,962		13,022			3.000	3.250	FA	124,538	158,985	05/06/2015.	02/10/2025.
55448Q AQ 9	MACK-CALI REALTY LP 4.50 04/18/2022			1	2FE	5,988,060	96.412	5,784,732	6,000,000	5,991,840		1,097			4.500	4.525	AO	57,000	270,000	04/10/2012.	04/18/2022.
55608J AC 2	MACQUARIE GROUP 6.00 01/14/20		R		1FE	6,993,770	110.344	7,724,045	7,000,000	6,997,036		631			6.000	6.012	JJ	194,833	420,000	01/07/2010.	01/14/2020.
55608J AE 8	MACQUARIE GROUP 6.25 01/14/2021		R		2FE	8,904,690	111.517	10,036,548	9,000,000	8,944,573		9,066			6.250	6.395	JJ	260,938	562,500	01/06/2011.	01/14/2021.
55608P AQ 7	MACQUARIE BK LTD 4.00 07/29/2025		R		1FE	3,994,120	101.631	4,065,256	4,000,000	3,994,324		204			4.000	4.018	JJ	67,556		07/23/2015.	07/29/2025.
55608X AA 5	MACQUARIE BK LTD 6.625 04/07/2021		R		2FE	8,982,450	112.437	10,119,285	9,000,000	8,989,350		1,640			6.625	6.652	AO	139,125	596,250	03/31/2011.	04/07/2021.
55608X AB 3	MACQUARIE BK LTD 4.875 06/10/2025		R		2FE	9,970,250	98.735	9,873,510	10,000,000	9,971,560		1,310			4.875	4.913	JD	28,438	243,750	06/03/2015.	06/10/2025.
55907R AA 6	MAGELLAN MIDSTREAM 4.25 02/01/2021			1	2FE	3,122,820	100.913	3,027,393	3,000,000	3,071,480		(12,550)			4.250	3.731	FA	53,125	127,500	08/17/2011.	02/01/2021.
559080 AB 2	MAGELLAN MIDSTRM 5.65 10/15/2016			1	2FE	4,993,950	102.607	5,130,365	5,000,000	4,999,467		644			5.650	5.664	AO	59,639	282,500	10/07/2004.	10/15/2016.
559080 AE 6	MAGELLAN MIDSTREAM 6.55 07/15/19			1	2FE	1,993,060	108.653	2,173,064	2,000,000	1,997,080		711			6.550	6.597	JJ	60,406	131,000	06/19/2009.	07/15/2019.
559222 AR 5	MAGNA INTL INC 4.15 10/01/2025		I	1	1FE	4,980,500	101.884	5,094,175	5,000,000	4,980,956		456			4.150	4.198	AO	56,486		09/16/2015.	10/01/2025.
564759 QB 7	MANUF & TRADERS BKNT 5.629 12/01/2021			1	1FE	6,937,572	98.606	6,902,427	7,000,000	6,958,000		5,659			5.629	5.748	JD	32,836	394,030	01/24/2012.	12/01/2021.
56501R AB 2	MANULIFE FIN COR 4.90 09/17/2020		I	1	1FE	7,987,520	108.782	8,702,552	8,000,000	7,993,367		1,223			4.900	4.920	MS	113,244	392,000	09/14/2010.	09/17/2020.
565849 AL 0	MARATHON OIL CORP 3.85 06/01/2025			1	2FE	16,236,290	79.898	13,183,154	16,500,000	16,244,457		8,167			3.850	4.046	JD	52,938	301,744	08/19/2015.	06/01/2025.
56585A AD 4	MARATHON PETRO 5.125 03/01/2021			1	2FE	3,997,880	105.004	4,200,160	4,000,000	3,998,922		178			5.125	5.131	MS	68,333	205,000	01/27/2011.	03/01/2021.
56585A AG 7	MARATHON PETROLEUM 3.625 09/15/2024			1	2FE	8,967,690	93.315	8,398,332	9,000,000	8,971,386		2,777			3.625	3.668	MS	96,063	335,313	09/02/2014.	09/15/2024.
570535 AH 7	MARKEL CORP 7 09/30/19			1	2FE	11,981,040	114.848	13,781,700	12,000,000	11,991,478		1,921			7.125	7.147	MS	216,125	855,000	09/17/2009.	09/30/2019.
570535 AK 0	MARKEL CORP 4.90 07/01/2022			1	2FE	2,995,560	107.312	3,219,357	3,000,000	2,996,872		400			4.900	4.919	JJ	73,500	147,000	06/27/2012.	07/01/2022.
571748 AR 3	MARSH & MCLENNAN 4.80 07/15/2021			1	1FE	4,992,550	108.844	5,442,195	5,000,000	4,995,441		702			4.800	4.819	JJ	110,667	240,000	07/12/2011.	07/15/2021.
571748 AX 0	MARSH & MCLENNAN 3.50 03/10/2025			1	1FE	7,969,360	98.492	7,879,376	8,000,000	7,972,593		2,483			3.500	3.544	MS	86,333	280,000	09/03/2014.	03/10/2025.
571748 AZ 5	MARSH & MCLENNAN 3.75 03/14/2026			1	1FE	7,993,840	100.293	8,023,424	8,000,000	7,993,984		144			3.750	3.759	MS	89,167		09/09/2015.	03/14/2026.
571903 AG 8	MARRIOTT INTL 6.375 06/15/2017			1	2FE	8,955,090	106.803	9,612,243	9,000,000	8,991,511		5,397			6.375	6.444	JD	25,500	573,750	06/20/2007.	06/15/2017.
573284 AK 2	MARTIN MAR MTLS 6.6 04/15/18			1	2FE	3,997,160	107.749	4,309,948	4,000,000	3,999,159		330			6.600	6.610	AO	55,733	264,000	04/16/2008.	04/15/2018.
57629W BV 1	MASSMUTUAL GLBL 3.60 04/09/2024				1FE	6,980,750	102.333	7,163,331	7,000,000	6,983,603		1,672			3.600	3.633	AO	57,400	252,000	04/02/2014.	04/09/2024.
577081 AT 9	MATTEL INC 4.35 10/01/2020			1	2FE	997,750	103.241	1,032,413	1,000,000	998,813		220			4.350	4.378	AO	10,875	43,500	09/23/2010.	10/01/2020.
579780 AH 0	MCCORMICK 3.90 07/15/2021			1	1FE	4,982,300	106.552	5,327,605	5,000,000	4,989,391		1,683			3.900	3.943	JJ	89,917	195,000	07/05/2011.	07/15/2021.
579780 AJ 6	MCCORMICK & CO 3.50 09/01/2023			1	1FE	4,956,900	101.851	5,092,530	5,000,000	4,965,769		3,814			3.500	3.603	MS	58,333	175,000	08/14/2013.	09/01/2023.
579780 AK 3	MCCORMICK & CO 3.25 11/15/2025			1	1FE	3,970,520	100.461	4,018,424	4,000,000	3,970,910		390			3.250	3.337	MN	19,861		11/03/2015.	11/15/2025.
58013M EJ 9	MCDONALD'S CORP 3.50 07/15/2020 MTN			1	2FE	3,984,080	103.263	4,130,524	4,000,000	3,992,021		1,593			3.500	3.548	JJ	64,556	140,000	07/28/2010.	07/15/2020.
58013M EU 4	MCDONALD'S CORP 3.375 05/26/2025			1	2FE	28,955,920	98.260	28,495,255	29,000,000	28,958,159		2,239			3.375	3.393	MN	95,156	489,375	05/18/2015.	05/26/2025.
58013M EY 6	MCDONALD'S CORP 3.70 01/30/2026			1	2FE	6,977,320	99.619	6,973,351	7,000,000	6,977,473		153			3.700	3.738	JJ	15,828		12/02/2015.	01/30/2026.
580645 AE 9	MCGRAW-HILL INC 5.90 11/15/2017			1	2FE	6,983,200	106.092	7,426,412	7,000,000	6,995,964		1,982			5.900	5.933	AO	87,189	413,000	10/30/2007.	11/15/2017.

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	
		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
580645 AH 2	MCGRAW-HILL 4.00 06/15/2025		..	1	2FE	11,910,480	100.430	12,051,612	12,000,000	11,915,109		4,629			4.000	4.091	JD	21,333	265,333	05/20/2015.	06/15/2025.
580645 AP 4	MCGRAW-HILL 4.40 02/15/2026		..	1	2FE	14,947,650	102.503	15,375,375	15,000,000	14,949,075		1,425			4.400	4.442	FA	243,833		08/13/2015.	02/15/2026.
581557 AX 3	MCKESSON CORP 7.50 02/15/19		..	1	2FE	1,993,180	114.478	2,289,552	2,000,000	1,997,320		736			7.500	7.549	FA	56,667	150,000	02/09/2009.	02/15/2019.
58155Q AD 5	MCKESSON CORP 4.75 03/01/2021		..	1	2FE	2,990,790	108.302	3,249,051	3,000,000	2,994,714		882			4.750	4.789	MS	47,500	142,500	02/23/2011.	03/01/2021.
581760 AS 4	MCLAREN HEALTH 4.534 05/15/2038		..	1	1FE	10,750,000	95.386	10,254,004	10,750,000	10,748,199		(1,801)			4.534	4.535	MN	62,280	304,628	03/18/2015.	05/15/2038.
582839 AE 6	MEAD JOHNSON 4.90 11/01/2019		..	1	2FE	3,985,960	107.785	4,311,388	4,000,000	3,993,781		1,440			4.900	4.945	MN	32,667	196,000	10/29/2009.	11/01/2019.
582839 AH 9	MEAD JOHNSON NUTRITION 4.125 11/15/2025		..	1	2FE	12,019,860	100.722	12,086,640	12,000,000	12,019,653		(207)			4.125	4.104	MN	79,750		11/06/2015.	11/15/2025.
583491 AA 3	MECCANICA HOLDING 6.25 07/15/2019		..	1	3FE	3,968,960	108.531	4,341,256	4,000,000	3,986,746		3,244			6.250	6.356	JJ	115,278	250,000	07/08/2009.	07/15/2019.
58405U AG 7	MEDCO HEALTH SOL 4.125 09/15/2020		..	1	2FE	3,991,200	104.982	4,199,296	4,000,000	3,995,427		863			4.125	4.152	MS	48,583	165,000	09/07/2010.	09/15/2020.
58501W BU 4	STEER Z1 A (JCP) 7.54 03/01/2017		..		5	710,761	99.966	666,708	666,936	670,692		(5,363)			7.540	6.669	MS	16,762	50,728	06/04/1998.	03/01/2017.
585055 AZ 9	MEDTRONIC INC 2.75 04/01/2023		..	1	1FE	4,988,250	97.651	4,882,530	5,000,000	4,991,187		1,083			2.750	2.777	AO	34,375	137,500	03/19/2013.	04/01/2023.
585055 BS 4	MEDTRONIC INC 3.50 03/15/2025		..	1	1FE	8,913,780	101.216	9,109,476	9,000,000	8,920,968		6,856			3.500	3.613	MS	92,750	240,625	12/01/2014.	03/15/2025.
585515 AE 9	MELLON FUNDING 5.50 11/15/2018		..	1	1FE	4,093,645	109.657	4,495,953	4,100,000	4,098,169		574			5.500	5.517	MN	28,814	225,500	01/11/2007.	11/15/2018.
585907 AN 8	MELLON BANK NA BKNT 5.45 04/01/2016		..		1FE	9,929,150	101.069	10,106,860	10,000,000	9,997,727		8,844			5.450	5.543	AO	136,250	545,000	03/30/2006.	04/01/2016.
58601V AA 0	MEMORIAL HEALTH 3.496 05/01/2022		..	1	1FE	5,000,000	102.689	5,134,465	5,000,000	5,000,000		(20)			3.496	3.496	MN	29,133	174,800	04/13/2012.	05/01/2022.
58933Y AF 2	MERCK & CO INC 2.80 05/18/2023		..	1	1FE	8,992,170	99.505	8,955,450	9,000,000	8,994,005		721			2.800	2.810	MN	30,100	252,000	05/15/2013.	05/18/2023.
58933Y AR 6	MERCK & CO INC 2.75 02/10/2025		..	1	1FE	7,986,800	97.206	7,776,512	8,000,000	7,987,836		1,036			2.750	2.769	FA	86,167	110,000	02/05/2015.	02/10/2025.
590188 JF 6	MERRILL LYNCH 6.50 07/15/2018		..		2FE	1,149,126	110.334	1,103,340	1,000,000	1,034,773		(12,540)			6.500	5.024	JJ	29,972	65,000	04/01/2004.	07/15/2018.
59048@ AA 6	MESA AIRLINES 2015-1A-0 4.75 7/15/29		..		1FE	6,000,000	100.000	6,000,000	6,000,000	6,000,025		25			4.750	4.749	JJ	13,458		12/14/2015.	07/15/2029.
59151K AK 4	METHANEX CORP 4.25 12/01/2024		I.	1	2FE	4,974,850	89.176	4,458,785	5,000,000	4,977,232		2,121			4.250	4.312	JD	17,708	220,174	11/13/2014.	12/01/2024.
59156C AB 7	METLIFE CAP TRUST X 9.25 04/08/2038		..	1	2FE	582,500	136.750	683,750	500,000	575,439		(1,984)			9.250	7.660	AO	10,663	46,250	01/24/2012.	04/08/2038.
59156R BB 3	METLIFE INC D 4.368 09/15/2023		..		1FE	10,050,000	107.760	10,775,950	10,000,000	10,040,286		(4,320)			4.368	4.329	MJSD	19,413	436,800	09/03/2013.	09/15/2023.
59156R BH 0	METLIFE INC 3.60 04/10/2024		..	1	1FE	10,001,690	102.919	10,291,860	10,000,000	10,001,442		(147)			3.600	3.598	AO	81,000	360,000	04/08/2014.	04/10/2024.
59156R BM 9	METLIFE INC 3.00 03/01/2025		..	1	1FE	19,612,700	96.302	19,260,480	20,000,000	19,635,426		22,726			3.000	3.231	MS	200,000	293,333	05/12/2015.	03/01/2025.
59156R BQ 0	METLIFE INC 3.60 11/13/2025		..	1	1FE	6,999,440	100.536	7,037,499	7,000,000	6,999,446		6			3.600	3.601	MN	33,600		11/09/2015.	11/13/2025.
591894 BX 7	METROPLTN EDISON 7.7 01/15/19		..	1	2FE	10,013,960	113.903	11,390,290	10,000,000	10,005,379		(1,520)			7.700	7.680	JJ	355,056	770,000	01/15/2009.	01/15/2019.
59217G AX 7	MET LIFE GLOB FUNDING 3.00 01/10/2023		..	1	1FE	33,273,985	99.220	35,027,566	35,303,000	33,740,724		191,202			3.000	3.721	JJ	503,068	1,059,090	06/25/2013.	01/10/2023.
594918 AW 4	MICROSOFT CORP 3.625 12/15/2023		..	1	1FE	19,901,600	105.219	21,043,860	20,000,000	19,919,217		8,594			3.625	3.684	JD	32,222	725,000	12/03/2013.	12/15/2023.
59523U AL 1	MID-AMERICA APT LP 3.75 06/15/2024		..	1	2FE	9,887,300	97.978	9,797,800	10,000,000	9,902,068		9,613			3.750	3.887	JD	16,667	375,000	06/10/2014.	06/15/2024.
59523U AM 9	MID-AMERICA APT LP 4.00 11/15/2025		..	1	2FE	9,899,000	99.313	9,931,290	10,000,000	9,900,210		1,210			4.000	4.124	MN	57,778		11/02/2015.	11/15/2025.
59748T AA 7	MIDLAND COGEN 6.00 03/15/2025		..	1	2FE	5,950,501	106.523	6,338,658	5,950,501	5,950,501		(255)			6.000	6.000	MS	105,126	357,030	08/17/2011.	03/15/2025.
59748T AB 5	MIDLAND COGEN VENTURE 5.25 03/15/2025		..	1	2FE	7,283,776	102.956	7,499,114	7,283,776	7,283,776		200			5.250	5.250	MS	112,595	387,365	10/01/2013.	03/15/2025.
60688Q AD 7	MIZUHO CORP BANK 2.95 10/17/2022		R		1FE	12,962,040	98.456	12,799,228	13,000,000	12,973,011		3,534			2.950	2.984	AO	78,831	383,500	10/10/2012.	10/17/2022.
60688Q AS 4	MIZUHO CORP BANK LTD 3.50 03/21/2023		R		1FE	10,012,150	101.368	10,136,820	10,000,000	10,009,179		(1,102)			3.500	3.485	MS	97,222	350,000	03/15/2013.	03/21/2023.
60688U AB 2	MIZUHO FIN GROUP 4.60 03/27/2024		R		2FE	6,982,780	102.789	7,195,209	7,000,000	6,985,272		1,439			4.600	4.631	MS	84,078	322,000	03/20/2014.	03/27/2024.
60688X AU 4	MIZUHO BANK LTD 3.20 03/26/2025		R		1FE	9,979,600	97.459	9,745,860	10,000,000	9,980,940		1,340			3.200	3.224	MS	84,444	160,000	03/19/2015.	03/26/2025.
610202 BL 6	MONONGAHELA PWR 144A 5.70 03/15/2017		..	1	2FE	3,985,400	104.148	4,165,912	4,000,000	3,997,842		1,684			5.700	5.747	MS	67,133	228,000	09/13/2006.	03/15/2017.
61166W AU 5	MONSANTO CO 3.375 07/15/2024		..	1	1FE	3,997,600	96.542	3,861,660	4,000,000	3,997,950		207			3.375	3.382	JJ	62,250	140,250	06/26/2014.	07/15/2024.
61166W AW 1	MONSANTO CO 2.85 04/15/2025		..	1	1FE	3,983,760	91.342	3,653,692	4,000,000	3,984,797		1,037			2.850	2.897	AO	24,067	58,583	04/07/2015.	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
614810 AB 5	MONTPELIER RE HOLDINGS 4.70 10/15/2022		R	1	2FE	4,984,100	101.473	5,073,640	5,000,000	4,988,504		1,405			4.700	4.740	AO	49,611	235,000	10/02/2012.	10/15/2022.
615369 AB 1	MOODY'S CORP 4.50 09/01/2022			1	2FE	3,968,720	106.345	4,253,788	4,000,000	3,977,716		2,798			4.500	4.598	MS	60,000	180,000	08/15/2012.	09/01/2022.
617446 7X 1	MORGAN STANLEY 5.00 11/24/2025				2FE	4,977,250	106.206	5,310,320	5,000,000	4,980,343		1,499			5.000	5.051	MN	25,694	250,000	11/19/2013.	11/24/2025.
617446 7Y 9	MORGAN STANLEY MTN F 4.35 09/08/2026				2FE	9,900,650	99.701	9,970,110	10,000,000	9,908,899		6,562			4.350	4.458	MS	136,542	435,000	09/29/2014.	09/08/2026.
617446 V7 1	MORGAN STANLEY SER F 6.25 08/28/2017 MTN			1	1FE	4,439,015	107.036	5,351,805	5,000,000	4,869,698		69,085			6.250	7.943	FA	106,771	312,500	08/31/2012.	08/28/2017.
61746B DB 9	MORGAN STANLEY MTN 5.75 10/18/2016			1	1FE	3,081,690	103.477	3,104,295	3,000,000	3,008,326		(9,978)			5.750	5.389	AO	34,979	172,500	12/08/2006.	10/18/2016.
61746B DJ 2	MORGAN STANLEY 3.75 02/25/2023			1	1FE	17,552,900	102.487	18,447,642	18,000,000	17,653,692		40,659			3.750	4.061	FA	236,250	675,000	06/20/2013.	02/25/2023.
61746B DQ 6	MORGAN STANLEY F 3.875 04/29/2024			1	1FE	7,929,920	101.995	8,159,576	8,000,000	7,939,830		5,986			3.875	3.982	AO	53,389	310,000	04/23/2014.	04/29/2024.
61747Y CJ 2	MORGAN STANLEY 5.625 09/23/19			1	1FE	7,627,520	110.197	8,815,792	8,000,000	7,825,193		40,445			5.625	6.292	MS	122,500	450,000	05/27/2010.	09/23/2019.
61747Y DU 6	MORGAN STANLEY 4.10 05/22/2023				2FE	9,923,400	100.918	10,091,800	10,000,000	9,940,340		6,732			4.100	4.195	MN	44,417	410,000	05/22/2013.	05/22/2023.
61761J VL 0	MORGAN STANLEY 3.70 10/23/2024			1	1FE	4,991,300	100.110	5,005,485	5,000,000	4,992,175		738			3.700	3.721	AO	34,944	185,000	10/20/2014.	10/23/2024.
61761J ZN 2	MORGAN STANLEY 3.95 04/23/2027				2FE	2,989,200	97.109	2,913,273	3,000,000	2,989,692		492			3.950	3.988	AO	22,383	59,250	04/20/2015.	04/23/2027.
61945C AC 7	MOSAIC CO 4.25 11/15/2023			1	2FE	4,989,500	99.239	4,961,945	5,000,000	4,991,393		902			4.250	4.276	MN	27,153	212,500	11/07/2013.	11/15/2023.
61945C AD 5	MOSAIC CO 5.45 11/15/2033			1	2FE	3,985,520	102.068	4,082,724	4,000,000	3,986,447		438			5.450	5.480	MN	27,856	218,000	11/08/2013.	11/15/2033.
61980A AC 7	MOTIVA ENTERPR 5.75 01/15/20			1	2FE	2,994,120	107.684	3,230,511	3,000,000	2,997,233		592			5.750	5.776	JJ	79,542	172,500	01/06/2010.	01/15/2020.
620076 BC 2	MOTOROLA INC 3.50 03/01/2023			1	2FE	5,929,620	87.354	5,241,240	6,000,000	5,947,110		6,353			3.500	3.641	MS	70,000	210,000	02/25/2013.	03/01/2023.
620076 BF 5	MOTOROLA SOLUTIONS 4.00 09/01/2024			1	2FE	8,824,860	86.068	7,746,111	9,000,000	8,844,741		14,589			4.000	4.240	MS	120,000	372,000	08/12/2014.	09/01/2024.
626717 AD 4	MURPHY OIL CORP 4.00 06/01/2022			1	2FE	659,505	75.955	569,662	750,000	663,305		3,800			4.000	6.212	JD	2,500	15,000	08/25/2015.	06/01/2022.
626717 AF 9	MURPHY OIL CORP 3.70 12/01/2022			1	2FE	2,408,840	75.640	2,117,914	2,800,000	2,424,138		15,298			3.700	6.109	JD	8,633	51,800	08/21/2015.	12/01/2022.
628530 AV 9	MYLAN INC 3.125 01/15/2023			1	2FE	9,210,700	91.769	9,176,890	10,000,000	9,211,249		549			3.125	4.442	JJ	144,097		12/23/2015.	01/15/2023.
62856R AA 3	MIH BV 6.375 07/28/2017		R	1	2FE	2,000,000	104.288	2,085,758	2,000,000	2,000,000					6.375	6.375	JJ	54,188	127,500	07/22/2010.	07/28/2017.
62856R AB 1	MYRIAD INT HOLDINGS BV 6.00 07/18/2020		R		2FE	6,530,000	106.061	6,893,946	6,500,000	6,520,826		(3,896)			6.000	5.918	JJ	176,583	390,000	07/16/2013.	07/18/2020.
62856R AC 9	MIH BV 5.50 07/21/2025		R	1	2FE	6,497,530	96.021	6,241,339	6,500,000	6,497,614		84			5.500	5.505	JJ	158,889		07/14/2015.	07/21/2025.
629568 AX 4	NABORS INDS INC 4.625 09/15/2021			1	2FE	3,986,160	81.729	3,269,144	4,000,000	3,991,465		1,278			4.625	4.668	MS	54,472	185,000	08/16/2011.	09/15/2021.
629568 BB 1	NABORS INDS INC 5.10 09/15/2023			1	2FE	7,970,800	79.311	6,344,912	8,000,000	7,976,307		2,450			5.100	5.147	MS	120,133	408,000	09/04/2013.	09/15/2023.
631103 AE 8	NASDAQ OMX GROUP 5 01/16/18			1	2FE	5,950,140	105.800	6,347,982	6,000,000	5,983,738		7,345			5.250	5.392	JJ	144,375	315,000	12/17/2010.	01/16/2018.
63254A AE 8	NATL AUS BANK/NY 3.00 01/20/2023		R	1	1FE	11,977,440	99.279	11,913,468	12,000,000	11,983,383		2,084			3.000	3.022	JJ	161,000	360,000	01/14/2013.	01/20/2023.
6325C0 BY 6	NATL AUSTRALIA BK 4.375 12/10/2020		R		1FE	14,397,020	107.791	15,899,217	14,750,000	14,550,590		34,984			4.375	4.684	JD	37,643	645,460	03/29/2011.	12/10/2020.
63534P AG 2	NATL CITY BANK BKNT 5.80 06/07/2017				1FE	9,965,500	105.677	10,567,690	10,000,000	9,993,759		4,061			5.800	5.846	JD	38,667	580,000	05/31/2007.	06/07/2017.
636180 BK 6	NATL FUEL GAS 4.90 12/01/2021			1	2FE	7,084,005	102.683	7,187,831	7,000,000	7,056,223		(8,837)			4.900	4.732	JD	28,583	343,000	08/31/2012.	12/01/2021.
636180 BL 4	NATL FUEL GAS 3.75 03/01/2023			1	2FE	4,986,650	92.642	4,632,105	5,000,000	4,990,040		1,189			3.750	3.782	MS	62,500	187,500	02/12/2013.	03/01/2023.
636180 BM 2	NATIONAL FUEL GAS 5.20 07/15/2025			1	2FE	17,943,480	91.773	16,519,158	18,000,000	17,946,376		2,896			5.200	5.240	JJ	483,600		06/22/2015.	07/15/2025.
637138 AC 2	NATL PENN BANC 4.25 09/30/2024				1FE	18,000,000	100.300	18,054,000	18,000,000	18,000,000		(171)			4.250	4.250	MS	193,375	794,750	09/09/2014.	09/30/2024.
637417 AD 8	NATL RETAIL PPTY 5.50 07/15/2021			1	2FE	11,829,240	110.557	13,266,888	12,000,000	11,894,133		15,851			5.500	5.688	JJ	304,333	660,000	06/28/2011.	07/15/2021.
637417 AH 9	NATIONAL RETAIL 4.00 11/15/2025			1	2FE	3,990,360	98.274	3,930,964	4,000,000	3,990,552		192			4.000	4.029	MN	31,111		10/14/2015.	11/15/2025.
637432 HT 5	NATL RURAL UTIL 5.45 04/10/2017			1	1FE	14,863,350	104.743	15,711,435	15,000,000	14,977,944		16,254			5.450	5.571	AO	183,938	817,500	05/31/2007.	04/10/2017.
637432 MQ 5	NATL RURAL UTIL COOP 3.05 02/15/2022			1	1FE	5,979,360	100.974	6,058,416	6,000,000	5,986,700		1,945			3.050	3.090	FA	69,133	183,000	01/26/2012.	02/15/2022.
637432 ND 3	NATL RURAL UTIL 2.85 01/27/2025			1	1FE	7,995,120	96.693	7,735,416	8,000,000	7,995,517		397			2.850	2.857	JJ	97,533	114,000	01/20/2015.	01/27/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
637432 NG 6	NATL RURAL UTIL MTN 3.25 11/01/2025		..	1	1FE	6,983,340	99.375	6,956,229	7,000,000	6,983,599		259			3.250	3.278	MN	40,444		10/20/2015.	11/01/2025.
638602 BP 6	NATIONWIDE BLDG 3.90 07/21/2025		R		1FE	34,939,550	102.609	35,913,080	35,000,000	34,941,761		2,211			3.900	3.921	JJ	606,667		07/16/2015.	07/21/2025.
638612 AK 7	NATIONWIDE FIN 5.375 03/25/2021		..	1	2FE	6,959,400	109.125	7,638,778	7,000,000	6,976,063		3,857			5.375	5.451	MS	100,333	376,250	03/22/2011.	03/25/2021.
63946B AD 2	NBC UNIVERSAL 5.15 04/30/2020		..	1	1FE	9,994,700	111.695	11,169,510	10,000,000	9,998,250		352			5.150	5.155	AO	87,264	515,000	04/28/2010.	04/30/2020.
63946B AE 0	NBC UNIVERSAL 4.375 04/01/2021		..	1	1FE	1,999,500	108.642	2,172,832	2,000,000	1,999,717		47			4.375	4.378	AO	21,875	87,500	09/27/2010.	04/01/2021.
649840 CN 3	NY STATE ELEC & GAS 5.65 12/15/16		..	1	2FE	14,953,800	103.575	15,536,250	15,000,000	14,994,367		5,584			5.650	5.691	JD	37,667	847,500	12/14/2006.	12/15/2016.
650119 AA 8	NEW YORK UNIV 5.236 07/01/32		..	1	1FE	7,373,977	111.372	8,112,336	7,284,000	7,360,986		5,874			5.236	5.134	JJ	190,695	381,447	09/28/2010.	07/01/2032.
65120F AC 8	NEWCREST FINANCE 4.20 10/01/2022		R	1	2FE	4,970,950	86.750	4,337,500	5,000,000	4,979,085		2,622			4.200	4.272	AO	52,500	210,000	09/24/2012.	10/01/2022.
651229 AM 8	NEWELL RUBBERMAID 4.00 06/15/2022		..	1	2FE	7,974,560	96.390	7,711,160	8,000,000	7,982,450		2,336			4.000	4.039	JD	14,222	320,000	06/11/2012.	06/15/2022.
651229 AS 5	NEWELL RUBBERMAID 3.90 11/01/2025		..	1	2FE	3,987,440	91.723	3,668,924	4,000,000	3,987,666		226			3.900	3.938	MN	31,200		10/14/2015.	11/01/2025.
651290 AP 3	NEWFIELD EXPLORATION 5.75 01/30/2022		..	1	3FE	4,513,250	88.000	4,312,000	4,900,000	4,535,710		21,698			5.750	7.266	JJ	118,178	201,250	12/21/2015.	01/30/2022.
651587 AF 4	NEWMARKET CORP 4.10 12/15/2022		..	1	2FE	1,996,600	100.329	2,006,588	2,000,000	1,997,482		307			4.100	4.121	JD	3,644	82,000	12/13/2012.	12/15/2022.
651639 AL 0	NEWMONT MINING 5 10/01/19		..	1	2FE	6,965,140	104.468	7,312,760	7,000,000	6,984,924		3,556			5.125	5.189	AO	89,688	358,750	09/15/2009.	10/01/2019.
65339K AA 8	NEXTERA ENERGY 4.50 06/01/2021		..	1	2FE	4,996,100	106.001	5,300,040	5,000,000	4,997,635		378			4.500	4.510	JD	18,750	225,000	06/07/2011.	06/01/2021.
65364T AA 7	NIAGARA MOHAWK 5.469 01/01/18		..	1	1FE	1,437,000	104.877	1,507,078	1,437,000	1,411,559		(3,657)			5.469	5.185	JJ	39,295	78,590	12/04/2003.	01/01/2018.
65364U AA 4	NIAGARA MOHAWK 4.881 08/15/2019		..	1	1FE	1,000,000	106.885	1,068,849	1,000,000	1,000,000					4.881	4.881	FA	18,439	48,810	08/03/2009.	08/15/2019.
65444# AA 1	MARSH & MCLENNAN COS CTL 3.48 7/11/2024		..		1	4,504,061	99.600	4,486,044	4,504,061	4,504,061		0			3.480	3.505	MON	8,708	156,741	07/11/2014.	07/01/2024.
654579 AA 9	NIPPON LIFE INS 5.00 10/18/2042		R	1	1FE	9,000,000	104.525	9,407,232	9,000,000	9,000,000					5.000	5.000	AO	91,250	450,000	10/11/2012.	10/18/2042.
654579 AD 3	NIPPON LIFE INS 5.10 10/16/2044		R	1	1FE	5,000,000	104.565	5,228,240	5,000,000	5,000,000					5.100	5.100	AO	53,125	255,000	10/09/2014.	10/16/2044.
65463P AD 9	NIPSCO CAP MRKTS MTN 7.82 04/03/2017		..		2FE	7,170,660	105.334	7,373,366	7,000,000	7,023,373		(17,143)			7.820	7.536	MS	161,179	547,400	01/13/2003.	04/03/2017.
65504L AC 1	NOBLE HLDG INTL 4.90 08/01/2020		R	1	2FE	11,209,808	75.952	8,962,348	11,800,000	11,271,866		91,376			4.900	6.017	FA	240,917	578,200	01/15/2015.	08/01/2020.
65504L AN 7	NOBLE HOLDINGS INTL LTD 5.95 04/01/2025		R	1	2FE	4,986,000	69.455	3,472,735	5,000,000	4,987,012		1,012			5.950	5.987	AO	74,375	161,146	03/11/2015.	04/01/2025.
65535H AB 5	NOMURA HOLDINGS 6.70 03/04/2020		R		2FE	8,138,180	115.016	9,201,312	8,000,000	8,068,518		(13,937)			6.700	6.462	MS	174,200	536,000	03/30/2010.	03/04/2020.
65548Q AA 2	NORBORD DELAWARE V/R 02/15/2017		..	1	3FE	2,975,550	104.125	3,123,750	3,000,000	2,996,220		3,107			7.700	7.820	FA	87,267	231,000	04/10/2007.	02/15/2017.
65557C AD 5	NORDEA BANK AB 4.875 01/14/2021		R		1FE	16,139,260	110.070	17,611,136	16,000,000	16,079,927		(13,828)			4.875	4.762	JJ	361,833	780,000	03/29/2011.	01/14/2021.
65557C AJ 2	NORDEA BANK AB 4.875 01/27/2020		R		1FE	2,158,100	109.004	2,180,070	2,000,000	2,076,119		(16,953)			4.875	3.856	JJ	41,698	97,500	09/27/2010.	01/27/2020.
65557F AA 4	NORDEA BANK AB 4.875 05/13/2021		R		1FE	9,950,800	106.874	10,687,410	10,000,000	9,970,650		4,671			4.875	4.938	MN	65,000	487,500	05/09/2011.	05/13/2021.
65557F AD 8	NORDEA BANK AB 4.25 09/21/2022		R		1FE	4,968,200	102.490	5,124,520	5,000,000	4,977,168		2,870			4.250	4.329	MS	59,028	212,500	09/17/2012.	09/21/2022.
655664 AK 6	NORDSTROM INC. 6.25 01/15/2018		..	1	2FE	7,882,370	108.505	8,680,408	8,000,000	7,969,049		13,780			6.250	6.456	JJ	230,556	500,000	05/29/2008.	01/15/2018.
655664 AP 5	NORDSTROM INC 4.00 10/15/2021		..	1	2FE	3,993,120	105.163	4,206,512	4,000,000	3,995,704		647			4.000	4.021	AO	33,778	160,000	10/05/2011.	10/15/2021.
655844 BC 1	NORFOLK SOUTHERN 5.90 06/15/2019		..	1	2FE	3,990,000	111.254	4,450,176	4,000,000	3,995,938		1,030			5.900	5.933	JD	10,489	236,000	05/27/2009.	06/15/2019.
656569 AK 6	NORTEL NETWORKS V/R 07/15/2011		I.		6	1,296,250	86.750	1,301,250	1,500,000	1,301,250	(58,200)	421,950			9.003		JAJO			09/19/2008.	07/15/2011.
664675 AM 7	NORTHEASTERN UNIV 5.285 03/01/2032		..	1	1FE	6,000,000	102.589	6,155,346	6,000,000	6,000,000		328			5.285	5.285	MS	105,700	317,100	01/10/2014.	03/01/2032.
665859 AM 6	NORTHERN TRUST CO 3.375 08/23/2021		..		1FE	5,493,875	103.775	5,707,647	5,500,000	5,496,289		585			3.375	3.388	FA	66,000	185,625	08/17/2011.	08/23/2021.
665859 AP 9	NORTHERN TRUST CO 3.95 10/30/2025		..		1FE	36,854,720	104.344	38,607,243	37,000,000	36,875,979		9,915			3.950	3.991	AO	247,643	1,461,500	03/17/2014.	10/30/2025.
66586G CC 9	NORTHERN TRST CO MTN 5.85 11/09/2017		..		1FE	6,997,410	107.202	7,504,126	7,000,000	6,999,401		298			5.850	5.855	MN	59,150	409,500	11/06/2007.	11/09/2017.
666807 BA 9	NORTHROP GRUMMAN 5.05 08/01/19		..	1	2FE	3,993,480	108.340	4,333,580	4,000,000	3,997,285		675			5.050	5.071	FA	84,167	202,000	07/27/2009.	08/01/2019.
667294 AW 2	NORTHWEST AIRLINE 7.041 04/01/22		..	1	2FE	4,621,305	112.875	5,081,127	4,501,552	4,583,552		(12,817)			7.041	6.623	AO	79,239	316,960	04/29/2010.	04/01/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
667294 AY 8	NORTHWEST AIR 017.691 04/01/17			1	2FE	133,053	106.125	144,823	136,464	135,320		930			7.691	8.483	AO	2,624	10,495	08/12/2011.	04/01/2017.
667294 BE 1	NORTHWEST AIRLINE 7.027 11/01/19			1	1FE	6,604,493	111.375	7,355,754	6,604,493	6,604,714		(56)			7.027	7.026	MN	77,350	464,098	10/02/2007.	11/01/2019.
667469 AA 8	NORTHWEST FL TIMBER 4.75 03/04/2029				1FE	14,772,450	103.547	15,532,030	15,000,000	14,790,621		11,094			4.750	4.895	MS	217,708	712,500	04/03/2014.	03/04/2029.
668074 AT 4	NORTHWESTERN CRP 6.34 04/01/2019			1	1FE	12,991,290	112.497	14,624,662	13,000,000	12,996,631		907			6.340	6.349	AO	206,050	824,200	03/23/2009.	04/01/2019.
66989G AA 8	NOVARTIS SEC INV 5 02/10/19		R	1	1FE	2,946,026	109.651	3,092,147	2,820,000	2,867,226		(13,849)			5.125	4.541	FA	56,606	144,525	08/03/2009.	02/10/2019.
67019E AB 3	NSTAR 4 11/15/19			1	2FE	2,975,010	106.670	3,200,103	3,000,000	2,988,950		2,552			4.500	4.605	MN	17,250	135,000	11/12/2009.	11/15/2019.
67059T AA 3	NUSTAR LOGISTICS 7.65 04/15/18			1	3FE	4,990,100	102.500	5,125,000	5,000,000	4,997,092		1,114			8.150	8.178	AO	86,028	407,500	04/01/2008.	04/15/2018.
67059T AB 1	NUSTAR LOGISTICS 4.80 09/01/20			1	3FE	4,990,350	90.500	4,525,000	5,000,000	4,995,032		929			4.800	4.824	MS	80,000	240,000	08/09/2010.	09/01/2020.
67103H AB 3	O'REILLY AUTOMOTIVE 4.625 09/15/2021			1	2FE	8,984,340	106.936	9,624,213	9,000,000	8,990,159		1,475			4.625	4.647	MS	122,563	416,250	09/14/2011.	09/15/2021.
67112P AA 6	SYNERGY 1608 10.00 08/30/2020				4Z	1,400,881	100.000	1,422,150	1,422,150	1,400,875		(6)			10.000	10.210	MON	790	10,271	12/04/2015.	08/20/2020.
674003 AA 6	OAKTREE CAP MGMT 6.75 12/02/2019				1FE	7,899,840	113.529	9,082,288	8,000,000	7,952,679		10,187			6.750	6.925	JD	43,500	540,000	11/19/2009.	12/02/2019.
674599 CC 7	OCCIDENTAL PETE 3.125 02/15/2022			1	1FE	3,923,720	98.088	3,923,508	4,000,000	3,952,304		6,913			3.125	3.342	FA	47,222	125,000	08/15/2011.	02/15/2022.
674599 CE 3	OCCIDENTAL PETE 2.70 02/15/2023			1	1FE	23,142,400	94.069	23,517,125	25,000,000	23,567,169		173,458			2.700	3.620	FA	255,000	675,000	06/20/2013.	02/15/2023.
674599 CG 8	OCCIDENTAL PETE 3.50 06/15/2025			1	1FE	6,981,940	97.445	6,821,150	7,000,000	6,982,695		755			3.500	3.531	JD	10,889	117,056	06/18/2015.	06/15/2025.
67551Y AA 5	OCH-ZIFF FINANCE 4.50 11/20/2019			1	2FE	14,912,550	100.637	15,095,490	15,000,000	14,930,353		16,010			4.500	4.632	MN	76,875	675,000	11/13/2014.	11/20/2019.
67576G AA 5	ODBERECHT OFFSHORE DRILL 6.75 10/01/2022		R	1	4FE	3,570,186	23.000	821,192	3,570,400	856,631		4	2,713,738		6.750	29.123	MJSD	20,084	241,002	07/26/2013.	10/01/2022.
677050 AE 6	OPC SCHERER FNDG 6.10 03/15/2019			1	1FE	13,272,600	110.363	14,347,216	13,000,000	13,107,627		(30,369)			6.100	5.810	MS	233,494	793,000	10/27/2009.	03/15/2019.
677071 AA 0	OHANA MILITARY 5.471 10/01/21			1	1FE	2,865,744	110.894	3,193,737	2,880,000	2,894,092		6,143			5.471	5.740	AO	39,391	157,757	06/01/2007.	10/01/2021.
677071 AF 9	OHANA MILITARY 5.675 10/01/2026			1	1FE	2,458,905	108.838	2,644,308	2,429,581	2,449,232		(2,843)			5.675	5.510	AO	34,470	137,879	06/10/2010.	10/01/2026.
677071 AM 4	OHANA MILITARY 5.462 10/01/2026			1	1FE	1,661,931	107.902	1,742,024	1,614,450	1,648,966		(5,070)			5.462	5.032	AO	22,045	88,181	07/07/2011.	10/01/2026.
67740Q AG 1	OHIO NAT FINAN 6.625 05/01/2031			1	2FE	2,150,184	118.315	2,366,302	2,000,000	2,133,075		(5,517)			6.625	5.943	MN	22,083	132,500	08/31/2012.	05/01/2031.
677412 AF 5	OHIO NATL LIFE 6.875 06/15/2042			1	1FE	7,000,000	120.325	8,422,743	7,000,000	7,000,000		(87)			6.875	6.875	JD	21,389	481,250	06/06/2012.	06/15/2042.
677415 CL 3	OHIO POWER CO K 6.00 06/01/2016			1	2FE	2,989,410	101.956	3,058,689	3,000,000	2,999,418		1,344			6.000	6.048	JD	15,000	180,000	06/07/2006.	06/01/2016.
677415 CP 4	OHIO POWER CO 5.375 10/01/2021			1	2FE	2,987,610	111.319	3,339,579	3,000,000	2,993,108		997			5.375	5.422	AO	40,313	161,250	09/21/2009.	10/01/2021.
678858 BB 6	OKLA GAS & ELEC 6.50 07/15/2017			1	1FE	16,433,151	106.799	16,361,591	15,320,000	15,526,180		(124,966)			6.500	5.575	JJ	459,174	995,800	01/17/2007.	07/15/2017.
678858 BJ 9	OKLAHOMA GAS & ELEC 6.35 09/01/2018			1	1FE	4,982,250	111.138	5,556,905	5,000,000	4,994,087		1,975			6.350	6.399	MS	105,833	317,500	09/04/2008.	09/01/2018.
678858 BK 6	OKLAHOMA GAS & ELEC 8.25 01/15/19			1	1FE	1,999,640	117.520	2,350,394	2,000,000	2,000,000		(0)			8.250	8.250	JJ	76,083	165,000	12/09/2008.	01/15/2019.
679574 AG 8	OLD DOMIN ELEC 6.21 B 12/01/2028			1	1FE	8,462,748	115.996	9,110,496	7,854,167	8,336,060		(62,938)			6.210	5.088	JD	40,645	488,121	08/31/2012.	12/01/2028.
679574 AH 6	OLD DOMIN ELEC 5.676 12/01/28			1	1FE	2,251,400	112.525	2,437,984	2,166,608	2,240,108		(9,811)			5.676	5.048	JD	10,248	123,040	08/31/2012.	12/01/2028.
680033 AC 1	OLD NATL BANCORP 4.125 08/15/2024				1FE	19,000,000	97.242	18,475,885	19,000,000	19,000,000					4.125	4.125	FA	296,083	783,750	08/12/2014.	08/15/2024.
680223 AJ 3	OLD REPUB INTL 4.875 10/01/2024			1	2FE	23,405,940	102.498	23,574,471	23,000,000	23,386,164		(21,205)			4.875	4.634	AO	280,313	888,063	05/07/2015.	10/01/2024.
681919 AS 5	OMNICOM GROUP 5.90 04/15/2016			1	2FE	15,996,090	101.343	16,214,800	16,000,000	16,000,006		(40)			5.900	5.900	AO	199,289	944,000	12/27/2006.	04/15/2016.
681919 BA 3	OMNICOM GROUP 3.65 11/01/2024			1	2FE	4,984,200	99.886	4,994,295	5,000,000	4,985,776		1,346			3.650	3.688	MN	30,417	183,514	10/22/2014.	11/01/2024.
681936 BB 5	OMEGA HEALTHCARE 4.95 04/01/2024			1	2FE	4,929,000	101.000	5,050,000	5,000,000	4,939,408		5,770			4.950	5.132	AO	61,875	247,500	03/06/2014.	04/01/2024.
681936 BD 1	OMEGA HEALTHCARE 4.50 01/15/2025			1	2FE	4,956,550	98.000	4,900,000	5,000,000	4,962,274		4,211			4.500	4.603	JJ	103,750	190,278	09/04/2014.	01/15/2025.
681936 BF 6	OMEGA HEALTHCARE 4.50 04/01/2027			1	2FE	4,927,300	95.000	4,750,000	5,000,000	4,931,018		3,718			4.500	4.659	AO	56,250	120,625	03/11/2015.	04/01/2027.
681936 BG 4	OMEGA HEALTHCARE 5.25 01/15/2026			1	2FE	4,985,850	102.000	5,100,000	5,000,000	4,985,795		(55)			5.250	5.287	JJ	71,458		09/16/2015.	01/15/2026.
68233J AR 5	ONCOR ELECTRIC D 4.10 06/01/2022			1	2FE	4,990,950	103.909	5,195,425	5,000,000	4,993,851		822			4.100	4.122	JD	17,083	205,000	05/15/2012.	06/01/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
68268N AL 7	ONEOK PARTNERS 5.00 09/15/2023			1	2FE	7,996,800	87.573	7,005,832	8,000,000	7,997,436		267			5.000	5.005	MS	117,778	400,000	09/09/2013.	09/15/2023.
68268N AP 8	ONEOK PARTNERS 4.90 03/15/2025			1	2FE	16,964,300	84.272	14,326,240	17,000,000	16,966,387		2,087			4.900	4.927	MS	245,272	404,931	03/17/2015.	03/15/2025.
68389X AS 4	ORACLE CORP 3.625 07/15/2023			1	1FE	12,205,060	103.399	12,407,856	12,000,000	12,160,993		(18,503)			3.625	3.421	JJ	200,583	435,000	07/17/2013.	07/15/2023.
68389X AU 9	ORACLE CORP 3.40 07/08/2024			1	1FE	19,925,750	101.444	20,288,700	20,000,000	19,935,198		6,437			3.400	3.444	JJ	326,778	680,000	07/03/2014.	07/08/2024.
68389X BC 8	ORACLE CORP 2.95 05/15/2025			1	1FE	15,854,220	97.635	15,621,616	16,000,000	15,862,343		8,123			2.950	3.056	MN	60,311	249,111	05/12/2015.	05/15/2025.
68764W AA 0	SYNERGY 1657 10.00 8/30/2020				4Z	11,444,150	100.000	11,618,426	11,618,426	11,444,100		(49)			10.000	10.210	MON	6,455	83,911	12/04/2015.	08/30/2020.
690732 AE 2	OWENS & MINOR 4.375 12/15/2024			1	2FE	8,965,980	99.853	8,986,761	9,000,000	8,969,000		2,767			4.375	4.422	JD	17,500	393,750	09/11/2014.	12/15/2024.
69318F AB 4	PBF HOLDING CO LLC 8.25 02/15/2020			1	4FE	2,958,800	102.750	3,082,500	3,000,000	2,975,487		4,786			8.250	8.489	FA	93,500	247,500	01/27/2012.	02/15/2020.
693475 AL 9	PNC FINANCIAL 8.729 11/09/22				1FE	7,083,069	98.647	6,905,311	7,000,000	7,059,621		(7,811)			2.854	2.717	JD	11,654	199,780	11/01/2012.	11/09/2022.
693476 BN 2	PNC FUNDING CORP 3.30 03/08/2022			1	1FE	3,977,760	101.819	4,072,760	4,000,000	3,985,382		2,093			3.300	3.366	MS	41,433	132,000	03/05/2012.	03/08/2022.
69349L AA 6	PNC BANK NA BKNT 5.25 01/15/2017				1FE	11,989,440	103.568	12,428,160	12,000,000	11,998,916		990			5.250	5.259	JJ	290,500	630,000	12/01/2004.	01/15/2017.
69349L AC 2	PNC BANK NA 4.875 09/21/2017				1FE	4,853,000	104.539	5,226,945	5,000,000	4,972,926		14,669			4.875	5.208	MS	67,708	243,750	09/30/2005.	09/21/2017.
69349L AD 0	PNC BANK NA BKNT 6.00 12/07/2017				1FE	2,493,125	107.135	2,678,385	2,500,000	2,498,335		789			6.000	6.037	JD	10,000	150,000	12/04/2007.	12/07/2017.
69349L AK 4	PNC BANK NA 2.95 01/30/2023			1	1FE	6,974,730	97.164	6,801,459	7,000,000	6,981,365		2,330			2.950	2.992	JJ	86,615	206,500	01/23/2013.	01/30/2023.
69349L AM 0	PNC FINANCIAL 3.80 07/25/2023			1	1FE	8,962,740	102.813	9,253,161	9,000,000	8,970,537		3,294			3.800	3.850	JJ	148,200	342,000	07/24/2013.	07/25/2023.
69351U AP 8	PPL ELECTRIC UTIL 3.00 09/15/2021			1	1FE	2,975,730	101.579	3,047,370	3,000,000	2,985,355		2,313			3.000	3.094	MS	26,500	90,000	08/18/2011.	09/15/2021.
69352J AH 0	PPL ENERGY SUPPL 6.20 05/15/2016			1	4FE	4,993,050	99.500	4,975,000	5,000,000	4,999,657		887			6.200	6.219	MN	39,611	310,000	05/15/2006.	05/15/2016.
69352J AL 1	PPL ENERGY SUPPLY 6.50 05/01/18			1	3FE	2,747,503	93.000	2,325,000	2,500,000	2,605,362		(42,823)			6.500	4.554	MN	27,083	162,500	08/31/2012.	05/01/2018.
69352J AN 7	PPL ENERGY SUPPLY 4.60 12/15/2021			1	4FE	2,999,040	61.500	1,845,000	3,000,000	2,999,374		90			4.600	4.604	JD	6,133	138,000	12/13/2011.	12/15/2021.
69353R EF 1	PNC BANK NA 3.30 10/30/2024			1	1FE	2,998,740	100.341	3,010,242	3,000,000	2,998,867		109			3.300	3.305	AO	16,775	99,000	10/27/2014.	10/30/2024.
69353R EK 0	PNC BANK NA 2.95 02/23/2025			1	1FE	17,841,340	96.607	17,389,332	18,000,000	17,850,879		9,539			2.950	3.054	FA	188,800	265,500	05/05/2015.	02/23/2025.
693627 AZ 4	PSI ENERGY 6.05 06/15/16			1	1FE	3,552,865	102.209	4,379,673	4,285,000	4,226,049		121,481			6.050	9.209	JD	11,522	259,243	10/17/2008.	06/15/2016.
69362B AW 2	PSEG POWER LLC 5.125 04/15/2020			1	2FE	5,974,320	107.927	6,475,596	6,000,000	5,987,453		2,552			5.125	5.180	AO	64,917	307,500	03/29/2010.	04/15/2020.
69362B AY 8	PSEG POWER LLC 4.15 09/15/2021			1	2FE	3,986,440	102.604	4,104,176	4,000,000	3,991,562		1,283			4.150	4.192	MS	48,878	166,000	09/15/2011.	09/15/2021.
69362B BA 9	PSEG POWER LLC 4.30 11/15/2023			1	2FE	4,997,150	99.503	4,975,140	5,000,000	4,997,700		241			4.300	4.307	MN	27,472	215,000	11/05/2013.	11/15/2023.
69385@ AA 6	PFM INVESTMENT LLC 8.00/LIBOR+5.756 6/22			1	3	5,000,000	102.242	5,112,085	5,000,000	5,000,000		19,418			8.000	8.080	MJSD	1,111	400,000	06/30/2014.	06/30/2022.
69403W AA 5	PACIFIC BEACON MIL HSG 5.379 07/15/2026			1	1FE	8,063,563	108.234	7,912,104	7,310,177	7,886,709		(92,541)			5.379	3.785	JJ	181,316	393,214	08/14/2012.	07/15/2026.
694308 GT 8	PACIFIC GAS&ELEC 3.50 10/01/2020			1	1FE	7,960,320	103.991	8,319,248	8,000,000	7,979,547		3,887			3.500	3.559	AO	70,000	280,000	09/08/2010.	10/01/2020.
694308 GV 3	PACIFIC GAS & ELEC 4.25 05/15/2021			1	1FE	9,991,900	107.122	10,712,220	10,000,000	9,995,245		772			4.250	4.260	MN	54,306	425,000	05/10/2011.	05/15/2021.
694308 HE 0	PACIFIC GAS & ELEC 3.85 11/15/2023			1	1FE	6,987,330	104.307	7,301,476	7,000,000	6,989,660		1,104			3.850	3.872	MN	34,436	269,500	11/06/2013.	11/15/2023.
694308 HG 5	PACIFIC GAS & ELEC 3.75 02/15/2024			1	1FE	9,990,100	103.430	10,342,990	10,000,000	9,991,632		866			3.750	3.762	FA	141,667	375,000	02/18/2014.	02/15/2024.
694308 HM 2	PACIFIC GAS&ELEC 3.50 06/15/2025			1	1FE	12,023,450	101.571	12,188,532	12,000,000	12,024,571		1,121			3.500	3.472	JD	18,667	213,500	11/02/2015.	06/15/2025.
69478X AC 9	PACIFIC PREMIER 5.75 09/03/2024				2FE	5,000,000	89.625	4,481,250	5,000,000	5,000,000		(29)			5.750	5.750	MS	94,236	290,694	08/27/2014.	09/03/2024.
695114 CK 2	PACIFICORP 5 01/15/19			1	1FE	4,967,250	109.734	5,486,700	5,000,000	4,988,127		3,492			5.500	5.586	JJ	126,806	275,000	01/05/2009.	01/15/2019.
696429 AC 3	PALL CORP 5.00 06/15/2020			1	1FE	4,973,250	109.879	5,493,970	5,000,000	4,986,401		2,658			5.000	5.069	JD	11,111	250,000	06/15/2010.	06/15/2020.
698455 AB 8	PANHANDLE EASTERN 7.00 06/15/2018			1	2FE	8,180,724	109.854	8,788,336	8,000,000	8,082,999		(32,092)			7.000	6.522	JD	24,889	560,000	08/31/2012.	06/15/2018.
70109H AK 1	PARKER-HANNIFIN CORP 3.50 09/15/2022 MTN			1	1FE	3,953,920	103.470	4,138,808	4,000,000	3,971,876		3,645			3.500	3.619	MS	41,222	140,000	09/07/2010.	09/15/2022.
70213H AB 4	PARTNERS HEALTH 3.44307/01/2021			1	1FE	5,648,251	102.846	5,810,805	5,650,000	5,648,932		144			3.443	3.447	JJ	97,265	194,530	12/09/2011.	07/01/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
70337U 10 0	PATRONS' IV 5.775 12/23/2063		..		1FE	11,202,489	95.750	10,982,645	11,470,125	11,191,547					5.775	5.967	MON	14,720	664,001	09/17/2010.	04/23/2018.
70337Y 10 2	PATRONS' LEGACY 5.8594 05/10/2018		..		1FE	2,241,190	95.500	2,212,234	2,316,475	2,316,494					5.859	5.931	MON	7,918	135,732	09/17/2010.	01/10/2020.
70338A 10 3	PATRONS' 03-IIIA 5.646 11/17/2018		..		1FE	3,541,154	95.500	3,381,802	3,541,154	3,541,154					5.646	5.713	MON	7,775	199,934	12/12/2003.	11/17/2018.
70338C 10 9	PATRONS' 04-IA 6.673 11/4/2019		..		2FE	3,186,684	93.000	2,963,616	3,186,684	3,186,684					6.673	6.766	MON	15,949	212,643	04/30/2004.	11/04/2019.
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		..		4FE	11,681,364	47.000	7,129,348	15,168,825	11,839,724		172,282			4.250	9.808	MJSD	1,649	440,406	12/22/2015.	09/24/2020.
70466W AA 7	PEACHTREE FDG TRST 3.976 02/15/2025		..	1	2FE	15,376,464	99.704	15,314,458	15,360,000	15,375,274		(1,190)			3.976	3.963	FA	230,714	251,071	05/05/2015.	02/15/2025.
705011 AA 2	PEARSON FUNDING 3.75 05/08/2022		R	1	2FE	5,961,900	98.088	5,885,292	6,000,000	5,974,159		3,531			3.750	3.827	MN	33,125	225,000	05/01/2012.	05/08/2022.
708062 AA 2	PENNANTPARK INV 4.50 10/01/2019		..	1	2FE	7,992,400	99.422	7,953,776	8,000,000	7,994,239		1,424			4.500	4.521	AO	90,000	368,000	09/16/2014.	10/01/2019.
708130 AB 5	JC PENNEY CORP 5.75 02/15/2018		..		5FE	448,410	92.625	463,125	500,000	485,490		6,118			5.750	7.251	FA	10,861	28,750	06/10/2008.	02/15/2018.
709599 AE 4	PENSKE TRUCK LEASING 3.75 05/11/2017		..	1	2FE	4,996,400	101.974	5,098,685	5,000,000	4,998,953		736			3.750	3.766	MN	26,042	187,500	05/08/2012.	05/11/2017.
709599 AH 7	PENSKE TRUCK LEASING 4.875 07/11/2022		..	1	2FE	7,950,080	104.712	8,376,976	8,000,000	7,964,693		4,480			4.875	4.955	JJ	184,167	390,000	07/10/2012.	07/11/2022.
709599 AN 4	PENSKE TRUCK LEASING 4.25 01/17/2023		..	1	2FE	4,957,000	101.061	5,053,040	5,000,000	4,967,844		3,824			4.250	4.357	JJ	96,806	212,500	01/14/2013.	01/17/2023.
709629 AJ 8	PENTAIR FINANCE 5.00 05/15/2021		R	1	2FE	9,057,520	104.205	8,336,400	8,000,000	8,694,772		(123,128)			5.000	3.151	MN	51,111	400,000	12/18/2012.	05/15/2021.
709629 AP 4	PENTAIR FINANCE 4.65 09/15/2025		R	1	2FE	4,984,200	100.890	5,044,490	5,000,000	4,984,564		364			4.650	4.690	MS	67,813		09/09/2015.	09/15/2025.
712704 AA 3	PEOPLE'S UNITED FIN 3.65 12/06/2022		..	1	2FE	6,976,760	99.245	6,947,115	7,000,000	6,983,014		2,115			3.650	3.690	JD	17,743	255,500	12/03/2012.	12/06/2022.
71270Q EB 8	PEOPLES UNITED 4.00 07/15/2024		..	1	2FE	11,929,080	98.756	11,850,768	12,000,000	11,938,256		5,957			4.000	4.072	JJ	221,333	505,333	06/23/2014.	07/15/2024.
713448 BJ 6	PEPSICO INC 7.90 11/01/2018		..	1	1FE	9,176,625	117.037	8,777,745	7,500,000	8,093,409		(190,936)			7.900	4.875	MN	98,750	592,500	07/15/2009.	11/01/2018.
713448 BN 7	PEPSICO INC 4.50 01/15/20		..	1	1FE	5,979,900	108.578	6,514,662	6,000,000	5,990,791		2,034			4.500	4.542	JJ	124,500	270,000	01/11/2010.	01/15/2020.
713448 BW 7	PEPSICO INC 3.00 08/25/2021		..	1	1FE	6,957,510	102.408	7,168,560	7,000,000	6,974,384		4,093			3.000	3.071	FA	73,500	210,000	08/22/2011.	08/25/2021.
713448 CT 3	PEPSICO INC 2.75 04/30/2025		..	1	1FE	9,722,800	97.781	9,778,140	10,000,000	9,738,168		15,368			2.750	3.075	AO	46,597	137,500	05/05/2015.	04/30/2025.
713448 CY 2	PEPSICO INC 3.50 07/17/2025		..	1	1FE	13,934,480	103.155	14,441,714	14,000,000	13,936,992		2,512			3.500	3.556	JJ	223,222		07/14/2015.	07/17/2025.
714046 AE 9	PERKINELMER INC 5.00 11/15/2021		..	1	2FE	3,974,880	105.447	4,217,896	4,000,000	3,983,921		2,297			5.000	5.080	MN	25,556	200,000	10/20/2011.	11/15/2021.
714239 AA 8	PERMIAN HOLDINGS INC 10.50 01/15/2018		..	1	5FE	511,875	36.000	180,000	500,000	180,000		(2,147)	325,762		10.500	18.502	JJ	24,208	52,500	05/29/2013.	01/15/2018.
714264 AD 0	PERNOD-RICARD SA 4.45 01/15/2022		R	1	2FE	3,989,840	103.608	4,144,308	4,000,000	3,993,296		947			4.450	4.482	JJ	82,078	178,000	10/20/2011.	01/15/2022.
71647N AF 6	PETROBRAS GLOBAL FIN 4.375 05/20/2023		R	1	3FE	14,922,880	65.125	9,768,750	15,000,000	14,939,856		6,715			4.375	4.439	MN	74,740	656,250	05/23/2013.	05/20/2023.
71654Q BH 4	PETROLEOS MEXICANOS 4.875 01/18/2024		R	1	2FE	4,972,650	93.304	4,665,180	5,000,000	4,970,620		2,906			4.875	4.964	JJ	110,365	243,750	01/15/2014.	01/18/2024.
71656L BD 2	PETROLEOS MEXICANOS 4.50 01/23/2026		R	1	2FE	5,989,200	88.560	5,313,576	6,000,000	5,989,929		729			4.500	4.521	JJ	118,500	135,000	01/15/2015.	01/23/2026.
717081 DB 6	PFIZER INC 6.20 03/15/2019		..	1	1FE	9,989,900	112.562	11,256,160	10,000,000	9,995,979		1,102			6.200	6.214	MS	182,556	620,000	03/17/2009.	03/15/2019.
718546 AC 8	PHILLIPS 66 4.30 04/01/2022		..	1	2FE	5,985,780	103.452	6,207,096	6,000,000	5,990,562		1,289			4.300	4.329	AO	64,500	258,000	03/07/2012.	04/01/2022.
718546 AK 0	PHILLIPS 66 4.65 11/15/2034		..	1	2FE	4,937,200	93.901	4,695,025	5,000,000	4,939,371		1,940			4.650	4.748	MN	29,708	231,208	11/12/2014.	11/15/2034.
720186 AJ 4	PIEDMONT NAT GAS 3.60 09/01/2025		..	1	1FE	4,996,750	98.595	4,929,725	5,000,000	4,996,799		49			3.600	3.608	MS	53,500		09/09/2015.	09/01/2025.
720198 AC 4	PIEDMONT OPERATING 3.40 06/01/2023		..	1	2FE	3,984,040	93.588	3,743,520	4,000,000	3,987,780		1,423			3.400	3.447	JD	11,333	136,000	05/06/2013.	06/01/2023.
720198 AD 2	PIEDMONT OPERATING 4.45 03/15/2024		..	1	2FE	6,985,370	100.166	7,011,634	7,000,000	6,987,644		1,222			4.450	4.476	MS	91,719	311,500	02/25/2014.	03/15/2024.
72345H AA 3	PINNACLE NATL BK 4.875 07/30/2025		..	1	2FE	8,000,000	98.875	7,910,000	8,000,000	8,000,000					4.875	4.875	JJ	163,583		07/24/2015.	07/30/2025.
723787 AM 9	PIONEER NATURAL 4.45 01/15/2026		..	1	2FE	9,976,840	90.053	9,005,300	10,000,000	9,977,024		184			4.450	4.478	JJ	29,667		12/03/2015.	01/15/2026.
72447X AC 1	PITNEY BOWES INC MTN 5.75 09/15/2017		..	1	2FE	149,193	106.389	160,647	151,000	150,614		209			5.750	5.910	MS	2,557	8,683	09/06/2007.	09/15/2017.
72650R AT 9	PLAINS ALL AMER PIPELINE 6.50 05/01/2018		..		2FE	10,941,404	102.784	12,334,056	12,000,000	11,676,582		106,419			6.500	7.708	MN	130,000	780,000	08/31/2012.	05/01/2018.
72650R BF 8	PLAINS ALL AMER PIPELINE 3.60 11/01/2024		..	1	2FE	8,985,780	80.438	7,239,438	9,000,000	8,987,814		1,426			3.600	3.618	MN	54,000	370,800	09/02/2014.	11/01/2024.

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 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
72650R BJ 0	PLAINS ALL AMER PIPELINE 4.65 10/15/2025			1	2FE	5,990,760	87.046	5,222,736	6,000,000	5,991,314		554			4.650	4.668	AO	98,425		08/17/2015.	10/15/2025.
72925P AC 9	PLUM CREEK TIMBER 4.70 03/15/2021			1	2FE	3,997,320	106.584	4,263,356	4,000,000	3,998,355		273			4.700	4.709	MS	55,356	188,000	11/08/2010.	03/15/2021.
736508 BQ 4	PORTLAND GEN ELE 6.1 04/15/19			1	1FE	2,997,780	111.554	3,346,626	3,000,000	2,999,116		236			6.100	6.110	AO	38,633	183,000	04/13/2009.	04/15/2019.
73755L AH 0	POTASH CORP 4.875 03/30/2020		I.	1	1FE	6,937,630	108.699	7,608,895	7,000,000	6,970,877		6,018			4.875	4.985	MS	86,260	341,250	09/23/2009.	03/30/2020.
73755L AM 9	POTASH CORP 3.00 04/01/2025		I.	1	1FE	5,971,200	94.377	5,662,590	6,000,000	5,973,122		1,922			3.000	3.056	AO	45,000	92,500	03/23/2015.	04/01/2025.
74005P AU 8	PRAXAIR INC 4 08/15/19			1	1FE	2,985,180	108.121	3,243,627	3,000,000	2,993,855		1,528			4.500	4.562	FA	51,000	135,000	08/10/2009.	08/15/2019.
74005P AZ 7	PRAXAIR INC 3.00 09/01/2021			1	1FE	4,958,650	101.150	5,057,485	5,000,000	4,974,986		3,980			3.000	3.097	MS	50,000	150,000	08/31/2011.	09/01/2021.
740189 AM 7	PRECISION CAST 3.25 06/15/2025			1	1FE	7,983,680	99.237	7,938,960	8,000,000	7,984,486		806			3.250	3.274	JD	11,556	133,611	06/01/2015.	06/15/2025.
740816 AD 5	HARVARD PRES & FELLOWS 5.625 10/01/2038			1	1FE	1,507,737	126.738	1,489,167	1,175,000	1,484,017		(8,345)			5.625	3.875	AO	16,523	66,094	01/11/2013.	10/01/2038.
740816 AG 8	HARVARD PRES & FELLOWS 6.50 01/15/2039			1	1FE	22,210,800	137.776	20,666,430	15,000,000	21,630,995		(181,141)			6.500	3.647	JJ	449,583	975,000	08/23/2012.	01/15/2039.
740816 AK 9	HARVARD PRES & FELLOWS 3.529 10/01/2031			1	1FE	4,000,000	96.587	3,863,460	4,000,000	4,000,000		89			3.529	3.529	AO	35,290	141,160	04/29/2013.	10/01/2031.
741503 AW 6	PRICELINE GROUP 3.65 03/15/2025			1	2FE	6,981,940	97.591	6,831,370	7,000,000	6,983,168		1,228			3.650	3.681	MS	75,231	129,169	03/10/2015.	03/15/2025.
74153Q AH 5	PRIDE INTL INC 6.875 08/15/2020			1	2FE	5,827,785	92.899	4,816,792	5,185,000	5,727,503		(100,283)			6.875	4.351	FA	134,666	356,469	01/08/2015.	08/15/2020.
74251V AE 2	PRINCIPAL FINL 3.30 09/15/2022			1	2FE	3,985,440	99.256	3,970,252	4,000,000	3,989,739		1,344			3.300	3.343	MS	38,867	132,000	09/05/2012.	09/15/2022.
74267C AC 0	PROASSURANCE CORP 5.30 11/15/2023			1	2FE	12,129,700	106.023	12,722,772	12,000,000	12,108,048		(10,907)			5.300	5.159	MN	81,267	636,000	12/13/2013.	11/15/2023.
742718 BG 3	PROCTER & GAMBLE 8.00 09/01/2024				1FE	6,474,750	136.434	6,821,690	5,000,000	5,806,436		(70,517)			8.000	5.623	MS	133,333	400,000	01/27/2003.	09/01/2024.
743263 AL 9	PROGRESS ENERGY 5.625 01/15/2016			1	2FE	4,990,500	100.000	5,000,000	5,000,000	4,999,953		1,199			5.625	5.650	JJ	129,688	281,250	01/10/2006.	01/15/2016.
743263 AN 5	PROGRESS ENERGY 7.05 03/15/19			1	2FE	4,979,550	113.447	5,672,325	5,000,000	4,991,811		2,203			7.050	7.108	MS	103,792	352,500	03/16/2009.	03/15/2019.
743315 AN 3	PROGRESSIVE CORP 3.75 08/23/2021			1	1FE	6,019,710	105.457	6,327,408	6,000,000	6,011,989		(1,881)			3.750	3.710	FA	80,000	225,000	08/17/2011.	08/23/2021.
74340X BE 0	PROLOGIS LP 3.75 11/01/2025			1	2FE	12,919,530	99.066	12,878,515	13,000,000	12,920,666		1,136			3.750	3.825	MN	82,604		10/27/2015.	11/01/2025.
74348T AJ 1	PROSPECT CAPITAL 5.875 03/15/2023			1	2FE	18,436,000	97.142	18,223,802	18,760,000	18,501,326		27,243			5.875	6.112	MS	324,522	1,102,150	08/08/2013.	03/15/2023.
74348T AN 2	PROSPECT CAPITAL 5.00 07/15/2019			1	2FE	4,120,000	100.484	4,019,376	4,000,000	4,083,324		(21,334)			5.000	4.358	JJ	92,222	200,000	04/07/2014.	07/15/2019.
74348T AQ 5	PROSPECT CAPITAL 4.75 04/15/2020				2FE	8,023,000	86.608	7,101,881	8,200,000	8,059,285		28,600			4.750	5.202	AO	82,228	389,500	09/22/2014.	04/15/2020.
743674 AU 7	PROTECTIVE LIFE 6.40 01/15/2018				2FE	9,994,500	107.765	10,776,540	10,000,000	9,998,873		502			6.400	6.406	JJ	295,111	640,000	12/04/2007.	01/15/2018.
744320 AV 4	PRUDENTIAL FIN 5.375 05/15/2045			1	2FE	14,082,500	99.875	13,982,500	14,000,000	14,079,365		(3,135)			5.375	5.297	MN	96,153	369,979	05/14/2015.	05/15/2045.
74432Q AJ 4	PRUDENTIAL FIN GMTN 5.50 03/15/2016				2FE	20,303,770	100.904	21,189,903	21,000,000	20,981,039		89,798			5.500	5.952	MS	340,083	1,155,000	06/23/2006.	03/15/2016.
744448 CC 3	PUBLIC SERV COLO 5.125 06/01/2019			1	1FE	994,600	109.819	1,098,186	1,000,000	997,834		566			5.125	5.195	JD	4,271	51,250	05/28/2009.	06/01/2019.
744482 BH 2	PUB SVC NEW HAMP N 6.15 09/01/2017			1	1FE	2,985,000	106.571	3,197,127	3,000,000	2,996,781		1,781			6.150	6.219	MS	61,500	184,500	09/28/2007.	09/01/2017.
744482 BL 3	PUB SVC NEW HAMP 3.50 11/01/2023			1	1FE	6,974,380	102.513	7,175,875	7,000,000	6,979,075		2,281			3.500	3.544	MN	40,833	245,000	11/06/2013.	11/01/2023.
744538 AC 3	PUB SVC NEW HAMP 3.20 09/01/2021			1	1FE	3,983,120	100.727	4,029,096	4,000,000	3,989,726		1,626			3.200	3.250	MS	42,667	128,000	09/06/2011.	09/01/2021.
744542 AB 7	PUBLIC SERVICE C0 NM 5.35 10/01/2021			1	2FE	2,995,710	106.137	3,184,101	3,000,000	2,997,217		403			5.350	5.369	AO	40,125	160,500	10/06/2011.	10/01/2021.
74456Q BH 8	PUBLIC SERVICE E 3.15 08/15/2024			1	1FE	5,989,260	100.262	6,015,744	6,000,000	5,990,565		941			3.150	3.171	FA	71,400	190,575	08/06/2014.	08/15/2024.
747262 AH 6	QVC INC 5.125 07/02/2022			1	2FE	3,000,000	100.055	3,001,659	3,000,000	3,000,000					5.125	5.125	JJ	76,448	153,750	06/27/2012.	07/02/2022.
747262 AK 9	QVC INC 4.375 03/15/2023			1	2FE	3,998,720	95.011	3,800,428	4,000,000	3,999,012		114			4.375	4.379	MS	51,528	175,000	03/04/2013.	03/15/2023.
747262 AS 2	QVC INC 4.85 04/01/2024			1	2FE	5,995,620	95.384	5,723,046	6,000,000	5,996,367		350			4.850	4.859	AO	72,750	291,000	03/11/2014.	04/01/2024.
747262 AU 7	QVC INC 4.45 02/15/2025			1	2FE	5,991,600	92.790	5,567,382	6,000,000	5,992,443		646			4.450	4.467	FA	100,867	262,550	08/07/2014.	02/15/2025.
747525 AF 0	QUALCOMM INC 3.45 05/20/2025			1	1FE	32,881,200	96.000	31,680,000	33,000,000	32,887,376		6,176			3.450	3.493	MN	129,663	569,250	05/13/2015.	05/20/2025.
749607 AC 1	RLI CORP 4.875 09/15/2023			1	2FE	8,974,260	103.297	9,296,766	9,000,000	8,978,858		2,209			4.875	4.912	MS	129,188	438,750	09/25/2013.	09/15/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
75086# AA 3	GSA RAINIER 4.82 6/15/2036				1	5,909,855	100.703	5,951,401	5,909,855	5,909,843		(11)			4.820	4.869	MON	12,660	129,827	07/01/2015.	06/15/2036.
75281A AN 9	RANGE RESOURCES 5.00 08/15/2022			1	3FE	5,252,538	74.750	4,819,506	6,447,500	5,263,368		10,831			5.000	8.678	FA	121,786		12/15/2015.	08/15/2022.
754427 AA 0	KEYSPAN CORP 5.996 01/15/2019			1	1	1,611,179	104.336	1,681,042	1,611,179	1,611,153		17			5.996	5.997	JJ	44,546	96,606	05/11/2004.	01/15/2019.
754730 AD 1	RAYMOND JAMES 5 04/01/24			1	2FE	8,471,625	110.748	9,413,538	8,500,000	8,478,646		1,982			5.625	5.664	AO	119,531	478,125	03/23/2012.	04/01/2024.
755111 BR 1	RAYTHEON CO 4.40 02/15/2020			1	1FE	5,003,850	108.233	5,411,645	5,000,000	5,002,236		(485)			4.400	4.388	FA	83,111	220,000	12/21/2009.	02/15/2020.
75524R AA 7	RBS CIT FIN GRP 4.15 09/28/2022				2FE	7,969,520	100.727	8,058,136	8,000,000	7,978,102		2,758			4.150	4.197	MS	85,767	332,000	09/25/2012.	09/28/2022.
755920 AF 2	ROCS-NSC-1998-1 6.375 05/15/2017			1	2FE	284,092	103.491	296,362	286,365	286,140		246			6.375	6.469	MN	2,333	18,323	03/24/2003.	05/15/2017.
756109 AP 9	REALTY INCOME 4.65 08/01/2023			1	2FE	4,988,750	103.976	5,198,810	5,000,000	4,991,137		954			4.650	4.678	FA	96,875	232,500	07/09/2013.	08/01/2023.
756109 AQ 7	REALTY INCOME 3.875 07/15/2024			1	2FE	6,996,920	98.219	6,875,351	7,000,000	6,997,450		259			3.875	3.880	JJ	125,076	286,319	06/18/2014.	07/15/2024.
756109 AR 5	REALTY INCOME 4.125 10/15/2026			1	2FE	4,974,950	100.516	5,025,820	5,000,000	4,977,176		1,718			4.125	4.178	AO	43,542	218,854	09/16/2014.	10/15/2026.
75884R AS 2	REGENCY CENTERS 4.80 04/15/2021			1	2FE	998,600	107.663	1,076,626	1,000,000	999,217		127			4.800	4.817	AO	10,133	48,000	09/30/2010.	04/15/2021.
759351 AF 6	REINSURANCE GRP 5.625 03/15/2017			1	2FE	4,141,955	104.229	4,169,164	4,000,000	4,057,492		(48,396)			5.625	4.364	MS	66,250	225,000	08/31/2012.	03/15/2017.
759351 AF 6	REINSURANCE GRP 5.625 03/15/2017			1	2FE	990,870	104.229	1,042,291	1,000,000	998,612		1,083			5.625	5.746	MS	16,563	56,250	03/06/2007.	03/15/2017.
759351 AJ 8	REINSURANCE GRP 5.00 06/01/2021			1	2FE	6,961,290	107.841	7,548,891	7,000,000	6,976,707		3,652			5.000	5.071	JD	29,167	350,000	05/24/2011.	06/01/2021.
759509 AE 2	RELIANCE STEEL & ALUM 4.50 04/15/2023			1	2FE	4,979,250	93.636	4,681,820	5,000,000	4,984,017		1,812			4.500	4.552	AO	47,500	225,000	04/09/2013.	04/15/2023.
760759 AM 2	REPUBLIC SVCS INC 4.75 05/15/2023			1	2FE	7,978,880	108.959	8,716,720	8,000,000	7,985,714		1,583			4.750	4.779	MN	48,556	380,000	05/02/2011.	05/15/2023.
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023			1	3FE	13,618,906	71.500	12,251,525	17,135,000	13,705,533		86,627			5.875	9.735	MN	128,631	503,341	10/30/2015.	05/15/2023.
76126C DE 9	CBBC-CCE 98-1 7.00 5/15/2018				1	1,891,709	105.375	1,957,981	1,858,107	1,860,332		(2,166)			6.625	6.946	MN	15,729	123,508	12/28/1998.	05/15/2018.
767201 AC 0	RIO TINTO FINANCE 6.50 07/15/2018		R	1	1FE	10,391,295	108.307	10,830,720	10,000,000	10,188,096		(72,547)			6.500	5.661	JJ	299,722	650,000	08/31/2012.	07/15/2018.
767201 AN 6	RIO TINTO FINANCE 4.125 05/20/2021		R	1	1FE	19,987,000	99.751	19,950,160	20,000,000	19,992,344		1,245			4.125	4.133	MN	93,958	825,000	05/17/2011.	05/20/2021.
767201 AS 5	RIO TINTO FINANCE 3.75 06/15/2025		R	1	1FE	4,966,650	90.297	4,514,840	5,000,000	4,968,148		1,498			3.750	3.831	JD	8,333	93,229	06/11/2015.	06/15/2025.
771196 BE 1	ROCHE HLDGS INC 3.35 09/30/2024			1	1FE	2,992,410	102.322	3,069,669	3,000,000	2,993,232		656			3.350	3.380	MS	25,404	100,779	09/22/2014.	09/30/2024.
774341 AB 7	ROCKWELL COLLINS 5 07/15/19			1	1FE	994,710	108.946	1,089,463	1,000,000	997,803		551			5.250	5.319	JJ	24,208	52,500	05/01/2009.	07/15/2019.
775109 BE 0	ROGERS COMM INC 3.625 12/15/2025		I	1	2FE	9,925,200	98.439	9,843,940	10,000,000	9,925,606		406			3.625	3.715	JD	23,160		12/01/2015.	12/15/2025.
77578J AB 4	ROLLS-ROYCE PLC 3.625 10/14/2025		R	1	1FE	14,868,250	97.503	14,625,420	15,000,000	14,869,115		865			3.625	3.732	AO	116,302		12/03/2015.	10/14/2025.
776743 AB 2	ROPER TECHNOLOGIES INC 3.85 12/15/2025			1	2FE	4,991,700	101.385	5,069,250	5,000,000	4,991,751		51			3.850	3.870	JD	12,833		11/30/2015.	12/15/2025.
778296 AA 1	ROSS STORES INC 3.375 09/15/2024			1	1FE	8,939,610	98.515	8,866,386	9,000,000	8,946,261		5,201			3.375	3.455	MS	89,438	301,219	09/15/2014.	09/15/2024.
78355H JP 5	RYDER SYSTEM INC 3.6 03/1/16 MTN			1	2FE	3,995,440	100.388	4,015,536	4,000,000	3,999,849		893			3.600	3.623	MS	48,000	144,000	08/26/2010.	03/01/2016.
78390X AA 9	SAIC INC 144A 4.45 12/01/2020			1	3FE	3,985,480	100.836	4,033,444	4,000,000	3,991,974		1,429			4.450	4.496	JD	14,833	178,000	12/13/2010.	12/01/2020.
78403D AB 6	SBA TOWER TRUST 5.101 04/15/2017			1	1FE	7,000,000	101.396	7,097,730	7,000,000	7,000,000					5.101	5.156	MON	15,870	357,070	04/08/2010.	04/17/2017.
78403D AE 0	SBA TOWER TRUST 144A 3.598 04/15/2018			1	2FE	3,250,000	99.967	3,248,914	3,250,000	3,250,000		1			3.598	3.625	MON	5,197	116,935	04/04/2013.	04/15/2018.
78403D AF 7	SBA TOWER TRUST 144A 3.722 04/15/2023			1	1FE	8,584,730	98.310	8,464,464	8,610,000	8,588,098		2,559			3.722	3.792	MON	14,243	320,464	07/07/2014.	04/15/2023.
78403D AH 3	SBA TOWER TRUST 14-2 C 3.869 10/15/2024			1	1FE	28,624,968	98.078	27,759,016	28,303,000	28,606,633		(18,334)			3.869	3.754	MON	48,669	864,467	05/12/2015.	10/15/2024.
78403D AJ 9	SBA TOWER TRUST 3.156 10/15/2020			1	1FE	7,000,000	98.377	6,886,390	7,000,000	7,000,001		1			3.156	3.177	MON	9,819	37,434	10/06/2015.	10/15/2020.
78408L AB 3	JOHNSON (SC) & SON 3.35 09/30/2024			1	1FE	3,996,320	99.586	3,983,436	4,000,000	3,996,725		323			3.350	3.361	MS	33,872	132,883	09/30/2014.	09/30/2024.
78412F AL 8	SESI LLC 6.375 05/01/2019			1	2FE	5,250,000	94.500	4,961,250	5,250,000	5,246,136		(3,864)			6.375	6.151	MN	55,781	167,344	09/02/2015.	05/01/2019.
78442F EK 0	SLM CORP 6.25 01/25/2016 MTN			1	3FE	9,978,200	100.000	10,000,000	10,000,000	9,999,670		4,845			6.250	6.301	JJ	270,833	625,000	01/12/2011.	01/25/2016.
78442F EM 6	SLM CORP 6 01/25/17 MTN			1	3FE	7,894,110	102.250	8,180,000	8,000,000	7,973,357		23,438			6.000	6.328	JJ	208,000	480,000	06/12/2012.	01/25/2017.

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	
		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
78442F EN 4	SLM CORP 4.625 09/25/2017			1	3FE	6,922,510	99.500	6,965,000	7,000,000	6,971,262		15,534			4.625	4.875	MS	86,333	323,750	09/06/2012.	09/25/2017.
78454L AD 2	SM ENERGY CO 6.50 11/15/2021			1	3FE	3,351,250	75.500	2,642,500	3,500,000	3,368,544		17,294			6.500	7.298	MN	29,069	227,500	01/08/2015.	11/15/2021.
78469X AC 1	SPX FLOW INC 6.875 09/01/2017			1	3FE	1,000,000	106.250	1,062,500	1,000,000	1,000,000		4,723			6.875	6.875	MS	22,917	68,750	08/10/2010.	09/01/2017.
78486Q AD 3	SVB FINANCIAL GR 3.50 01/29/25			1	1FE	23,215,738	95.605	22,307,608	23,333,000	23,223,015		7,277			3.500	3.561	JJ	344,810	408,328	04/29/2015.	01/29/2025.
790849 AJ 2	ST JUDE MEDICAL 3.25 04/15/2023			1	1FE	12,938,120	98.121	12,755,717	13,000,000	12,953,194		5,593			3.250	3.306	AO	89,194	422,500	03/21/2013.	04/15/2023.
790849 AN 3	ST JUDE MEDICAL 10YR 3.875 09/15/2025			1	1FE	1,992,320	101.209	2,024,188	2,000,000	1,992,485		165			3.875	3.922	MS	21,097		09/14/2015.	09/15/2025.
797440 BN 3	SAN DIEGO G & E 3 08/15/21			1	1FE	1,989,740	102.134	2,042,684	2,000,000	1,993,845		989			3.000	3.060	FA	22,667	60,000	08/15/2011.	08/15/2021.
80105N AG 0	SANOFI-AVENTIS 4.00 03/29/2021		R	1	1FE	7,918,080	106.810	8,544,824	8,000,000	7,952,904		7,893			4.000	4.126	MS	81,778	320,000	03/22/2011.	03/29/2021.
80281L AA 3	SANTANDER UK GRP 4.75 09/15/2025		R		2FE	8,476,540	98.735	8,392,475	8,500,000	8,477,087		547			4.750	4.785	MS	118,882		09/08/2015.	09/15/2025.
80282K AE 6	SANTANDER HOLDINGS 4.50 07/17/2025			1	2FE	14,994,000	101.747	15,262,035	15,000,000	14,994,219		219			4.500	4.505	JJ	307,500		07/14/2015.	07/17/2025.
803111 AS 2	SARA LEE CORP 4.10 09/15/2020			1	2FE	2,656,033	102.884	2,734,649	2,658,000	2,656,990		191			4.100	4.109	MS	32,088	108,978	08/30/2010.	09/15/2020.
80589M AE 2	SCANA CORP 4.125 02/01/2022			1	2FE	3,969,520	99.733	3,989,328	4,000,000	3,980,018		2,826			4.125	4.219	FA	68,750	165,000	01/18/2012.	02/01/2022.
806213 AD 6	SCENTRE GROUP TRUST 3.25 10/28/2025		R	1	1FE	18,783,350	93.673	17,797,889	19,000,000	18,794,729		11,379			3.250	3.380	AO	108,063	308,750	05/08/2015.	10/28/2025.
80629Q AA 3	SCHAHIN II FINANCE 5.875 09/25/2022		R	1	6FE	9,555,333	19.000	1,815,513	9,555,333	1,815,513	(406,102)	4,623	7,333,718		5.875		MS		282,315	04/04/2012.	09/25/2022.
806851 AG 6	SCHLUMBERGER HLDGS 4.00 12/21/2025			1	1FE	24,924,750	98.747	24,686,725	25,000,000	24,924,921		171			4.000	4.037	JD	27,778		12/14/2015.	12/21/2025.
806854 AB 1	SCHLUMBERGER INV 3.30 09/14/2021		R	1	1FE	15,907,165	100.125	15,721,565	15,702,000	15,830,755		(21,422)			3.300	3.135	MS	154,010	518,166	04/03/2012.	09/14/2021.
806854 AH 8	SCHLUMBERGER INV 3.65 12/01/2023		R	1	1FE	5,979,600	102.312	6,138,708	6,000,000	5,983,242		1,792			3.650	3.691	JD	18,250	219,000	11/25/2013.	12/01/2023.
808513 AD 7	SCHWAB CHARLES 4.45 07/22/20			1	1FE	6,700,927	109.098	7,064,076	6,475,000	6,603,751		(25,601)			4.450	3.965	JJ	127,261	288,138	12/20/2011.	07/22/2020.
808513 AG 0	SCHWAB CHARLES 3.225 09/01/2022			1	1FE	8,004,720	101.680	8,134,360	8,000,000	8,003,328		(441)			3.225	3.218	MS	86,000	258,000	08/22/2012.	09/01/2022.
808513 AL 9	CHARLES SCHWAB 3.00 03/10/2025			1	1FE	4,979,000	98.302	4,915,110	5,000,000	4,980,473		1,473			3.000	3.049	MS	46,250	75,000	03/03/2015.	03/10/2025.
808513 AM 7	CHARLES SCHWAB 3.45 02/13/2026			1	1FE	11,954,280	101.068	12,128,160	12,000,000	11,954,545		265			3.450	3.495	FA	55,200		11/09/2015.	02/13/2026.
80851Q DA 9	SCHWAB CHARLES MTN 6.375 09/01/2017				1FE	10,179,544	107.648	10,764,820	10,000,000	10,052,278		(31,137)			6.375	6.031	MS	212,500	637,500	08/31/2012.	09/01/2017.
80875A AJ 0	SCIENTIFIC GAMES TL B1 LIB+500 10/18/20				3FE	1,176,019	91.938	1,092,106	1,187,879	1,177,499		1,480			6.000	6.257	MJSD	6,335	60,603	01/15/2015.	10/18/2020.
811065 AC 5	SCRIPPS NETWORKS 3.90 11/15/2024			1	2FE	6,948,620	95.478	6,683,425	7,000,000	6,953,304		4,261			3.900	3.990	MN	34,883	266,175	11/17/2014.	11/15/2024.
811065 AG 6	SCRIPPS NETWORKS 3.95 06/15/2025			1	2FE	9,981,000	95.695	9,569,520	10,000,000	9,982,048		1,048			3.950	3.973	JD	17,556	211,764	05/18/2015.	06/15/2025.
81180W AL 5	SEAGATE HDD CAYMAN 4.75 01/01/2025		R	1	2FE	10,000,000	83.375	8,337,500	10,000,000	10,000,000		(565)			4.750	4.750	JJ	237,500	518,542	05/20/2014.	01/01/2025.
81180W AQ 4	SEAGATE HDD CAYMAN 4.875 06/01/2027		R	1	2FE	4,985,900	76.750	3,837,500	5,000,000	4,986,596		696			4.875	4.906	JD	20,313	133,385	05/11/2015.	06/01/2027.
813084 A* 1	SEBRING 11.50 4/25/2018				6	8,409,352	50.000	4,908,750	9,817,500	4,880,625					11.500		MJSD			12/23/2015.	04/25/2018.
81618T AB 6	SELECT INCOME REIT 3.60 02/01/2020			1	2FE	5,952,600	100.683	6,040,956	6,000,000	5,960,597		7,997			3.600	3.775	FA	90,000	106,800	01/29/2015.	02/01/2020.
81618T AC 4	SELECT INCOME REIT 4.50 02/01/2025			1	2FE	9,799,000	92.966	9,296,560	10,000,000	9,813,655		14,655			4.500	4.755	FA	187,500	222,500	01/29/2015.	02/01/2025.
81618T AD 2	SELECT INCOME REIT 4.15 02/01/2022			1	2FE	2,962,380	95.975	2,879,241	3,000,000	2,966,659		4,279			4.150	4.360	FA	51,875	61,558	01/29/2015.	02/01/2022.
81683R AJ 3	SEMINOLE TRIBE 7.804 10/01/2020			1	2FE	965,000	104.375	1,007,219	965,000	965,006		(1)			7.804	7.804	AO	18,827	75,309	09/27/2007.	10/01/2020.
81721M AK 5	SENIOR HOUSING 4.75 05/01/2024			1	2FE	7,974,720	97.679	7,814,320	8,000,000	7,978,197		2,085			4.750	4.790	MN	63,333	380,000	04/23/2014.	05/01/2024.
822582 AJ 1	SHELL INTL FIN 4.30 09/22/2019		R	1	1FE	6,975,780	106.608	7,462,546	7,000,000	6,989,747		2,485			4.300	4.343	MS	82,775	301,000	09/15/2009.	09/22/2019.
822582 BD 3	SHELL INTL FIN 3.25 05/11/2025		R	1	1FE	39,973,200	96.662	38,664,960	40,000,000	39,974,667		1,467			3.250	3.258	MN	180,556	650,000	05/07/2015.	05/11/2025.
826200 AC 1	SIEMENS FINANCIAL 5.75 10/17/2016		R	1	1FE	24,122,670	103.576	24,858,336	24,000,000	24,012,956		(15,544)			5.750	5.679	AO	283,667	1,380,000	09/28/2007.	10/17/2016.
82620K AE 3	SIEMENS FINANCIAL 3.25 05/27/2025		R	1	1FE	38,900,940	100.040	39,015,639	39,000,000	38,905,976		5,036			3.250	3.280	MN	119,708	633,750	05/18/2015.	05/27/2025.
82671A AA 1	SIGNET UK FINANCE 4.70 06/15/2024		R	1	2FE	7,967,920	98.319	7,865,520	8,000,000	7,972,416		2,596			4.700	4.750	JD	16,711	376,000	05/14/2014.	06/15/2024.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
82817* AA 9	SILVER SPRINGS CTL III-A1 3.81 1/5/2029			1		6,049,833	102.630	6,208,944	6,049,833	6,049,833		7			3.810	3.840	MON	16,647	230,499	11/18/2013.	01/05/2029.
82817@ AA 7	SILVER SPRINGS CTL IV-A1 3.89 1/5/2029			1		2,713,294	103.090	2,797,135	2,713,294	2,713,294		3			3.890	3.922	MON	7,623	105,547	11/18/2013.	01/05/2029.
828807 BW 6	SIMON PROP GP LP 5.25 12/01/2016			1	1FE	9,905,670	102.317	10,231,720	10,000,000	9,989,085		11,329			5.250	5.374	JD	43,750	525,000	12/08/2006.	12/01/2016.
828807 CD 7	SIMON PROP GP LP 5.65 02/01/20			1	1FE	2,988,630	112.039	3,361,158	3,000,000	2,994,604		1,144			5.650	5.700	FA	70,625	169,500	01/19/2010.	02/01/2020.
828807 CF 2	SIMON PROP GP LP 4.375 03/01/2021			1	1FE	12,202,785	108.313	12,997,500	12,000,000	12,132,420		(23,724)			4.375	4.128	MS	175,000	525,000	08/31/2012.	03/01/2021.
828807 CN 5	SIMON PROP GP INC 2.75 02/01/2023			1	1FE	1,988,920	97.638	1,952,762	2,000,000	1,991,966		1,012			2.750	2.813	FA	22,917	55,000	12/10/2012.	02/01/2023.
828807 CR 6	SIMON PROP GP LP 3.75 02/01/2024			1	1FE	7,950,320	104.210	8,336,792	8,000,000	7,958,609		4,295			3.750	3.825	FA	125,000	300,000	01/13/2014.	02/01/2024.
828807 CS 4	SIMON PROP GP LP 3.375 10/01/2024			1	1FE	9,980,400	101.057	10,105,660	10,000,000	9,982,753		1,748			3.375	3.398	AO	84,375	357,188	09/03/2014.	10/01/2024.
82922T AA 7	SINAI HEALTH SYS 3.034 01/20/2036			1	1FE	4,650,000	98.430	4,576,990	4,650,000	4,650,000		110			3.034	3.034	JJ	63,095	141,081	11/06/2012.	01/20/2036.
83238P AB 0	SMITHS GROUP PLC 7.20 05/15/2019		R	1	2FE	1,498,200	110.997	1,664,955	1,500,000	1,499,249		190			7.200	7.217	MN	13,800	108,000	05/07/2009.	05/15/2019.
83238P AD 6	SMITHS GROUP PLC 3.625 10/12/2022		R	1	2FE	4,989,200	96.841	4,842,045	5,000,000	4,992,262		989			3.625	3.651	AO	39,774	181,250	10/04/2012.	10/12/2022.
833034 AE 1	SNAP-ON INC 5.50 01/15/2017			1	1FE	6,994,150	104.385	7,306,964	7,000,000	6,999,245		688			5.500	5.511	JJ	177,528	385,000	01/11/2007.	01/15/2017.
833034 AJ 0	SNAP-ON INC 4.25 01/15/2018			1	1FE	4,986,150	104.879	5,243,940	5,000,000	4,995,651		1,999			4.250	4.295	JJ	97,986	212,500	12/09/2010.	01/15/2018.
83367T BJ 7	SOCIETE GENERALE 4.25 04/14/2025		R		2FE	4,921,950	94.662	4,733,110	5,000,000	4,926,466		4,516			4.250	4.445	AO	45,451	106,250	04/08/2015.	04/14/2025.
83367T BR 9	SOCIETE GENERALE 4.75 11/24/2025		R		2FE	24,905,500	96.741	24,185,125	25,000,000	24,906,268		768			4.750	4.798	MN	122,049		11/17/2015.	11/24/2025.
83368R AA 0	SOCIETE GENERALE 5.20 04/15/2021		R		1FE	7,988,960	112.020	8,961,632	8,000,000	7,993,432		1,053			5.200	5.218	AO	87,822	416,000	04/11/2011.	04/15/2021.
83404@ AA 4	SOFTWARE PARADIGMS INTL EURO+800 5/22/20				2FE	4,962,486	95.923	4,817,848	5,022,599	4,956,436		(6,050)			9.000	9.577	MON	38,925	229,784	06/02/2015.	05/22/2020.
83404@ AB 2	SOFTWARE PARADIGMS DD LR+800 8/10/2020				2FE	1,683,756	100.298	1,697,264	1,692,217	1,684,000		243			9.000	9.303	MON	13,115	47,805	08/10/2015.	08/10/2020.
83416W AA 1	SOLAR STAR FUND 5.375 06/30/2035			1	2FE	7,000,000	111.114	7,777,966	7,000,000	7,000,000		(38)			5.375	5.375	JD	1,045	376,250	06/20/2013.	06/30/2035.
83416W AB 9	SOLAR STAR FUND 3.95 06/30/2035			1	2FE	7,000,000	98.728	6,910,988	7,000,000	7,000,000					3.950	3.950	JD	768	221,200	03/04/2015.	06/30/2035.
834423 AB 1	SOLVAY FIN AMER 4.45 12/03/2025			1	2FE	9,968,450	98.776	9,877,620	10,000,000	9,968,623		173			4.450	4.489	JD	34,611		12/03/2015.	12/03/2025.
835495 AK 8	SONOCO PRODUCTS 4.375 11/01/2021			1	2FE	3,981,720	104.147	4,165,884	4,000,000	3,988,404		1,707			4.375	4.432	MN	29,167	175,000	10/20/2011.	11/01/2021.
83614K AA 7	SOURCE GAS 5.90 04/01/2017			1	2FE	2,851,200	104.000	3,120,000	3,000,000	2,971,394		20,893			5.900	6.754	JAJO	44,250	177,000	09/26/2008.	04/01/2017.
841504 AB 9	SOUTHEAST SUPPLY 4.25 06/15/2024			1	2FE	4,993,950	95.917	4,795,825	5,000,000	4,994,739		507			4.250	4.265	JD	9,444	212,500	06/04/2014.	06/15/2024.
842638 AC 2	SOUTHERN CONN 7.50 12/15/2018			1	1FE	7,000,000	111.010	7,770,714	7,000,000	7,000,000					7.500	7.500	JD	23,333	525,000	12/19/2008.	12/15/2018.
84265V AH 8	SOUTHERN COPPER 3.875 04/23/2025			1	2FE	4,972,950	88.125	4,406,250	5,000,000	4,974,497		1,547			3.875	3.941	AO	36,597	96,875	04/20/2015.	04/23/2025.
84345P AB 8	SOUTHERN NAT GAS 4.40 06/15/2021			1	2FE	4,995,550	92.888	4,644,380	5,000,000	4,997,372		418			4.400	4.411	JD	9,778	220,000	06/02/2011.	06/15/2021.
843646 AM 2	SOUTHERN POWER 4.15 12/01/2025			1	2FE	1,995,580	99.875	1,997,508	2,000,000	1,995,632		52			4.150	4.177	JD	10,144		11/12/2015.	12/01/2025.
84383Q AA 1	SOUTHN STAR CENT 6.00 06/01/2016			1	2FE	994,160	101.492	1,014,915	1,000,000	999,685		727			6.000	6.078	JD	5,000	60,000	04/12/2006.	06/01/2016.
844741 AY 4	SOUTHWEST AIR 5.75 12/15/2016			1	2FE	2,986,020	103.946	3,118,377	3,000,000	2,998,294		1,689			5.750	5.812	JD	7,667	172,500	12/11/2006.	12/15/2016.
84474Y AA 4	SOUTHWEST AIR 6.15 08/01/22			1	1FE	5,606,182	111.750	6,248,532	5,591,528	5,598,524		(1,525)			6.150	6.114	FA	143,283	343,913	09/20/2007.	08/01/2022.
845437 BH 4	SOUTHWESTN EL PR E 5.55 01/15/2017			1	2FE	7,976,880	104.038	8,323,056	8,000,000	7,996,976		2,753			5.550	5.588	JJ	204,733	444,000	01/08/2007.	01/15/2017.
845437 BJ 0	SOUTHWESTN EL PR F 5.875 03/01/2018			1	2FE	3,988,160	108.022	4,320,864	4,000,000	3,997,191		1,183			5.875	5.910	MS	78,333	235,000	11/29/2007.	03/01/2018.
845467 AL 3	SOUTHWESTERN ENERGY 4.95 01/23/2025			1	2FE	13,247,350	63.110	8,519,837	13,500,000	13,256,290		8,940			4.950	5.200	JJ	293,288	210,375	08/06/2015.	01/23/2025.
845743 BM 4	SOUTHWN PUB SERV SER G 8.75 12/01/2018			1	1FE	6,942,180	117.928	8,254,988	7,000,000	6,977,941		6,369			8.750	8.875	JD	51,042	612,500	11/14/2008.	12/01/2018.
84755T AD 9	SPECTRA ENERGY 5.65 03/01/20			1	2FE	1,995,760	105.046	2,100,910	2,000,000	1,998,023		410			5.650	5.677	MS	37,667	113,000	08/25/2009.	03/01/2020.
84756N AB 5	SPECTRA ENERGY 4.60 06/15/2021			1	2FE	3,998,680	100.964	4,038,548	4,000,000	3,999,229		122			4.600	4.604	JD	8,178	184,000	06/06/2011.	06/15/2021.
84756N AF 6	SPECTRA PARTNERS 3.50 03/15/2025			1	2FE	12,945,660	87.867	11,422,645	13,000,000	12,949,384		3,724			3.500	3.550	MS	133,972	231,292	03/09/2015.	03/15/2025.

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
84858D AA 6	SPIRIT AIR 2015-1 A 4.10 10/01/2029			1	1FE	5,000,000	99.250	4,962,500	5,000,000	5,000,205		205			4.100	4.099	AO	79,722		07/28/2015.	04/01/2028.
853254 AJ 9	STANDARD CHARTERED PLC 3.95 01/11/2023		R		1FE	8,938,850	96.171	8,655,363	9,000,000	8,954,361		5,498			3.950	4.033	JJ	167,875	355,500	01/30/2013.	01/11/2023.
853254 AL 4	STANDARD CHART 5.20 01/26/2024		R		1FE	23,481,510	102.813	23,647,059	23,000,000	23,398,503		(39,578)			5.200	4.936	JJ	514,944	1,196,000	11/07/2013.	01/26/2024.
853254 AX 8	STANDARD CHARTERED 3.20 04/17/2025		R		1FE	19,945,600	92.850	18,570,020	20,000,000	19,948,897		3,297			3.200	3.232	AO	131,556	320,000	04/13/2015.	04/17/2025.
854502 AC 5	STANLEY BLACK 3.40 12/01/2021			1	1FE	6,992,860	101.939	7,135,695	7,000,000	6,995,530		671			3.400	3.412	JD	19,833	238,000	11/17/2011.	12/01/2021.
854502 AD 3	STANLEY BLACK 2.90 11/01/2022			1	1FE	4,995,700	98.930	4,946,490	5,000,000	4,996,916		402			2.900	2.910	MN	24,167	145,000	11/01/2012.	11/01/2022.
855030 AM 4	STAPLES INC 4.375 01/12/2023			1	2FE	9,047,120	95.911	8,632,017	9,000,000	9,034,540		(4,346)			4.375	4.309	JJ	184,844	393,750	01/08/2013.	01/12/2023.
855244 AD 1	STARBUCKS CORP 3.85 10/01/2023			1	1FE	12,995,320	106.290	13,817,674	13,000,000	12,996,543		376			3.850	3.854	AO	125,125	500,500	09/03/2013.	10/01/2023.
85744N AA 9	STATE ST BK & TR 5.30 01/15/2016				1FE	18,266,215	100.104	18,465,184	18,446,000	18,444,922		27,265			5.300	5.455	JJ	450,800	977,638	05/05/2008.	01/15/2016.
857477 AG 8	STATE STREET CORP 4.375 03/07/2021				1FE	9,965,500	108.590	10,858,950	10,000,000	9,980,252		3,322			4.375	4.418	MS	138,542	437,500	03/02/2011.	03/07/2021.
857477 AL 7	STATE STREET CORP 3.10 05/15/2023				1FE	26,464,940	98.670	26,147,471	26,500,000	26,472,988		3,184			3.100	3.115	MN	104,969	821,500	05/23/2013.	05/15/2023.
857477 AM 5	STATE STREET CORP 3.70 11/20/2023				1FE	6,983,200	103.843	7,268,996	7,000,000	6,986,263		1,473			3.700	3.729	MN	29,497	259,000	11/14/2013.	11/20/2023.
857477 AT 0	STATE STREET CORP 3.55 08/18/2025				1FE	24,966,500	103.170	25,792,575	25,000,000	24,967,541		1,041			3.550	3.566	FA	327,882		08/13/2015.	08/18/2025.
85771P AK 8	STATOIL ASA 2.65 01/15/2024		R	1	1FE	21,411,160	94.739	20,842,470	22,000,000	21,536,542		49,867			2.650	2.944	JJ	268,828	583,000	06/19/2013.	01/15/2024.
85771P AN 2	STATOIL ASA 3.70 03/01/2024		R	1	1FE	9,992,700	100.946	10,094,620	10,000,000	9,993,678		652			3.700	3.709	MS	123,333	370,000	11/05/2013.	03/01/2024.
85771S AA 4	STATOILHYDRO ASA 5.25 04/15/2019		R	1	1FE	1,497,135	108.933	1,633,994	1,500,000	1,498,879		305			5.250	5.275	AO	16,625	78,750	04/16/2009.	04/15/2019.
860630 AD 4	STIFEL FINANCIAL 4.25 07/18/2024			1	2FE	6,943,720	99.118	6,938,267	7,000,000	6,950,474		4,693			4.250	4.350	JJ	134,701	297,500	07/15/2014.	07/18/2024.
863667 AB 7	STRYKER CORP 4.375 01/15/20			1	1FE	3,073,250	107.580	3,227,403	3,000,000	3,038,538		(8,850)			4.375	4.022	JJ	60,521	131,250	08/25/2011.	01/15/2020.
863667 AH 4	STRYKER CORP 3.375 11/01/2025			1	1FE	10,999,010	98.763	10,863,886	11,000,000	10,999,030		20			3.375	3.376	MN	63,938		10/26/2015.	11/01/2025.
865622 AW 4	SUMITOMO MITSUI 3.20 07/18/2022		R		1FE	9,000,000	100.382	9,034,389	9,000,000	9,000,000					3.200	3.200	JJ	130,400	288,000	07/10/2012.	07/18/2022.
865622 AZ 7	SUMITOMO MITSUI BK 3.00 01/18/2023		R		1FE	6,924,520	98.719	6,910,337	7,000,000	6,944,275		6,960			3.000	3.127	JJ	95,083	210,000	01/30/2013.	01/18/2023.
865622 BE 3	SUMITOMO MITSUI BK 3.95 07/19/2023		R		1FE	14,980,350	104.205	15,630,690	15,000,000	14,984,477		1,732			3.950	3.966	JJ	266,625	592,500	07/11/2013.	07/19/2023.
865622 BN 3	SUMITOMO MITSUI 3.40 07/11/2024		R		1FE	6,994,680	99.307	6,951,497	7,000,000	6,995,355		462			3.400	3.409	JJ	112,389	238,000	07/08/2014.	07/11/2024.
86562M AA 8	SUMITOMO MITSUI 4.436 04/02/2024		R		2FE	4,000,000	102.150	4,085,996	4,000,000	4,000,000					4.436	4.436	AO	43,867	177,440	03/26/2014.	04/02/2024.
86611# AA 4	SUMMIT INC 18.00 1/31/2018				6Z	3,719,355	25.000	1,183,431	4,733,724	1,183,431			845,308		18.000		MON			10/31/2015.	01/31/2018.
86722T AA 0	SUNCOR ENERGY INC 6.10 06/01/2018		I	1	1FE	15,405,452	107.382	16,107,315	15,000,000	15,181,845		(73,183)			6.100	5.539	JD	76,250	915,000	08/31/2012.	06/01/2018.
86765B AG 4	SUNOCO LOGISTICS 5.50 02/15/2020			1	2FE	2,990,160	103.714	3,111,417	3,000,000	2,995,299		990			5.500	5.543	FA	62,333	165,000	02/09/2010.	02/15/2020.
86765B AJ 8	SUNOCO LOGISTICS 4.65 02/15/2022			1	2FE	2,998,440	92.813	2,784,393	3,000,000	2,999,042		132			4.650	4.656	FA	52,700	139,500	07/28/2011.	02/15/2022.
86765B AS 8	SUNOCO LOGISTICS 5.95 12/01/2025			1	2FE	6,981,450	96.265	6,738,543	7,000,000	6,981,673		223			5.950	5.985	JD	50,906		11/12/2015.	12/01/2025.
86787E AM 9	SUNTRUST BANKS 7.25 03/15/2018				2FE	7,241,381	110.458	7,732,060	7,000,000	7,106,622		(45,967)			7.250	6.479	MS	149,431	507,500	08/31/2012.	03/15/2018.
86787E AM 9	SUNTRUST BANKS 7.25 03/15/2018				2FE	1,986,860	110.458	2,209,160	2,000,000	1,996,237		1,520			7.250	7.344	MS	42,694	145,000	03/12/2008.	03/15/2018.
86787G AD 4	SUNTRUST BANK 5.2 01/17/17				2FE	2,486,468	103.286	2,575,953	2,494,000	2,493,174		751			5.200	5.233	JJ	59,080	129,688	12/01/2004.	01/17/2017.
867914 AZ 6	SUNTRUST BANKS 6.00 09/11/2017				2FE	4,999,600	106.433	5,321,640	5,000,000	4,999,917		45			6.000	6.001	MS	91,667	300,000	09/05/2007.	09/11/2017.
867914 AZ 6	SUNTRUST BANKS 6.00 09/11/2017				2FE	499,960	106.433	532,164	500,000	499,992		5			6.000	6.001	MS	9,167	30,000	09/05/2007.	09/11/2017.
86909# AA 5	SUSQUEHANNA CTL 5.73 12/23/2036				2	6,580,832	109.000	7,173,107	6,580,832	6,580,832					5.730	5.799	MON	8,380	377,082	12/23/2013.	12/23/2036.
869099 AH 4	SUSQUEHANNA BANCSHARES 5.375 08/15/2022				1FE	2,000,000	109.646	2,192,912	2,000,000	2,000,000		(6)			5.375	5.375	FA	40,611	107,500	08/08/2012.	08/15/2022.
87124V AD 1	SYDNEY AIRPORT F 3.90 03/22/2023		R	1	2FE	8,025,080	99.159	7,932,752	8,000,000	8,018,315		(2,168)			3.900	3.863	MS	85,800	312,000	10/25/2012.	03/22/2023.
87151Q AA 4	SYMETRA FINL 6.125 04/01/2016			1	2FE	35,389,053	101.027	35,475,701	35,115,000	35,128,237		(51,829)			6.125	5.970	AO	537,698	2,150,794	08/31/2012.	04/01/2016.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
87151Q AB 2	SYMETRA FINL 8.3/VR 10/15/2037			1	3FE	2,496,600	101.125	2,528,125	2,500,000	2,497,274		44			8.300	8.311	AO	43,806	207,500	10/04/2007.	10/15/2037.
87165B AD 5	SYNCHRONY FINANCIAL 4.25 08/15/2024			1	2FE	13,986,290	98.756	13,825,896	14,000,000	13,988,167		1,207			4.250	4.262	FA	224,778	601,611	09/29/2014.	08/15/2024.
87165B AG 8	SYNCHRONY FINANCIAL 4.50 07/23/2025			1	2FE	9,971,260	99.808	9,980,770	10,000,000	9,972,273		1,013			4.500	4.536	JJ	197,500		07/21/2015.	07/23/2025.
871829 AM 9	SYSCO CORP 5.375 03/17/19			1	1FE	3,972,840	109.363	4,374,532	4,000,000	3,989,645		2,877			5.375	5.464	MS	62,111	215,000	03/12/2009.	03/17/2019.
871829 AZ 0	SYSCO CORP 3.75 10/01/2025			1	1FE	10,000,000	101.262	10,126,150	10,000,000	10,000,000					3.750	3.750	AO	96,875		09/23/2015.	10/01/2025.
871928 AJ 6	IBM-TIERS 97 7.35 6/01/2017				1FE	1,751,872	105.543	1,823,385	1,727,629	1,730,884		(3,593)			7.350	7.136	JD	10,582	128,600	03/07/2002.	06/01/2017.
87233Q AA 6	TC PIPELINES 4.65 06/15/2021			1	2FE	2,995,020	96.053	2,881,590	3,000,000	2,996,995		473			4.650	4.671	JD	6,200	139,500	06/14/2011.	06/15/2021.
87233Q AB 4	TC PIPELINES LP 4.375 03/13/2025			1	2FE	4,978,800	87.838	4,391,880	5,000,000	4,980,178		1,378			4.375	4.428	MS	65,625	109,375	03/10/2015.	03/13/2025.
87236Y AD 0	TD AMERITRADE 3.625 04/01/2025			1	1FE	17,969,041	101.175	18,160,841	17,950,000	17,966,694		(1,844)			3.625	3.613	AO	162,672	612,731	10/23/2014.	04/01/2025.
87246Y AC 0	TIAA ASSET MGMT 4.125 11/01/2024			1	2FE	27,968,080	100.512	28,143,304	28,000,000	27,971,205		2,673			4.125	4.139	MN	192,500	1,158,208	10/27/2014.	11/01/2024.
872540 AM 1	TJX COS INC 6.95 04/15/2019			1	1FE	998,120	115.102	1,151,020	1,000,000	999,248		197			6.950	6.976	AO	14,672	69,500	04/02/2009.	04/15/2019.
87261N AG 5	TMX FIN/TITLEMAX 8.50 09/15/2018			1	4FE	3,000,000	74.500	2,235,000	3,000,000	3,000,000		(653)			8.500	8.500	MS	75,083	255,000	07/17/2013.	09/15/2018.
87265V AB 4	T-MOBILE USA INC TL B 1L 11/03/2022			1	2FE	5,598,000	99.891	5,593,896	5,600,000	5,599,668		1,668			3.500	3.516	MJSD	544	23,353	11/04/2015.	11/03/2022.
87305N AV 0	TTX CO 5.453 01/02/22			1	1	3,293,217	106.370	3,502,979	3,293,217	3,293,217					5.453	5.453	JJ	89,291	179,664	07/08/2004.	01/02/2022.
87305N AW 8	TTX CO A2 5.503 01/02/2022			1	1	670,301	106.328	712,716	670,301	670,301					5.503	5.503	JJ	18,341	36,887	07/28/2004.	01/02/2022.
87305Q BH 3	TTX CO MTN 7.07 07/01/2029				2FE	15,826,875	121.509	17,618,834	14,500,000	15,434,160		(43,666)			7.070	6.346	JD	85,429	1,025,150	06/30/2004.	07/01/2029.
87305Q CH 2	TTX CO 3.60 01/15/2025			1	1FE	9,998,500	99.126	9,912,620	10,000,000	9,999,210		592			3.600	3.601	JJ	166,000	235,000	11/13/2014.	01/15/2025.
87425E AL 7	TALISMAN ENERGY 7.75 06/01/2019		I	1	2FE	1,991,920	107.607	2,152,144	2,000,000	1,996,524		857			7.750	7.809	JD	12,917	155,000	05/27/2009.	06/01/2019.
875127 AX 0	TAMPA ELECTRIC 6.10 05/15/2018			1	2FE	3,089,640	108.995	3,269,844	3,000,000	3,028,577		(10,964)			6.100	5.665	MN	23,383	183,000	07/01/2009.	05/15/2018.
87612B AH 5	TARGA RES PARTNERS 6.875 02/01/2021			1	3FE	1,853,250	90.500	1,900,500	2,100,000	1,854,809		1,559			6.875	9.847	FA	60,156		12/14/2015.	02/01/2021.
87612B AR 3	TARGA RES PRTNRS 4.125 11/15/2019			1	3FE	2,373,000	83.000	2,324,000	2,800,000	2,376,907		3,907			4.125	8.815	MN	14,758		12/11/2015.	11/15/2019.
87612E AS 5	TARGET CORP 6.00 01/15/2018			1	1FE	8,960,360	108.930	9,803,664	9,000,000	8,989,873		4,533			6.000	6.059	JJ	249,000	540,000	01/15/2008.	01/15/2018.
87612E BD 7	TARGET CORP 3.50 07/01/2024			1	1FE	12,942,280	103.533	13,459,329	13,000,000	12,949,804		4,977			3.500	3.553	JJ	227,500	461,319	06/17/2014.	07/01/2024.
878055 AC 6	TCF NATIONAL BK 5.50 02/01/2016				2FE	9,996,300	100.061	10,006,120	10,000,000	9,999,959		478			5.500	5.505	FA	229,167	550,000	02/01/2006.	02/01/2016.
878055 AD 4	TCF NATIONAL BK 6.25 06/08/2022				2FE	5,945,160	105.863	6,351,774	6,000,000	5,960,908		4,779			6.250	6.375	JD	23,958	375,000	06/05/2012.	06/08/2022.
878055 AE 2	TCF NATIONAL BK 4.60 02/27/2025				2FE	7,950,000	97.699	7,815,904	8,000,000	7,953,392		3,392			4.600	4.679	FA	126,756	184,000	02/24/2015.	02/27/2025.
87819# AA 2	TD BK MIAMI CTL 3.79 1/15/2038				1	5,078,415	95.630	4,856,488	5,078,415	5,078,415		506			3.790	3.820	MON	8,554	192,472	01/31/2013.	01/15/2038.
878742 AX 3	TECK RESOURCES 2.50 02/01/2018		I	1	3FE	2,226,000	76.000	2,128,000	2,800,000	2,245,965		19,965			2.500	13.573	FA	29,167		12/10/2015.	02/01/2018.
878742 AY 1	TECK RESOURCES LTD 3.75 02/01/2023		I	1	3FE	10,260,463	45.250	5,135,875	11,350,000	10,478,359		99,357			3.750	5.052	FA	177,344	425,625	01/13/2015.	02/01/2023.
878744 AA 9	TECK RESOURCES 3.00 03/01/2019		I	1	3FE	1,102,500	62.250	871,500	1,400,000	1,115,807		13,307			3.000	10.732	MS	14,000		10/23/2015.	03/01/2019.
878888 ZZ 2	TECH FUNDING LLC 2013 TL 3.483 2/25/2018				3FE	5,579,506	98.061	5,682,468	5,794,831	5,666,119		107,054			3.483	5.529	FMAN	20,183	211,175	03/27/2014.	02/15/2018.
87969N AC 9	TELSTRA CORP LTD 4.80 10/12/2021		R	1	1FE	11,856,475	108.711	11,849,532	10,900,000	11,520,514		(94,657)			4.800	3.697	AO	114,813	523,200	04/03/2012.	10/12/2021.
87969N AD 7	TELSTRA CORP LTD 3.125 04/07/2025		R	1	1FE	5,989,800	95.300	5,717,976	6,000,000	5,990,446		646			3.125	3.145	AO	43,750	93,750	03/30/2015.	04/07/2025.
880451 AS 8	TENNESSEE GAS PL 7.00 03/15/2027			1	2FE	1,963,800	96.674	1,933,480	2,000,000	1,976,829		1,313			7.000	7.152	MS	41,222	140,000	11/14/2000.	03/15/2027.
881575 AA 2	TESCO PLC 5.50 11/15/2017		R	1	3FE	27,908,050	104.287	29,460,936	28,250,000	28,170,569		39,140			5.500	5.660	MN	198,535	1,553,750	12/10/2007.	11/15/2017.
88165F AF 9	TEVA PHARM FIN BV 3.65 11/10/2021		R	1	2FE	1,121,890	101.586	1,143,855	1,126,000	1,123,413		389			3.650	3.694	MN	5,822	47,813	11/07/2011.	11/10/2021.
88165F AG 7	TEVA PHARM FIN BV 2.95 12/18/2022		R	1	2FE	5,812,671	95.767	6,022,793	6,289,000	5,919,630		287,796			2.950	3.922	JD	6,700	240,433	06/24/2013.	12/18/2022.
88166J AA 1	TEVA PHARM FIN IV BV 3.65 11/10/2021		R	1	2FE	2,242,784	101.161	2,277,141	2,251,000	2,245,827		778			3.650	3.694	MN	11,640	95,588	11/07/2011.	11/10/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
88224P JS 9	TEXAS CAPITAL BK BKNT 5.25 01/31/2026		..		2FE	18,000,000	103.908	18,703,512	18,000,000	18,000,000					5.250	5.250	JJ	396,375	945,000	01/28/2014.	01/31/2026.
882508 AW 4	TEXAS INSTRUMENT 2.25 05/01/2023		..	1	1FE	12,749,490	94.882	12,334,660	13,000,000	12,810,067		23,354			2.250	2.469	MN	48,750	292,500	05/01/2013.	05/01/2023.
882587 AY 4	TEXAS-NEW MEX PR 9.50 04/01/2019		..	1	2FE	8,787,870	119.531	10,757,826	9,000,000	8,908,166		22,963			9.500	9.875	AO	213,750	855,000	03/16/2009.	04/01/2019.
883556 AT 9	THERMO FISHER 4.70 05/01/2020		..	1	2FE	2,998,800	107.135	3,214,059	3,000,000	2,999,421		118			4.700	4.705	MN	23,500	141,000	04/20/2010.	05/01/2020.
883556 AX 0	THERMO FISHER 4.50 03/01/2021		..	1	2FE	4,967,650	105.891	5,294,530	5,000,000	4,981,547		3,100			4.500	4.581	MS	75,000	225,000	02/14/2011.	03/01/2021.
883556 AZ 5	THERMO FISHER 3.60 08/15/2021		..	1	2FE	2,994,270	101.428	3,042,834	3,000,000	2,996,526		548			3.600	3.623	FA	40,800	108,000	08/09/2011.	08/15/2021.
884903 BB 0	THOMSON REUTERS 6.50 07/15/2018		I.	1	2FE	4,954,200	110.411	5,520,560	5,000,000	4,985,617		5,044			6.500	6.625	JJ	149,861	325,000	06/17/2008.	07/15/2018.
884903 BK 0	THOMSON REUTERS 3.95 09/30/2021		I.	1	2FE	11,949,120	103.322	12,398,604	12,000,000	11,968,258		4,823			3.950	4.002	MS	119,817	474,000	09/28/2011.	09/30/2021.
884903 BQ 7	THOMSON REUTERS 4.30 11/23/2023		I.	1	2FE	4,969,050	102.655	5,132,765	5,000,000	4,974,526		2,649			4.300	4.377	MN	22,694	215,000	11/14/2013.	11/23/2023.
886546 AB 6	TIFFANY & CO 3.80 10/01/2024		..	1	2FE	3,988,080	98.426	3,937,044	4,000,000	3,989,372		1,017			3.800	3.836	AO	38,000	154,533	09/22/2014.	10/01/2024.
887317 AG 0	TIME WARNER INC 4.70 01/15/21		..	1	2FE	2,992,860	107.640	3,229,209	3,000,000	2,996,141		664			4.700	4.729	JJ	65,017	141,000	07/07/2010.	01/15/2021.
887317 AK 1	TIME WARNER INC 4.75 03/29/2021		..	1	2FE	3,957,720	107.564	4,302,556	4,000,000	3,975,292		4,043			4.750	4.885	MS	48,556	190,000	03/29/2011.	03/29/2021.
887317 AN 5	TIME WARNER INC 4.00 01/15/2022		..	1	2FE	982,970	103.659	1,036,587	1,000,000	989,064		1,560			4.000	4.207	JJ	18,444	40,000	10/12/2011.	01/15/2022.
887317 AW 5	TIME WARNER INC 3.60 07/15/25		..	1	2FE	4,988,000	97.516	4,875,815	5,000,000	4,988,770		770			3.600	3.628	JJ	103,500		05/28/2015.	07/15/2025.
887317 AZ 8	TIME WARNER INC 3.875 01/15/2026		..	1	2FE	14,992,650	99.171	14,875,620	15,000,000	14,992,899		249			3.875	3.880	JJ	66,198		11/17/2015.	01/15/2026.
88731E AF 7	TIME WARNER ENT 8.375 03/15/2023		..		2FE	6,355,350	122.987	6,149,365	5,000,000	6,256,342		(99,008)			8.375	4.284	MS	123,299	209,375	04/23/2015.	03/15/2023.
88732J AP 3	TIME WARNER CABLE 8.75 02/14/2019		..	1	2FE	20,764,512	115.801	20,078,735	17,339,000	19,367,227		(590,976)			8.750	4.675	FA	577,365	1,517,163	07/19/2013.	02/14/2019.
88732J AS 7	TIME WARNER CABLE 8.25 04/01/2019		..	1	2FE	7,594,960	114.907	7,468,923	6,500,000	7,160,606		(183,609)			8.250	4.832	AO	134,063	536,250	07/19/2013.	04/01/2019.
88732J BA 5	TIME WARNER CABLE 4.00 09/01/2021		..	1	2FE	4,955,450	100.912	5,045,575	5,000,000	4,972,459		4,236			4.000	4.110	MS	66,667	200,000	09/07/2011.	09/01/2021.
88948A AR 8	TOLL ROAD INV II 0.00 02/15/16		..	1	1FE	2,845,705	99.591	4,481,577	4,500,000	4,461,167		309,421				7.319	FA			09/25/2009.	02/15/2016.
89054X AB 1	TOPAZ SOLAR FARM 4.875 09/30/2039		..	1	2FE	4,845,110	103.649	5,021,903	4,845,110	4,845,110		(29,407)			4.875	4.875	MS	59,706	236,199	04/10/2013.	09/30/2039.
891027 AN 4	TORCHMARK CORP 6.375 06/15/2016		..	1	2FE	15,126,851	102.199	15,329,775	15,000,000	15,015,517		(33,316)			6.375	6.141	JD	42,500	956,250	08/31/2012.	06/15/2016.
89152U AB 8	TOTAL CAPITAL 4.25 12/15/2021		R	1	1FE	2,931,690	106.336	3,190,089	3,000,000	2,961,506		5,522			4.250	4.498	JD	5,667	127,500	12/22/2009.	12/15/2021.
89153V AB 5	TOTAL CAP INTL SA 2.875 02/17/2022		R	1	1FE	2,900,670	99.161	2,974,830	3,000,000	2,934,693		9,480			2.875	3.270	FA	32,104	86,250	03/30/2012.	02/17/2022.
89153V AG 4	TOTAL CAP INTL 3.7 01/15/2024		R	1	1FE	25,400,747	101.355	25,929,624	25,583,000	25,434,547		15,499			3.700	3.784	JJ	436,474	946,571	12/19/2013.	01/15/2024.
89153V AL 3	TOTAL CAP INTL SA 3.75 04/10/2024		R	1	1FE	21,834,780	101.742	22,383,218	22,000,000	21,863,913		13,734			3.750	3.838	AO	185,625	825,000	01/08/2014.	04/10/2024.
891906 AB 5	TOTAL SYSTEM SVC 3.75 06/01/2023		..	1	2FE	8,931,600	96.389	8,675,010	9,000,000	8,947,036		6,065			3.750	3.842	JD	28,125	337,500	05/15/2013.	06/01/2023.
89233P 4C 7	TOYOTA MTR CRED 4.50 06/17/2020 MTN		..	1	1FE	4,980,500	108.418	5,420,900	5,000,000	4,990,214		1,937			4.500	4.549	JD	8,750	225,000	06/14/2010.	06/17/2020.
89233P 5F 9	TOYOTA MTR CRED 3.40 09/15/2021 MTN		..	1	1FE	9,974,800	103.783	10,378,330	10,000,000	9,984,585		2,407			3.400	3.430	MS	100,111	340,000	09/08/2011.	09/15/2021.
89233P 5T 9	TOYOTA MTR CRED 3.30 01/12/2022		..	1	1FE	14,133,860	103.004	14,420,532	14,000,000	14,087,692		(13,048)			3.300	3.185	JJ	216,883	462,000	04/03/2012.	01/12/2022.
893045 AE 4	TRANS-ALLEGHENY 3.85 06/01/2025		..	1	2FE	7,993,920	100.038	8,003,064	8,000,000	7,994,359		421			3.850	3.859	JD	25,667	299,444	12/08/2014.	06/01/2025.
89346D AF 4	TRANSALTA CORP 4.50 11/15/2022		I.	1	2FE	5,895,960	87.421	5,245,248	6,000,000	5,923,654		9,209			4.500	4.719	MN	34,500	270,000	11/02/2012.	11/15/2022.
893526 8Y 2	TRANS-CANADA PL 7.125 01/15/2019		I.	1	1FE	10,047,050	111.487	11,148,710	10,000,000	10,017,922		(5,127)			7.125	7.058	JJ	328,542	712,500	01/07/2009.	01/15/2019.
89352H AM 1	TRANS-CANADA PIPELINES 4.625 03/01/2034		I.	1	1FE	6,968,360	94.384	6,606,852	7,000,000	6,970,241		1,024			4.625	4.660	MS	107,917	323,750	02/25/2014.	03/01/2034.
893830 AY 5	TRANSOCEAN INC 6.50 11/15/2020		R	1	3FE	4,452,875	68.000	3,332,000	4,900,000	4,513,473		60,598			6.500	8.512	MN	40,697	318,500	01/08/2015.	11/15/2020.
893830 BA 6	TRANSOCEAN INC 5.05 12/15/2016		R	1	3FE	7,100,930	97.000	6,984,000	7,200,000	7,150,354		47,763			5.800	6.556	JD	18,560	381,600	01/12/2015.	12/15/2016.
89400P AE 3	TRANSURBAN FIN 4.125 02/02/2026		R	1	2FE	9,912,300	98.760	9,875,950	10,000,000	9,913,085		785			4.125	4.232	FA	67,604		10/27/2015.	02/02/2026.
89566E AG 3	TRISTATE GENERATION 3.70 11/01/2024		..	1	1FE	3,998,320	99.440	3,977,588	4,000,000	3,998,490		145			3.700	3.705	MN	24,667	148,411	10/27/2014.	11/01/2024.

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 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
89641U AA 9	TRINITY ACQ PLC 4.625 08/15/2023		R	1	2FE	2,983,170	102.381	3,071,430	3,000,000	2,986,496		1,443			4.625	4.696	FA	52,417	138,750	08/08/2013.	08/15/2023.
89678F A* 1	TRI-STATE CAPITAL 5.75 7/1/2019				2FE	11,000,000	100.000	11,000,000	11,000,000	11,000,000		(650)			5.750	5.750	JJ	316,250	678,181	06/05/2014.	07/01/2019.
898813 AK 6	TUCSON ELEC PWR 5.15 11/15/2021			1	2FE	6,522,505	110.066	7,154,297	6,500,000	6,514,658		(2,182)			5.150	5.104	MN	42,774	334,750	01/24/2012.	11/15/2021.
898813 AL 4	TUCSON ELEC PWR 3.85 03/15/2023			1	2FE	6,977,250	101.095	7,076,629	7,000,000	6,983,436		1,957			3.850	3.888	MS	79,353	269,500	09/11/2012.	03/15/2023.
899896 AC 8	TUPPERWARE BRAND 4.75 06/01/2021			1	2FE	11,032,550	102.056	11,226,171	11,000,000	11,029,143		(5,549)			4.750	4.686	JD	43,542	522,500	03/06/2013.	06/01/2021.
90131H BM 6	21ST CENTURY FOX AMERICA 6.75 01/09/2038				2FE	5,268,750	114.455	5,722,770	5,000,000	5,234,725		(4,802)			6.750	6.351	JJ	161,250	337,500	10/12/2006.	01/09/2038.
90131H BU 8	21ST CENTURY FOX 144A 3.70 10/15/2025			1	2FE	3,990,440	99.795	3,991,808	4,000,000	3,990,587		147			3.700	3.729	AO	28,778		10/14/2015.	10/15/2025.
902118 BS 6	TYCO INTL FINANCE 3.90 02/14/2026		R	1	1FE	19,880,450	99.793	19,958,680	20,000,000	19,882,871		2,421			3.900	3.971	FA	231,833		09/10/2015.	02/14/2026.
902133 AK 3	TYCO ELECTRONICS 4.875 01/15/2021		R	1	1FE	1,988,440	107.293	2,145,856	2,000,000	1,993,560		1,100			4.875	4.948	JJ	44,958	97,500	12/15/2010.	01/15/2021.
902133 AR 8	TYCO ELECTRONICS 3.45 08/01/2024		R	1	1FE	5,976,840	99.523	5,971,362	6,000,000	5,979,158		1,955			3.450	3.497	FA	86,250	207,575	07/28/2014.	08/01/2024.
902494 AT 0	TYSON FOODS INC 4.50 06/15/2022			1	2FE	3,978,320	106.345	4,253,800	4,000,000	3,984,928		1,966			4.500	4.568	JD	8,000	180,000	06/06/2012.	06/15/2022.
90261A AB 8	UBS AG STAMFORD 7.625 08/17/2022 (COCO)		R		2FE	12,794,000	111.730	13,407,612	12,000,000	12,637,487		(77,731)			7.625	6.600	FA	340,583	915,000	12/19/2013.	08/17/2022.
90265E AK 6	UDR INC MTN 4.00 10/01/2025			1	2FE	5,986,200	101.164	6,069,858	6,000,000	5,986,542		342			4.000	4.028	AO	66,000		09/15/2015.	10/01/2025.
902691 AD 6	UGI UTILITIES B 5.753 09/30/2016			1	1FE	5,000,000	102.580	5,128,975	5,000,000	5,000,017		(22)			5.753	5.753	MS	72,712	287,650	09/12/2006.	09/30/2016.
90269Q AE 9	UGI UTILITIES MTNB 7.25 11/01/2017				1FE	3,299,285	107.168	2,947,115	2,750,000	2,848,178		(49,816)			7.250	5.183	MN	25,476	199,375	04/01/2004.	11/01/2017.
90272* AA 0	UNITED HEALTH CARE CTL 3.50 5/15/2033				1	4,690,365	95.590	4,483,520	4,690,365	4,690,365		3			3.500	3.526	MON	7,296	164,163	05/21/2013.	05/15/2033.
902752 AA 2	UIRC-GSA V LLC 2015-A 4.71 12/05/2035			1	1	9,876,904	100.769	9,952,857	9,876,904	9,876,918		14			4.710	4.756	MON	72,365	161,529	06/26/2015.	12/05/2035.
902753 AA 0	UIRC-GSA IV LLC 5.00 12/05/2034			1	1	7,788,079	102.377	7,973,202	7,788,079	7,788,079		16			5.000	5.052	MON	28,124	389,404	09/23/2014.	12/05/2034.
902756 AA 3	UIRC-GSA III LLC 5.36 12/05/33			1	1	27,897,213	102.883	28,701,490	27,897,213	27,897,213		(338)			5.360	5.420	MON	107,993	1,495,291	11/07/2013.	12/05/2033.
90320W AA 1	UPMC HEALTH SYSTEM 3.853 12/15/2021			1	1FE	3,000,000	103.845	3,115,338	3,000,000	3,000,000		(36)			3.853	3.853	JD	5,137	115,590	11/23/2011.	12/15/2021.
90331H MS 9	US BANK NA OHIO BKNT 2.80 01/27/2025			1	1FE	5,979,780	97.454	5,847,246	6,000,000	5,981,426		1,646			2.800	2.839	JJ	71,867	84,000	01/22/2015.	01/27/2025.
90332U AE 3	US AIRWAYS PASS-THR 991A 8.36 01/20/19				2FE	4,054,888	104.875	4,158,986	3,965,660	3,965,660					8.360	8.360	JJ	148,267	331,529	04/09/2010.	01/20/2019.
903436 AA 1	US AIR 2011-1 A 7.125 10/22/23			1	1FE	1,508,797	115.250	1,738,888	1,508,797	1,508,797		175			7.125	7.125	AO	20,605	107,502	06/21/2011.	10/22/2023.
90343K AN 2	US SILICA CO TL B LIBOR+300 7/22/2020				3FE	1,110,628	92.125	1,094,277	1,187,817	1,121,129		11,245			4.000	5.447	MJSD	132	41,832	02/05/2015.	07/23/2020.
90345W AA 2	US AIR 2012-1A 5.9 10/01/24			1	1FE	4,152,434	110.000	4,567,678	4,152,434	4,152,434		269			5.900	5.900	AO	61,248	244,994	04/30/2012.	10/01/2024.
90346W AA 1	US AIRWAYS 2013-1A 3.95 11/15/2025			1	1FE	3,609,429	100.500	3,636,568	3,618,475	3,610,781		1,040			3.950	3.989	MN	18,263	142,929	01/21/2014.	11/15/2025.
90520G AA 4	UNION BANK CALIF 5.95 05/11/2016			1	1FE	7,910,410	101.645	7,877,503	7,750,000	7,758,018		(21,465)			5.950	5.655	MN	64,045	461,125	05/18/2007.	05/11/2016.
906548 CF 7	UNION ELEC CO 6.00 04/01/2018			1	1FE	5,981,880	108.665	6,519,918	6,000,000	5,994,906		2,056			6.000	6.041	AO	90,000	360,000	04/01/2008.	04/01/2018.
906548 CG 5	UNION ELECTRIC C 6.7 02/01/19			1	1FE	5,276,089	113.640	5,682,000	5,000,000	5,138,623		(43,362)			6.700	5.664	FA	139,583	335,000	08/31/2012.	02/01/2019.
907818 DA 3	UNION PACIFIC CORP 5.70 08/15/2018			1	1FE	4,983,050	110.064	5,503,220	5,000,000	4,994,830		1,779			5.700	5.743	FA	107,667	285,000	01/31/2008.	08/15/2018.
907818 DY 1	UNION PACIFIC CORP 3.25 01/15/2025			1	1FE	4,983,450	101.372	5,068,575	5,000,000	4,985,266		1,371			3.250	3.288	JJ	74,931	150,313	08/07/2014.	01/15/2025.
907818 ED 6	UNION PACIFIC CORP 3.25 08/15/2025			1	1FE	5,962,680	101.195	6,071,700	6,000,000	5,964,596		1,916			3.250	3.322	FA	104,000		06/16/2015.	08/15/2025.
907833 AE 7	UNION PACIFIC RR 6.7 02/23/19			1	1FE	458,488	106.582	507,622	476,272	472,588		2,589			6.700	7.319	FA	11,346	31,910	07/28/1999.	02/23/2019.
90783T AA 8	UNP CO 2004 TRST 04-1 5.404 07/02/2025			1	1FE	6,343,168	109.765	6,962,547	6,343,168	6,343,168					5.404	5.404	JJ	170,440	342,795	07/22/2004.	07/02/2025.
90783X AA 9	UNION PACIFIC RR 6.176 01/02/31			1	1FE	3,893,482	113.740	4,428,427	3,893,482	3,892,962		74			6.176	6.179	JJ	119,563	240,461	07/19/2007.	01/02/2031.
908594 AC 8	UNION TANK CAR CO 4.71 05/15/2020				1	4,090,909	107.623	4,402,753	4,090,909	4,090,865		18			4.710	4.710	MN	24,620	192,682	06/07/2005.	05/15/2020.
908906 AC 4	UNIONBANCAL 3.50 06/18/2022			1	1FE	3,968,000	101.882	4,075,296	4,000,000	3,978,039		2,968			3.500	3.596	JD	5,056	140,000	06/11/2012.	06/18/2022.
90919U AA 2	UNISON LEASE FND 5.349 04/15/17			1	1FE	8,970,000	101.398	9,125,820	9,000,000	8,992,852		5,211			5.349	5.474	MON	21,396	481,410	02/18/2011.	04/15/2017.

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	
		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
90919W AA 8	UNISON LEASE FND 2.981 03/16/2020		..	1	1FE	5,500,000	94.081	5,174,455	5,500,000	5,500,000		2			2.981	3.000	MON	7,287	163,955	03/12/2013.	03/15/2020.
90919W AC 4	UNISON LEASE FND 3.721 03/16/2020		..	1	1FE	2,600,000	98.788	2,568,488	2,600,000	2,600,000		2			3.721	3.750	MON	4,300	96,746	03/12/2013.	03/15/2020.
909287 AA 2	UAL 2007 PT TRUST 6.636 07/02/22		..	1	3FE	1,919,247	106.000	2,125,155	2,004,863	1,948,320		10,669			6.636	7.404	JJ	66,152	133,054	04/30/2010.	07/02/2022.
909319 AA 3	UNITED AIR 2013-1 A 4.30 08/15/2025		..	1	1FE	6,663,907	103.500	6,897,144	6,663,907	6,663,907					4.300	4.300	FA	108,251	286,548	08/01/2013.	08/15/2025.
90932L AA 5	UNITED AIR 2015-1 AA 3.45 6/01/2029		..	1	1FE	12,000,000	100.125	12,015,000	12,000,000	12,000,031		31			3.450	3.450	JD	50,600		11/02/2015.	06/01/2029.
90932P AA 6	UNITED AIR 2014-1 A 4.00 04/11/2026		..	1	1FE	5,821,677	102.250	5,952,665	5,821,677	5,821,677		(24)			4.000	4.000	AO	51,748	232,867	03/24/2014.	04/11/2026.
90932Q AA 4	UNITED AIR 2014-2 A 3.75 09/03/2026		..	1	1FE	4,000,000	100.750	4,030,000	4,000,000	4,000,000		(61)			3.750	3.750	MS	49,167	159,167	07/28/2014.	09/03/2026.
90985F AF 3	UNITED COMM BK 5.50 02/14/2027		..	1	2FE	15,000,000	98.062	14,709,225	15,000,000	15,000,000					5.500	5.500	FA	313,958		07/31/2015.	02/14/2027.
910304 AA 2	UNITED FINANCIAL 5.75 10/01/2024		..		2FE	4,000,000	101.050	4,042,000	4,000,000	4,000,000		(37)			5.750	5.750	AO	57,500	235,111	09/18/2014.	10/01/2024.
911312 AH 9	UNITED PARCEL SERV 5.50 01/15/2018		..	1	1FE	7,984,160	108.396	8,671,712	8,000,000	7,996,036		1,789			5.500	5.526	JJ	202,889	440,000	01/10/2008.	01/15/2018.
91159H HA 1	US BANCORP 4.125 05/24/2021		..	1	1FE	6,973,330	107.986	7,559,048	7,000,000	6,984,252		2,552			4.125	4.172	MN	29,677	288,750	05/19/2011.	05/24/2021.
91159H HK 9	US BANCORP 3.60 09/11/2024		..	1	1FE	44,906,400	101.679	45,755,685	45,000,000	44,916,807		8,008			3.600	3.625	MS	495,000	1,620,000	09/08/2014.	09/11/2024.
912920 AG 0	US WEST COMM 7.125 11/15/2043		..	1	2FE	738,750	95.125	951,250	1,000,000	748,400		1,725			7.125	9.768	MN	9,104	71,250	09/26/2008.	11/15/2043.
913017 BQ 1	UNITED TECH CORP 6.125 02/01/2019		..	1	1FE	2,240,100	111.560	2,231,196	2,000,000	2,089,536		(26,477)			6.125	4.552	FA	51,042	122,500	08/04/2009.	02/01/2019.
913017 BR 9	UNITED TECH CORP 4.50 04/15/2020		..	1	1FE	4,975,050	109.296	5,464,820	5,000,000	4,988,250		2,429			4.500	4.561	AO	47,500	225,000	02/23/2010.	04/15/2020.
913017 BV 0	UNITED TECH CORP 3.10 06/01/2022		..	1	1FE	2,997,690	101.894	3,056,832	3,000,000	2,998,437		217			3.100	3.109	JD	7,750	93,000	05/24/2012.	06/01/2022.
91324P BJ 0	UNITEDHEALTH GRP 6.00 02/15/2018		..	1	1FE	9,903,060	108.723	10,872,330	10,000,000	9,972,341		11,668			6.000	6.140	FA	226,667	600,000	09/26/2008.	02/15/2018.
91324P BM 3	UNITEDHEALTH GRP 3.875 10/15/2020		..	1	1FE	2,989,950	105.465	3,163,941	3,000,000	2,994,675		993			3.875	3.916	AO	24,542	116,250	10/20/2010.	10/15/2020.
91324P CC 4	UNITEDHEALTH GROUP 2.875 03/15/2023		..	1	1FE	3,983,720	98.717	3,948,696	4,000,000	3,987,887		1,490			2.875	2.922	MS	33,861	115,000	02/25/2013.	03/15/2023.
91324P CP 5	UNITEDHEALTH GROUP 3.75 07/15/2025		..	1	1FE	9,972,900	103.034	10,303,440	10,000,000	9,973,827		927			3.750	3.783	JJ	164,583		07/20/2015.	07/15/2025.
913275 AC 7	UNITRIN INC 6.00 05/15/2017		..	1	2FE	12,381,360	104.447	13,578,058	13,000,000	12,877,069		82,044			6.000	6.731	MN	99,667	780,000	06/12/2008.	05/15/2017.
91412N AA 8	UNIV OF CHICAGO 4.66 10/01/2022		..	1	1FE	3,497,900	109.130	3,819,533	3,500,000	3,498,596		173			4.660	4.667	AO	40,775	163,100	05/12/2010.	10/01/2022.
91412N AG 5	UNIV OF CHICAGO 3.065 10/01/24		..	1	1FE	3,644,818	100.088	3,648,189	3,645,000	3,645,000		0			3.065	3.065	AO	27,930	111,719	01/24/2012.	10/01/2024.
91412N AX 8	UNIV OF CHICAGO 27 3.622 10/01/2027		..	1	1FE	5,125,000	100.432	5,147,140	5,125,000	5,124,873		(127)			3.622	3.622	AO	46,407	18,047	08/19/2015.	10/01/2027.
915271 AA 8	UNIVEST CORP 5.10 03/30/25		..	1	2FE	5,000,000	97.625	4,881,250	5,000,000	5,000,000					5.100	5.100	MS	64,458	127,500	03/30/2015.	03/30/2025.
91529Y AH 9	UNUM GROUP 5.625 09/15/2020		..	1	2FE	8,041,200	109.758	8,780,608	8,000,000	8,022,140		(4,027)			5.625	5.557	MS	132,500	450,000	09/09/2010.	09/15/2020.
91529Y AL 0	UNUM GROUP 3.875 11/05/2025		..	1	2FE	16,415,006	97.836	16,211,375	16,570,000	16,416,881		1,875			3.875	3.989	MN	99,880		11/06/2015.	11/05/2025.
918204 AV 0	VF CORP 3.50 09/01/2021		..	1	1FE	3,987,600	104.656	4,186,220	4,000,000	3,992,473		1,180			3.500	3.537	MS	46,667	140,000	08/17/2011.	09/01/2021.
91845# AA 2	VERIZON CTL 3.812 05/15/2035		..		2	9,894,446	95.020	9,401,703	9,894,446	9,894,441		(6)			3.812	3.842	MON	16,763	216,437	05/19/2015.	05/15/2035.
91911T AJ 2	VALE OVERSEAS LTD 5.625 09/15/2019		R	1	2FE	992,320	90.125	901,250	1,000,000	996,641		793			5.625	5.727	MS	16,563	56,250	09/08/2009.	09/15/2019.
91911T AL 7	VALE OVERSEAS 4.625 09/15/2020		R	1	2FE	5,941,800	83.375	5,002,500	6,000,000	5,969,220		5,712			4.625	4.748	MS	81,708	277,500	09/08/2010.	09/15/2020.
91911T AM 5	VALE OVERSEAS 4.375 01/11/2022		R	1	2FE	17,301,790	75.625	13,612,500	18,000,000	17,486,132		70,607			4.375	4.924	JJ	371,875	787,500	06/24/2013.	01/11/2022.
91913Y AR 1	VALERO ENERGY 6.125 02/01/2020		..	1	2FE	2,981,070	110.358	3,310,749	3,000,000	2,990,821		1,920			6.125	6.211	FA	76,563	183,750	02/03/2010.	02/01/2020.
919794 AB 3	VALLEY NATL BANC 5.125 09/27/2023		..		2FE	15,154,995	105.067	15,760,080	15,000,000	15,127,389		(13,276)			5.125	4.991	MS	200,729	768,750	10/23/2013.	09/27/2023.
919794 AC 1	VALLEY NATL BANC 4.55 06/30/2025		..		2FE	14,993,700	99.887	14,983,005	15,000,000	14,994,202		502			4.550	4.555	JD	1,896	362,104	06/16/2015.	06/30/2025.
920355 AF 1	VALSPAR CORP 7.25 06/15/2019		..	1	2FE	3,982,960	113.033	4,521,308	4,000,000	3,992,663		1,805			7.250	7.311	JD	12,889	290,000	06/16/2009.	06/15/2019.
920355 AG 9	VALSPAR CORP 4.20 01/15/2022		..	1	2FE	2,995,620	102.543	3,076,287	3,000,000	2,997,146		407			4.200	4.218	JJ	58,100	126,000	01/10/2012.	01/15/2022.
920355 AK 0	VALSPAR CORP 3.95 01/15/2026		..	1	2FE	4,978,000	99.551	4,977,540	5,000,000	4,978,679		679			3.950	4.002	JJ	84,486		07/22/2015.	01/15/2026.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92239M AE 1	VECTREN UTILITY 5.75 08/01/2018			1	1FE	2,975,310	107.867	3,236,016	3,000,000	2,994,109		2,056			5.750	5.833	FA	71,875	172,500	07/24/2003.	08/01/2018.
92276M AW 5	VENTAS REALTY LP 4.75 06/01/2021			1	2FE	7,930,560	106.668	8,533,424	8,000,000	7,958,538		6,545			4.750	4.860	JD	31,667	380,000	05/10/2011.	06/01/2021.
92276M AX 3	VENTAS REALTY LP 4.25 03/01/2022			1	2FE	5,036,677	103.194	5,159,685	5,000,000	5,025,878		(3,812)			4.250	4.151	MS	70,833	212,500	08/31/2012.	03/01/2022.
92276M AY 1	VENTAS REALTY LP 4.00 04/30/2019			1	2FE	2,984,670	104.035	3,121,059	3,000,000	2,992,225		2,138			4.000	4.084	AO	20,333	120,000	04/12/2012.	04/30/2019.
92277G AG 2	VENTAS REALTY LP 4.125 01/15/2026			1	2FE	9,893,850	99.676	9,967,600	10,000,000	9,897,563		3,713			4.125	4.251	JJ	189,063		07/13/2015.	01/15/2026.
92343V BC 7	VERIZON COMM INC 3.50 11/01/2021			1	2FE	4,112,880	101.800	4,071,992	4,000,000	4,072,781		(11,198)			3.500	3.156	MN	23,333	140,000	03/30/2012.	11/01/2021.
92343V BR 4	VERIZON COMM INC 5.15 09/15/2023			1	2FE	15,449,780	109.731	17,008,305	15,500,000	15,459,054		4,225			5.150	5.192	MS	235,040	798,250	09/11/2013.	09/15/2023.
92343V BS 2	VERIZON COMM INC 6.40 09/15/2033			1	2FE	12,071,959	114.400	13,000,359	11,364,000	12,027,363		(21,807)			6.400	5.858	MS	214,148	727,296	11/08/2013.	09/15/2033.
92343V CR 3	VERIZON COMM INC 3.50 11/01/2024			1	2FE	4,967,000	98.616	4,930,800	5,000,000	4,970,299		2,819			3.500	3.579	MN	29,167	175,972	10/22/2014.	11/01/2024.
92345Y AD 8	VERISK ANALYTICS 4.00 06/15/2025			1	2FE	9,946,300	97.882	9,788,170	10,000,000	9,949,411		3,111			4.000	4.065	JD	17,778	233,333	05/11/2015.	06/15/2025.
92553P AB 8	VIACOM INC 6.125 10/05/2017			1	2FE	3,977,740	106.452	4,258,060	4,000,000	3,995,041		2,590			6.125	6.200	AO	58,528	245,000	10/03/2007.	10/05/2017.
92553P AJ 1	VIACOM INC 3.875 12/15/2021			1	2FE	2,950,830	98.934	2,968,029	3,000,000	2,968,395		4,602			3.875	4.076	JD	5,167	116,250	12/07/2011.	12/15/2021.
92553P AT 9	VIACOM INC 4.25 09/01/2023			1	2FE	4,948,400	96.664	4,833,185	5,000,000	4,958,703		4,446			4.250	4.378	MS	70,833	212,500	08/12/2013.	09/01/2023.
92554* AA 5	VIANIX DELAWARE LLC 10.00 10/25/2010				6Z	4,980,022	0.000	0	4,980,022						10.000		JAJO		(12,666)	01/26/2011.	12/31/2099.
92765Y AA 5	VIRGIN AUSTRALIA 2013 1A 5.00 10/23/2023		R	1	2FE	11,022,064	102.343	11,280,311	11,022,064	11,022,064		(8)			5.000	5.031	JAJO	104,097	551,103	10/07/2013.	10/23/2023.
92769X AF 2	VIRGIN MEDIA SEC 5.25 01/15/2021		R	1	3FE	5,998,420	105.500	6,330,000	6,000,000	5,998,823		188			5.250	5.254	JJ	145,250	315,000	02/24/2011.	01/15/2021.
927804 EZ 3	VIRGINIA EL&PWR A 5.40 01/15/2016			1	1FE	4,987,000	100.000	5,000,000	5,000,000	4,999,936		1,629			5.400	5.434	JJ	124,500	270,000	01/10/2006.	01/15/2016.
927804 FK 5	VIRGINIA ELEC & PWR 2.95 01/15/2022			1	1FE	1,496,385	100.579	1,508,678	1,500,000	1,497,694		344			2.950	2.978	JJ	20,404	44,250	01/09/2012.	01/15/2022.
92849T AJ 7	VITERRA INC 5.95 08/01/20		I	1	2FE	7,461,075	85.625	6,421,875	7,500,000	7,454,735		8,327			5.950	6.103	FA	185,938	446,250	07/30/2010.	08/01/2020.
92857W AP 5	VODAFONE GROUP 5.625 02/27/2017		R	1	2FE	4,981,500	104.460	5,223,010	5,000,000	4,997,300		2,202			5.625	5.674	FA	96,875	281,250	02/21/2007.	02/27/2017.
92857W BC 3	VODAFONE GROUP 2.95 02/19/23		R	1	2FE	19,406,870	94.830	18,966,080	20,000,000	19,542,774		54,811			2.950	3.308	FA	216,333	590,000	06/20/2013.	02/19/2023.
928670 AB 4	VOLKSWAGEN INTL FIN NV 4.00 08/12/2020		R	1	2FE	3,577,990	100.137	3,404,651	3,400,000	3,504,309		(20,621)			4.000	3.278	FA	52,511	136,000	04/02/2012.	08/12/2020.
929043 AG 2	VORNADO RLTY LP 5.00 01/15/2022			1	2FE	10,051,177	106.325	10,632,530	10,000,000	10,036,652		(5,484)			5.000	4.926	JJ	230,556	500,000	08/31/2012.	01/15/2022.
92936M AB 3	WPP FINANCE 2010 4.75 11/21/2021		R	1	2FE	4,974,306	107.601	5,380,065	5,000,000	4,983,398		2,385			4.750	4.815	MN	26,389	237,500	01/24/2012.	11/21/2021.
92936M AC 1	WPP FINANCE 2010 3.625 09/07/2022		R	1	2FE	3,966,520	100.233	4,009,332	4,000,000	3,976,289		3,072			3.625	3.726	MS	45,917	145,000	09/04/2012.	09/07/2022.
92937W AA 2	WCP ISSUER LLC 3.819 08/15/2020			1	1FE	7,964,632	102.845	8,191,236	7,964,632	7,964,639		8			3.819	3.849	MON	13,519	1,102,929	08/01/2013.	08/15/2020.
931009 AE 4	WAKE FOREST UNIV 3.451 01/15/2032			1	1FE	5,000,000	97.512	4,875,600	5,000,000	5,000,000		57			3.451	3.451	JJ	79,565	172,550	07/26/2012.	01/15/2032.
93884P CQ 1	WASH GAS LIGHT MTND 6.49 09/27/2027			1	1FE	9,145,857	121.080	9,686,416	8,000,000	8,805,757		(49,280)			6.490	5.315	MS	152,876	519,200	08/31/2012.	09/27/2027.
93933W AA 4	WASH MUT BANK FA 6.875 06/15/2011				6	1,166,477	0.250	2,500	1,000,000	50					6.875		JD			04/01/2004.	12/31/2016.
939653 AL 5	WASHINGTON REIT 4.95 10/01/2020			1	2FE	1,983,980	106.325	2,126,494	2,000,000	1,991,401		1,565			4.950	5.053	AO	24,750	99,000	09/23/2010.	10/01/2020.
940730 AA 2	WASHINGTONFIRST BANKSHARE 6.00 10/15/25			1	2FE	5,000,000	99.563	4,978,125	5,000,000	5,000,052		52			6.000	5.999	AO	71,667		09/28/2015.	10/15/2025.
947075 AF 4	WEATHERFORD INTL 9.625 03/01/2019			1	3FE	2,984,850	97.375	2,921,250	3,000,000	2,989,278		2,769			9.625	9.759	MS	96,250	288,750	01/05/2009.	03/01/2019.
94707V AA 8	WEATHERFORD INTL 5.125 09/15/2020			1	3FE	8,016,280	80.750	6,460,000	8,000,000	7,996,213		692			5.125	5.136	MS	120,722	410,000	09/16/2010.	09/15/2020.
94707V AC 4	WEATHERFORD INTL 4.50 04/15/2022			1	3FE	1,997,100	71.500	1,430,000	2,000,000	1,994,644		721			4.500	4.549	AO	19,000	90,000	03/30/2012.	04/15/2022.
948741 AL 7	WEINGARTEN RLTY 3.85 06/01/2025			1	2FE	6,946,310	97.114	6,797,959	7,000,000	6,949,226		2,916			3.850	3.943	JD	22,458	147,476	05/07/2015.	06/01/2025.
94973V AW 7	WELLPOINT INC 3.70 08/15/2021			1	2FE	7,990,720	101.782	8,142,528	8,000,000	7,994,367		886			3.700	3.714	FA	111,822	296,000	08/10/2011.	08/15/2021.
94974B FJ 4	WELLS FARGO CO 3.45 02/13/2023				1FE	2,998,230	100.093	3,002,790	3,000,000	2,998,680		161			3.450	3.457	FA	39,675	103,500	02/06/2013.	02/13/2023.
94974B FN 5	WELLS FARGO CO 4.125 08/15/2023				1FE	4,982,950	103.499	5,174,965	5,000,000	4,986,393		1,489			4.125	4.167	FA	77,917	206,250	08/08/2013.	08/15/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
94974B FY 1	WELLS FARGO CO 4.10 06/03/2026				1FE	25,003,460	100.971	25,242,775	25,000,000	25,003,086		(239)			4.100	4.099	JD	79,722	1,025,000	05/28/2014.	06/03/2026.
949893 AC 5	WELLS OP PART II 5.875 04/01/2018			1	2FE	1,985,900	106.558	2,131,156	2,000,000	1,994,812		2,095			5.875	6.000	AO	29,375	117,500	03/28/2011.	04/01/2018.
95259# AA 2	WALGREEN CO-W DUNDE IL 6.69 12/15/18				2	2,036,698	104.546	1,975,101	1,889,217	1,942,946		(20,132)			6.690	5.508	MON	5,617	126,389	08/12/2004.	12/15/2018.
955278 BH 8	WEST PENN POWER 5.95 12/15/2017			1	2FE	4,986,150	107.241	5,362,050	5,000,000	4,996,629		1,580			5.950	5.987	JD	13,222	297,500	12/06/2007.	12/15/2017.
95709T AD 2	WESTAR ENERGY 5.10 07/15/2020			1	1FE	4,802,104	110.075	4,614,352	4,192,000	4,545,722		(71,530)			5.100	3.093	JJ	98,582	213,792	04/02/2012.	07/15/2020.
95763P AJ 0	WESTERN ALLIANCE 5.00 07/15/2025			1	2FE	15,000,000	101.000	15,150,000	15,000,000	15,000,368		368			5.000	4.999	JJ	379,167		06/24/2015.	07/15/2025.
961548 AS 3	WESTVACO CORP 7.50 06/15/2027				2FE	1,513,702	107.200	1,602,640	1,495,000	1,508,614		(736)			7.500	7.381	JD	4,983	112,125	04/05/2006.	06/15/2027.
962166 AV 6	WEYERHAEUSER CO 6.95 08/01/2017				2FE	909,975	106.848	852,649	798,000	815,864		(10,530)			6.950	5.454	FA	23,109	55,461	04/01/2004.	08/01/2017.
96647K AG 7	WHITMAN CORP 7.44 09/15/2026				1FE	4,640,000	136.551	5,462,028	4,000,000	4,401,120		(25,843)			7.440	6.148	MS	87,627	297,600	01/07/2003.	09/15/2026.
966629 AA 5	WHITNEY NATL BK BKNT 5.875 04/01/2017				2FE	9,933,000	103.777	10,377,650	10,000,000	9,988,131		8,849			5.875	5.975	AO	146,875	587,500	09/26/2008.	04/01/2017.
966837 AD 8	WHOLE FOODS MKT 5.20 12/03/25			1	2FE	10,001,760	100.369	10,036,900	10,000,000	10,001,744		(16)			5.200	5.198	JD	40,444		12/03/2015.	12/03/2025.
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033				2	3,276,969	114.014	3,736,204	3,276,969	3,276,969					6.660	6.753	MON	9,700	218,246	12/16/2009.	06/15/2033.
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034				2	4,378,642	114.014	4,992,264	4,378,642	4,378,642					6.660	6.753	MON	12,961	291,618	12/23/2009.	05/15/2034.
96928* CU 9	LOWES WM BLAIR PASS 5.90 02/15/2029				1	10,334,949	111.337	11,399,208	10,238,472	10,309,030		(8,032)			5.900	5.850	MON	26,848	604,070	12/22/2009.	02/15/2029.
96928* CX 3	HD WM BLAIR SER 2010-A 6.19 1/15/2035				1	11,334,150	115.665	12,978,869	11,221,086	11,313,897		(5,439)			6.190	6.168	MON	30,870	694,585	03/18/2010.	01/15/2035.
96928* CZ 8	CVS CAREMARK SER 2010E 7.25 1/15/2036				2	3,346,328	115.798	3,836,041	3,312,701	3,341,106		(1,611)			7.250	7.246	MON	10,674	240,171	05/26/2010.	01/15/2036.
96928* DA 2	VET AFFAIR HENDERSON NV 5.37 8/15/2031				1	13,534,496	111.601	14,943,627	13,390,227	13,499,137		(10,187)			5.370	5.308	MON	31,958	719,055	06/01/2010.	08/15/2031.
96928* DE 4	KOHL'S CORP CTL 5.80 1/25/2029				2	15,046,654	109.345	16,301,191	14,908,035	15,011,375		(11,874)			5.800	5.747	MON	14,411	864,666	06/22/2010.	01/25/2029.
96928* DJ 3	FRANKLIN COUNTY OH 5.25 9/15/2031				1	9,311,782	108.362	10,090,433	9,311,782	9,311,782					5.250	5.308	MON	21,727	488,869	09/28/2010.	09/15/2031.
96928* DZ 7	BANK OF AMERICA 2011-D 5.60 10/15/2029				1	10,809,995	102.391	10,967,664	10,711,551	10,787,008		(7,488)			5.600	5.553	MON	26,660	599,847	04/28/2011.	10/15/2029.
96928* EN 3	VET AFFAIRS MANSFIELD OH 4.16 2/15/2034				1	9,341,997	100.432	9,282,401	9,242,474	9,321,876		(6,638)			4.160	4.087	MON	17,088	384,487	01/06/2012.	02/15/2034.
96928* EZ 6	VHA CTL SERIES 2012-I 5.04 9/15/2033				2	12,642,342	96.622	12,215,284	12,642,342	12,642,342		6			5.040	5.093	MON	28,319	690,741	08/17/2012.	09/15/2033.
96928* FH 5	LA FARGE CTL SER 2013-D 6.17 4/15/2025				3	10,513,497	95.796	10,071,509	10,513,497	10,513,497		(68)			6.170	6.250	MON	28,830	648,683	04/03/2013.	04/15/2025.
96928* FK 8	CA HIGHWAY PATROL CTL F 5.93 11/15/2032				1	9,798,373	100.352	9,832,863	9,798,373	9,798,373					5.930	6.004	MON	25,824	581,044	05/15/2013.	11/15/2032.
96928* FQ 5	GSA PORTLAND OR CTL 4.01 9/15/2033				1	10,313,843	103.094	10,632,953	10,313,843	10,313,843		8			4.010	4.044	MON	18,382	413,585	12/20/2013.	09/15/2033.
96928* FV 4	BCBS OF NC CTL 4.09% 09/15/2044				1	9,782,172	100.999	9,879,896	9,782,172	9,782,172		14			4.090	4.125	MON	17,782	400,091	09/30/2014.	09/15/2044.
96928* FX 0	SUMMIT COUNTY 4.01% 02/15/2036				1	21,539,000	99.232	21,373,580	21,539,000	21,539,000		8			4.010	4.044	MON	38,387	844,520	12/23/2014.	02/15/2036.
96928* FY 8	WAGS (FAIRBANKS, AK) CTL 4.51 01/15/2035				2FE	7,328,234	100.775	7,385,028	7,328,234	7,328,234		(0)			4.510	4.553	MON	14,689	279,092	02/11/2015.	01/15/2035.
96928@ AA 3	SOUTH CAROLINA CTL 4.00 6/15/2023				1	6,003,266	100.088	6,008,549	6,003,266	6,003,266		615			4.000	4.033	MON	10,672	240,131	10/31/2013.	06/15/2023.
96930@ AA 9	WAGS (FRANKLIN NJ) CTL 4.37 08/15/2035				2FE	5,911,173	99.465	5,879,548	5,911,173	5,911,168		(4)			4.370	4.410	MON	11,481	67,457	09/11/2015.	08/15/2035.
969457 BU 3	WILLIAMS COS INC 3.70 01/15/2023			1	2FE	4,986,100	67.750	3,387,500	5,000,000	4,989,866		1,238			3.700	3.733	JJ	85,306	185,000	12/13/2012.	01/15/2023.
969457 BW 9	WILLIAMS COS INC 4.55 06/24/2024			1	2FE	10,633,080	69.500	7,645,000	11,000,000	10,647,494		13,761			4.550	5.012	JD	9,732	386,750	08/05/2015.	06/24/2024.
96949L AB 1	WILLIAMS PARTNERS 4.00 09/15/2025			1	2FE	12,957,750	74.904	9,737,494	13,000,000	12,960,639		2,889			4.000	4.038	MS	153,111	277,333	02/26/2015.	09/15/2025.
96950F AL 8	WILLIAMS PARTNER 4.50 11/15/2023			1	2FE	12,921,480	81.001	10,530,169	13,000,000	12,935,356		6,685			4.500	4.576	MN	74,750	585,000	11/12/2013.	11/15/2023.
96950F AM 6	WILLIAMS PARTNERS 4.30 03/04/2024			1	2FE	4,989,550	79.281	3,964,045	5,000,000	4,991,140		886			4.300	4.326	MS	69,875	215,000	02/27/2014.	03/04/2024.
97063P AB 0	WILLIS GRP HLDGS 5.75 03/15/2021		R	1	2FE	6,936,650	109.672	7,677,047	7,000,000	6,962,475		6,004			5.750	5.871	MS	118,514	402,500	03/14/2011.	03/15/2021.
971807 AD 4	WILMINGTON TRUST 8.50 04/02/2018				2FE	10,203,121	112.732	11,273,180	10,000,000	10,087,823		(36,353)			8.500	8.051	AO	212,500	850,000	08/31/2012.	04/02/2018.
97358F AB 6	WINDSOR FINANCING TL B L+500 12/5/2017				3FE	3,249,579	99.000	3,249,666	3,282,491	3,268,309		6,753			6.250	6.540	MJSD	570	211,711	01/01/2013.	12/05/2017.

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	
		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
97650W AF 5	WINTRUST FINL 5.00 06/13/2024		..		2FE	5,000,000	99.624	4,981,215	5,000,000	5,000,000					5.000	5.000	JD	12,500	250,000	06/10/2014.	06/13/2024.
976656 CD 8	WISC ELEC POWER 2.95 09/15/2021		..	1	1FE	2,969,190	101.053	3,031,593	3,000,000	2,981,296		2,957			2.950	3.070	MS	26,058	88,500	09/07/2011.	09/15/2021.
976826 BG 1	WISCONSIN P&L 5.00 07/15/2019		..	1	1FE	2,981,550	109.702	3,291,051	3,000,000	2,992,412		1,911			5.000	5.079	JJ	69,167	150,000	07/07/2009.	07/15/2019.
976826 BH 9	WISCONSIN P&L 4.60 06/15/2020		..	1	1FE	4,991,650	108.388	5,419,385	5,000,000	4,995,807		830			4.600	4.621	JD	10,222	230,000	06/10/2010.	06/15/2020.
980236 AL 7	WOODSIDE FINANCE 4.60 05/10/2021		R	1	2FE	3,996,840	101.292	4,051,676	4,000,000	3,998,130		301			4.600	4.610	MN	26,067	184,000	05/03/2011.	05/10/2021.
980236 AM 5	WOODSIDE FINANCE 3.65 03/05/2025		R	1	2FE	3,997,680	88.441	3,537,656	4,000,000	3,997,841		161			3.650	3.657	MS	47,044	73,000	02/26/2015.	03/05/2025.
980888 AD 3	WOOLWORTHS LTD 4.00 09/22/2020		R		2FE	13,021,900	101.211	13,157,404	13,000,000	13,011,395		(2,158)			4.000	3.979	MS	143,000	520,000	09/14/2010.	09/22/2020.
980888 AF 8	WOOLWORTHS LTD 4.55 04/12/2021		R	1	2FE	15,407,300	103.232	15,484,785	15,000,000	15,254,280		(43,330)			4.550	4.183	AO	149,771	682,500	03/29/2012.	04/12/2021.
981811 AD 4	WORTHINGTON INDS 6.50 04/15/20		..	1	2FE	3,995,600	111.396	4,455,824	4,000,000	3,997,778		436			6.500	6.515	AO	54,889	260,000	04/08/2010.	04/15/2020.
981811 AE 2	WORTHINGTON INDS 4.55 04/15/2026		..	1	2FE	5,987,340	98.584	5,915,034	6,000,000	5,988,755		839			4.550	4.573	AO	57,633	273,000	04/10/2014.	04/15/2026.
98310W AB 4	WYNDHAM WORLDWIDE 6.00 12/01/2016		..	1	2FE	60,334	103.822	63,332	61,000	60,921		82			6.000	6.148	JD	305	3,660	12/27/2006.	12/01/2016.
98310W AM 0	WYNDHAM WORLDWIDE 5.10 10/01/2025		..	1	2FE	9,033,600	101.024	9,092,151	9,000,000	9,033,741		141			5.100	5.049	AO	136,425		12/29/2015.	10/01/2025.
98417E AK 6	XSTRATA CAN FIN 4.95 11/15/2021		I.	1	2FE	10,040,516	82.000	8,200,000	10,000,000	10,026,260		(3,819)			4.950	4.898	MN	63,250	495,000	01/24/2012.	11/15/2021.
98417E AT 7	XSTRATA FIN CANADA 4.00 10/25/2022		I.	1	2FE	4,987,350	75.250	3,762,500	5,000,000	4,990,817		1,136			4.500	4.532	AO	41,250	212,500	10/18/2012.	10/25/2022.
98419M AA 8	XYLEM INC 3.55 09/20/2016		..	1	2FE	1,996,180	101.387	2,027,748	2,000,000	1,999,409		799			3.550	3.592	MS	19,919	71,000	09/15/2011.	09/20/2016.
98419M AB 6	XYLEM INC 4.875 10/01/2021		..	1	2FE	999,350	106.345	1,063,447	1,000,000	999,601		59			4.875	4.883	AO	12,188	48,750	09/15/2011.	10/01/2021.
984851 AC 9	YARA INTL SA 7.875 06/11/2019		R	1	2FE	2,984,670	113.103	3,393,075	3,000,000	2,993,334		1,624			7.875	7.950	JD	13,125	236,250	06/04/2009.	06/11/2019.
98779P AH 0	YOUR COMMUNITY B 6.25 12/15/2025		..	1	2FE	6,500,000	100.000	6,500,000	6,500,000	6,500,009		9			6.250	6.250	JD	23,698		12/03/2015.	12/15/2025.
988498 AC 5	YUM! BRANDS INC 6.25 03/15/2018		..	1	4FE	1,292,704	105.388	1,367,935	1,298,000	1,296,552		595			6.250	6.305	MS	23,887	81,125	10/16/2007.	03/15/2018.
988498 AG 6	YUM! BRANDS INC 3.875 11/01/20		..	1	3FE	3,994,680	97.490	3,899,596	4,000,000	3,997,162		524			3.875	3.891	MN	25,833	155,000	08/24/2010.	11/01/2020.
988498 AH 4	YUM! BRANDS INC 3.75 11/01/2021		..	1	4FE	4,977,990	91.247	4,562,330	5,000,000	4,986,610		2,015			3.750	3.802	MN	31,250	187,500	08/22/2011.	11/01/2021.
98978V AK 9	ZOETIS INC 4.50 11/13/2025		..	1	2FE	9,976,900	101.469	10,146,920	10,000,000	9,977,147		247			4.500	4.529	MN	60,000		11/09/2015.	11/13/2025.
C9413P AP 8	VALEANT PHARMA TL BE1 1L 08/05/2020		A	1	3FE	2,594,848	95.750	2,681,000	2,800,000	2,595,995		1,147			4.840	6.755	MJSD	4,423	9,414	11/09/2015.	08/05/2020.
G3163H AC 6	C&J ENERGY TL B1 LIBOR + 550 03/19/2020		E		4FE	13,521,572	60.800	9,504,180	15,631,875	13,765,942		337,424			6.500	10.218	MON	2,822	748,578	03/23/2015.	03/19/2020.
G3600K AB 2	FLOATEL INTL TL B LIBOR+500 06/13/2020		F		5FE	2,542,182	43.800	1,430,837	3,266,751	1,430,836		87,893	1,199,238		6.000	11.774	MJSD	544	181,726	02/18/2015.	06/13/2020.
Q3930A AC 2	FMG TL LIBOR + 275 6/30/2019		F		3FE	7,950,115	73.885	6,581,305	8,907,499	8,091,151		146,914			4.250	7.280	JAJO	72,240	217,208	10/19/2015.	06/30/2019.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						12,106,763,396	XXX	12,143,451,416	12,126,054,116	12,011,619,123	(468,101)	833,081	22,071,604	0	XXX	XXX	XXX	133,254,499	448,863,553	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
001990 AH 3	ASG 2010-2 G65 SEQ CSTR 01/28/2037 RE		..		1FM	2,595,158	95.897	3,216,371	3,354,000	3,003,080		115,253			1.825	6.700	MON	10,202	55,053	02/23/2012.	01/28/2037.
004375 FG 1	ACCR 2006-1 A4 SEQ SNR FLT 04/25/2036		..		1FM	14,618,500	87.547	15,145,667	17,300,000	15,262,661		450,622			0.702	3.489	MON	2,360	82,312	07/18/2014.	04/25/2036.
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036		..		1FM	325,150	99.516	369,275	371,070	371,070		13,271			0.532	7.891	MON	38	1,115	05/13/2011.	08/25/2036.
004421 HR 7	ACE 2004-HE3 M2 MEZ FLT 11/25/2034		..		1FM	1,243,924	96.000	1,478,628	1,540,237	1,176,855		172,297			1.427	15.411	MON	427	19,046	03/07/2012.	11/25/2034.
007036 GS 9	ARMT 2005-2 2A1 SEQ CSTR 06/25/2035		..		1FM	3,315,189	97.830	3,466,383	3,543,288	3,308,399		39,965			2.877	3.795	MON	8,495	100,762	07/24/2013.	06/25/2035.
007036 SE 7	ARMT 2005-9 5A1 SEQ SSNR FLT 11/25/2035		..		1FM	2,012,312	91.375	2,635,881	2,884,685	2,086,738		197,735			0.692	9.916	MON	388	13,321	08/17/2015.	11/25/2035.
00077B 4W 0	AMAC 2002-9 A30 NAS 5.75 12/25/2032		..		1FM	26,096	102.222	26,453	25,878	24,935		89			5.750	6.295	MON	124	1,488	02/03/2003.	12/25/2032.
000780 NL 6	AMAC 2003-12 2A SEQ 5.50 12/25/33		..		1FM	53,098	103.020	53,968	52,386	51,166		156			5.500	5.831	MON	240	2,881	01/21/2004.	12/25/2033.
02146P AF 2	CWALT 2006-HY12 A5 NAS CSTR 08/25/2036		..		1FM	4,643,099	95.640	6,922,776	7,238,363	4,660,186		76,145			3.543	10.464	MON	21,372	258,268	01/19/2012.	08/25/2036.
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036		..		1FM	1,151,220	89.000	1,520,721	1,708,676	1,143,761		82,178			5.750	17.100	MON	8,187	99,890	07/23/2008.	06/25/2036.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
02660L AA 8	AHMA 2006-4 1A11 SEQ SSNR FLT 10/25/2046				1FM	794,317	62.000	656,635	1,059,089	692,763		12,748			0.612	2.420	MON	126	4,079	05/20/2008.	10/25/2046.
02660T CS 0	AHM 2004-4 4A SEQ FLT 02-25-2045				1FM	3,981,604	99.727	4,640,752	4,653,445	4,036,007		121,982			2.654	6.275	MON	10,291	113,232	05/10/2012.	02/25/2045.
02660T DH 3	AHM 2005-1 6A SEQ FLT 06/25/2045				1FM	2,375,628	97.625	2,661,931	2,726,690	2,425,592		50,635			2.654	4.669	MON	11,913	60,956	02/28/2011.	06/25/2045.
02660T EQ 2	AHM 2005-2 4A1 SEQ FLT 09/25/2045				1FM	1,457,931	97.000	1,693,644	1,746,025	1,462,594		19,576			2.133	5.040	MON	3,104	34,200	07/25/2012.	09/25/2045.
02660V AE 8	AHMA 2005-1 3A11 SEQ SSNR FLT 11/25/2035				1FM	260,735	87.811	280,709	319,675	263,559		11,452			0.962	5.222	MON	60	2,355	10/30/2013.	11/25/2035.
03072S JC 0	AMSI 2003-8 AF4 SEQ 5.32 10/25/33				1FM	2,752,502	100.315	2,761,433	2,752,761	2,745,212		(1,183)			5.354	5.401	MON	12,281	151,536	07/25/2003.	10/25/2033.
03072S RC 1	AMSI 2004-FR1W A6 SEQ STP 05/25/2034				1FM	1,899,298	99.250	1,943,354	1,958,039	1,915,826		3,714			4.673	5.136	MON	7,625	100,422	11/16/2010.	05/25/2034.
03215P BN 8	AMRES 1997-1 A7 SEQ 7.61 03/25/27				1FM	220,806	101.034	223,333	221,047	221,047					7.610	7.596	MON	1,402	16,089	04/01/2004.	03/25/2027.
03215P DM 8	AMRES 1998-1 A5 SEQ STP 10/25/27				1FM	2,356,504	113.582	2,674,904	2,355,032	2,355,032					7.570	7.146	MON	14,856	174,295	02/25/1999.	10/25/2027.
04544P AD 1	ABSHE 2006-HE5 A4 SEQ FLT 07/25/2036				1FM	7,578,407	86.839	10,127,628	11,662,480	8,599,402		777,665			0.562	12.960	MON	1,274	38,857	07/12/2011.	07/25/2036.
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37				1FM	478,790	101.780	527,235	518,014	518,014		12,722			1.786	11.587	MON	771	10,105	06/08/2012.	04/26/2037.
05531U AF 7	BCAP 2009-RR5 3A2 RR SUB 5.50 8/26/36				1FM	893,362	100.820	1,200,917	1,191,149	1,075,357		128,758			5.500	18.584	MON	5,459	65,513	03/08/2010.	08/26/2036.
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35				1FM	1,383,963	103.280	1,462,258	1,415,819	1,384,960		10,911			5.500	6.182	MON	6,489	77,868	12/10/2009.	06/26/2035.
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36				1FM	3,565,951	102.910	3,903,957	3,793,565	3,646,130		86,373			2.911	5.306	MON	9,201	107,410	08/26/2009.	11/26/2036.
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37				1FM	1,110,479	106.340	1,202,093	1,130,424	1,097,232		18,345			6.000	7.370	MON	5,652	68,284	08/31/2012.	06/27/2037.
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36				1FM	2,332,597	104.240	2,468,527	2,368,119	2,347,406		8,453			5.500	5.822	MON	10,854	130,249	05/11/2010.	03/26/2036.
05532E CE 3	BCAP 2009-RR10 9A2 MEZ SSUP 6.00 5/26/37				1FM	995,027	87.000	3,266,694	3,754,820	1,903,321		487,526			6.000	36.150	MON	18,774	228,177	09/09/2009.	06/26/2037.
05532E CP 8	BCAP 2009-RR10 18A1 SEQ SSNR 6.0 3/26/37				1FM	384,007	107.320	425,136	396,139	396,139		(109,208)			6.000	6.076	MON	1,981	23,768	09/24/2009.	03/26/2037.
05532F AB 8	BCAP 2009-RR11 1A2 SUB SSUP CSTR 3/26/37				1FM	1,869,908	99.300	2,012,811	2,027,000	1,854,446		26,644			2.759	4.403	MON	4,661	55,973	03/08/2011.	03/26/2037.
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36				1FM	680,347	104.970	719,557	685,488	683,577		1,225			6.000	6.258	MON	685	41,129	12/18/2009.	12/26/2036.
05532M AG 2	BCAP 2009-RR15 4A2 MEZ 6.00 5/26/2036				1FM	6,323,404	65.000	7,718,842	11,875,141	7,234,747		(106,015)			6.000	8.390	MON	59,376	692,792	10/01/2010.	05/26/2036.
05532T AF 9	BCAP 2010-RR1 2A2 SUB CSTR 06/26/2045 RE				1FM	3,508,148	82.880	6,684,031	8,064,709	4,008,791		221,975			2.633	11.581	MON	17,697	198,251	03/16/2012.	06/26/2045.
05532T AN 2	BCAP 2010-RR1 3A2 SUB SSUP CSTR 12/20/35				1FM	2,966,494	94.000	2,946,900	3,135,000	3,078,089		6,256			2.772	3.532	MON	14,472	146,167	09/07/2011.	12/20/2035.
05532T FD 9	BCAP 2010-RR1 3A13 SUB SSUP CSTR 12/35				1FM	4,345,110	102.000	4,476,780	4,389,000	4,310,698		14,025			2.772	5.026	MON	20,260	204,655	09/22/2011.	12/20/2035.
05533C BP 2	BCAP 2010-RR6 3A4 SEQ SSNR 5.50 10/26/35				1FM	1,543,070	101.670	1,723,999	1,695,682	1,662,702		77,494			5.500	14.324	MON	7,772	93,262	06/21/2011.	10/26/2035.
05533C MC 9	BCAP 2010-RR6 20A8 SEQ WAC 11/26/2035				1FM	1,569,123	99.370	1,732,483	1,743,470	1,674,877		17,557			2.962	4.872	MON	4,304	74,891	11/09/2011.	11/26/2035.
05533D AG 1	BCAP 2010-RR7 1A7 SUB CSTR 04/26/2035 RE				1FM	15,760,122	94.230	17,852,157	18,945,301	16,260,295		447,725			2.709	6.145	MON	42,768	546,199	03/16/2012.	04/26/2035.
05533F AK 7	BCAP 2011-R11 2A1 SEQ 5.5 12/26/2035				1FM	4,231,118	102.550	4,371,800	4,263,091	4,205,718		7,920			5.500	5.592	MON	19,539	234,470	11/04/2011.	12/26/2035.
05533F LR 0	BCAP 2011-R11 32A5 SEQ SSNR FLT 02/26/36				1FM	7,829,967	100.990	8,236,962	8,156,215	7,921,123		102,749			2.881	3.990	MON	39,531	206,872	11/28/2011.	02/26/2036.
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35				1FM	5,435,135	98.600	5,655,982	5,736,290	5,484,277		71,044			6.000	7.675	MON	28,681	350,465	04/20/2011.	10/26/2035.
05533H AK 3	BCAP 2010-RR10 1A10 SEQ CSTR 09/27/36 RE				1FM	5,925,442	98.400	6,026,496	6,124,488	5,995,649		31,042			3.058	3.360	MON	15,088	159,668	02/13/2013.	09/27/2036.
05533N DJ 0	BCAP 2010-RR12 5A2 SUB CSTR 11/26/35 RE				1FM	6,105,091	96.157	7,624,016	7,928,689	6,645,624		328,846			2.632	8.922	MON	17,388	204,301	02/14/2012.	11/26/2035.
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE				1FM	7,213,102	96.500	7,909,822	8,196,707	7,333,122		154,795			2.639	5.060	MON	18,027	204,225	01/06/2012.	01/26/2036.
05535D BG 8	BCF 1997-R2 3-B1 MEZ 7.00 12/25/35				1FM	1,058,707	85.500	938,745	1,097,947	937,187		1,584	139,683		7.000	8.342	MON	6,405	83,265	06/19/1997.	12/25/2035.
05536G AJ 5	BCAP 2011-RR7 2A1 SEQ SSNR CSTR 3/37				1FM	2,436,273	103.130	2,504,701	2,428,683	2,416,414		7,243			5.283	6.023	MON	10,692	129,180	07/22/2011.	03/26/2037.
05536K BL 0	BCAP 2011-RR9 5A1 SEQ SSNR CSTR 01/47				1FM	5,484,716	100.260	5,904,941	5,889,628	5,771,488		126,401			2.753	6.353	MON	13,512	162,402	10/14/2011.	01/26/2047.
05539B AD 6	BCAP 2012-RR3 1A44 SUB 4.5 12/26/2037 RE				1FM	9,732,207	99.230	10,568,830	10,650,842	10,181,112		244,430			4.500	7.772	MON	39,941	479,288	03/13/2012.	12/26/2037.
05540F AL 6	BCAP 2012-RR2 2A3 SUB CSTR 12/26/2036 RE				1FM	2,494,750	100.760	2,957,306	2,935,000	2,684,599		79,995			2.300	6.218	MON	5,627	66,041	06/12/2012.	12/26/2036.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE				1FM	8,929,764	100.210	9,622,061	9,601,897	9,646,716		357,152			2.402	4.655	MON	19,220	228,393	04/11/2012.	05/26/2036.
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE				1FM	11,044,638	95.290	11,959,586	12,550,725	11,092,907		175,018			2.632	6.631	MON	27,524	323,398	04/16/2012.	11/26/2035.
05541C AZ 1	BCAP 2012-RR7 5A1 SEQ CSTR 03/2047 RE				1FM	5,755,050	93.350	6,175,102	6,615,000	5,809,970		20,353			3.942	4.988	MON	21,730	172,118	07/26/2012.	03/26/2047.
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE				1FM	11,180,102	91.840	12,426,996	13,531,137	11,742,188		506,188			0.408	4.791	MON	1,994	50,640	08/23/2012.	11/20/2036.
05545J AJ 8	BCAP 2015-RR3 4A1 SEQ SSNR FLT 02/37 RE				1AM	5,431,485	90.470	5,505,729	6,085,697	5,431,485					0.371	1.336	MON	439		12/29/2015.	02/27/2037.
05570W AE 8	BNPP 2009-1 A5 SUB 6.0 08/27/2037 RE				1FM	7,320,000	104.000	8,320,000	8,000,000	7,626,413		85,459			6.000	7.542	MON	40,000	480,000	12/28/2011.	08/27/2037.
05570W AJ 7	BNPP 2009-1 A6 MEZ 6.00 08/27/2037 RE				1FM	7,443,384	99.400	8,395,715	8,446,393	7,781,042		133,099			6.000	8.635	MON	42,232	506,784	08/10/2012.	08/27/2037.
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036				1FM	6,891,360	90.968	8,898,270	9,781,716	6,828,813		(283,020)			6.000	12.300	MON	48,909	588,233	03/29/2012.	03/25/2036.
058931 BL 9	BAFC 2006-3 5A8 SEQ 5.50 03/25/36				1FM	410,149	93.750	400,275	426,960	396,606		(14,548)			5.500	4.300	MON	1,957	23,720	08/16/2013.	03/25/2036.
05946X R7 0	BAFC 2005-7 2A2 IO INV 11/25/35			34	5FE	1,583,192	15.706	1,882,200		0					4.538		MON	9,064	631,935	03/05/2008.	11/25/2035.
05946X Y7 2	BAFC 2005-8 2A8 NAS SSNR 5.75 01/25/2036				1FM	6,828,558	99.500	6,902,263	6,936,948	6,813,905		(9,268)			5.750	6.010	MON	33,240	398,834	08/07/2013.	01/25/2036.
05948K ZB 8	BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035				1FM	1,405,811	76.581	1,477,294	1,929,072	1,122,398		170,657			0.922	12.960	MON	296	13,488	01/11/2012.	05/25/2035.
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035				1FM	2,790,818	75.250	2,974,315	3,952,578	2,675,047		189,210			0.822	7.620	MON	541	23,623	05/30/2012.	05/25/2035.
05948X 5S 6	BOAMS 2004-C 2A1 SEQ CSTR 04/25/34				1FM	835,879	100.781	947,856	940,511	830,161		19,388			2.691	5.400	MON	2,109	25,396	11/02/2011.	04/25/2034.
05948X GY 1	BOAMS 2003-4 1A57 SEQ SSUP 5.50 06/33				1FM	125,329	100.000	123,477	123,477	124,508		140			5.500	5.423	MON	566	6,791	06/10/2003.	06/25/2033.
05948X HA 2	BOAMS 2003-4 1A59 NAS SSUP 5.50 06/33				1FM	119,844	100.000	117,351	117,351	115,023		372			5.500	5.789	MON	538	6,454	06/03/2003.	06/25/2033.
05948X NE 7	BOAMS 2003-5 2A4 IO INV 07/25/2018			34	2FE	803,125	5.000	5,169		2,501		(3,173)			7.128	295.254	MON	123	11,483	07/02/2003.	07/25/2018.
05948X WD 9	BOAMS 2003-8 1A13 NAS 5.50 11/25/33				1FM	2,286,939	104.449	2,372,739	2,271,677	2,278,945		1,006			5.500	5.471	MON	10,412	124,942	01/12/2005.	11/25/2033.
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35				1FM	3,852,334	93.960	3,735,416	3,975,539	3,477,179		(167,832)			5.500	5.690	MON	18,221	221,531	08/31/2012.	09/25/2035.
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35				1FM	2,976,426	89.082	3,018,175	3,388,078	2,996,864		(3,463)			2.782	5.270	MON	7,854	88,400	07/22/2013.	10/25/2035.
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35				1FM	110,388	92.315	115,312	124,912	118,975		167			2.947	2.400	MON	307	3,447	09/10/2008.	11/25/2035.
05949C NN 2	BOAMS 2005-11 1A10 SEQ 6.00 12/25/2035				2FM	4,660,745	98.282	4,814,988	4,899,136	4,712,860		(166,461)			6.000	6.060	MON	24,496	296,188	08/07/2013.	12/25/2035.
05950F AD 7	BAFC 2006-4 A4 IO INV 7/25/36			34	5FE	928,814	16.710	114,266		0					5.078		MON	579	39,430	03/12/2008.	07/25/2036.
05950R BG 3	BAFC 2006-6 3A2 IO INV 08/25/36			34	6FE	552,513	12.250	74,030		0					4.978	9,999.000	MON	501	34,372	10/24/2008.	08/25/2036.
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46				1FM	2,267,318	81.875	2,245,068	2,742,068	2,222,696		70,145			3.088	6.280	MON	7,057	82,096	11/17/2010.	11/20/2046.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037				1FM	185,049	82.875	161,431	194,788	130,958		(2,688)			5.846	6.450	MON	949	11,928	05/13/2008.	01/25/2037.
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036				1FM	51,899	82.750	45,207	54,631	40,313		(1,111)			5.791	5.410	MON	264	3,351	04/30/2008.	10/25/2036.
059523 AN 0	BAFC 2007-5 4A3 IO INV 07/25/2037			34	5*	11,928,150	17.130	8,263,179		6,542,208		(2,355,277)			6.128	17.466	MON	49,270	3,531,071	12/06/2013.	07/25/2037.
05952X AK 0	BAFC 2010-R4 2A3 SUB SSNR 5.50 3/26/2037				1FM	1,037,448	100.503	1,226,670	1,220,527	1,197,252		38,895			5.500	8.917	MON	5,594	67,129	09/30/2010.	03/26/2037.
05952X AL 8	BAFC 2010-R4 2A4 SEQ SSUP 5.50 3/26/2037				3FM	6,439,827	85.705	7,652,341	8,928,678	7,629,704		(103,652)	50,289		5.500	11.970	MON	40,923	491,077	09/30/2010.	03/26/2037.
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37				1FM	771,887	86.375	762,565	882,854	663,091		8,308			5.774	8.390	MON	4,248	50,860	04/25/2008.	05/25/2037.
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37				1FM	348,303	83.500	335,567	401,877	335,293		46,301			4.269	7.590	MON	1,430	19,047	04/24/2008.	09/20/2037.
05954U AB 4	BAFC 2009-R9 1A2 SEQ SSNR 6.0 10/26/36				1FM	553,738	103.900	684,921	659,212	604,205		10,483			6.000	8.468	MON	3,296	39,553	02/26/2010.	10/26/2036.
05955D AF 2	BAFC 2009-R6 3A1 SEQ SSNR CSTR 01/26/37				1FM	91,388	99.688	100,114	100,427	99,275		3,336			2.147	5.837	MON	180	2,048	10/21/2009.	01/26/2037.
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37				1FM	6,271,528	104.220	6,880,196	6,601,608	6,450,207		128,218			6.000	7.976	MON	33,008	396,083	11/24/2009.	08/26/2037.
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE				1FM	4,262,678	103.920	4,514,420	4,344,130	4,314,492		31,198			6.000	6.415	MON	21,721	260,629	12/08/2009.	10/26/2036.
05955V AB 1	BAFC 2010-R1 1A2 SUB SSNR 5.5001/26/2036				1FM	1,444,915	103.840	1,571,099	1,513,000	1,479,317		7,454			5.500	6.201	MON	6,935	83,215	10/04/2010.	01/26/2036.
05955V AG 0	BAFC 2010-R1 1A3 SUB SSNR 5.50 1/26/2036				1FM	1,308,745	103.510	1,566,106	1,513,000	1,400,589		20,408			5.500	7.543	MON	6,935	83,215	10/04/2010.	01/26/2036.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05955V AH 8	BAFC 2010-R1 1A4 SEQ SSNR 5.50 1/26/2036				1FM	1,202,835	98.290	1,487,128	1,513,000	1,378,390		40,256			5.500	9.238	MON	6,935	83,214	10/04/2010.	01/26/2036.
05956D AC 8	BAFC 2010-R5 1A2 SUB SSNR 6.0 10/26/2037				1FM	2,877,085	102.680	3,061,337	2,981,435	2,950,393		46,283			6.000	7.611	MON	14,907	178,886	03/22/2011.	10/26/2037.
05956E AB 8	BAFC 2010-R6 1A2 MEZ 5.50 02/26/2035 RE				1FM	1,306,110	101.625	1,347,548	1,326,000	1,309,216		1,409			5.500	5.727	MON	6,078	74,906	09/12/2013.	02/26/2035.
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR 6.00 08/37 RE				1FM	2,166,319	105.660	2,280,382	2,158,226	2,111,884		6,857			6.000	5.920	MON	10,791	129,494	02/10/2010.	08/26/2037.
05990H AB 9	BAFC 2010-R2 1A2 SEQ 6.00 8/26/2037				1FM	1,775,480	104.520	1,990,061	1,904,000	1,838,279		13,771			6.000	7.064	MON	9,520	114,240	09/23/2010.	08/26/2037.
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037				1FM	7,083,812	91.141	11,235,506	12,327,584	8,365,018		263,698			6.000	12.530	MON	61,638	817,178	09/23/2010.	08/26/2037.
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036				1FM	3,173,201	81.950	3,586,811	4,376,828	3,713,637		142,155			6.250	7.190	MON	22,796	279,630	11/12/2010.	08/26/2036.
07325D AF 1	BAYV 2006-C 1A5 NAS SNR 5.852 11/28/2036				1FM	3,440,636	99.147	3,411,283	3,440,636	3,440,636		262			5.852	5.924	MON	16,779	174,988	04/14/2014.	11/28/2036.
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033				1FM	6,132,611	101.804	6,177,598	6,068,137	6,116,244		(15,808)			5.500	5.163	MON	27,812	333,702	07/10/2013.	09/25/2033.
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37				1FM	165,081	73.750	204,827	277,731	116,139		10,713			2.518	14.560	MON	583	6,982	09/15/2008.	04/25/2037.
073877 CS 9	BSABS 2005-SD3 1M1 MEZ FLT 07/25/2035				1FM	9,347,822	88.758	10,320,745	11,628,000	10,038,798		343,024			1.072	4.428	MON	2,423	99,185	12/05/2013.	07/25/2035.
073879 GN 2	BSABS 2004-AC5 A2 SEQ FLT 10/25/2034				1FM	1,397,083	86.530	1,617,252	1,869,007	1,450,305		91,956			0.822	7.347	MON	256	10,092	12/05/2011.	10/25/2034.
073879 M5 4	BSABS 2005-AC6 21A1 SEQ SNR 5.25 09/2020				1FM	5,853,578	98.841	5,717,824	5,784,883	5,828,293		(16,817)			5.250	4.813	MON	25,309	303,706	12/27/2013.	09/25/2020.
09774X AU 6	BCM 1999-A A3 SEQ 5.98 01/15/2018				5AM	169,988	103.000	182,693	177,372	165,012					5.980	6.300	MON	884	10,619	08/31/2012.	01/15/2018.
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029				6FE	2,522,314	58.500	1,475,554	2,522,314	1,215,342					7.440	15.831	MON	15,638	187,660	08/26/1999.	12/15/2029.
12489W EL 4	CBASS 2002-CB1 B1 SUB FLT 08/25/30				1FM	391,301	100.265	445,837	444,660	428,880		20,335			3.497	5.220	MON	302	14,786	12/02/2011.	08/25/2030.
12489W NN 0	CBASS 2005-CB6 A3 SEQ SNR 5.12 07/25/35				1FM	3,897,409	97.750	3,833,678	3,921,921	3,888,267		(4,896)			3.914	3.940	MON	12,791	155,832	07/29/2014.	07/25/2035.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36				1FM	1,975,348	79.569	1,606,288	2,018,734	1,411,815		7,964			2.849	5.760	MON	4,793	58,069	08/29/2007.	06/20/2036.
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37				1FM	5,401,981	98.692	6,075,923	6,156,470	5,380,398		(12,215)			6.000	5.620	MON	30,782	373,777	08/19/2011.	01/25/2037.
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37				1FM	922,760	91.530	1,301,431	1,421,863	976,604		55,512			4.674	11.520	MON	5,538	70,675	08/13/2008.	09/25/2037.
125585 AF 6	CIT 1995-1 A5 SUB 9.05 8/15/2020				1AM	1,601,983	97.375	1,558,957	1,600,983	920,886		170,878			9.050	15.289	MON	6,440	144,889	02/14/1995.	08/15/2020.
12558M AG 7	CITHE 2002-1 AF6 SEQ STP 02/25/2030				1FM	1,032,029	99.625	1,004,307	1,008,087	1,024,156		(9,569)			6.200	5.125	MON	5,208	62,501	02/07/2011.	02/25/2030.
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2				1FM	169,586	86.750	219,444	252,961	180,562		3,054			5.750	9.420	MON	1,212	14,912	01/03/2012.	02/25/2037.
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37				1FM	1,600,905	85.784	1,767,743	2,060,698	1,634,284		8,673			5.750	6.960	MON	9,874	121,104	08/31/2012.	04/25/2037.
12639M AN 5	CSMC 2010-15R 2A2 SUB SSNR 3.50 05/26/36				1FM	849,225	98.500	998,790	1,014,000	894,479		26,606			3.500	8.294	MON	2,958	35,490	03/29/2011.	05/26/2036.
12639M AQ 8	CSMC 2010-15R 2A3 SUB SSNR 3.5 05/36 RE				1FM	795,205	92.875	940,824	1,013,000	851,179		26,494			3.500	8.213	MON	2,955	35,455	08/02/2012.	05/26/2036.
12639M BM 6	CSMC 2010-15R 4A2 SUB SSNR 3.50 04/35 RE				1FM	1,848,381	96.875	2,027,594	2,093,000	1,954,061		32,726			3.500	5.522	MON	6,105	73,255	07/17/2012.	04/26/2035.
12639M ED 3	CSMC 2010-15R 6A2 SUB SSNR 3.5 10/26/46				1FM	838,219	100.000	926,209	926,209	926,209		16,392			3.500	6.035	MON	2,701	32,416	04/05/2011.	10/26/2046.
12639M EF 8	CSMC 2010-15R 6A3 SUB SSNR 3.5 10/26/46				1FM	974,855	100.000	1,127,000	1,127,000	1,107,711		30,322			3.500	6.616	MON	3,287	39,438	04/05/2011.	10/26/2046.
12641P AA 2	CSMC 2009-6R 1A1 EXC SEQ SSNR 5.75 1/36				1FM	1,833,504	105.250	1,929,763	1,833,504	1,833,504		66,235			5.750	4.528	MON	8,786	108,863	05/29/2009.	01/26/2036.
12641P AD 6	CSMC 2009-6R 1A2 SUB SSUP 5.75 1/26/36				1FM	2,200,000	104.000	2,288,000	2,200,000	2,192,851		(1,657)			5.750	5.735	MON	10,542	125,666	05/29/2009.	01/26/2036.
12641P AE 4	CSMC 2009-6R 1A3 SUB SSUP 5.75 1/26/36				1FM	1,200,000	102.000	1,224,000	1,200,000	1,196,755		(720)			5.750	5.748	MON	5,750	68,545	05/29/2009.	01/26/2036.
12641P AF 1	CSMC 2009-6R 1A4 SUB SSUP 5.75 1/26/36				1FM	1,000,000	100.000	1,000,000	1,000,000	275,490		66,714			5.750	57.517	MON	4,792	57,121	05/29/2009.	01/26/2036.
12641P AG 9	CSMC 2009-6R 1A5 SUB SSUP 5.75 1/26/36				1FM	800,000	96.500	772,000	800,000	42,087		2,374			5.750	139.232	MON	3,833	45,697	05/29/2009.	01/26/2036.
12641P AH 7	CSMC 2009-6R 1A6 MEZ SSUP 5.75 1/26/36				1FM	445,141	92.250	738,000	800,000	21,868		1			5.750	269.796	MON	3,833	45,697	05/29/2009.	01/26/2036.
12641P AJ 3	CSMC 2009-6R 2A1 EXC SEQ SSNR 5.50 10/35				1FM	4,836,689	103.500	5,005,973	4,836,689	4,821,212		23,068			5.500	5.510	MON	22,168	268,137	05/29/2009.	10/26/2035.
12641P AM 6	CSMC 2009-6R 2A2 SUB SSUP 5.50 10/26/35				1FM	3,128,160	100.000	3,128,160	3,128,160	3,118,821		(1,384)			5.500	5.512	MON	14,337	172,049	05/29/2009.	10/26/2035.
12641P AN 4	CSMC 2009-6R 2A3 SUB SSUP 5.50 10/26/35				1FM	2,085,440	92.000	1,918,605	2,085,440	2,080,200		(706)			5.500	5.520	MON	9,558	114,699	05/29/2009.	10/26/2035.

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

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CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12641P AP 9	CSMC 2009-6R 2A4 SUB SSUP 5.50 10/26/35				1FM	1,191,680	90.500	1,078,470	1,191,680	1,155,972		4,700			5.500	6.143	MON	5,462	65,542	05/29/2009.	10/26/2035.
12641P AQ 7	CSMC 2009-6R 2A5 SUB SSUP 5.50 10/26/35				1FM	1,787,520	87.000	1,555,142	1,787,520	536,586		23,515			5.500	24.105	MON	8,193	98,314	05/29/2009.	10/26/2035.
12641P AR 5	CSMC 2009-6R 2A6 MEZ SSUP 5.50 10/26/35				1FM	969,685	25.000	280,433	1,121,734	11,104		(71,012)			5.500	65.970	MON	5,141	68,763	05/29/2009.	10/26/2035.
12641P AX 2	CSMC 2009-6R 4A1 SEQ SSNR 5.50 11/26/35				1FM	500,635	102.000	509,987	499,987	498,706		(95,808)			5.500	5.572	MON	2,292	27,711	08/31/2012.	11/26/2035.
12641P AY 0	CSMC 2009-6R 4A2 SUB SSUP 5.50 11/26/35				1FM	1,032,250	99.000	1,034,223	1,044,670	1,036,067		1,630			5.500	5.757	MON	4,788	57,457	08/31/2012.	11/26/2035.
12641P AZ 7	CSMC 2009-6R 4A3 SUB SSUP 5.50 11/26/35				1FM	932,300	95.000	902,215	949,700	940,462		3,356			5.500	5.987	MON	4,353	52,233	08/31/2012.	11/26/2035.
12641P BA 1	CSMC 2009-6R 4A4 SUB SSUP 5.50 11/26/35				1FM	730,023	91.000	691,382	759,760	624,348		28,212			5.500	11.728	MON	3,482	41,787	08/31/2012.	11/26/2035.
12641P BB 9	CSMC 2009-6R 4A5 SUB SSUP 5.50 11/26/35				1FM	782,975	80.000	683,784	854,730	50,594		(12,417)			5.500	30.085	MON	3,918	47,010	08/31/2012.	11/26/2035.
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35				1FM	58,989	45.500	96,965	213,110	2,952		(1,144)			5.500	325.060	MON	600	13,419	08/31/2012.	11/26/2035.
12641P BJ 2	CSMC 2009-6R 6A1 EXC SEQ SSNR 5.50 9/35				1FM	2,822,490	102.500	2,882,621	2,812,314	2,805,004		1,715			5.500	5.371	MON	12,890	154,870	08/31/2012.	09/26/2035.
12641P BM 5	CSMC 2009-6R 6A2 SUB SSUP 5.50 9/26/35				1FM	1,588,706	100.500	1,609,940	1,601,930	1,592,411		1,916			5.500	5.706	MON	7,342	88,106	08/31/2012.	09/26/2035.
12641P BN 3	CSMC 2009-6R 6A3 SUB SSUP 5.50 9/26/35				1FM	1,000,667	100.000	1,019,410	1,019,410	1,007,917		2,932			5.500	5.929	MON	4,672	56,067	08/31/2012.	09/26/2035.
12641P BP 8	CSMC 2009-6R 6A4 SUB SSUP 5.50 9/26/35				1FM	849,331	77.000	672,811	873,780	714,802		(3,260)			5.500	6.307	MON	4,005	48,058	08/31/2012.	09/26/2035.
12641P BQ 6	CSMC 2009-6R 6A5 SUB SSUP 5.50 9/26/35				1FM	555,402	68.000	396,114	582,520	110,546					5.500	30.822	MON	2,670	32,039	08/31/2012.	09/26/2035.
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35				1FM	280,708	18.750	57,815	308,349	22,431		(5,647)			5.500	73.230	MON	1,413	18,568	08/31/2012.	09/26/2035.
12641P BX 1	CSMC 2009-6R 8A1 EXC SEQ SSNR 5.50 10/35				1FM	2,347,587	104.000	2,441,490	2,347,587	2,347,587					5.500	5.563	MON	10,760	129,725	05/29/2009.	10/26/2035.
12641P CA 0	CSMC 2009-6R 8A2 SUB SSUP 5.50 10/26/35				1FM	1,700,000	102.000	1,734,000	1,700,000	1,694,044		(1,167)			5.500	5.504	MON	7,792	93,500	05/29/2009.	10/26/2035.
12641P CB 8	CSMC 2009-6R 8A3 SUB SSUP 5.50 10/26/35				1FM	1,020,000	102.000	1,040,400	1,020,000	1,016,687		(682)			5.500	5.496	MON	4,675	56,100	05/29/2009.	10/26/2035.
12641P CC 6	CSMC 2009-6R 8A4 SUB SSUP 5.50 10/26/35				1FM	850,000	96.000	816,000	850,000	847,416		(543)			5.500	5.494	MON	3,896	46,750	05/29/2009.	10/26/2035.
12641P CD 4	CSMC 2009-6R 8A5 SUB SSUP 5.50 10/26/35				1FM	340,000	94.250	320,450	340,000	285,880		29,472			5.500	18.855	MON	1,558	18,700	05/29/2009.	10/26/2035.
12641P CE 2	CSMC 2009-6R 8A6 MEZ SSUP 5.50 10/26/35				1FM	365,213	90.130	459,663	510,000	9,897		3,033			5.500	751.305	MON	2,338	28,050	05/29/2009.	10/26/2035.
12641P CG 7	CSMC 2009-6R 9A2 SUB SSUP CSTR 4/26/36				1FM	128,618	99.000	127,332	128,618	128,618					2.566	2.452	MON	275	3,415	05/29/2009.	04/26/2036.
12641P CH 5	CSMC 2009-6R 9A3 SUB SSUP CSTR 4/26/36				1FM	118,580	95.000	112,651	118,580	118,580					2.566	2.562	MON	254	3,149	05/29/2009.	04/26/2036.
12641P CJ 1	CSMC 2009-6R 9A4 SUB SSUP CSTR 4/26/36				1FM	118,580	88.000	104,350	118,580	61,460		4,523			2.566	12.799	MON	254	3,149	05/29/2009.	04/26/2036.
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36				1FM	87,363	75.000	65,699	87,599	1,531					2.566	94.381	MON	187	2,412	05/29/2009.	04/26/2036.
12641P CS 1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36				1FM	654,505	103.000	674,141	654,505	652,133		3,281			5.500	5.476	MON	3,000	36,524	05/29/2009.	01/26/2036.
12641P CV 4	CSMC 2009-6R 11A2 SUB SSUP 5.50 1/26/36				1FM	1,747,710	101.500	1,773,926	1,747,710	1,742,147		(975)			5.500	5.501	MON	8,010	96,121	05/29/2009.	01/26/2036.
12641P CW 2	CSMC 2009-6R 11A3 SUB SSUP 5.50 1/26/36				1FM	1,359,330	100.500	1,366,127	1,359,330	1,355,829		(616)			5.500	5.509	MON	6,230	74,761	05/29/2009.	01/26/2036.
12641P CX 0	CSMC 2009-6R 11A4 SUB SSUP 5.50 1/26/36				1FM	776,760	98.000	761,225	776,760	618,734		31,663			5.500	12.631	MON	3,560	42,721	05/29/2009.	01/26/2036.
12641P CY 8	CSMC 2009-6R 11A5 MEZ SSUP 5.50 1/26/36				1FM	242,242	92.750	540,334	582,570	178,709		28,046			5.500	39.316	MON	2,670	32,040	05/29/2009.	01/26/2036.
12641P CZ 5	CSMC 2009-6R 12A1 EXC SEQ SSNR 4/26/35				1FM	1,902,886	100.800	1,921,777	1,906,525	1,906,525		(27,499)			5.000	3.956	MON	7,944	95,755	05/29/2009.	04/26/2035.
12641P DC 5	CSMC 2009-6R 12A2 SUB SSUP 5.00 4/26/35				1FM	2,642,796	102.690	2,775,197	2,702,500	2,682,920		8,289			5.000	5.450	MON	11,260	135,200	05/29/2009.	04/26/2035.
12641P DD 3	CSMC 2009-6R 12A3 SUB SSUP 5.00 4/26/35				1FM	1,582,656	102.500	1,662,038	1,621,500	1,602,663		5,546			5.000	5.511	MON	6,756	81,120	05/29/2009.	04/26/2035.
12641P DE 1	CSMC 2009-6R 12A4 SUB SSUP 5.00 4/26/35				1FM	789,817	100.000	810,750	810,750	798,878		2,649			5.000	5.517	MON	3,378	40,560	05/29/2009.	04/26/2035.
12641P DF 8	CSMC 2009-6R 12A5 SUB SSUP 5.00 4/26/35				1FM	423,279	99.000	535,095	540,500	494,746		14,169			5.000	8.632	MON	2,252	27,040	05/29/2009.	04/26/2035.
12641P DG 6	CSMC 2009-6R 12A6 MEZ SSUP 5.00 4/26/35				1FM	196,876	97.250	788,454	810,750	451,716		74,096			5.000	29.437	MON	3,378	40,560	05/29/2009.	04/26/2035.
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37				1FM	212,775	96.550	373,972	387,335	207,772		(9,637)			6.000	34.390	MON	1,937	23,397	05/31/2009.	09/26/2037.
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37				1FM	2,312,789	101.660	2,354,646	2,316,197	2,305,973		3,765			6.000	6.092	MON	11,581	138,273	05/31/2009.	07/26/2037.

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		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12641Q AF 9	CSMC 2009-7R 4A2 SUB CSTR 7/26/37				1FM	1,742,813	90.000	1,639,530	1,821,700	1,301,164		(15,331)			6.000	7.241	MON	9,109	108,413	05/31/2009.	07/26/2037.
12641Q AG 7	CSMC 2009-7R 4A3 SUB CSTR 7/26/37				1FM	868,768	77.000	701,355	910,850	295,240		(6,688)			6.000	16.375	MON	4,554	54,206	05/31/2009.	07/26/2037.
12641Q AH 5	CSMC 2009-7R 4A4 SUB 6.00 07/26/2037				1FM	867,448	65.000	592,053	910,850	112,625		(2,735)			6.000	48.233	MON	4,554	54,206	05/31/2009.	07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037				1FM	534,721	45.000	310,680	690,401	98,634		(3,826)			6.000	4.530	MON	3,452	45,701	05/31/2009.	07/26/2037.
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35				1FM	4,247,619	104.000	4,417,523	4,247,619	4,234,508		3,851			5.500	5.508	MON	19,468	233,619	05/31/2009.	11/26/2035.
12641Q AP 7	CSMC 2009-7R 5A2 SUB 5.50 11/26/35				1FM	1,360,000	102.000	1,387,200	1,360,000	1,356,851		(539)			5.500	5.513	MON	6,233	74,800	05/31/2009.	11/26/2035.
12641Q AQ 5	CSMC 2009-7R 5A3 SUB 5.50 11/26/2035				1FM	680,000	100.000	680,000	680,000	678,606		(238)			5.500	5.517	MON	3,117	37,400	05/31/2009.	11/26/2035.
12641Q AR 3	CSMC 2009-7R 5A4 SUB 5.50 11/26/2035				1FM	1,020,000	90.000	918,000	1,020,000	285,819		(16,408)			5.500	13.658	MON	4,675	56,100	05/31/2009.	11/26/2035.
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035				1FM	533,724	15.240	106,840	701,051	0		(17,277)			5.500	147.740	MON	3,213	41,217	05/31/2009.	11/26/2035.
12641Q AW 2	CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35				1FM	9,552,156	102.000	9,743,199	9,552,156	9,527,941		6,849			5.500	5.510	MON	43,781	525,369	05/31/2009.	09/26/2035.
12641Q AX 0	CSMC 2009-7R 6A2 SUB 5.50 09/26/35				1FM	1,652,100	88.000	1,453,848	1,652,100	1,488,867		19,383			5.500	7.542	MON	7,572	90,866	05/31/2009.	09/26/2035.
12641Q AY 8	CSMC 2009-7R 6A3 MEZ 5.50 9/26/35				1FM	1,525,569	57.750	1,410,385	2,442,226	414,109		(69,480)			5.500	12.124	MON	11,194	136,298	05/31/2009.	09/26/2035.
12641Q BD 3	CSMC 2009-7R 7A2 SUB FLT 12/26/36				1FM	654,584	102.000	801,401	785,688	737,133		16,067			6.000	8.826	MON	786	47,898	08/31/2012.	12/26/2036.
12641Q BE 1	CSMC 2009-7R 7A3 SUB FLT 12/26/36				1FM	948,193	100.130	1,351,397	1,349,642	1,135,490		37,936			6.000	10.917	MON	1,350	80,979	08/31/2012.	12/26/2036.
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36				1FM	704,134	86.880	3,279,397	3,774,628	947,498		62,507			6.000	34.372	MON	3,775	234,784	08/31/2012.	12/26/2036.
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36				1FM	703,872	60.250	510,859	847,898	410,572		(18,159)			5.852	10.610	MON	4,135	30,592	05/31/2009.	05/26/2036.
12641Q BU 5	CSMC 2009-7R 9A1 SEQ EXCH 5.25 8/26/35				1FM	1,356,300	101.600	1,369,618	1,348,049	1,355,096		9,747			5.250	5.016	MON	5,898	71,082	08/31/2012.	08/26/2035.
12641Q BV 3	CSMC 2009-7R 9A2 SUB 5.25 8/26/35				1FM	1,257,361	101.250	1,290,573	1,274,640	1,263,521		2,497			5.250	5.548	MON	5,577	66,887	08/31/2012.	08/26/2035.
12641Q BW 1	CSMC 2009-7R 9A3 SUB 5.25 8/26/35				1FM	623,534	99.000	630,947	637,320	628,060		1,735			5.250	5.668	MON	2,788	33,443	08/31/2012.	08/26/2035.
12641Q BX 9	CSMC 2009-7R 9A4 MEZ 5.25 8/26/35				1FM	1,122,241	95.630	1,218,938	1,274,640	883,384		43,956			5.250	25.330	MON	5,577	66,887	08/31/2012.	08/26/2035.
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35				1FM	6,024,132	103.000	6,204,856	6,024,132	6,007,578		(1,581)			5.500	5.427	MON	27,611	331,395	05/31/2009.	02/26/2035.
12641Q CJ 9	CSMC 2009-7R 11A2 MEZ 5.50 2/26/35				1FM	1,679,251	88.000	1,760,000	2,000,000	1,526,625		61,770			5.500	11.726	MON	9,167	110,000	05/31/2009.	02/26/2035.
12641Q CP 5	CSMC 2009-7R 12A2 SUB 5.75 1/26/36				1FM	303,239	101.000	306,271	303,239	303,239					5.750	5.725	MON	1,453	17,765	05/31/2009.	01/26/2036.
12641Q CQ 3	CSMC 2009-7R 12A3 SUB 5.75 1/26/36				1FM	544,397	95.500	519,899	544,397	544,397					5.750	5.732	MON	2,609	31,303	05/31/2009.	01/26/2036.
12641Q CR 1	CSMC 2009-7R 12A4 SUB 5.75 1/26/36				1FM	544,397	88.000	479,069	544,397	544,397		2,089			5.750	5.737	MON	2,609	31,303	05/31/2009.	01/26/2036.
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36				1FM	1,086,387	82.000	891,041	1,086,636	521,385		(15,910)			5.750	4.270	MON	5,207	63,299	05/31/2009.	01/26/2036.
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37				1FM	876,056	100.000	871,707	871,707	871,707		(1,006)			6.000	5.942	MON	4,359	52,335	05/31/2009.	06/26/2037.
12641Q CX 8	CSMC 2009-7R 13A2 SUB 6.00 06/26/37				4FM	513,129	93.000	499,112	536,680	535,792		(27)			6.000	6.054	MON	2,683	32,201	05/31/2009.	06/26/2037.
12641Q CY 6	CSMC 2009-7R 13A3 SUB 6.00 06/26/37				1FM	247,858	68.000	182,471	268,340	118,401		(1,435)			6.000	12.503	MON	1,342	16,100	05/31/2009.	06/26/2037.
12641Q CZ 3	CSMC 2009-7R 13A4 MEZ 6.00 6/26/37				1FM	386,912	57.500	302,105	525,400	82,803		(16,955)			6.000	14.317	MON	2,627	32,159	05/31/2009.	06/26/2037.
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37				1FM	1,249,281	99.500	1,396,565	1,403,583	1,292,487		26,279			6.000	8.668	MON	1,404	82,093	05/31/2009.	04/26/2037.
12641Q DN 9	CSMC 2009-7R 15A2 SUB FLT 4/26/37				1FM	120,982	82.000	287,934	351,139	154,486		8,205			6.000	20.248	MON	351	20,531	05/31/2009.	04/26/2037.
12641Q DP 4	CSMC 2009-7R 15A3 SUB FLT 4/26/37				1FM	48,393	73.500	129,043	175,569	57,328		2,338			6.000	23.982	MON	176	10,265	05/31/2009.	04/26/2037.
12641Q DQ 2	CSMC 2009-7R 15A4 SUB FLT 4/26/37				1FM	35,286	48.500	85,151	175,569	35,651		93			6.000	31.562	MON	176	10,265	05/31/2009.	04/26/2037.
12641Q DR 0	CSMC 2009-7R 15A5 MEZ FLT 04/26/37				6FM	7,586	35.000	21,149	60,426	17,333		(1,288)			6.000	58.140	MON	60	5,745	05/31/2009.	04/26/2037.
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36				1FM	2,544,150	97.000	2,471,846	2,548,295	2,446,126		(27,283)			5.750	5.250	MON	12,211	146,565	08/31/2012.	02/26/2036.
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36				1FM	639,177	58.750	464,834	791,207	144,199		(7,780)			5.750	27.990	MON	3,791	47,704	08/31/2012.	02/26/2036.
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37				1FM	1,171,908	95.000	1,113,313	1,171,908	1,106,168		33,072			0.371	3.231	MON	85	2,894	05/31/2009.	03/26/2037.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12641Q EB 4	CSMC 2009-7R 17A2 SUB FLT 3/26/37				1FM	1,020,000	83.000	846,600	1,020,000	178,226		38,406			0.371	27.060	MON	74	2,414	05/31/2009.	03/26/2037.
12641Q EC 2	CSMC 2009-7R 17A3 SUB FLT 3/26/37				1FM	540,000	45.750	247,050	540,000	16,914		2,336			0.371	23.637	MON	39	1,261	05/31/2009.	03/26/2037.
12641Q ED 0	CSMC 2009-7R 17A4 SUB FLT 03/26/37				1FM	540,000	12.000	64,800	540,000	5,333		(381)			0.371	52.937	MON	39	1,261	05/31/2009.	03/26/2037.
12641Q EE 8	CSMC 2009-7R 17A5 SUB FLT 3/26/37				1FM	451,086	8.000	48,000	600,000	2,962		(208)			0.371	40.128	MON	43	1,401	05/31/2009.	03/26/2037.
12641Q EF 5	CSMC 2009-7R 17A6 MEZ FLT 03/26/37				1FM	151,666	4.000	48,000	1,200,000	3,586		(259)			0.371	74.887	MON	87	2,840	05/31/2009.	03/26/2037.
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37				1FM	1,106,008	101.000	1,117,068	1,106,008	1,106,008					5.880	2.724	MON	5,419	37,412	05/31/2009.	03/26/2037.
12641Q EL 2	CSMC 2009-7R 18A2 SUB STP 3/26/37				1FM	1,020,000	95.250	971,550	1,020,000	1,020,000					5.880	2.237	MON	4,998	33,392	05/31/2009.	03/26/2037.
12641Q EM 0	CSMC 2009-7R 18A3 SUB STP 3/26/37				1FM	540,000	80.250	433,350	540,000	348,028		2,238			5.880		MON	2,646	17,678	05/31/2009.	03/26/2037.
12641Q EN 8	CSMC 2009-7R 18A4 SUB STP 3/26/37				1FM	540,000	40.000	216,000	540,000	64,115		(5,510)			5.880	16.248	MON	2,646	17,678	05/31/2009.	03/26/2037.
12641Q EP 3	CSMC 2009-7R 18A5 SUB STP 3/26/37				1FM	600,000	15.000	90,000	600,000	39,163		(4,674)			5.880	33.207	MON	2,940	19,642	05/31/2009.	03/26/2037.
12641Q EQ 1	CSMC 2009-7R 18A6 MEZ STP 3/26/37				1FM	1,199,925	3.000	36,000	1,200,000	1					5.880	9,999.000	MON	5,880	39,285	05/31/2009.	03/26/2037.
12641Q EV 0	CSMC 2009-7R 1A1 SEQ EXCH 5.75 3/26/36				1FM	5,895,009	104.500	6,160,285	5,895,009	5,878,909		5,274			5.750	5.755	MON	28,247	338,608	05/31/2009.	03/26/2036.
12641Q EW 8	CSMC 2009-7R 1A2 SUB 5.75 3/26/36				1FM	722,700	89.000	643,203	722,700	721,204		(253)			5.750	5.771	MON	3,463	41,535	05/31/2009.	03/26/2036.
12641Q EX 6	CSMC 2009-7R 1A3 SUB 5.75 03/26/36				1FM	361,350	79.500	287,273	361,350	66,311		1,345			5.750	38.540	MON	1,731	20,768	05/31/2009.	03/26/2036.
12641Q EY 4	CSMC 2009-7R 1A4 MEZ 5.75 03/26/36				1FM	401,593	67.000	484,209	722,700	31,982		(2,030)			5.750	151.847	MON	3,463	41,535	05/31/2009.	03/26/2036.
12641Q FC 1	CSMC 2009-7R 2A1 SEQ EXCH 5.50 8/26/35				1FM	2,553,045	105.000	2,680,697	2,553,045	2,544,875		4,321			5.500	5.518	MON	11,701	140,344	05/31/2009.	08/26/2035.
12641Q FD 9	CSMC 2009-7R 2A2 SUB 5.50 08/26/35				1FM	563,920	94.250	531,495	563,920	562,529		(236)			5.500	5.512	MON	2,585	30,997	05/31/2009.	08/26/2035.
12641Q FE 7	CSMC 2009-7R 2A3 MEZ 5.50 08/26/35				1FM	681,586	85.000	718,998	845,880	586,135		21,175			5.500	19.563	MON	3,877	46,495	05/31/2009.	08/26/2035.
12641R BN 9	CSMC 2009-8R 5A1 SEQ CSTR 5/26/2037				1FM	1,755,437	101.500	1,816,436	1,789,592	1,665,907		18,454			5.424	20.212	MON	8,088	102,248	01/27/2012.	05/26/2037.
12641T AB 2	CSMC 2009-5R 1A2 SEQ SSUP CSTR 07/49 RE				1FM	11,000,624	85.701	12,445,881	14,522,454	11,129,118		22,640			5.721	6.146	MON	69,232	850,476	09/11/2012.	06/26/2036.
12642L AA 0	CSMC 2009-13R 1A1 SEQ SSNR 6.00 09/26/37				1FM	18,244	99.500	18,224	18,315	18,246		162			6.000	6.057	MON	92	1,170	08/05/2010.	09/26/2037.
12642N BQ 0	CSMC 2009-15R 3A1 SEQ SSNR CSTR 3/26/36				1FM	1,927,739	100.015	1,997,949	1,997,657	1,955,730		9,794			5.543	6.273	MON	9,228	109,279	03/01/2010.	03/26/2036.
12645B BH 3	CSMC 2010-17R 3A3 SUB SSNR 3.5 5/26/2036				1FM	2,049,818	99.350	2,334,091	2,349,362	2,349,362		255,920			3.500	22.499	MON	6,852	82,228	03/09/2011.	05/26/2036.
12645B BX 8	CSMC 2010-17R 4A3 SUB 3.5 11/26/2035				1FM	1,016,816	88.750	1,057,013	1,191,000	1,072,935		23,105			2.838	6.125	MON	2,816	31,819	04/04/2011.	11/26/2035.
12645D DN 4	CSMC 2010-19R 6A2 SUB SSNR 3.25 11/27/36				1FM	2,594,662	99.750	2,875,750	2,882,957	2,852,466		98,371			3.250	8.424	MON	7,808	93,695	04/04/2011.	11/27/2036.
12645D DQ 7	CSMC 2010-19R 6A3 SUB SSNR 3.25 11/27/36				1FM	3,231,060	100.000	3,768,000	3,768,000	3,634,943		142,520			3.250	8.433	MON	10,205	122,432	04/04/2011.	11/27/2036.
12645E DU 6	CSMC 2010-20R 6A3 SUB SSNR SSUP 7/27/35				1FM	2,241,337	98.770	2,470,035	2,500,795	2,459,425		61,618			2.719	5.868	MON	5,667	77,729	02/22/2011.	07/27/2035.
12646U AK 4	CSMC 2013-IVR1 A2 SEQ SNR 3 0 3/25/2043				1FM	9,694,469	97.610	10,120,611	10,368,416	9,735,126		82,500			3.000	4.044	MON	25,921	311,052	01/28/2014.	03/25/2043.
12646W AH 7	CSMC 2013-IVR2 A2 SEQ SNR 3.0 04/25/43				1FM	8,609,532	97.172	8,953,628	9,214,215	8,646,249		72,098			3.000	4.035	MON	23,036	276,426	02/12/2014.	04/25/2043.
12646X AJ 1	CSMC 2013-IVR3 A2 SEQ SNR CSTR 05/25/43				1FM	17,563,958	97.938	18,166,813	18,549,395	17,610,571		111,733			3.000	3.774	MON	46,373	556,553	04/17/2014.	05/25/2043.
12647G BZ 0	CSMC 2013-IVR4 A20 SEQ CSTR 07/25/2043				1FM	2,160,939	99.625	2,204,151	2,212,447	2,163,578		6,143			3.492	3.864	MON	6,438	77,413	03/06/2014.	07/25/2043.
12647H BJ 4	CSMC 2013-8R 5A1 SEQ FLT 12/27/2036 RE				1FM	3,595,398	97.349	3,687,939	3,788,368	3,682,549		85,883			0.411	2.674	MON	303	14,642	07/19/2013.	12/27/2036.
12647P AK 4	CSMC 2013-7 A6 SEQ SNR 3.50 08/25/2043				1FM	16,988,033	101.680	17,923,146	17,627,012	17,036,405		113,786			3.500	4.050	MON	51,412	616,945	01/09/2014.	08/25/2043.
126670 AC 2	CWL 2005-10 AF3 SEQ 4.638 2/25/2036				1FM	322,094	100.175	356,037	355,414	355,414					4.579	9.781	MON	1,356	16,793	11/05/2010.	02/25/2036.
126670 CJ 5	CWL 2005-11 AF4 SEQ 5.21 2/25/2036				1FM	1,999,930	99.992	1,999,835	2,000,000	1,307,538		11,577			4.816	12.268	MON	8,027	97,920	09/12/2005.	02/25/2036.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036				1FM	750,595	102.000	792,445	776,907	466,070		28,628			4.632	13.270	MON	2,999	37,074	12/08/2005.	05/25/2036.
126671 D4 5	CWL 2003-3 2A2 SEQ FLT 11/25/33				1FM	96,663	93.250	120,991	129,749	106,839		2,905			1.022	4.618	MON	26	1,035	11/22/2010.	11/25/2033.
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035				1FM	7,936,397	98.018	8,928,643	9,109,208	7,927,080		17,682			5.500	8.350	MON	41,751	501,006	09/14/2011.	04/25/2035.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	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
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35				1FM	3,867,449	96.781	4,259,427	4,401,080	3,788,155		(4,450)			5.250	7.440	MON	19,255	231,057	03/30/2012.	04/25/2035.
12667F EG 6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034				1FM	2,915,290	101.580	2,982,308	2,935,920	2,923,506		2,485			5.500	5.570	MON	13,456	161,517	08/31/2012.	04/25/2034.
12667F LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034				1FM	37,108	102.120	37,895	37,109	37,109		(16)			6.187	6.267	MON	191	2,147	06/16/2004.	07/25/2034.
12667F RE 7	CWALT 2004-J6 1A1 SEQ 5.5 08/25/2024				1FM	3,163,514	104.852	3,267,989	3,116,763	3,135,975		(6,788)			5.500	5.204	MON	14,285	171,422	09/10/2013.	08/25/2024.
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35				1FM	2,452,423	99.438	2,693,244	2,708,456	2,264,825		(36,006)			5.500	6.920	MON	12,414	149,396	09/06/2011.	05/25/2035.
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036				1FM	756,935	63.544	700,968	1,103,115	64,252		29,091			0.772	30.060	MON	166	7,656	07/08/2008.	01/25/2036.
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36				1FM	618,854	85.828	614,158	715,572	407,399		(12,915)			6.000	6.590	MON	3,578	43,763	03/25/2008.	05/25/2036.
126694 HP 6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4				1FM	362,831	90.674	412,647	455,087	372,866		15,579			5.500	9.570	MON	2,086	25,282	01/03/2012.	11/25/2035.
12669E JR 8	CWHL 2003-J5 1A6 5.50 7/25/33				1FM	44,178	100.140	43,240	43,179	42,495		136			5.500	5.732	MON	198	2,375	05/15/2003.	07/25/2033.
12669E JS 6	CWHL 2003-J5 1A7 SEQ 5.50 7/25/2033				1FM	690,362	100.310	680,174	678,072	685,003		873			5.500	5.399	MON	3,108	37,294	05/20/2003.	07/25/2033.
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033				1FM	3,605,211	102.710	3,708,143	3,610,304	3,605,286		2,266			5.750	5.785	MON	17,299	207,712	08/31/2012.	02/25/2033.
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035				1FM	3,224,350	94.826	3,265,617	3,443,815	3,265,617		25,829	57,926		5.500	5.310	MON	15,784	191,762	07/19/2013.	08/25/2035.
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036				1FM	2,186,964	98.320	2,785,714	2,833,313	2,188,779		218,349			0.632	11.080	MON	348	11,459	01/20/2012.	01/25/2036.
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036				1FM	3,437,573	96.890	4,041,800	4,171,535	3,934,200		182,376			0.602	5.047	MON	488	15,599	07/26/2011.	02/25/2036.
152314 KJ 8	CXHE 2004-C AF5 SEQ STP 6/25/2034				1FM	3,990,000	99.050	3,961,983	4,000,000	3,987,214		(564)			5.674	5.737	MON	18,915	230,994	08/11/2010.	06/25/2034.
161546 CW 4	CFAB 2002-3 1A5 5.407 06/25/32				1FM	3,685,167	108.030	4,021,126	3,722,231	3,689,330		4,383			5.907	6.106	MON	18,323	219,883	01/03/2012.	06/25/2032.
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36				1FM	465,867	93.060	492,890	529,648	416,671		17,564			2.544	7.350	MON	1,123	13,026	09/05/2008.	01/25/2036.
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136				3FM	1,255,848	87.750	1,257,437	1,432,977	1,273,553		17,003	88,367		6.000	6.810	MON	1,433	85,983	08/31/2012.	11/25/2036.
17307G AL 2	CMLTI 2003-UST1 PO1 0 12-25-18			34	1FM	1,526	100.000	2,034	2,034	1,291		667				87.578	MON			01/25/2008.	12/25/2018.
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034				1FM	3,988,507	99.000	4,363,118	4,407,190	4,011,710		57,644			2.713	5.300	MON	9,966	117,839	09/22/2011.	03/25/2034.
17307G FM 5	CMLTI 2004-RR2 A2 SEQ SSNR CSTR 05/25/34				1FM	1,423,019	100.990	1,543,202	1,528,074	1,454,597		6,044			2.621	3.174	MON	3,338	39,408	02/17/2010.	05/25/2034.
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035				1FM	79,523	95.075	90,819	95,523	65,441		(3,698)			5.249	15.540	MON	418	5,010	07/07/2011.	08/25/2035.
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36				1FM	4,137,924	93.354	4,347,074	4,656,546	4,140,647		(52,125)			5.750	6.490	MON	22,313	270,027	07/17/2013.	04/25/2036.
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036				1FM	5,694,687	92.472	5,940,633	6,424,218	5,404,495		4,904			6.000	6.780	MON	32,121	388,730	09/13/2012.	04/25/2036.
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036				1FM	5,505,313	99.000	6,588,162	6,654,709	6,463,760		316,691			0.572	5.706	MON	740	22,865	05/12/2011.	08/25/2036.
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036				1FM	5,813,038	100.870	6,034,222	5,982,177	5,949,634		44,938			5.667	7.250	MON	28,251	345,482	05/12/2010.	07/25/2036.
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36				1FM	2,680,580	103.500	2,976,489	2,875,835	2,819,775		36,650			5.775	7.137	MON	13,840	166,382	08/31/2012.	09/25/2036.
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037				1FM	4,110,149	103.950	4,438,577	4,269,915	4,125,078		12,215			5.469	5.992	MON	19,461	236,922	04/12/2011.	06/25/2037.
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37				1FM	128,718	75.454	273,583	362,585	119,451		(2,960)			2.263	21.440	MON	684	7,518	11/18/2008.	03/25/2037.
17314Q AD 9	CMLTI 2009-11 2A2 RR MEZ SSNR CSTR 1/36				1FM	741,936	89.267	1,947,954	2,182,165	901,411		42,368			6.000	20.115	MON	10,911	130,930	11/13/2009.	01/25/2036.
17314Q BF 3	CMLTI 2009-11 7A2 SUB SSUP CSTR 10/25/35				1FM	2,625,822	101.500	2,692,131	2,652,346	2,571,291		9,034			2.624	4.745	MON	5,799	112,192	09/22/2011.	10/25/2035.
17315C AP 2	CMLTI 2009-3 5A2 SUB SSNR 6.00 2/25/2037				1FM	6,203,125	100.626	6,289,126	6,250,000	6,221,775		526			6.000	6.095	MON	31,250	374,981	11/15/2010.	02/25/2037.
17315G AA 6	CMLTI 2009-5 1A1 RR SEQ SSNR CSTR 6/37				1FM	292,702	100.125	304,343	303,963	296,185		4,827			2.231	3.849	MON	565	6,851	09/21/2010.	06/25/2037.
17315J AP 7	CMLTI 2009-6 7A2 SUB 6.00 8/25/2037				1FM	1,002,348	99.760	992,495	994,887	993,520		4,268			6.000	5.860	MON	10,879	55,022	09/29/2010.	08/25/2037.
17315J AY 8	CMLTI 2009-6 12A1 SEQ CSTR 7/25/2036				1FM	155,230	99.875	164,439	164,645	160,894		2,275			2.738	4.294	MON	800	4,196	08/10/2010.	07/25/2036.
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037				1FM	5,304,215	99.750	5,290,955	5,304,215	5,284,752		(5,286)			6.100	6.031	MON	26,963	323,579	04/07/2011.	04/25/2037.
17315Q AV 8	CMLTI 2010-4 4A4 MEZ CSTR 10/25/2035 RE				1FM	11,262,956	96.681	13,871,539	14,347,715	11,456,022		227,104			5.882	11.568	MON	70,328	869,523	01/30/2012.	10/25/2035.
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35				1FM	3,458,055	100.145	3,595,312	3,590,106	3,508,513		37,483			2.860	3.571	MON	8,557	138,075	08/31/2012.	11/25/2035.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
17315X AE 1	CMLTI 2009-9 2A2 RR SUB SSNR CSTR 11/35				1FM	1,294,463	87.878	4,180,375	4,757,000	1,662,302		104,476			2.860	15.361	MON	11,339	182,563	08/31/2012.	11/25/2035.
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37				1FM	5,257,975	105.027	5,606,379	5,338,045	5,285,761		13,936			6.000	6.259	MON	26,690	318,571	10/27/2009.	05/25/2037.
17317E BN 0	CMLTI 2010-7 9A2 SUB SSNR 6.0 10/25/2037				1FM	1,125,409	100.630	1,161,538	1,154,266	1,143,902		16,407			6.000	7.214	MON	5,771	70,728	03/23/2011.	10/25/2037.
17319A AL 1	CMLTI 2012-2 4A4 MEZ CSTR 03/20/2036 RE				1FM	1,043,250	92.875	1,114,500	1,200,000	1,092,907		15,902			2.526	4.554	MON	2,526	29,377	09/07/2012.	03/20/2036.
17322N AA 2	CMLTI 2014-J1 A1 SEQ SSNR 3.50 06/25/44				1FM	9,777,130	99.860	9,723,939	9,737,572	9,775,734		(5,417)			3.500	3.409	MON	28,401	340,815	06/24/2014.	06/25/2044.
17322N AD 6	CMLTI 2014-J1 A2 SEQ SNR SSUP 3.5 06/44				1FM	3,167,977	101.260	3,227,064	3,186,900	3,151,966		2,910			3.500	3.591	MON	9,295	111,542	06/24/2014.	06/25/2044.
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3/15/2027				1FM	380,691	88.750	338,128	380,989	136,843					7.000	13.158	MON	2,222	26,669	02/02/1996.	03/15/2027.
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33				1FM	3,174,471	101.026	3,177,464	3,145,200	3,158,035		1,298			5.500	5.457	MON	14,416	173,037	08/31/2012.	06/25/2033.
22541S ES 3	HEMT 2004-2 M2 MEZ FLT 08/25/2034				1FM	1,270,352	97.875	1,467,088	1,498,940	1,428,492		35,010			2.072	5.673	MON	604	28,067	01/21/2011.	08/25/2034.
225458 KQ 0	CSFB 2005-3 3A19 PAC 5.50 7/25/35				1FM	660	100.000	657	657	658		65			5.500	5.495	MON	3	36	07/07/2005.	07/25/2035.
225458 LD 8	CSFB 2005-3 6A1 SEQ 5.75 07/25/2035				1FM	5,398,776	101.404	6,203,514	6,117,593	5,384,097		153,035			5.750	10.580	MON	29,313	336,374	05/17/2012.	07/25/2035.
2254W0 FJ 9	CSFB 2003-1 1A1 SEQ 7.00 2/25/2033				2FM	653,313	104.702	660,104	630,459	648,588		(1,287)			7.000	6.624	MON	3,678	44,132	11/02/2010.	02/25/2033.
22943Y UR 8	CSMC 2009-3R 30A1 SEQ SSNR CSTR 7/27/37				1FM	609,041	100.086	639,396	638,847	629,220		15,050			2.380	4.970	MON	1,267	15,010	03/23/2010.	07/27/2037.
22944F BW 8	CSMC 2009-2R 2A5 SEQ SSNR CSTR 06/26/37				1FM	216,126	99.375	229,934	231,380	227,872		3,713			2.194	10.764	MON	423	5,165	06/25/2012.	06/26/2037.
22944J DE 8	CSMC 2010-18R 4A3 SUB SSNR 04/26/38				1FM	2,810,307	99.125	2,899,900	2,925,498	2,925,498		27,085			2.370	4.542	MON	5,778	69,206	07/16/2012.	04/26/2038.
22944P AA 5	CSMC 2013-TH1 A1 SEQ SSNR 2.13 02/25/43				1FM	7,995,666	92.984	8,279,489	8,904,169	8,024,140		115,318			2.130	3.735	MON	15,805	189,659	02/25/2014.	02/25/2043.
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46				1FM	1,552,908	93.890	2,209,129	2,352,891	1,548,259		132,487			0.572	9.380	MON	262	8,286	05/27/2011.	04/25/2046.
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036				1FM	815,037	90.000	1,049,779	1,166,421	928,422		145,205			0.471	19.844	MON	259	3,834	03/13/2008.	07/15/2036.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36				1FM	1,123,451	102.375	1,509,597	1,474,576	1,083,379		93,821			0.582	9.850	MON	167	5,255	05/13/2008.	12/25/2046.
23248A AJ 0	CWL 2007-SEA1 2A1 SEQ FLT 05/25/47				1FM	2,121,588	91.790	3,140,976	3,421,916	2,034,148		120,996			0.712	7.240	MON	473	16,635	06/29/2011.	05/25/2047.
24763L FN 5	DELHE 1999-2 A7F NAS 7.03 08/15/30				1FM	308,362	105.045	334,956	318,867	303,311					7.030	7.506	MON	1,868	16,616	08/31/2012.	08/15/2030.
25150M AC 0	DBALT 2007-RMP1 A2 SEQ SSNR FLT 12/25/36				1FM	3,936,354	84.398	4,218,656	4,998,545	4,058,294		158,894			0.572	4.323	MON	556	5,982	09/23/2013.	12/25/2036.
251510 CV 3	DBALT 2005-1 1A1 SEQ FLT 02/25/2035				1FM	2,792,276	91.750	3,527,591	3,844,786	2,855,664		156,115			0.922	6.330	MON	591	26,392	09/16/2011.	02/25/2035.
251510 EP 4	DBALT 2005-3 5A1 SEQ FLT 6/25/2035				1FM	5,213,123	84.528	5,870,960	6,945,600	4,972,163		423,923			0.722	6.630	MON	835	33,798	01/06/2011.	06/25/2035.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36				1FM	577,575	79.299	458,010	577,576	375,611		(2,474)			5.431	6.140	MON	2,614	25,941	01/25/2006.	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36				1FM	808,605	79.299	641,214	808,606	525,855		(3,369)			5.431	8.039	MON	3,660	36,317	01/25/2006.	02/25/2036.
251563 FP 2	DMSI 2004-4 7AR3 IO CSTR 06/25/2034			34	4FE	1,447,103	6.536	535,607		32,372		(13,522)			2.048	1,488.231	MON	2,797	184,781	04/25/2008.	06/25/2034.
25157F AJ 3	DMSI 2005-WF1 1A3 SUP CSTR 06/26/2035 RE				1FM	676,499	99.369	724,140	728,739	679,429		25,098			2.740	7.159	MON	1,664	27,031	03/16/2012.	06/26/2035.
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036				1FM	2,581,544	87.110	2,568,661	2,948,756	2,585,083		13,298			0.582	4.207	MON	333	1,907	11/06/2015.	10/25/2036.
32027N RU 7	FFML 2005-FF5 M2 MEZ FLT 03/25/2035				1FM	1,719,443	96.875	2,043,817	2,109,746	2,033,706		40,375			1.157	3.019	MON	474	19,824	01/18/2011.	03/25/2035.
32027N ZL 8	FFML 2006-FFH1 A4 SEQ FLT 01/25/2036				1FM	5,215,888	97.093	6,555,669	6,751,959	6,141,781		313,549			0.722	6.068	MON	1,391	33,502	05/01/2012.	01/25/2036.
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036				1FM	8,450,131	93.590	8,487,413	9,068,718	8,722,664		234,321			0.572	2.632	MON	1,008	31,147	07/31/2014.	07/25/2036.
32051G FM 2	FHAMS 2005-FA1 1A2 SEQ 5.50 03/25/2035				1FM	163,921	99.750	166,636	167,053	165,152		2,023			5.500	6.482	MON	766	9,188	09/24/2013.	03/25/2035.
32051G NS 0	FHAMS 2005-FA4 1A1 SEQ SSNR FLT 06/25/35				1FM	416,668	83.549	461,854	552,794	416,140		15,556			0.922	4.780	MON	85	3,797	08/15/2012.	06/25/2035.
32051G XV 2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35				1FM	4,719,019	92.500	4,690,755	5,071,086	4,372,407		(153,672)			2.597	3.920	MON	10,974	219,663	02/06/2014.	11/25/2035.
32051G Y2 5	FHASI 2006-AR1 2A1 SEQ SSNR CSTR 05/36				1FM	878,907	89.375	1,246,862	1,395,090	966,971		24,447			2.704	6.655	MON	3,143	37,442	08/12/2008.	05/25/2036.
32051S AA 7	FHAMS 2006-RE2 A1 SEQ FLT 04/25/2035				1FM	1,999,128	79.731	2,318,443	2,907,822	1,950,207		109,982			0.721	6.855	MON	349	19,960	10/18/2011.	04/25/2035.
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37				1FM	13,339,829	85.125	17,476,523	20,530,423	13,696,964		634,011			2.497	10.500	MON	42,714	507,325	03/01/2012.	11/25/2037.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036				1FM	1,851,975	98.000	2,353,239	2,401,264	2,219,109		245,727			0.692	12.089	MON	323	11,167	09/22/2011.	02/25/2036.
36157N FL 3	GECMS 1997-HE4 A6 SEQ 7.17 12/25/28				4FM	260,573	93.500	236,020	252,427	261,360	3,056	(141)			7.170	6.674	MON	1,508	12,456	04/01/2004.	12/25/2028.
361856 CQ 8	GMACM 2003-HE2 A5 NAS STP 04/25/2033				1FM	17,799	97.875	22,122	22,602	21,117		2,344			4.590	15.245	MON	86	1,037	04/17/2008.	04/25/2033.
36190F AD 2	GSMSC 2009-3R 2A1 SEQ SSNR CSTR 07/25/35				1FM	921,756	99.125	961,533	970,020	964,158		19,075			3.181	5.295	MON	2,571	30,125	05/04/2011.	07/25/2035.
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37				1FM	5,299,266	100.500	5,473,733	5,446,501	5,398,009		100,073			5.976	7.067	MON	27,121	326,317	08/31/2012.	01/26/2037.
36228F G7 5	GSR 2004-3F 2A4 PAC 5.50 2/25/2034				1FM	227,642	100.375	229,734	228,876	227,958		1,216			5.500	5.584	MON	1,049	12,588	10/04/2004.	02/25/2034.
3622EA AA 8	GSAA 2007-3 1A1A SEQ SSNR FLT 03/25/2047				1FM	5,793,941	67.110	5,859,868	8,731,736	5,800,934		171,996			0.492	5.003	MON	835	14,645	07/20/2015.	03/25/2047.
362341 BR 9	GSAMP 2005-HE3 M2 MEZ FLT 06/25/2035				1FM	3,725,882	97.414	3,703,585	3,801,920	3,755,029		26,274			1.427	1.921	MON	1,055	46,189	05/17/2013.	06/25/2035.
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046				1FM	3,467,793	95.250	4,670,917	4,903,850	3,270,599		1,026,736			0.642	47.076	MON	612	20,384	09/05/2012.	05/25/2046.
36242D LY 7	GSR 2004-13F 4A2 IO INV 11/25/2034			34	3FE	2,337,483	20.500	992,309		180,231		(106,568)			7.278	335.028	MON	5,872	396,662	06/27/2011.	11/25/2034.
36242D T6 0	GSMPS 2005-RP2 1AS IO SNR CSTR 03/25/35			34	4FE	15,192,156	13.250	9,448,993		7,942,009		(2,340,440)			4.723	15.670	MON	56,138	3,658,023	11/12/2013.	03/25/2035.
36244S AD 0	GSAA 2006-13 AF4 SEQ STP 07/25/2036				1FM	8,392,533	59.790	7,272,312	12,163,091	7,076,951		(374,807)			6.119	6.600	MON	62,020	464,819	09/14/2012.	07/25/2036.
362631 AB 9	GSR 2006-OA1 2A1 SEQ SSNR FLT 08/25/2046				1FM	1,106,304	96.531	1,341,200	1,389,392	1,201,868		97,248			0.612	9.296	MON	165	4,990	04/19/2012.	08/25/2046.
362669 AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027				1FM	777,357	95.500	800,945	838,685	778,872		26,369	67,815		6.000	6.210	MON	4,193	52,262	09/24/2012.	06/25/2027.
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36				1FM	361,263	100.250	362,166	361,263	232,768		188,857			6.320	18.980	MON	1,903	22,942	06/27/2006.	05/25/2036.
393505 HU 9	GT 1995-6 B1 SUB 7.70 9/15/2026				2AM	585,654	103.625	601,713	580,663	580,663					7.700	7.825	MON	1,987	44,711	01/27/1999.	09/15/2026.
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029				1FE	2,285	99.625	2,209	2,217	2,217					7.070	6.550	MON	7	157	08/29/2002.	01/15/2029.
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34				1FM	1,400,306	107.983	1,519,693	1,407,342	1,395,425		353			5.152	5.272	MON	6,042	73,105	01/28/2005.	09/25/2034.
40431H AD 9	HALO 2006-2 1A4 IO INV 12-25-36			34	6FE	1,399,103	18.000	2,365,754		0					4.978		MON	10,905	736,549	03/07/2008.	12/25/2036.
41161G AC 7	HVMLT 2006-8 2A1A SEQ SSNR FLT 08/21/36				1FM	212,733	81.563	246,115	301,749	211,861		22,555			0.592	11.550	MON	55	1,155	04/03/2008.	07/21/2036.
41161P EX 7	HVMLT 2004-5 2A6 SEQ CSTR 06/19/2034				1FM	1,394,213	97.875	1,700,419	1,737,337	1,429,145		42,403			2.360	6.850	MON	3,417	39,789	01/06/2012.	06/19/2034.
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35				1FM	2,254,691	82.281	2,651,626	3,222,631	2,078,179		154,162			0.712	7.570	MON	829	16,319	08/31/2012.	11/19/2035.
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45				1FM	1,459,088	92.637	1,916,503	2,068,828	1,500,455		113,688			0.712	11.564	MON	532	10,480	08/31/2012.	08/19/2045.
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46				1FM	458,577	74.484	481,076	645,883	368,212		16,469			0.602	3.120	MON	140	2,535	04/02/2008.	09/19/2046.
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036				1FM	2,403,649	99.780	2,825,757	2,831,987	2,759,729		142,231			0.802	6.179	MON	441	16,361	01/31/2012.	01/25/2036.
43710K AC 0	HEAT 2007-2 2A2 SEQ FLT 07/25/2037				1FM	5,411,745	94.559	8,576,428	9,069,964	7,567,894		828,433			0.607	10.132	MON	1,070	34,392	01/18/2012.	07/25/2037.
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037				1FM	266,010	83.923	324,439	386,590	65,276		51,273			0.331	104.420	MON	25	1,151	03/05/2008.	02/25/2037.
437690 AX 8	HMAC 2004-3 AV3 SEQ SSUP FLT 07/25/34				1FM	2,151,009	98.687	2,439,951	2,472,424	2,278,677		90,401			0.942	4.841	MON	453	17,813	10/31/2011.	07/25/2034.
45254N JB 4	IMM 2004-4 2A1 SEQ STP 9/25/2034				1FM	2,039,992	98.027	2,078,394	2,120,220	2,041,946		3,734			4.987	5.190	MON	8,812	103,820	02/06/2013.	09/25/2034.
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035				1FM	4,011,347	87.109	4,300,641	4,937,087	4,144,320		178,411			1.042	5.381	MON	1,000	40,648	08/31/2012.	04/25/2035.
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035				1FM	725,579	33.990	479,534	1,410,797	122,066		171,101			1.052	232.350	MON	288	12,019	05/20/2008.	08/25/2035.
45254T TN 4	IMSA 2006-1 2A1 SEQ FLT 5/25/36				1FM	77,593	91.189	101,081	110,847	85,085		2,000			0.772	3.392	MON	17	603	12/01/2009.	05/25/2036.
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013				5*	299,707	10.500	38,613	367,739	0		22,440			0.862	9,999.000	MON	62	3,121	05/21/2008.	10/25/2013.
45660K AA 9	INDX 2006-AR39 A1 SEQ SSNR FLT 2/25/2037				1FM	7,192,572	79.500	7,097,713	8,927,941	7,244,786		70,910			0.602	4.127	MON	1,044	8,970	09/22/2015.	02/25/2037.
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35				1FM	158,542	13.016	35,377	271,806	17,443		(720)			5.500	5,223.550	MON	1,246	21,277	08/19/2008.	06/25/2035.
45660N W6 8	RAST 2004-R2 A3 Z 5.50 08/25/2034				3FM	3,546,309	102.750	3,482,755	3,389,543	3,542,827		(6,572)			5.500	4.950	MON	15,535	124,065	04/16/2015.	08/25/2034.
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34				1FM	710,054	86.776	751,410	865,919	720,633		24,875			2.656	10.970	MON	1,916	22,201	05/30/2008.	10/25/2034.
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039				5*	228,241	32.250	96,852	300,317	0		17,541			0.722	2.712	MON	42	1,524	05/15/2008.	06/25/2039.

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
45661X AB 8	INDX 2006-AR13 A2 SEQ SSNR FLT 07-25-36				1FM	3,313,151	78.500	4,339,226	5,527,676	3,494,453		358,280			0.521	9.210	MON	480	26,889	06/01/2012.	07/25/2036.
466247 L6 8	JPMMT 2006-A2 IIB1 MEZ SEQ CSTR 08/25/34				1FM	3,599,155	95.930	3,622,473	3,776,163	3,622,652		28,508			2.694	3.394	MON	8,478	96,710	07/08/2014.	08/25/2034.
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035				1FM	3,259,288	99.875	3,667,847	3,672,437	3,280,479		58,658			2.684	4.843	MON	8,213	96,515	06/05/2012.	07/25/2035.
46626L FL 9	JPMAC 2006-FRE1 A3 SEQ FLT 05/25/2035				1FM	4,736,098	99.500	5,021,557	5,046,791	4,867,139		146,784			0.612	2.694	MON	600	19,382	08/08/2013.	05/25/2035.
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35				1FM	2,724,716	80.930	2,291,770	2,831,794	2,115,780		(83,086)			6.000	5.550	MON	14,159	172,453	02/07/2008.	12/25/2035.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36				1FM	809,993	82.320	665,936	808,960	575,314		11,733			2.595	4.510	MON	1,749	21,028	02/07/2006.	03/25/2036.
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36				1FM	9,281,270	86.313	9,769,408	11,318,622	9,254,869		209,236			2.542	6.180	MON	23,980	289,640	08/20/2013.	03/25/2036.
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36				1FM	1,464,478	82.160	1,285,984	1,565,219	1,227,857		10,457			5.750	6.850	MON	7,500	90,933	01/31/2008.	03/25/2036.
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36				1FM	468,071	101.750	639,278	628,283	596,286		91,785			3.192	6.330	MON	1,671	19,768	05/01/2008.	11/25/2036.
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36				1FM	208,148	86.660	235,926	272,243	210,193		30,171			2.696	12.962	MON	612	7,271	08/31/2012.	06/25/2036.
46628V AH 9	JPALT 2006-S3 A5 SEQ SSNR STP 08/25/36				1FM	8,096,846	64.369	8,406,216	13,059,429	7,373,298		(326,476)			6.420	5.280	MON	69,868	769,684	08/09/2012.	08/25/2036.
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036				1FM	2,937,770	98.232	3,641,430	3,706,965	3,172,938		214,706			0.602	7.753	MON	434	13,858	05/11/2011.	07/25/2036.
466300 AL 4	JPMRR 2009-11 2A1 SEQ 6.0 11/26/36				1FM	3,585,949	102.300	3,569,159	3,488,914	3,540,435		(27,142)			6.000	5.055	MON	17,445	209,317	08/22/2011.	11/26/2036.
46630G AN 5	JPMMT 2007-A1 4A2 SEQ SSNR CSTR 07/25/35				1FM	366,311	100.375	393,246	391,777	363,744		7,000			2.726	5.518	MON	890	10,252	02/09/2012.	07/25/2035.
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37				1FM	98,054	90.810	91,505	100,766	76,711					2.544	5.410	MON	214	2,563	06/23/2008.	04/25/2037.
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37				1FM	271,875	91.500	296,533	324,080	265,146		(3,067)			7.000	5.800	MON	1,890	23,315	01/03/2012.	08/25/2037.
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37				1FM	12,233,681	90.000	13,677,627	15,197,363	12,792,272		167,057			2.048	3.790	MON	25,937	326,224	08/31/2012.	07/27/2037.
46632Y AA 2	JPMMT 2008-R3 1A1 SEQ CSTR 06/26/2036				1FM	4,478,700	97.320	5,004,574	5,142,390	4,767,797		84,778			2.696	4.804	MON	11,552	136,643	11/19/2008.	06/26/2036.
46632Y AB 0	JPMMT 2008-R3 1A2 MEZ CSTR 06/26/36				1FM	545,509	40.120	1,716,741	4,279,016	567,476		30,673			2.696	29.410	MON	9,613	115,089	11/19/2008.	06/26/2036.
46632Y AC 8	JPMMT 2008-R3 2A16 SEQ 6.25 08/26/37 RE				1FM	12,978,836	77.780	11,537,073	14,832,955	11,556,652		223,924			6.250	10.150	MON	77,255	927,054	11/19/2008.	08/26/2037.
46632Y AD 6	JPMMT 2008-R3 2A2 MEZ 6.25 08/26/37 RE				1FM	1,183,737	12.330	294,858	2,391,387	45,679		(62,142)			6.250	405.966	MON	12,455	150,229	11/19/2008.	08/26/2037.
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37				1FM	1,272,819	98.260	1,632,199	1,661,102	1,436,682		101,040			2.466	9.644	MON	3,413	44,464	12/18/2008.	03/26/2037.
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE				1FM	1,741,444	98.150	2,203,678	2,245,214	2,245,214					4.686	4.732	MON	8,767	111,711	12/18/2008.	11/26/2036.
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE				1FM	612,405	103.090	867,805	841,794	758,426		114,709			9.500	29.283	MON	6,664	83,483	12/18/2008.	06/26/2037.
46633K AN 3	JPMRR 2009-5 2A1 SEQ SSNR CSTR 1/26/37				1FM	671,453	99.579	706,806	709,791	676,673		3,935			1.825	2.225	MON	1,079	12,867	04/29/2014.	01/26/2037.
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37				1FM	480,622	100.000	503,737	503,737	503,737		4,368			2.296	7.011	MON	964	12,502	05/01/2013.	05/26/2037.
46633M AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35				1FM	296,592	100.000	319,776	319,776	307,611		4,846			2.639	4.350	MON	703	8,371	06/11/2009.	04/26/2035.
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE				1FM	276,360	72.880	2,198,897	3,017,148	190,139					2.639	56.148	MON	6,634	52,305	06/11/2009.	04/26/2035.
46633P AC 6	JPMRR 2009-7 2A1 SEQ SSNR 6.0 2/27/2037				1FM	1,113,761	101.978	1,124,792	1,102,973	1,102,973					6.000	6.076	MON	5,515	66,186	05/09/2014.	02/27/2037.
46633P AU 6	JPMRR 2009-7 11A1 SEQ SSNR CSTR 09/36 RE				1FM	364,220	99.784	390,428	391,274	366,569		4,312			2.923	4.665	MON	953	8,790	07/22/2015.	09/27/2036.
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37				1FM	745,710	99.688	800,678	803,188	786,695		19,110			2.466	5.248	MON	1,651	19,806	08/18/2009.	03/27/2037.
46633T AA 2	JPMRR 2009-8 A1 SEQ CSTR 4/20/2036				1FM	722,414	99.844	736,185	737,337	730,716		4,131			4.449	5.166	MON	2,733	35,112	01/27/2012.	04/20/2036.
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35				1FM	2,163,818	103.250	2,259,562	2,188,438	2,123,323		7,582			5.750	5.992	MON	10,486	126,377	01/05/2010.	12/26/2035.
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37				1FM	6,028,307	105.410	6,354,439	6,028,307	6,028,307					6.000	6.076	MON	30,142	360,054	02/17/2010.	04/26/2037.
46634D AX 6	JPMRR 2010-1 3A2 RR MEZ SSNR 6.00 4/37				1FM	2,610,000	86.710	5,202,600	6,000,000	2,859,818		50,844			6.000	17.428	MON	30,000	358,364	02/17/2010.	04/26/2037.
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036				1FM	4,012,459	101.480	4,018,792	3,960,181	3,500,119		(45,870)			6.000	4.345	MON	19,801	241,061	07/08/2010.	07/26/2036.
46634F AZ 6	JPMRR 2010-2 3A6 NAS EX 6.00 07/26/2036				1FM	1,760,764	101.290	1,985,594	1,960,306	1,826,084		13,719			6.000	7.298	MON	9,802	117,595	07/08/2010.	07/26/2036.
46634F BA 0	JPMRR 2010-2 3A7 NAS EX 6.00 7/26/2036				1FM	1,595,103	102.160	2,003,269	1,960,913	1,698,628		22,221			6.000	8.397	MON	9,805	117,630	07/08/2010.	07/26/2036.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039				1FM	2,361,074	101.420	2,232,728	2,201,468	2,201,468		90,891			5.594	5.194	MON	10,263	124,125	09/15/2010.	03/26/2039.
46635B AD 3	JPMRR 2010-7 1A4 SEQ CSTR 03/26/2039				1FM	9,299,963	93.280	12,335,557	13,224,225	10,142,490		258,023			5.594	9.918	MON	61,647	745,621	09/15/2010.	03/26/2039.
46635B AJ 0	JPMRR 2010-7 1A9 SEQ SSNR CSTR 3/26/2039				1FM	3,994,164	101.070	4,104,453	4,061,000	4,019,581		6,042			5.594	6.135	MON	18,931	228,971	09/15/2010.	03/26/2039.
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE				1FM	9,855,570	96.980	10,291,178	10,611,650	10,061,810		171,435			2.626	4.345	MON	23,226	276,110	01/06/2012.	06/26/2035.
46637D AC 9	JPMRR 2012-1 2A1 SEQ SSNR 3.25 05/47 RE				1FM	4,257,519	99.080	4,535,860	4,577,977	4,395,436		102,539			3.250	5.657	MON	12,399	148,784	01/26/2012.	05/26/2047.
46645A AB 7	JPMRR 2015-4 1A2 SEQ SSNR FLT 06/47 RE				1AM	7,988,760	91.620	7,988,324	8,718,974	7,988,760					0.411	2.244	MON	796		12/30/2015.	06/26/2047.
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47				1FM	7,663,658	96.000	8,034,112	8,368,867	6,211,339		28,531			5.809	8.670	MON	9,453	528,967	07/24/2008.	06/25/2047.
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035				1FM	8,542,749	98.500	10,979,281	11,146,478	9,428,586		274,565			6.000	10.239	MON	55,732	668,789	08/26/2008.	10/25/2035.
472321 AB 4	JMAC 2008-R2 1A2 SUB CSTR 10/25/2035				1FM	980,784	62.000	1,334,583	2,152,554	554,834		3,314			6.000	24.114	MON	10,763	129,153	08/26/2008.	10/25/2035.
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37				1FM	2,994,103	98.750	3,421,074	3,464,379	3,257,074		83,951			2.713	5.571	MON	7,831	89,617	08/26/2008.	01/25/2037.
472321 AD 0	JMAC 2008-R2 2A2 SUB CSTR 01/25/2037				1FM	406,692	77.000	725,436	942,125	266,191		16,995			2.713	16.470	MON	2,130	24,371	08/26/2008.	01/25/2037.
472321 AG 3	JMAC 2008-R2 1A3 MEZ CSTR 10/25/35				1FM	551,379	32.000	688,817	2,152,554	50,625					6.000	341.561	MON	10,763	129,153	08/26/2008.	10/25/2035.
472321 AH 1	JMAC 2008-R2 2A3 SUB CSTR 01/25/37				1FM	264,519	32.500	306,191	942,125	106,369		3,900			2.713		MON	2,130	24,371	08/26/2008.	01/25/2037.
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039				1FM	7,220,638	98.500	8,419,735	8,547,954	7,884,191		217,079			2.205	5.259	MON	15,708	179,645	08/31/2012.	01/25/2039.
472321 AK 4	JMAC 2008-R2 3A2 SUB CSTR 01/25/39				1FM	1,262,231	51.000	1,699,105	3,331,579	635,877		46,517			2.205	23.175	MON	6,122	70,224	08/31/2012.	01/25/2039.
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39				1FM	9,719	0.125	70	56,113	71	(5,902)				2.205	21.634	MON	103	3,428	08/31/2012.	01/25/2039.
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37				1FM	73,946	2.000	7,169	358,460	890		840			2.713	9,999.000	MON	810	12,957	08/26/2008.	01/25/2037.
47232A AA 6	JMAC 2008-R3 1A1 SEQ CSTR 03/20/2036				1FM	4,399,483	99.500	4,754,099	4,777,989	4,677,036		26,148			2.685	3.244	MON	10,690	128,259	09/30/2008.	03/20/2036.
47232A AB 4	JMAC 2008-R3 1A2 SUB CSTR 3/25/2036				1FM	819,686	93.000	1,256,768	1,351,363	861,062		26,157			2.685	7.901	MON	3,023	36,276	09/30/2008.	03/20/2036.
47232A AC 2	JMAC 2008-R3 1A3 SUB CSTR 03/20/36				1FM	506,761	59.000	797,304	1,351,363	239,077		3,771			2.685	16.850	MON	3,023	36,276	09/30/2008.	03/20/2036.
47232A AD 0	JMAC 2008-R3 2A1 SEQ CSTR 06/25/2036				1FM	7,197,242	98.000	7,354,367	7,504,456	7,463,932		10,603			2.683	3.014	MON	16,781	212,921	09/30/2008.	06/25/2036.
47232A AE 8	JMAC 2008-R3 2A2 SUB CSTR 06/25/2036				1FM	1,528,539	90.500	1,948,349	2,152,872	2,152,872					2.683	4.237	MON	4,814	61,083	09/30/2008.	06/25/2036.
47232A AF 5	JMAC 2008-R3 2A3 SUB CSTR 6/25/2036				1FM	1,231,846	83.500	1,797,648	2,152,872	2,152,872					2.683	2.717	MON	4,814	66,022	09/30/2008.	06/25/2036.
47232A AG 3	JMAC 2008-R3 3A1 SEQ CSTR 05/25/2037				1FM	1,924,485	100.000	2,205,713	2,205,713	2,205,713					2.703	2.507	MON	4,969	57,374	09/30/2008.	05/25/2037.
47232A AH 1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037				1FM	1,116,425	67.000	3,186,250	4,755,597	1,368,698		72,129			2.703	15.080	MON	10,714	126,520	09/30/2008.	05/25/2037.
47232A AN 8	JMAC 2008-R3 1A4 SEQ CSTR 3/20/2036				1FM	76,710	2.500	9,154	366,158	1,499		(7,434)			2.685	8.180	MON	819	13,670	09/30/2008.	03/20/2036.
47232C AV 6	JMAC 2009-R1 5A3 SUB CSTR 05/21/2036 RE				1FM	760,372	100.990	815,288	807,296	795,505		35,653			4.730	9.710	MON	3,182	38,942	02/01/2012.	05/21/2036.
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36				1FM	1,088,805	101.500	1,105,156	1,088,823	1,080,024		1,695			6.500	6.761	MON	5,898	76,672	08/31/2012.	09/26/2036.
47232D AG 7	JMAC 2009-R5 2A2 SUB SSUP CSTR 09/26/36				1FM	1,731,926	107.310	1,877,606	1,749,703	1,730,103		(50)			6.500	6.641	MON	9,478	122,561	08/31/2012.	09/26/2036.
47232D AH 5	JMAC 2009-R5 2A3 SUB SSUP CSTR 9/26/36				2FM	853,655	99.280	868,552	874,851	679,082		(21,356)			6.500	5.170	MON	4,739	61,281	08/31/2012.	09/26/2036.
47232D AJ 1	JMAC 2009-R5 2A4 SUB SSUP CSTR 9/26/36				1FM	841,394	68.000	594,899	874,851	497,368		(15,672)			6.500	8.226	MON	4,739	61,281	08/31/2012.	09/26/2036.
47232D AK 8	JMAC 2009-R5 2A5 SUB SSUP CSTR 9/26/36				1FM	838,386	59.170	517,649	874,851	102,236		(34,820)			6.500	18.218	MON	4,739	61,281	08/31/2012.	09/26/2036.
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36				1FM	255,487	29.041	98,449	338,996	3,291		(29,557)			6.500	1.830	MON	1,836	31,940	08/31/2012.	09/26/2036.
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47				1FM	223,085	94.000	209,700	223,085	223,085					2.753	2.763	MON	512	7,493	03/31/2009.	01/26/2047.
47232D AN 2	JMAC 2009-R5 3A2 SUB SSUP CSTR 1/26/2047				1FM	1,460,726	99.000	1,500,745	1,515,904	1,481,380		15,303			2.753	4.297	MON	3,478	44,997	03/31/2009.	01/26/2047.
47232D AP 7	JMAC 2009-R5 3A3 SUB SSUP CSTR 01/26/47				1FM	646,300	99.000	750,372	757,952	673,624		17,003			2.753	5.691	MON	1,739	22,521	03/31/2009.	01/26/2047.
47232D AQ 5	JMAC 2009-R5 3A4 SUB SSUP CSTR 1/26/47				1FM	622,142	76.946	583,213	757,951	417,389		32,975			2.753	13.459	MON	1,739	22,521	03/31/2009.	01/26/2047.
47232D AR 3	JMAC 2009-R5 3A5 SUB SSUP CSTR 1/26/47				1FM	1,099,196	51.734	1,120,340	2,165,577	116,914		(7,291)			2.753	41.186	MON	4,968	64,282	03/31/2009.	01/26/2047.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47				1FM	88,255	1.900	5,551	292,151	6,783		5,658			2.753	132.080	MON	670	11,272	03/31/2009.	01/26/2047.
47232D AU 6	JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36				1FM	3,474,802	102.000	3,768,413	3,694,523	3,597,505		35,669			5.053	7.153	MON	15,558	206,056	08/31/2012.	09/26/2036.
47232D AV 4	JMAC 2009-R5 4A3 MEZ SSUP CSTR 9/26/36				1FM	1,039,609	66.908	1,454,572	2,174,000	1,214,022		55,010			5.053	16.080	MON	9,155	121,121	08/31/2012.	09/26/2036.
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36				1FM	21,348	101.000	21,195	20,985	20,985		(30,601)			5.515	5.576	MON	96	1,339	03/31/2009.	01/26/2036.
47232D AX 0	JMAC 2009-R5 5A2 SUB SSUP CSTR 1/26/36				1FM	1,226,885	102.000	1,230,120	1,206,000	1,195,207		(1,767)			5.515	3.855	MON	5,543	55,999	03/31/2009.	01/26/2036.
47232D AY 8	JMAC 2009-R5 5A3 SUB SSUP CSTR 1/26/36				1FM	613,442	102.000	615,060	603,000	598,043		3,721			5.515	3.024	MON	2,771	28,000	03/31/2009.	01/26/2036.
47232D AZ 5	JMAC 2009-R5 5A4 SUB SSUP CSTR 1/26/36				1FM	613,442	101.000	609,030	603,000	581,522		(8,912)			5.515	2.557	MON	2,771	28,000	03/31/2009.	01/26/2036.
47232D BA 9	JMAC 2009-R5 5A5 SUB SSUP CSTR 1/26/36				1FM	613,442	60.000	361,800	603,000	480,185		(44,128)			5.515	0.010	MON	2,771	28,000	03/31/2009.	01/26/2036.
47232D BB 7	JMAC 2009-R5 5A6 MEZ SSUP CSTR 1/26/36				1FM	2,249,289	23.500	519,585	2,211,000	251,079		(28,564)	68,566		5.515	19.360	MON	10,161	102,666	03/31/2009.	01/26/2036.
47232D BC 5	JMAC 2009-R5 6A1 SEQ SSNR CSTR 2/26/37				1FM	1,381,528	102.750	1,544,675	1,503,333	1,503,333					6.000	18.829	MON	7,517	90,201	03/31/2009.	02/26/2037.
47232D BD 3	JMAC 2009-R5 6A2 SUB SSUP CSTR 2/26/37				1FM	1,121,694	104.000	2,400,341	2,308,020	2,136,114		124,276			6.000	21.295	MON	11,540	138,481	03/31/2009.	02/26/2037.
47232D BE 1	JMAC 2009-R5 6A3 SUB SSUP CSTR 2/26/37				1FM	343,540	79.460	846,435	1,065,239	752,768		110,752			6.000	26.488	MON	5,326	63,914	03/31/2009.	02/26/2037.
47232D BF 8	JMAC 2009-R5 6A4 SUB SSUP CSTR 2/26/37				1FM	308,046	68.398	850,033	1,242,780	533,851		64,031			6.000	29.191	MON	6,214	74,567	03/31/2009.	02/26/2037.
47232D BG 6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37				4FM	120,008	41.010	313,935	765,504	244,932					6.000	35.360	MON	3,828	53,685	03/31/2009.	02/26/2037.
47232D BJ 0	JMAC 2009-R5 7A2 SUB SSUP CSTR 9/26/36				1FM	382,469	99.000	378,645	382,469	315,266		16,300			0.561	6.122	MON	36	2,013	03/31/2009.	09/26/2036.
47232D BK 7	JMAC 2009-R5 7A3 SUB SSUP CSTR 9/26/36				1FM	212,926	62.250	132,546	212,926	15,386		4,696			0.561	50.369	MON	20	1,121	03/31/2009.	09/26/2036.
47232D BL 5	JMAC 2009-R5 7A4 SUB SSUP CSTR 9/26/36				1FM	83,017	30.120	64,133	212,926	4,980		441			0.561	34.966	MON	20	1,121	03/31/2009.	09/26/2036.
47232D BM 3	JMAC 2009-R5 7A5 SUB SSUP CSTR 9/26/36				1FM	22,905	25.274	51,040	201,944	0		(1,750)			0.561	9,999.000	MON	19	1,119	03/31/2009.	09/26/2036.
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37				1FM	419,448	100.000	419,448	419,448	393,352		(11,506)			6.500	3.358	MON	2,272	27,530	03/31/2009.	07/26/2037.
47232D BQ 4	JMAC 2009-R5 8A2 SUB SSUP CSTR 7/26/37				1FM	1,360,597	107.000	1,484,543	1,387,423	1,378,140		1,304			6.500	6.704	MON	7,515	90,135	03/31/2009.	07/26/2037.
47232D BR 2	JMAC 2009-R5 8A3 SUB SSUP CSTR 7/26/37				1FM	530,243	110.000	763,082	693,711	527,887		21,184			6.500	13.109	MON	3,758	45,068	03/31/2009.	07/26/2037.
47232D BS 0	JMAC 2009-R5 8A4 SUB SSUP CSTR 7/26/37				1FM	480,069	87.008	603,586	693,711	268,989		14,125			6.500	23.486	MON	3,758	45,068	03/31/2009.	07/26/2037.
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37				1FM	1,164,990	58.170	1,094,336	1,881,282	412,584		(50,378)			6.500	16.730	MON	10,190	133,708	03/31/2009.	07/26/2037.
47232D BV 3	JMAC 2009-R5 9A1 SEQ SSNR CSTR 6/26/37				1FE	1				0		0			5.500	11.600	MON			08/31/2012.	06/26/2037.
47232D BW 1	JMAC 2009-R5 9A2 SUB SSUP CSTR 6/26/37				1FM	281,339	100.000	534,301	534,301	464,939		62,362			5.500	20.629	MON	2,449	29,694	08/31/2012.	06/26/2037.
47232D BX 9	JMAC 2009-R5 9A3 SUB SSUP CSTR 6/26/37				1FM	234,641	100.250	570,687	569,264	373,929		41,503			5.500	22.149	MON	2,609	30,899	08/31/2012.	06/26/2037.
47232D BY 7	JMAC 2009-R5 9A4 SUB SSUP CSTR 6/26/37				1FM	193,901	98.530	560,895	569,263	280,410		25,863			5.500	22.878	MON	2,609	30,899	08/31/2012.	06/26/2037.
47232D BZ 4	JMAC 2009-R5 9A5 MEZ SSUP CSTR 6/26/37				1FM	347,189	86.411	1,240,842	1,435,969	199,296		(627)			5.500	40.940	MON	6,582	81,078	08/31/2012.	06/26/2037.
47232D CA 8	JMAC 2009-R5 10A1 SEQ SSNR CSTR 2/26/47				1FM	464,362	100.500	466,684	464,362	463,525		3,132			2.760	5.597	MON	1,068	12,831	03/31/2009.	02/26/2047.
47232D CB 6	JMAC 2009-R5 10A2 SUB SSUP CSTR 2/26/47				1FM	801,600	100.000	1,402,147	1,402,147	1,282,569		81,670			2.760	18.284	MON	3,224	38,743	03/31/2009.	02/26/2047.
47232D CC 4	JMAC 2009-R5 10A3 SUB SSUP CSTR 2/26/47				1FM	238,043	100.000	637,339	637,339	421,870		66,966			2.760	23.110	MON	1,466	17,611	03/31/2009.	02/26/2047.
47232D CD 2	JMAC 2009-R5 10A4 SUB SSUP CSTR 2/26/47				1FM	208,902	90.445	691,731	764,807	301,957		44,057			2.760	24.810	MON	1,759	21,133	03/31/2009.	02/26/2047.
47232D CE 0	JMAC 2009-R5 10A5 SUB SSUP CSTR 2/26/47				1FM	609,097	59.339	942,109	1,587,662	169,479		(5,263)			2.760	22.211	MON	3,651	45,049	03/31/2009.	02/26/2047.
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36				1FM	556,068	99.750	554,678	556,068	556,068					2.606	2.688	MON	1,207	14,302	03/31/2009.	05/21/2036.
47232D CH 3	JMAC 2009-R5 11A2 SUB SSUP CSTR 5/21/36				1FM	1,015,391	99.500	1,010,314	1,015,391	689,579		23,192			2.606	7.727	MON	2,205	25,830	03/31/2009.	05/21/2036.
47232D CJ 9	JMAC 2009-R5 11A3 SUB SSUP CSTR 5/21/36				1FM	507,696	82.843	420,592	507,696	232,571		9,981			2.606	10.572	MON	1,102	12,915	03/31/2009.	05/21/2036.
47232D CK 6	JMAC 2009-R5 11A4 SUB SSUP CSTR 5/21/36				1FM	507,696	63.964	324,741	507,696	145,294		2,023			2.606	11.456	MON	1,102	12,915	03/31/2009.	05/21/2036.
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36				1FM	70,700	48.867	112,693	230,613	9,086		(6,129)			2.606	22.510	MON	501	7,186	03/31/2009.	05/21/2036.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
47232D CP 5	JMAC 2009-R5 12A2 SUB SSUP CSTR 12/26/36				1FM	172,462	101.000	174,187	172,462	202,402		29,388			6.000	3.294	MON	172	10,348	03/31/2009.	12/26/2036.
47232D CQ 3	JMAC 2009-R5 12A3 SUB SSUP CSTR 12/26/36				1FM	284,005	105.250	338,508	321,623	233,358		8,505			6.000	12.468	MON	322	19,297	03/31/2009.	12/26/2036.
47232D CR 1	JMAC 2009-R5 12A4 SUB SSUP CSTR 12/26/36				1FM	119,146	89.940	289,268	321,623	156,003		7,590			6.000	18.374	MON	322	19,297	03/31/2009.	12/26/2036.
47232D CS 9	JMAC 2009-R5 12A5 SUB SSUP CSTR 12/26/36				1FM	93,259	71.000	228,352	321,623	97,783		673			6.000	21.386	MON	322	19,297	03/31/2009.	12/26/2036.
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36				3FM	26,892	31.736	36,395	114,683	40,666		(3,165)			6.000	43.430	MON	115	8,872	03/31/2009.	12/26/2036.
47232D CV 2	JMAC 2009-R5 13A2 SUB SSUP CSTR 4/26/47				1FM	700,263	99.500	740,959	744,682	743,551		250			2.445	2.349	MON	1,517	18,017	03/31/2009.	04/26/2047.
47232D CW 0	JMAC 2009-R5 13A3 SUB SSUP CSTR 4/26/47				1FM	460,498	94.680	497,035	524,965	524,277		(80)			2.445	2.343	MON	1,069	12,594	03/31/2009.	04/26/2047.
47232D CX 8	JMAC 2009-R5 13A4 SUB SSUP CSTR 4/26/47				1FM	645,151	81.000	1,100,575	1,358,734	287,980		21,496			2.445	19.978	MON	2,768	32,595	03/31/2009.	04/26/2047.
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47				1FM	108,895	8.040	36,425	453,050	13,636		(5,644)			2.445	43.130	MON	923	12,655	03/31/2009.	04/26/2047.
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37				1FM	2,125,127	112.318	2,434,489	2,167,494	2,124,774		12,571			5.500	6.107	MON	9,934	119,212	03/31/2009.	06/26/2037.
47232D DA 7	JMAC 2009-R5 14A2 SUB SSUP CSTR 6/26/37				1FM	460,938	83.250	845,822	1,016,002	539,211		26,707			5.500	16.151	MON	4,657	55,880	03/31/2009.	06/26/2037.
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37				1FM	288,167	17.120	167,028	975,629	108,906		(27,484)			5.500	16.450	MON	4,472	56,819	03/31/2009.	06/26/2037.
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37				1FM	26,100	100.000	26,100	26,100	27,058					5.500	5.364	MON	120	1,436	03/31/2009.	08/26/2037.
47232D DD 1	JMAC 2009-R5 15A2 SUB SSUP CSTR 8/26/37				1FM	1,402,222	102.000	1,449,611	1,421,187	1,412,175		1,759			5.500	5.709	MON	6,514	78,165	03/31/2009.	08/26/2037.
47232D DE 9	JMAC 2009-R5 15A3 SUB SSUP CSTR 8/26/37				1FM	262,999	100.500	714,147	710,594	507,767		61,016			5.500	21.954	MON	3,257	39,083	03/31/2009.	08/26/2037.
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37				1FM	511,647	76.976	1,495,623	1,942,979	704,074		(1,636)			5.500	14.360	MON	8,905	109,028	03/31/2009.	08/26/2037.
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37				1FM	7,607,174	107.000	8,191,207	7,655,333	7,584,265		24,063			7.000	7.300	MON	44,656	538,783	08/31/2012.	08/26/2037.
47232D DK 5	JMAC 2009-R5 16A2 SUB SSUP CSTR 8/26/37				1FM	4,448,798	94.762	5,494,343	5,798,034	5,312,552		190,366			7.000	11.794	MON	33,822	405,038	08/31/2012.	08/26/2037.
47232D DL 3	JMAC 2009-R5 16A3 SUB SSUP CSTR 8/26/37				1FM	1,782,719	92.246	2,674,226	2,899,018	1,388,116		(30,059)			7.000	56.071	MON	16,911	202,534	08/31/2012.	08/26/2037.
47232D DM 1	JMAC 2009-R5 16A4 SUB SSUP CSTR 8/26/37				1FM	1,459,464	73.200	2,970,914	4,058,625	1,515,991		108,600			7.000	28.306	MON	23,675	283,548	08/31/2012.	08/26/2037.
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37				1FM	269,961	2.000	19,566	978,285	95,303		1,469			7.000		MON	5,707	111,663	08/31/2012.	08/26/2037.
47232D DQ 2	JMAC 2009-R5 17A2 SUB SSUP CSTR 9/26/35				1FM	912,643	98.000	894,390	912,643	912,643					2.693	5.179	MON	2,048	24,504	03/31/2009.	09/26/2035.
47232D DR 0	JMAC 2009-R5 17A3 SUB SSUP CSTR 9/26/35				1FM	3,562,123	95.570	5,544,311	5,801,309	4,729,577		240,068			2.693	9.085	MON	13,021	152,732	03/31/2009.	09/26/2035.
47232D DS 8	JMAC 2009-R5 17A4 MEZ SSUP CSTR 9/26/35				1FM	715,787	53.361	1,444,625	2,707,277	558,996		(11,662)			2.693	10.426	MON	6,077	71,275	03/31/2009.	09/26/2035.
47232D DW 9	JMAC 2009-R5 18A2 SUB SSUP CSTR 4/37				1FM	904,406	98.500	1,014,754	1,030,207	985,425		59,943			2.697	8.826	MON	2,315	28,362	08/31/2012.	04/26/2037.
47232D DX 7	JMAC 2009-R5 18A3 SUB SSUP CSTR 4/37				1FM	762,545	98.000	1,552,591	1,584,277	1,237,954		124,610			2.697	14.708	MON	3,560	43,086	08/31/2012.	04/26/2037.
47232D DY 5	JMAC 2009-R5 18A4 SUB SSUP CSTR 4/26/37				1FM	564,534	93.300	1,478,130	1,584,277	903,728		98,389			2.697	17.039	MON	3,560	43,086	08/31/2012.	04/26/2037.
47232D DZ 2	JMAC 2009-R5 18A5 SUB SSUP CSTR 4/26/37				1FM	1,055,868	74.240	2,940,418	3,960,692	1,199,558		95,426			2.697	17.822	MON	8,901	107,714	08/31/2012.	04/26/2037.
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37				1FM	498,724	55.290	1,448,454	2,619,729	349,278		(23,548)			2.697	10.390	MON	5,887	76,126	08/31/2012.	04/26/2037.
47232D EE 8	JMAC 2009-R5 19A4 SUB SSUP CSTR 6/26/37				1FM	23,033	99.000	56,168	56,735	53,389		857			2.667	4.186	MON	126	1,477	03/31/2009.	06/26/2037.
47232D EF 5	JMAC 2009-R5 19A5 SUB SSUP CSTR 6/26/37				1FM	92,597	93.000	269,782	290,088	266,966		6,346			2.667	6.683	MON	645	7,537	03/31/2009.	06/26/2037.
47232D EG 3	JMAC 2009-R5 20A1 SEQ SSNR CSTR 2/26/37				1FM	2,374,452	99.686	2,367,002	2,374,452	2,363,879		4,454			2.374	2.597	MON	4,698	55,633	03/31/2009.	02/26/2037.
47232D EH 1	JMAC 2009-R5 20A2 SUB SSUP CSTR 2/26/37				1FM	1,418,742	97.079	1,640,056	1,689,398	1,247,714		89,588			2.374	10.963	MON	3,343	39,582	03/31/2009.	02/26/2037.
47232D EJ 7	JMAC 2009-R5 20A3 SUB SSUP CSTR 2/26/37				1FM	341,689	94.042	794,375	844,698	430,407		39,109			2.374	14.747	MON	1,671	19,791	03/31/2009.	02/26/2037.
47232D EK 4	JMAC 2009-R5 20A4 SUB SSUP CSTR 2/26/37				1FM	544,993	77.863	1,315,409	1,689,398	363,495		35,875			2.374	22.689	MON	3,343	39,582	03/31/2009.	02/26/2037.
47232D EL 2	JMAC 2009-R5 20A5 MEZ SSUP CSTR 2/26/37				1FM	217,500	68.933	616,646	894,560	24,902		(3,242)			2.374	63.320	MON	1,770	20,918	03/31/2009.	02/26/2037.
47232D EM 0	JMAC 2009-R5 21A1 SEQ SSNR CSTR 5/26/37				1FM	624,800	99.000	618,552	624,800	624,800		17,282			2.000	8.295	MON	1,041	12,608	03/31/2009.	05/26/2037.
47232D EQ 1	JMAC 2009-R5 21A2 SUB SSUP CSTR 5/26/37				1FM	1,396,462	99.000	2,261,491	2,284,334	1,692,724		261,233			2.000	32.847	MON	3,808	46,064	03/31/2009.	05/26/2037.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
47232D ER 9	JMAC 2009-R5 21A3 SUB SSUP CSTR 5/26/37				1FM	410,324	84.250	962,276	1,142,167	546,916		99,631			2.000	26.260	MON	1,904	23,033	03/31/2009.	05/26/2037.
47232D ES 7	JMAC 2009-R5 21A4 SUB SSUP CSTR 5/26/37				1FM	332,678	77.231	882,105	1,142,167	377,178		53,938			2.000	23.158	MON	1,904	23,033	03/31/2009.	05/26/2037.
47232D ET 5	JMAC 2009-R5 21A5 MEZ SSUP CSTR 5/26/37				1FM	331,976	48.402	474,089	979,477	213,018		15,468			2.000	19.660	MON	(26)	21,432	03/31/2009.	05/26/2037.
47232D EV 0	JMAC 2009-R5 22A2 SUB SSUP CSTR 8/26/37				1FM	1,110,623	98.000	1,945,741	1,985,450	1,593,506		279,847			2.726	20.392	MON	4,510	52,560	08/31/2012.	08/26/2037.
47232D EW 8	JMAC 2009-R5 22A3 SUB SSUP 5.9956 8/37				1FM	456,754	89.250	1,022,710	1,145,894	515,901		79,163			2.726	24.702	MON	2,603	30,311	08/31/2012.	08/26/2037.
47232D EX 6	JMAC 2009-R5 22A4 SUB SSUP CSTR 8/26/37				1FM	732,244	86.240	988,219	1,145,894	326,737		33,771			2.726	21.885	MON	2,603	32,270	08/31/2012.	08/26/2037.
47232D EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37				1FM	474,153	62.752	414,877	661,142	122,191		(5,219)			2.726	10.460	MON	1,502	18,912	08/31/2012.	08/26/2037.
47232D EZ 1	JMAC 2009-R5 23A1 SEQ SSNR CSTR 11/26/36				1FM	139,688	100.500	140,387	139,688	139,688		27,789			2.170	0.355	MON	253	2,976	03/31/2009.	11/26/2036.
47232D FC 1	JMAC 2009-R5 23A2 SUB SSUP CSTR 11/26/36				1FM	3,772,336	100.000	3,772,336	3,772,336	3,316,280		201,013			2.170	8.885	MON	6,821	80,361	03/31/2009.	11/26/2036.
47232D FD 9	JMAC 2009-R5 23A3 SUB SSUP CSTR 11/26/36				1FM	2,477,484	90.470	3,981,638	4,401,059	2,315,704		204,984			2.170	13.846	MON	7,958	93,755	03/31/2009.	11/26/2036.
47232D FE 7	JMAC 2009-R5 23A4 MEZ SSUP CSTR 11/26/36				1FM	785,977	84.048	2,420,345	2,879,707	556,288		24,669			2.170	17.370	MON	10,414	56,915	03/31/2009.	11/26/2036.
47232D FH 0	JMAC 2009-R5 24A3 SUB SSUP CSTR 12/26/36				1FM	339,161	99.000	335,769	339,161	338,545		404			5.611	5.489	MON	1,586	16,941	03/31/2009.	12/26/2036.
47232D FJ 6	JMAC 2009-R5 24A4 SUB SSUP CSTR 12/26/36				1FM	2,850,000	70.000	1,995,000	2,850,000	2,104,297		(33,320)			5.611	6.007	MON	13,325	139,672	03/31/2009.	12/26/2036.
47232D FK 3	JMAC 2009-R5 24A5 MEZ SSUP CSTR 12/26/36				1FM	991,938	36.059	685,119	1,900,000	2					5.611	9,999.000	MON	8,883	93,115	03/31/2009.	12/26/2036.
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37				1FM	32,994	81.012	136,914	169,003	97,809		14,062			2.667	28.370	MON	376	4,604	03/31/2009.	06/26/2037.
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE				1FM	14,824,122	101.190	15,411,552	15,230,311	13,954,415		216,634			4.042	4.947	MON	51,306	567,476	08/31/2012.	11/26/2037.
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37				1FM	614,693	104.500	642,354	614,693	606,558		(617)			6.000	5.824	MON	3,073	36,880	03/31/2009.	02/26/2037.
47232V AB 8	JMAC 2009-R4 1A2 SUB SSUP 6.00 02/26/37				1FM	367,958	107.150	394,267	367,958	367,252		(97)			6.000	6.034	MON	1,840	22,077	03/31/2009.	02/26/2037.
47232V AC 6	JMAC 2009-R4 1A3 SUB SSUP 6.00 02/26/37				1FM	188,377	74.630	205,956	275,969	57,015		780			6.000	31.980	MON	1,380	16,558	03/31/2009.	02/26/2037.
47232V AD 4	JMAC 2009-R4 1A4 SUB SSUP 6.00 02/26/37				1FM	75,917	59.680	164,698	275,969	1					6.000	9,999.000	MON	1,380	16,558	03/31/2009.	02/26/2037.
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37				1FM	62,167	16.382	12,962	79,119	0					6.000	16.129	MON	396	7,274	03/31/2009.	02/26/2037.
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37				1FM	866,122	103.576	897,953	866,950	856,504		(1,480)			5.750	5.498	MON	4,154	50,826	08/31/2012.	02/26/2037.
47232V AG 7	JMAC 2009-R4 2A2 SUB SSUP 5.75 02/26/37				1FM	486,163	105.604	548,152	519,062	491,319		1,873			5.750	6.541	MON	2,487	30,397	08/31/2012.	02/26/2037.
47232V AH 5	JMAC 2009-R4 2A3 SUB SSUP 5.75 02/26/37				1FM	348,308	84.500	328,956	389,297	344,272		(1,009)			5.750	6.267	MON	1,865	22,798	08/31/2012.	02/26/2037.
47232V AJ 1	JMAC 2009-R4 2A4 SUB SSUP 5.75 02/26/37				1FM	330,323	35.000	136,254	389,297	46,643		(8,398)			5.750	28.588	MON	1,865	22,798	08/31/2012.	02/26/2037.
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37				1FM	48,853	4.000	4,482	112,045	696		(16,847)			5.750	570.180	MON	537	10,097	08/31/2012.	02/26/2037.
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37				1FM	1,349,779	106.410	1,436,304	1,349,779	1,317,041		(4,376)			6.250	5.871	MON	7,030	84,361	03/31/2009.	07/26/2037.
47232V AM 4	JMAC 2009-R4 3A2 SUB SSUP 6.25 07/26/37				1FM	689,661	108.750	750,006	689,661	516,095		(8,263)			6.250	6.747	MON	3,592	43,104	03/31/2009.	07/26/2037.
47232V AN 2	JMAC 2009-R4 3A3 SUB SSUP 6.25 07/26/37				1FM	313,483	72.400	226,962	313,483	39,181		(12,881)			6.250	14.499	MON	1,633	19,593	03/31/2009.	07/26/2037.
47232V AP 7	JMAC 2009-R4 3A4 SUB SSUP 6.25 07/26/37				1FM	313,482	46.120	144,578	313,482	2,665		(10,158)			6.250	15.895	MON	1,633	19,593	03/31/2009.	07/26/2037.
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37				1FM	70,624	5.917	6,219	105,092	0		46,304			6.250	2.260	MON	547	8,455	03/31/2009.	07/26/2037.
47232V AR 3	JMAC 2009-R4 4A1 SEQ SSNR 6.00 09/26/36				1FM	933,899	105.500	1,037,954	983,843	896,860		2,539			6.000	6.235	MON	4,919	59,031	03/31/2009.	09/26/2036.
47232V AS 1	JMAC 2009-R4 4A2 SUB SSUP 6.00 09/26/36				1FM	274,118	107.601	645,603	600,000	306,017		2,718			6.000	8.079	MON	3,000	36,000	03/31/2009.	09/26/2036.
47232V AT 9	JMAC 2009-R4 4A3 SUB SSUP 6.00 09/26/36				1FM	95,925	102.867	308,602	300,000	105,173		2,091			6.000	19.862	MON	1,500	18,000	03/31/2009.	09/26/2036.
47232V AU 6	JMAC 2009-R4 4A4 SUB SSUP 6.00 09/26/36				1FM	142,465	56.526	440,900	780,000	133,846		(937)			6.000	35.725	MON	3,900	46,800	03/31/2009.	09/26/2036.
47232V AV 4	JMAC 2009-R4 4A5 MEZ SSUP 6.00 09/26/36				6FM	31,109	3.000	1,597	53,220	1,597	(36,623)	(5,767)			6.000	44.890	MON	266	6,153	03/31/2009.	09/26/2036.
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35				1FM	1,541,183	99.900	1,681,867	1,683,551	1,596,006		46,295			2.254	4.301	MON	3,163	37,842	03/31/2009.	09/26/2035.
47232V AX 0	JMAC 2009-R4 5A2 SUB SSUP CSTR 09/26/35				1FM	398,489	93.870	921,072	981,221	544,806		35,817			2.254	11.468	MON	1,843	22,054	03/31/2009.	09/26/2035.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
47232V AY 8	JMAC 2009-R4 5A3 SUB SSUP CSTR 09/26/35				1FM	85,017	76.000	248,576	327,074	28,538		(8,459)			2.254	1.415	MON	614	7,352	03/31/2009.	09/26/2035.
47232V AZ 5	JMAC 2009-R4 5A4 SUB SSUP CSTR 09/26/35				1FM	195,846	56.000	183,161	327,074	25,384		1,217			2.254		MON	614	7,352	03/31/2009.	09/26/2035.
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35				1FM	117,363	34.355	51,626	150,269	11,450		806			2.254		MON	282	4,151	03/31/2009.	09/26/2035.
47232V BB 7	JMAC 2009-R4 6A1 SEQ SSNR FLT 09/26/35				1FM	2,172,336	96.000	2,421,895	2,522,807	2,289,377		106,875			0.621	5.461	MON	1,306	14,810	03/31/2009.	09/26/2035.
47232V BC 5	JMAC 2009-R4 6A2 SUB SSUP FLT 09/26/35				1FM	588,805	83.000	1,606,643	1,935,715	685,384		81,743			0.621	15.208	MON	1,002	11,345	03/31/2009.	09/26/2035.
47232V BD 3	JMAC 2009-R4 6A3 SUB SSUP FLT 09/26/35				1FM	122,112	40.000	258,095	645,238	66,131		8,823			0.621	22.246	MON	334	3,782	03/31/2009.	09/26/2035.
47232V BE 1	JMAC 2009-R4 6A4 SUB SSUP FLT 09/26/35				1FM	85,872	7.940	69,452	874,663	62,864		7,092			0.621	27.890	MON	453	5,727	03/31/2009.	09/26/2035.
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36				1FM	748,220	102.500	766,925	748,220	743,710		1,342			5.500	5.641	MON	3,429	41,152	03/31/2009.	11/26/2036.
47232V BN 1	JMAC 2009-R4 8A2 SUB SSUP 5.50 11/26/36				1FM	465,655	102.500	477,296	465,655	464,786		(111)			5.500	5.527	MON	2,134	25,611	03/31/2009.	11/26/2036.
47232V BP 6	JMAC 2009-R4 8A3 SUB SSUP 5.50 11/26/36				3FM	232,827	90.020	209,591	232,827	232,570		(23)			5.500	5.538	MON	1,067	12,805	03/31/2009.	11/26/2036.
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36				1FM	366,595	67.226	511,861	761,401	86,691		(12,869)			5.500	33.180	MON	3,490	43,380	03/31/2009.	11/26/2036.
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37				2FM	910,794	99.498	2,958,331	2,973,261	2,935,985		67,948	332,553		3.448	6.760	MON	8,544	95,826	03/31/2009.	11/26/2037.
47232V CA 8	JMAC 2009-R4 10A2 SUB SSUP 6.00 07/26/36				1FM	362,671	103.450	375,183	362,671	362,671					6.000	5.951	MON	1,813	20,888	03/31/2009.	07/26/2036.
47232V CB 6	JMAC 2009-R4 10A3 SUB SSUP 6.00 07/26/36				1FM	422,095	104.600	441,511	422,095	420,430		(166)			6.000	5.993	MON	2,110	24,285	03/31/2009.	07/26/2036.
47232V CC 4	JMAC 2009-R4 10A4 SUB SSUP 6.00 07/26/36				1FM	422,095	80.230	338,647	422,095	272,148		9,916			6.000	13.493	MON	2,110	24,281	03/31/2009.	07/26/2036.
47232V CD 2	JMAC 2009-R4 10A5 SUB SSUP 6.00 07/26/36				1FM	326,150	65.190	275,164	422,095	41,899		30			6.000	65.606	MON	2,110	24,281	03/31/2009.	07/26/2036.
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36				1FM	17,998	59.470	58,061	97,630	13,936		(3,537)			6.000	67.010	MON	488	8,727	03/31/2009.	07/26/2036.
47232V CG 5	JMAC 2009-R4 11A2 SUB SSUP 5.8368 04/37				1FM	644,010	94.000	605,370	644,010	637,563		1,095			5.837	6.204	MON	3,132	22,708	03/31/2009.	04/26/2037.
47232V CH 3	JMAC 2009-R4 11A3 SUB SSUP 5.8368 04/37				1FM	336,357	80.000	269,086	336,357	286,923		2,692			5.837	6.199	MON	1,636	11,845	03/31/2009.	04/26/2037.
47232V CJ 9	JMAC 2009-R4 11A4 SUB SSUP 5.8368 04/37				1FM	336,357	63.107	212,264	336,357	194,882		2,674			5.837	9.181	MON	1,636	11,845	03/31/2009.	04/26/2037.
47232V CK 6	JMAC 2009-R4 11A5 SUB SSUP 5.8368 04/37				1FM	336,356	41.670	140,159	336,356	56,985		(4,141)			5.837	18.432	MON	1,636	11,845	03/31/2009.	04/26/2037.
47232V CL 4	JMAC 2009-R4 11A6 MEZ SSUP 5.8368 04/37				1FM	841,481	20.948	293,577	1,401,487	77,396		(8,266)			5.837	70.764	MON	6,817	49,354	03/31/2009.	04/26/2037.
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35				1FM	3,469,351	105.500	3,666,031	3,474,910	3,463,245		3,512			5.500	5.545	MON	15,927	192,663	08/31/2012.	11/26/2035.
47232V CN 0	JMAC 2009-R4 12A2 SUB SSUP 5.50 11/26/35				1FM	1,029,009	103.000	1,133,000	1,100,000	528,972		19,087			5.500	15.732	MON	5,042	60,958	08/31/2012.	11/26/2035.
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35				1FM	783,486	15.500	131,979	851,476	48,977		(20,895)			5.500	44.920	MON	3,903	52,188	08/31/2012.	11/26/2035.
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36				1FM	626,057	102.000	647,265	634,574	629,597		4,026			5.850	6.692	MON	3,094	38,627	08/31/2012.	05/26/2036.
47232V CR 1	JMAC 2009-R4 13A2 SUB SSUP 5.85 05/26/36				1FM	838,661	104.250	996,113	955,504	876,972		13,290			5.850	9.360	MON	4,658	57,398	08/31/2012.	05/26/2036.
47232V CS 9	JMAC 2009-R4 13A3 SUB SSUP 5.85 05/26/36				1FM	385,690	93.000	444,309	477,752	238,275		(4,435)			5.850	11.806	MON	2,329	28,699	08/31/2012.	05/26/2036.
47232V CT 7	JMAC 2009-R4 13A4 SUB SSUP 5.85 05/26/36				1FM	366,137	60.000	286,651	477,752	82,938		(5,674)			5.850	11.036	MON	2,329	28,697	08/31/2012.	05/26/2036.
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36				1FM	153,502	13.000	31,626	243,276	22,521		(4,946)			5.850	38.180	MON	1,186	16,964	08/31/2012.	05/26/2036.
47232V CV 2	JMAC 2009-R4 14A1 SEQ SSNR 6.50 11/26/36				1FM	6,812,842	104.000	7,285,020	7,004,827	6,911,980		34,301			6.500	7.106	MON	37,943	456,605	03/31/2009.	11/26/2036.
47232V CY 6	JMAC 2009-R4 14A2 SUB SSUP 6.50 11/26/36				1FM	1,598,577	74.015	2,192,410	2,962,131	1,912,907		108,063			6.500	16.657	MON	16,045	192,538	03/31/2009.	11/26/2036.
47232V CZ 3	JMAC 2009-R4 14A3 SUB SSUP 6.50 11/26/36				1FM	579,968	70.167	1,039,223	1,481,066	397,193		(1,036)			6.500	24.731	MON	8,022	96,253	03/31/2009.	11/26/2036.
47232V DA 7	JMAC 2009-R4 14A4 SUB SSUP 6.50 11/26/36				1FM	457,713	68.199	1,010,069	1,481,065	252,611		(11,379)			6.500	34.146	MON	8,022	96,253	03/31/2009.	11/26/2036.
47232V DB 5	JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36				1FM	308,234	31.224	345,220	1,105,620	160,736		(32,753)			6.500	55.980	MON	5,989	64,572	03/31/2009.	11/26/2036.
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35				1FM	3,462,670	104.500	3,638,961	3,482,260	3,462,172		4,196			5.250	5.341	MON	15,235	186,071	08/31/2012.	09/26/2035.
47232V DD 1	JMAC 2009-R4 15A2 SUB SSUP 5.25 09/26/35				1FM	888,888	90.693	900,584	993,000	737,544		(13,446)			5.250	5.241	MON	4,344	53,006	08/31/2012.	09/26/2035.
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35				1FM	415,592	0.500	3,239	647,815	38,830		(24,877)			5.250	30.020	MON	2,834	40,462	08/31/2012.	09/26/2035.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36				1FM	4,764	103.750	5,139	4,953	4,953		87			6.000	9.114	MON	25	1,304	08/31/2012.	04/26/2036.
47232V DJ 8	JMAC 2009-R4 16A2 SUB SSUP 6.00 04/26/36				1FM	635,302	91.936	942,601	1,025,279	921,181		62,657			6.000	18.855	MON	5,126	66,643	08/31/2012.	04/26/2036.
47232V DK 5	JMAC 2009-R4 16A3 SUB SSUP 6.00 04/26/36				1FM	222,345	81.902	419,865	512,640	335,425		39,961			6.000	23.712	MON	2,563	30,758	08/31/2012.	04/26/2036.
47232V DL 3	JMAC 2009-R4 16A4 SUB SSUP 6.00 04/26/36				1FM	165,313	70.000	358,847	512,639	149,099		(1,132)			6.000	20.415	MON	2,563	31,341	08/31/2012.	04/26/2036.
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36				1FM	153,016	58.021	401,452	691,907	175,651		(8,559)			6.000	38.870	MON	3,460	44,143	08/31/2012.	04/26/2036.
47232V DN 9	JMAC 2009-R4 17A1 SEQ SSNR 5.75 02/26/36				1FM	2,231,399	101.850	2,272,680	2,231,399	1,997,149		(111,334)			5.750	0.708	MON	10,692	128,762	03/31/2009.	02/26/2036.
47232V DP 4	JMAC 2009-R4 17A2 SUB SSUP 5.75 02/26/36				1FM	6,350,400	100.000	6,350,400	6,350,400	6,044,033		54,294			5.750	7.046	MON	30,429	365,148	03/31/2009.	02/26/2036.
47232V DQ 2	JMAC 2009-R4 17A3 MEZ SSUP 5.75 02/26/36				1FM	1,657,697	40.000	780,597	1,951,493	190,800		(24,519)			5.750	47.790	MON	9,351	120,985	03/31/2009.	02/26/2036.
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36				1FM	1,836,650	98.259	1,804,670	1,836,650	1,833,499		(17,798)			6.000	5.788	MON	9,183	110,140	03/31/2009.	04/26/2036.
47232V DS 8	JMAC 2009-R4 18A2 SUB SSUP 6.00 04/26/36				1FM	582,060	71.240	440,114	617,791	428,010		3,315			6.000	9.610	MON	3,089	37,052	03/31/2009.	04/26/2036.
47232V DT 6	JMAC 2009-R4 18A3 SUB SSUP 6.00 04/26/36				1FM	308,895	64.450	199,083	308,895	6,742		(192)			6.000	374.768	MON	1,544	18,526	03/31/2009.	04/26/2036.
47232V DU 3	JMAC 2009-R4 18A4 SUB SSUP 6.00 04/26/36				1FM	85,232	53.680	165,815	308,895	4,907		(318)			6.000	547.792	MON	1,544	18,526	03/31/2009.	04/26/2036.
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36				1FM	104,033	25.620	59,786	233,357	898		(2,421)			6.000	362.430	MON	1,167	16,024	03/31/2009.	04/26/2036.
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36				1FM	232,954	103.000	240,280	233,281	231,829					6.000	4.999	MON	1,164	14,293	08/31/2012.	07/26/2036.
47232V DX 7	JMAC 2009-R4 19A2 SUB SSUP 6.00 07/26/36				1FM	879,280	82.000	889,606	1,084,885	950,219		11,659			6.000	11.037	MON	5,424	66,056	08/31/2012.	07/26/2036.
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36				1FM	180,236	57.435	121,732	211,948	74,795	2,598	(24,542)			6.000	26.160	MON	1,060	14,800	08/31/2012.	07/26/2036.
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36				1FM	1,533,998	105.000	1,610,698	1,533,998	1,500,826		(3,008)			6.000	5.681	MON	7,670	92,123	03/31/2009.	03/26/2036.
47232V EA 6	JMAC 2009-R4 20A2 SUB SSUP 6.00 03/26/36				1FM	1,739,032	82.072	1,504,616	1,833,295	1,317,701					6.000	8.494	MON	9,166	109,998	03/31/2009.	03/26/2036.
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36				1FM	166,048	43.605	280,434	643,131	0					6.000	42.123	MON	3,216	43,297	03/31/2009.	03/26/2036.
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37				1FM	164,362	100.000	163,048	163,048	151,730		(1,195)			6.000	4.949	MON	815	9,787	03/31/2009.	03/26/2037.
47232V ED 0	JMAC 2009-R4 21A2 SUB SSUP 6.00 03/26/37				1FM	564,187	107.250	600,253	559,676	558,833		(52)			6.000	6.044	MON	2,798	33,574	03/31/2009.	03/26/2037.
47232V EE 8	JMAC 2009-R4 21A3 SUB SSUP 6.00 03/26/37				1FM	282,093	110.300	308,661	279,838	279,451		(55)			6.000	6.038	MON	1,399	16,787	03/31/2009.	03/26/2037.
47232V EF 5	JMAC 2009-R4 21A4 SUB SSUP 6.00 03/26/37				1FM	282,093	97.000	271,443	279,838	279,550		(44)			6.000	6.040	MON	1,399	16,787	03/31/2009.	03/26/2037.
47232V EG 3	JMAC 2009-R4 21A5 SUB SSUP 6.00 03/26/37				1FM	282,093	58.000	162,306	279,838	32,638		(4,830)			6.000	35.037	MON	1,399	16,787	03/31/2009.	03/26/2037.
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37				1FM	313,959	12.040	37,499	311,450	5,427		(5,897)			6.000	108.110	MON	1,557	22,227	03/31/2009.	03/26/2037.
47232V EK 4	JMAC 2009-R4 22A2 SUB SSUP 5.75 04/26/37				1FM	412,887	105.100	427,540	406,793	405,687		(210)			5.750	5.754	MON	1,949	23,391	03/31/2009.	04/26/2037.
47232V EL 2	JMAC 2009-R4 22A3 SUB SSUP 5.75 4/26/37				1FM	207,342	96.000	196,111	204,282	170,390		3,278			5.750	9.034	MON	979	11,746	03/31/2009.	04/26/2037.
47232V EM 0	JMAC 2009-R4 22A4 SUB SSUP 5.75 04/26/37				1FM	207,342	62.000	126,655	204,282	20,196		(32)			5.750	62.576	MON	979	11,746	03/31/2009.	04/26/2037.
47232V EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37				1FM	176,316	34.964	60,738	173,714	4,357		(3,823)			5.750	157.465	MON	832	11,401	03/31/2009.	04/26/2037.
47232V ES 7	JMAC 2009-R4 23A3 SUB SSUP 5.75 01/26/36				1FM	914,292	100.500	922,532	917,943	916,154		1,980			5.750	6.077	MON	4,398	53,161	08/31/2012.	01/26/2036.
47232V ET 5	JMAC 2009-R4 23A4 SUB SSUP 5.75 01/26/36				1FM	1,309,879	102.290	1,347,405	1,317,240	1,310,244		687			5.750	5.883	MON	6,312	76,173	08/31/2012.	01/26/2036.
47232V EU 2	JMAC 2009-R4 23A5 SUB SSUP 5.75 1/26/36				1FM	1,294,792	101.290	1,334,232	1,317,240	1,299,878		2,031			5.750	6.045	MON	6,312	76,173	08/31/2012.	01/26/2036.
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36				1FM	3,065,152	72.497	2,336,482	3,222,867	1,471,686		(23,489)			5.750	11.270	MON	15,443	195,538	08/31/2012.	01/26/2036.
47232V EX 6	JMAC 2009-R4 24A2 SUB SSUP 5.50 02/26/36				1FM	366,910	101.000	370,580	366,910	366,910					5.500	5.547	MON	1,682	20,178	03/31/2009.	02/26/2036.
47232V EY 4	JMAC 2009-R4 24A3 SUB SSUP 5.50 2/26/36				1FM	324,773	103.590	336,432	324,773	323,713		(63)			5.500	5.540	MON	1,489	17,861	03/31/2009.	02/26/2036.
47232V EZ 1	JMAC 2009-R4 24A4 SUB SSUP 5.50 02/26/36				1FM	324,773	102.590	333,185	324,773	323,961		(72)			5.500	5.533	MON	1,489	17,861	03/31/2009.	02/26/2036.
47232V FA 5	JMAC 2009-R4 24A5 SUB SSUP 5.50 02/26/36				1FM	811,932	70.400	571,600	811,932	361,043		(12,029)			5.500	8.841	MON	3,721	44,652	03/31/2009.	02/26/2036.
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36				6FM	2,467	28.258	5,129	18,152	5,129	(1,966)	3,399			5.500	23.940	MON	83	3,064	03/31/2009.	02/26/2036.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36				1FM	411,532	92.000	389,468	423,335	362,677		(8,237)			5.250	5.460	MON	1,852	22,337	03/31/2009.	01/26/2036.
47232V FH 0	JMAC 2009-R4 26A3 SUB SSUP 5.75 01/26/36				1FM	3,662,754	103.500	3,790,951	3,662,754	3,655,896		(243)			5.750	5.727	MON	17,551	210,560	03/31/2009.	01/26/2036.
47232V FJ 6	JMAC 2009-R4 26A4 MEZ SSUP 5.75 1/26/36				1FM	1,160,937	65.941	769,675	1,167,214	229,812		(12,162)			5.750	23.240	MON	5,593	68,491	03/31/2009.	01/26/2036.
47232V FP 2	JMAC 2009-R4 28A1SEQ SSNR 5.95 11/26/36				1FM	10,053,405	97.250	15,090,882	15,517,617	13,463,486		579,275			5.950	8.962	MON	76,942	693,157	03/31/2009.	11/26/2036.
47232V FS 6	JMAC 2009-R4 28A2 SUB SSUP 5.95 11/26/36				1FM	3,055,466	88.473	6,547,030	7,400,000	3,212,096		128,500			5.950	13.502	MON	36,692	312,171	03/31/2009.	11/26/2036.
47232V FT 4	JMAC 2009-R4 28A3 MEZ SSUP 5.95 11/26/36				1FM	1,357,506	51.555	3,815,084	7,400,000	1,158,556		12,624			5.950	25.641	MON	36,692	312,171	03/31/2009.	11/26/2036.
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47				1FM	215,759	99.000	213,602	215,759	210,694		(2,158)			0.983	1.008	MON	177	1,944	03/31/2009.	01/26/2047.
47232V FV 9	JMAC 2009-R4 29A2 SUB SSUP 2.0833 01/47				1FM	2,180,280	92.290	2,614,817	2,833,261	1,907,046		180,617			0.983	11.567	MON	2,320	25,528	03/31/2009.	01/26/2047.
47232V FW 7	JMAC 2009-R4 30A1 SEQ SSNR CSTR 07/37				1FM	1,130,404	100.500	1,136,056	1,130,404	1,098,912		46,042			2.380	6.477	MON	2,242	26,271	03/31/2009.	07/26/2037.
47232V FX 5	JMAC 2009-R4 30A2 SUB SSUP CSTR 07/37				1FM	1,023,626	101.000	1,033,862	1,023,626	733,788		89,143			2.380	16.917	MON	2,030	23,789	03/31/2009.	07/26/2037.
47232V FY 3	JMAC 2009-R4 30A3 SUB SSUP CSTR 07/37				1FM	240,931	96.080	491,750	511,813	262,225		32,031			2.380	18.423	MON	1,015	11,895	03/31/2009.	07/26/2037.
47232V FZ 0	JMAC 2009-R4 30A4 SUB SSUP CSTR 07/37				1FM	331,717	90.500	926,382	1,023,626	284,024		32,925			2.380	21.864	MON	2,030	23,789	03/31/2009.	07/26/2037.
47232V GA 4	JMAC 2009-R4 30A5 MEZ SSUP CSTR 07/37				1FM	190,204	50.529	406,643	804,766	32,732		(2,884)			2.380	44.020	MON	1,596	19,414	03/31/2009.	07/26/2037.
47232V GE 6	JMAC 2009-R4 31A4 SUB SSUP 5.75 2/26/36				1FM	475,681	100.500	478,060	475,681	473,900		(43)			5.750	5.710	MON	2,279	27,400	03/31/2009.	02/26/2036.
47232V GF 3	JMAC 2009-R4 31A5 SUB SSUP 5.75 2/26/36				1FM	760,329	98.000	803,461	819,858	576,026		(827)			5.750	8.123	MON	3,928	47,131	03/31/2009.	02/26/2036.
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36				1FM	223,527	54.977	159,929	290,902	65,479		(7,564)			5.750	19.630	MON	1,394	17,471	03/31/2009.	02/26/2036.
47232V GJ 5	JMAC 2009-R4 32A2 SUB SSUP 6.50 3/26/36				2FM	2,188,643	96.540	2,141,055	2,217,797	2,217,797					6.500	28.677	MON	12,013	144,381	08/31/2012.	03/26/2036.
47232V GK 2	JMAC 2009-R4 32A3 SUB SSUP 6.50 3/26/36				1FM	856,052	77.644	1,002,856	1,291,615	843,700		67,083			6.500	19.392	MON	6,996	84,046	08/31/2012.	03/26/2036.
47232V GL 0	JMAC 2009-R4 32A4 SUB SSUP 6.50 3/26/36				1FM	413,350	60.269	778,442	1,291,615	433,888		(2,548)			6.500	19.211	MON	6,996	84,046	08/31/2012.	03/26/2036.
47232V GM 8	JMAC 2009-R4 32A5 SUB SSUP 6.50 03/26/36				1FM	323,287	32.489	419,631	1,291,615	178,927		(22,341)			6.500	33.564	MON	6,996	84,046	08/31/2012.	03/26/2036.
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36				1FM	7,731	0.250	101	40,528	1	(19,687)	(13,825)			6.500	17.320	MON	220	10,965	08/31/2012.	03/26/2036.
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47				1FM	125,285	59.755	1,078,925	1,805,569	13,057		(847)			0.983	117.878	MON	1,478	16,627	03/31/2009.	01/26/2047.
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37				1FM	1,274,592	98.500	1,360,947	1,381,672	1,346,461		27,054			2.420	3.779	MON	2,786	33,075	08/21/2009.	03/26/2037.
47233C AA 1	JMAC 2009-R9 1A1 SEQ SSNR CSTR 8/26/46				1FM	147,955	100.375	160,677	160,077	156,991		3,636			2.397	4.865	MON	320	3,714	04/26/2011.	08/26/2046.
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR 6.00 9/26/36				1FM	5,154,748	101.500	5,566,031	5,483,774	5,433,538		81,269			6.000	7.530	MON	27,419	329,026	08/10/2009.	09/26/2036.
47233D AB 7	JMAC 2009-R11 1A2 MEZ 6.00 9/26/36				1FM	792,221	92.500	3,618,785	3,912,200	2,025,169		408,631			6.000	38.322	MON	19,561	234,732	08/10/2009.	09/26/2036.
47233H AD 4	JMAC 2010-R2 1A3 SUB SSNR 6.0 05/26/2036				1FM	2,466,770	100.300	2,718,858	2,710,736	2,541,260		18,659			6.000	7.238	MON	13,554	173,346	06/27/2011.	05/26/2036.
493915 AD 4	KPAC B A2 IO 9.500 04/22/2018'			34	5*	190,930	11.000	729		0					9.500		MON	109	1,043	05/29/2001.	04/22/2018.
50219J AB 6	LSTRZ 2015-9 A2 SEQ SNR FLT 10/01/2020				1AM	4,847,000	97.580	4,879,000	5,000,000	4,859,228		12,228			5.744	5.370	MON	24,730	14,875	10/30/2015.	10/01/2020.
52518R BE 5	LSSC 2002-GE1 A SEQ CSTR 7/26/24				5*	85,371	83.188	74,390	89,423	89,423	11,926						MON			01/03/2002.	07/26/2024.
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035				1FM	10,939,229	95.000	11,044,588	11,625,882	10,715,385		(113,235)			5.500	5.880	MON	53,285	643,197	11/01/2013.	11/25/2035.
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035				1FM	897,556	87.894	1,086,273	1,235,896	919,166		46,510			5.500	9.090	MON	5,665	68,351	07/23/2008.	12/25/2035.
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035				1FM	3,747,112	87.410	4,465,892	5,109,132	4,011,493		207,113			0.692	5.784	MON	687	23,792	08/31/2012.	12/25/2035.
52522G AB 0	LXS 2006-18N A2A SEQ SNR FLT 12/25/2036				1FM	4,954,897	94.850	5,037,444	5,310,959	5,020,248		228,730			0.572	4.000	MON	590	14,357	06/16/2015.	12/25/2036.
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036				1FM	2,573,591	74.616	3,261,902	4,371,593	2,777,243		210,688			0.592	9.290	MON	503	16,021	10/03/2012.	10/25/2036.
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037				1FM	1,086,526	67.369	1,126,939	1,672,792	1,022,899		(15,011)			4.821	10.510	MON	6,721	57,496	08/11/2008.	01/25/2037.
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037			34	1FM	563,060	52.500	973,782	1,854,823	110,109							MON		0	02/28/2012.	05/25/2037.
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047				1FM	3,548,719	101.000	4,063,219	4,022,989	3,642,458		290,656			5.266	15.289	MON	17,655	221,399	08/31/2012.	07/25/2047.

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
542514 EV 2	LBMLT 2004-1 M2 MEZ FLT 02/25/2034				1FM	735,326	95.266	715,904	751,481	717,153		10,098			1.247	2.439	MON	182	7,814	02/19/2014.	02/25/2034.
55265K 6U 8	MASTR 2004-1 5A18 PAC 5.50 2/25/34				1FM	1,792,298	101.500	1,823,742	1,796,790	1,790,535		5,217			5.500	5.551	MON	8,235	98,496	01/26/2004.	02/25/2034.
55265K G7 8	MASTR 2003-7 4A42 INV 9/25/2033			34	1FM	434,551	116.252	541,377	465,694	364,247		45,877			15.235	32.397	MON	1,182	74,212	07/08/2003.	09/25/2033.
55265K XJ 3	MASTR 2003-5 2A1 SEQ 5.0 6/25/2018				1FM	266,851	101.375	280,151	276,351	273,327		2,112			5.000	5.700	MON	1,151	13,850	07/12/2007.	06/25/2018.
55265K YX 1	MASTR 2003-6 6A9 SEQ 5.0 7/25/2033				1FM	256,544	103.500	261,357	252,519	249,895		244			5.000	5.148	MON	1,052	12,626	06/16/2003.	07/25/2033.
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36				1FM	5,760,231	94.350	6,005,279	6,364,896	5,465,111		(74,642)			6.000	7.740	MON	31,824	383,540	08/12/2011.	06/25/2036.
564760 BH 8	MTTC 2003-1 A1 SEQ CSTR 11/25/2033				1FM	8,299,053	99.245	8,035,545	8,096,637	8,137,120		(151,724)			5.526	5.040	MON	37,286	447,614	07/24/2013.	11/25/2033.
576431 AJ 9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36				1FM	821,238	89.375	911,842	1,020,243	648,516		23,656			3.012	10.750	MON	2,561	29,783	07/22/2008.	11/25/2036.
576434 HM 9	MALT 2003-7 7A4 5.75 11/25/2033				1FM	805,887	102.320	796,933	778,860	786,130		(9,780)			5.750	4.311	MON	3,732	44,784	08/31/2012.	11/25/2033.
576434 J7 0	MALT 2005-2 4A3 SEQ FLT 03/25/2035				1FM	4,206,429	94.500	4,782,064	5,060,366	4,395,567		217,105			0.822	5.800	MON	693	29,679	07/09/2012.	03/25/2035.
576434 W5 9	MALT 2005-6 3A1 SEQ SSNR 5.5 11/25/2020				3FM	2,246,725	95.000	2,179,337	2,294,039	2,225,619		(12,135)			5.500	6.060	MON	10,514	126,172	08/06/2013.	11/25/2020.
57643L LC 8	MABS 2005-AB1 A4 SEQ SNR 5.648 11/2035				1FM	13,115,707	99.065	13,346,065	13,472,000	12,988,136		(70,301)			5.648	4.390	MON	63,408	666,068	11/20/2014.	11/25/2035.
57643L LZ 7	MABS 2005-FRE1 A5 SEQ FLT 10/25/2035				1FM	4,911,041	100.177	5,712,344	5,702,225	5,702,225					0.772	0.601	MON	856	33,028	04/27/2011.	10/25/2035.
57643M LZ 5	MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36				1FM	2,009,661	101.250	2,083,616	2,057,892	1,914,104		9,454			5.750	16.810	MON	9,861	118,357	08/31/2012.	05/25/2036.
57645T AA 5	MARM 2007-HF2 A1 SEQ SNR FLT 09/25/2037				1FM	21,406,700	90.389	22,066,610	24,412,954	22,194,100		899,786			0.732	4.690	MON	3,473	123,594	01/16/2014.	09/25/2037.
589929 PL 6	GNABS 1998-GN1 M28.02 02/25/27				1FM	31,493	99.882	31,465	31,502	31,502					8.020	7.626	MON	211	371	03/05/1998.	02/25/2027.
589929 RJ 9	GNABS 1998-GN2 M1 7.155 07/27				1FM	111,323	100.145	111,498	111,336	111,336		505			7.155	7.087	MON	664	7,864	07/27/1998.	07/25/2027.
589929 RK 6	MLMI 1998-GN2 M2 MEZ 7.50 7/25/2027				1FM	2,148	99.456	2,136	2,148	2,148					7.500	7.199	MON	13	152	07/27/1998.	07/25/2027.
589929 TP 3	MLMI 1999-H1 A5 NAS STP 5/20/2028				1FM	115,779	104.380	120,875	115,803	115,803					7.240	6.770	MON	699	8,384	03/04/1999.	05/20/2028.
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35				1FM	2,366,417	88.085	2,477,824	2,812,991	2,339,035		(5,389)			2.728	3.760	MON	6,396	72,357	07/19/2013.	12/25/2035.
59020U ZZ 1	MLCC 2005-2 1A SEQ FLT 10/25/2035				1FM	892,713	97.047	995,806	1,026,107	906,058		27,710			1.904	4.701	MON	1,628	16,700	09/14/2011.	10/25/2035.
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36			34	1FM	113,466	60.000	113,466	189,111	0		38,434					MON			09/21/2007.	10/25/2036.
59023P AB 9	MLCC 2006-3 2A1 SEQ SSNR CSTR 10/25/36				1FM	2,137,769	95.313	2,276,617	2,388,569	2,142,634		67,340			2.434	6.227	MON	4,845	55,851	09/09/2011.	10/25/2036.
595481 AA 0	MDST 2005-1 A SEQ 5.745 01/15/40				1AM	1,863,492	106.000	2,057,606	1,941,137	1,891,855		9,210			5.745	6.442	MON	9,293	111,518	03/01/2010.	01/15/2040.
59549N AA 1	MID-STATE TR6 A1 SEQ ABS 7.34 7/1/35				1FE	2,495,703	106.760	2,676,835	2,507,339	2,503,607		1,118			7.340	7.466	JAJO	46,010	184,138	06/30/2000.	07/01/2035.
59549P AA 6	MID-STATE TR 4A ABS 8.33 4/1/2030				2AM	1,189,312	102.250	1,205,488	1,178,961	1,178,961					8.330	8.164	JAJO	24,552	98,831	08/31/2012.	04/01/2030.
59549W AA 1	MDST 11 A1 4.864 07/15/2038				2AM	2,826,478	105.375	2,978,489	2,826,561	2,826,530		7			4.864	4.914	MON	6,110	137,484	06/18/2003.	07/15/2038.
59560W AA 5	MDST 2010-1 A SEQ 3.50 12/15/2045				1FM	4,636,658	101.103	4,698,076	4,646,826	4,631,250		141			3.500	3.512	MON	13,553	162,639	11/12/2010.	12/15/2045.
61744C ZC 3	MSAC 2006-NC3 A2C SEQ SSNR FLT 03/25/36				1FM	861,631	98.657	880,036	892,015	887,090		20,648			0.592	2.701	MON	103	3,270	05/09/2013.	03/25/2036.
61746W UV 0	MSDWC 2002-WL1 1A4 SEQ 5.50 7/25/17				1FM	2,653	103.000	2,670	2,592	2,314		338			5.500	21.946	MON	12	143	10/03/2002.	07/25/2017.
61746W UZ 1	MSDWC 2002-WL1 2A2 SEQ 5.50 4/25/17				1FM	198	103.500	200	193	178		28			5.500	22.222	MON	1	11	10/01/2002.	04/25/2017.
61749L AP 6	MSM 2006-8AR 5A4 SEQ CSTR 6/25/2036				1FM	6,687,903	96.957	8,859,966	9,138,040	6,865,416		294,413			2.225	7.042	MON	16,945	196,972	11/22/2011.	06/25/2036.
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36				1FM	398,878	88.000	452,190	513,852	240,768		31,458			2.217	17.988	MON	949	11,076	05/27/2008.	06/25/2036.
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46				1FM	5,599,961	65.000	5,372,657	8,265,625	4,474,979		(354,434)			5.651	4.390	MON	38,926	249,874	01/11/2013.	10/25/2046.
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047				1FM	11,554,865	93.498	11,859,806	12,684,585	11,361,590		95,740			6.000	4.604	MON	63,423	473,277	01/08/2014.	07/25/2047.
61751Q AB 1	MSHEL 2007-1 A2 SEQ FLT 12/25/2036				1FM	3,359,491	57.822	3,389,327	5,861,707	1,956,413		302,829			0.522	21.590	MON	595	17,133	05/16/2011.	12/25/2036.
617526 AD 0	MSAC 2007-HE1 A2B SEQ FLT 11/25/2036				1FM	4,610,665	60.594	4,470,080	7,377,063	4,321,657		285,200			0.522	8.490	MON	748	21,562	01/04/2012.	11/25/2036.
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037				1FM	3,740,998	99.359	4,090,606	4,116,997	3,982,056		211,907			0.502	6.000	MON	402	11,368	09/03/2013.	06/25/2037.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE				1FM	11,730,395	105.656	11,934,450	11,295,568	11,443,639		(104,950)			6.000	4.784	MON	56,478	678,100	08/21/2012.	04/26/2036.
61758Q AH 1	MSRR 2010-R1 2B SEQ CSTR 07/26/2035 RE				1FM	12,791,280	100.000	14,272,000	14,272,000	13,566,583		182,331			2.618	3.928	MON	31,132	364,029	03/09/2012.	07/26/2035.
61758Q AN 8	MSRR 2010-R1 3B SUB CSTR 07/26/2035				1FM	2,100,000	93.125	2,328,125	2,500,000	2,272,399		53,951			2.726	5.878	MON	5,680	65,418	08/01/2012.	07/26/2035.
61758V AP 2	MSRR 2010-R2 3B1 RR SUB 6.50 10/26/37				1FM	2,201,193	102.000	2,440,453	2,392,601	2,292,304		18,628			6.500	7.715	MON	12,960	155,519	02/09/2010.	10/26/2037.
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37				1FM	2,452,252	51.000	3,017,339	5,916,351	2,692,222		41,545			6.500	16.540	MON	32,047	386,388	02/09/2010.	10/26/2037.
61759D AP 1	MSRR 2010-R3 2BA SUB 5.5 10/26/2035				1FM	5,802,625	98.303	5,996,463	6,100,000	6,018,515		43,626			5.500	6.503	MON	27,958	335,500	01/07/2011.	10/26/2035.
61759X AB 8	MSRR 2010-R8 1B SUB SSUP 6.00 1/26/2037				1FM	1,248,775	103.000	1,286,238	1,248,775	1,248,775					6.000	5.918	MON	6,244	74,937	08/12/2010.	01/26/2037.
61759X AC 6	MSRR 2010-R8 1C MEZ SSUP CSTR 01/26/2037				1FM	6,304,479	70.500	6,560,095	9,305,099	6,758,032		81,525	128,723		6.000	9.340	MON	46,525	563,928	08/12/2010.	01/26/2037.
61915R AK 2	MHL 2005-3 A1 SEQ SSNR FLT 8/25/2035				1FM	51,116	92.125	81,897	88,898	60,742		2,241			0.722	5.063	MON	11	432	09/15/2008.	08/25/2035.
61915R AU 0	MHL 2005-5 A1 SEQ SSNR 12/25/2035				1FM	3,026,873	88.000	4,129,688	4,692,827	3,431,457		90,227			0.682	3.800	MON	622	21,371	10/29/2008.	12/25/2035.
62942K AA 4	NRPMT 2013-1 A1 SEQ SNR 3.25 07/25/2043				1FM	34,221,512	99.300	35,540,657	35,791,196	34,280,144		170,657			3.250	3.894	MON	96,934	1,163,314	03/11/2014.	07/25/2043.
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037				1FM	5,510,799	97.550	5,741,547	5,885,748	5,712,225		182,505			0.572	3.391	MON	654	20,297	05/29/2013.	03/25/2037.
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36				1FM	3,005,007	56.011	2,531,045	4,518,808	2,459,274		(164,114)			5.465	4.500	MON	20,578	162,420	01/11/2013.	10/25/2036.
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36				1FM	1,370,990	56.010	1,154,717	2,061,640	1,124,297		(74,593)			5.465	4.460	MON	9,388	74,105	01/11/2013.	10/25/2036.
65106F AB 8	NCMT 2007-1 2A1 SEQ FLT 04/25/2037				1FM	3,052,147	98.729	3,499,035	3,544,087	3,356,057		155,798			0.552	5.288	MON	380	11,525	03/28/2013.	04/25/2037.
65535V KX 5	NAA 2005-WF1 2A5 NAS 5.159 03/25/2035				2FM	642,466	102.411	647,275	632,038	641,377		(4,452)			5.159	4.292	MON	2,717	32,450	02/28/2013.	03/25/2035.
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036				1FM	105,302	89.375	269,849	301,929	193,264		210,451			5.810	29.580	MON	1,462	17,739	12/07/2007.	04/25/2036.
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036				1FM	3,472,205	97.500	4,293,080	4,403,159	3,933,987		288,272			0.592	7.933	MON	507	16,027	09/08/2011.	03/25/2036.
65539W AA 0	NMRR 2012-1R A SEQ SSNR FLT 08/47 RE				1FM	8,751,400	93.360	9,843,743	10,543,856	9,714,396		487,677			0.862	6.676	MON	1,262	67,482	05/22/2012.	08/27/2047.
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24				1AM	891,095	104.630	932,421	891,160	289,730		43,699			6.030	37.000	MON	4,478	53,737	02/25/2002.	05/15/2024.
674135 EM 6	OAK 1999-A M2 MEZ V/R 04/15/2029				6FE	288,996	12.421	36,666	295,205	0					7.690	9,999.000	MON	1,892	27,610	06/09/1999.	04/15/2029.
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035				1FM	1,971,685	93.801	2,405,810	2,564,794	2,165,081		142,262			0.561	7.393	MON	280	13,772	06/05/2012.	07/25/2035.
68389F JW 5	OOMLT 2005-5 A3 SEQ FLT 12/25/2035				1FM	1,262,792	98.890	1,447,855	1,464,106	1,392,972		76,609			0.632	6.026	MON	180	5,969	05/11/2011.	12/25/2035.
68403B AB 1	OOMLT 2007-FXD2 2A1 SEQ SSNR 5.9 03/2037				1FM	1,435,014	97.103	1,390,834	1,432,329	1,432,329		1,713			5.900	3.439	MON	7,042	61,840	05/22/2013.	03/25/2037.
693456 AA 3	PMTLT 2013-J1 A1 SEQ SNR 3.5 09/25/2043				1FM	23,406,890	99.550	23,914,364	24,022,465	23,422,381		64,747			3.500	3.835	MON	70,066	840,792	02/12/2014.	09/25/2043.
73316P JD 3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036				1FM	1,500,801	99.115	1,487,521	1,500,801	1,335,779		(9,333)			4.280	5.580	MON	5,353	64,575	12/12/2005.	01/25/2036.
73316Q AB 4	POPLR 2006-D A2 SEQ FLT 11/25/2046				1FM	1,880,379	93.563	1,874,130	2,003,067	1,957,240		59,818			0.582	3.435	MON	227	7,099	02/07/2013.	11/25/2046.
74160M HK 1	PRIME 2005-2 1A2 SEQ 5.00 07/25/20				2FM	467,644	99.500	462,128	464,451	466,461		(1,075)			5.000	4.507	MON	1,935	23,223	06/18/2013.	07/25/2020.
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046				1FM	5,895,153	96.875	6,214,072	6,414,526	6,160,071		221,236			0.602	3.810	MON	750	24,015	06/21/2013.	08/25/2046.
74923G AC 7	RALI 2007-QA1 A3 SEQ SSNR FLT 01/25/2037				1FM	5,024,392	76.313	4,977,238	6,522,136	5,041,663		17,270			0.592	4.432	MON	753	2,189	11/24/2015.	01/25/2037.
74924N AB 3	RASC 2007-KS4 A2 SEQ FLT 05/25/2037				1FM	227,566	99.927	163,893	164,012	162,880		(107,576)			0.602	2.990	MON	19	606	03/08/2013.	05/25/2037.
74924Y AB 9	RASC 2007-KS3 AI2 SEQ STP 04/25/2037				1FM	33,451	99.500	37,136	37,323	37,323		1,052			0.602	7.674	MON	4	139	02/29/2012.	04/25/2037.
74927B AK 6	RBSSP 2009-8 7A1 SEQ SSNR CSTR 9/26/37				1FM	875,607	134.679	1,093,168	811,687	842,689		(9,053)			14.629	13.305	MON	9,895	117,916	03/25/2010.	09/26/2037.
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37				1FM	6,241,897	103.246	6,484,807	6,280,950	6,252,258		14,137			5.500	5.631	MON	28,788	347,520	01/03/2012.	10/26/2037.
74927T AC 5	RBSSP 2010-9 3A2 SEQ SSUP AFC 10/34 RE				1FM	9,049,454	97.000	9,350,701	9,639,898	8,928,909		(47,023)			6.831	6.427	MON	10,974	881,863	08/20/2013.	10/26/2034.
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037				1FM	2,838,565	66.524	4,057,939	6,099,992	3,814,787		491,213			2.085	13.830	MON	10,597	126,813	07/08/2010.	06/26/2037.
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036				1FM	4,050,107	79.976	5,717,691	7,149,271	3,320,499					6.000	16.722	MON	35,746	433,310	07/08/2010.	03/26/2036.
74928R AB 0	RBSSP 2009-10 1A2 RR MEZ CSTR 8/26/35				1FM	1,432,736	99.000	2,101,347	2,122,572	1,973,992		751,232			5.500	13.082	MON	9,728	116,697	10/24/2011.	08/26/2035.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
74928R AE 4	RBSSP 2009-10 3A1 RR SEQ SSNR CSTR 12/35				1FM	3,619,863	101.631	4,180,573	4,113,481	3,742,394		214,157			5.500	11.735	MON	18,853	226,241	09/15/2009.	12/26/2035.
74928R AF 1	RBSSP 2009-10 3A2 RR MEZ CSTR 12/26/35				1FM	236,756	68.500	945,300	1,380,000	243,057		1,962			5.500	33.636	MON	6,325	75,900	09/15/2009.	12/26/2035.
74928T AB 6	RBSSP 2009-11 1A2 MEZ 5.528 6/26/2034				1FM	336,869	102.885	359,158	349,087	343,570		4,298			5.528	6.572	MON	1,608	19,298	05/04/2011.	06/26/2034.
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36				1FM	2,329,926	99.515	2,390,344	2,401,985	2,352,481		11,207			4.276	4.904	MON	8,560	105,872	11/03/2009.	08/25/2036.
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE				1FM	2,710,354	90.000	3,512,015	3,902,239	2,801,876		(20,304)			4.276	6.100	MON	13,906	174,133	03/21/2013.	08/25/2036.
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36				1FM	868,507	100.324	902,923	900,007	880,994		7,022			2.740	3.640	MON	2,055	23,919	11/05/2009.	10/25/2036.
74928U AW 7	RBSSP 2009-12 8A1 RR SEQ SSNR CSTR 6/36				1FM	2,070,734	99.055	2,077,016	2,096,840	2,071,538		6,826			5.402	5.861	MON	9,439	116,348	11/02/2009.	06/25/2036.
74928U AX 5	RBSSP 2009-12 8A2 RR MEZ CSTR 06/25/2036				1FM	1,690,649	56.636	2,204,511	3,892,414	1,873,477		(34,986)			5.402	9.980	MON	17,522	221,238	11/02/2009.	06/25/2036.
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE				1FM	6,913,648	85.334	9,833,020	11,522,994	8,191,340		279,989			3.529	11.800	MON	7,907	586,140	01/26/2012.	01/26/2036.
74929F BK 4	RBSSP 2010-3 9A2 MEZ SSUP 5.5 02/35 RE				1FM	9,341,776	101.000	11,402,047	11,289,155	9,806,830		254,062			5.500	11.258	MON	51,742	620,904	06/24/2013.	02/26/2035.
74930E BB 4	RBSSP 2010-12 7A2 MEZ SSUP 5.5 12/35 RE				1FM	12,231,733	97.607	18,168,424	18,613,937	13,832,749		726,161			5.500	13.312	MON	85,314	1,023,188	01/27/2012.	12/27/2035.
74930N AQ 2	RBSSP 2011-3 3A7 SUB 9.8224 07/26/37				1FM	3,998,078	93.821	4,778,381	5,093,093	3,946,620		81,340			6.029	12.360	MON	25,589	325,142	06/16/2011.	07/26/2037.
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036				1FM	4,334,895	98.822	4,450,727	4,503,788	4,371,909		121,183			2.867	5.783	MON	10,760	120,838	10/18/2011.	05/26/2036.
74930X AX 5	RBSSP 2012-1 5A1 SEQ SSNR CSTR 12/2035RE				1FM	4,073,695	98.930	4,144,071	4,188,889	4,055,952		63,522			2.772	6.029	MON	9,678	187,867	01/06/2012.	12/27/2035.
74930X BB 2	RBSSP 2012-1 4B1 SEQ SSUP CSTR 01/29 RE				1FM	6,791,955	101.000	7,183,115	7,111,995	6,988,153		43,805			6.974	6.330	MON	41,330	501,889	08/15/2012.	01/16/2029.
74931J AC 1	RBSSP 2012-3 2A1 SEQ SSNR FLT 2/26/36 RE				1FM	2,156,403	99.780	2,364,461	2,369,674	2,325,272		130,885			0.491	6.650	MON	226	11,020	05/08/2012.	02/26/2036.
74931J AD 9	RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036 RE				1FM	3,828,731	95.294	4,289,795	4,501,636	4,500,489		37,353			0.491	1.135	MON	634	19,859	05/02/2013.	02/26/2036.
74931N AA 6	RBSSP 2012-5 1A1 SEQ 6.27 11/26/2036 RE				1FM	2,013,691	101.000	2,046,619	2,026,356	1,965,785		17,257			6.270	5.730	MON	10,588	127,001	06/06/2012.	11/26/2036.
74932H AC 4	RBSSP 2013-5 2A1 SEQ SSNR FLT 07/2033 RE				1FM	2,279,128	97.533	2,526,013	2,589,918	2,378,416		110,968			0.787	5.424	MON	340	20,481	12/18/2013.	07/26/2033.
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037				1FM	4,090,103	46.952	4,332,061	9,226,611	3,927,757		968,223			0.873	46.510	MON	4,923	71,426	03/09/2012.	03/10/2037.
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36				1FM	1,040,579	86.027	1,325,600	1,540,914	848,051		106,559			3.630	10.220	MON	4,661	55,407	10/24/2008.	08/25/2036.
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37				1FM	938,292	80.184	1,419,542	1,770,363	651,686		95,727			3.277	18.480	MON	4,834	59,571	11/13/2008.	02/25/2037.
75114R AD 7	RALI 2006-QA3 A1 SEQ FLT 04/25/36				1FM	15,046,657	87.250	15,275,327	17,507,538	15,388,043		658,951			0.622	4.380	MON	2,116	68,491	08/07/2014.	04/25/2036.
75406E AD 3	RASC 2006-KS4 A4 SEQ FLT 06/25/36				1FM	4,726,367	97.178	9,278,794	9,548,215	7,439,010		940,337			0.662	15.245	MON	1,228	41,515	09/14/2011.	06/25/2036.
75406W AC 5	RASC 2006-KS6 A3 SEQ FLT 8/25/2036				1FM	3,367,611	98.869	4,241,421	4,289,950	3,878,334		441,958			0.572	12.267	MON	477	14,726	05/10/2011.	08/25/2036.
759676 AF 6	RAMC 2006-2 AF3 SEQ STP 8/25/36				2FM	900,533	64.000	640,379	1,000,592	646,917		(7,327)			5.797	9.200	MON	4,834	58,004	03/19/2008.	08/25/2036.
75970J AX 4	RAMC 2007-1 AF1B SEQ STP 04/25/2037				1FM	2,655,793	53.446	1,645,683	3,079,180	1,416,454		(42,567)			5.784	9.520	MON	14,842	180,937	01/03/2011.	04/25/2037.
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037				1FM	4,471,826	76.750	4,766,842	6,210,869	4,681,022		59,983			4.201	7.171	MON	21,743	268,649	09/21/2010.	09/25/2037.
759950 DM 7	RAMC 2004-3 AF5 SEQ STP 11/25/2034				1FM	6,217,213	103.750	7,309,188	7,045,000	6,395,609		52,559			5.472	6.951	MON	32,125	370,787	04/10/2012.	11/25/2034.
759950 EM 6	RAMC 2004-4 AF5 SEQ STP 02/25/2035				1FM	12,910,219	98.416	14,073,432	14,300,000	13,052,909		7,026			5.493	5.186	MON	65,458	698,480	08/24/2010.	02/25/2035.
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36				1FM	7,309,198	98.000	7,737,119	7,895,019	7,751,322		69,528			5.565	4.616	MON	36,613	357,255	08/22/2011.	02/25/2036.
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34				1FM	467,984	95.000	476,381	501,454	324,012		71,460			5.220	17.890	MON	2,181	26,529	11/06/2009.	07/25/2034.
760985 GQ 8	RAMP 2002-RS1 AI5 NAS 5.91* 01/25/32				1FM	541,568	97.250	526,799	541,696	541,696		2,124			5.910	5.928	MON	2,668	31,968	01/11/2002.	01/25/2032.
760985 M7 3	RAMP 2004-RS1 AI6A SEQ STP 01/25/34				1FM	737,195	106.250	835,488	786,341	755,886		6,973			5.743	7.301	MON	3,763	44,837	07/19/2011.	01/25/2034.
760985 M8 1	RAMP 2004-RS1 AI6B SEQ STP 01/25/2034				1FM	160,843	104.713	187,136	178,714	166,859		2,364			5.743	7.688	MON	855	10,120	12/03/2010.	01/25/2034.
760985 UA 7	RAMP 2003-RS3 AI4 SEQ 5.67 4/25/33				1FM	2,400,729	98.000	2,353,893	2,401,932	2,216,422		(3,541)			6.170	6.718	MON	12,350	148,825	04/16/2003.	04/25/2033.
760985 V3 2	RAMP 2004-RS3 AI4 SEQ CSTR 03/25/2034				1FM	1,829,103	103.018	2,111,270	2,049,415	1,866,981		15,507			5.335	6.648	MON	9,111	109,336	08/17/2010.	03/25/2034.
760985 WY 3	RAMP 2003-RS5 AI5 SEQ 4.87 06/25/33				1FM	3,380,300	98.000	3,314,635	3,382,280	3,374,167		1,041			5.370	5.407	MON	15,136	181,656	06/20/2003.	06/25/2033.

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	
		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
760985 WZ 0	RAMP 2003-RS5 AI6 NAS 4.02 4/25/33				1FM	57,745	100.540	60,270	59,946	48,519		(421)			4.020	3.064	MON	201	2,410	02/02/2006.	04/25/2033.
760985 WZ 0	RAMP 2003-RS5 AI6 NAS 4.02 4/25/33				1FM	57,745	100.540	60,270	59,946	48,519		(421)			4.020	3.064	MON	201	2,410	02/02/2006.	04/25/2033.
760985 XK 2	RAMP 2003-RS6 AI5 SEQ 5.42 7/25/33				1FM	5,059,555	96.500	4,883,613	5,060,739	4,783,223		61,205			5.920	6.510	MON	24,966	299,638	07/18/2003.	07/25/2033.
76110H E6 2	RALI 2004-QS15 A3 IO INV 11/25/2034			34	5FE	360,478	11.000	93,595		0					6.678	9,999.000	MON	947	69,556	04/15/2008.	11/25/2034.
76110H E8 8	RALI 2004-QS15 A5 NAS 5.5 11/25/2034				1FM	2,666,955	101.559	2,792,294	2,749,438	2,676,667		12,042			5.500	6.097	MON	12,602	151,219	08/14/2012.	11/25/2034.
76110H J6 7	RALI 2004-QS16 1A2 SEQ 5.50 12/15/2034				1FM	5,655,000	99.231	5,953,855	6,000,000	5,771,441		52,046			5.500	6.719	MON	27,500	330,000	08/27/2013.	12/25/2034.
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34				1FM	5,256	99.896	5,760	5,766	5,688		345			4.350	6.669	MON	21	495	01/03/2012.	03/25/2034.
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035				1FM	3,396,117	79.670	3,559,627	4,467,964	3,257,823		182,897			3.230	10.720	MON	12,027	144,591	11/13/2012.	02/25/2035.
76110V HJ 0	RFMS2 2001-HI4 A7 SEQ STP 10/25/26				1FM	143,993	100.000	143,254	143,254	143,254					7.240	7.195	MON	864	10,406	08/31/2001.	10/25/2026.
76110V RX 8	RFMS2 2005-HS1 AI4 SEQ STP 9/25/35				1FM	3,998,607	60.000	2,400,000	4,000,000	1,207,827		87,887			5.160	29.859	MON	17,200	204,567	09/13/2005.	09/25/2035.
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36				1FM	983,589	96.000	1,018,147	1,060,569	390,210		427,682			5.230	47.810	MON	4,622	53,846	01/20/2006.	02/25/2036.
76110W XQ 4	RASC 2004-KS4 AI4 SEQ 4.26 11/25/31				1FM	411,677	99.480	479,637	482,144	463,745		29,864			4.260	9.841	MON	1,712	20,579	10/27/2010.	11/25/2031.
76110W XS 0	RASC 2004-KS4 AI6 NAS 4.43 05/25/2034				1FM	1,127,946	92.000	1,221,166	1,327,354	1,030,665		(26,074)			4.430	10.360	MON	4,900	58,923	12/16/2011.	05/25/2034.
761118 BU 1	RALI 2005-QA8 NB2 SEQ SNR FLT 07/25/2035				4AM	4,368,922	83.390	4,422,747	5,303,699	4,375,983		7,061			3.308	6.080	MON	14,619		12/03/2015.	07/25/2035.
761118 GT 9	RALI 2005-QS13 1A2 IO INV 9/25/2035			34	6FE	147,321	11.865	1,520,022		0					4.678		MON	9,989	704,068	06/28/2006.	09/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35				1FM	2,224,402	82.745	2,020,522	2,441,852	1,879,474		43,470			6.000	8.120	MON	12,209	151,016	08/31/2012.	10/25/2035.
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36				1FM	348,028	83.995	315,642	375,787	272,039		2,617			5.500	6.400	MON	1,722	21,075	02/22/2008.	02/25/2036.
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033				1FM	1,979,989	104.995	2,027,624	1,931,171	1,962,652		(1,445)			5.750	5.540	MON	9,254	111,111	08/31/2012.	03/25/2033.
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16				1FM	178,771	87.938	172,746	196,441	174,947		(185)			5.750	5.670	MON	941	11,420	01/03/2012.	02/25/2036.
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035				1FM	2,695,245	91.938	2,634,364	2,865,376	2,695,035		10,554			2.825	3.670	MON	6,746	79,832	07/23/2013.	03/25/2035.
76111X TF 0	RFMSI 2005-SA1 3A SEQ CSTR 03/25/2035				1FM	1,179,478	97.363	1,190,032	1,222,257	1,185,317		13,847			2.595	3.740	MON	2,643	29,987	07/17/2013.	03/25/2035.
76112B 2C 3	RAMP 2006-RS2 A2 SEQ FLT 03/25/2036				1FM	267,678	99.720	282,838	283,633	286,430		9,819			0.622	3.883	MON	34	1,111	02/14/2013.	03/25/2036.
76112B C5 7	RAMP 2005-EFC4 M2 MEZ FLT 09/25/35				1FM	4,341,770	98.019	7,182,696	7,327,882	6,426,221		681,833			0.862	13.014	MON	1,228	46,659	08/02/2011.	09/25/2035.
76112B H4 5	RAMP 2005-EFC5 M1 MEZ FLT 10/25/35				1FM	2,598,911	97.000	3,386,054	3,490,778	3,203,279		184,074			0.822	6.498	MON	558	20,926	07/21/2011.	10/25/2035.
76112B KC 3	RAMP 2005-RS2 M2 MEZ FLT 02/25/35				1FM	1,660,658	99.250	2,497,277	2,516,149	2,321,425		275,653			0.902	13.445	MON	441	23,256	07/28/2011.	02/25/2035.
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34				1FM	1,157,754	101.625	1,218,402	1,198,920	1,183,872		6,108			5.000	5.432	MON	4,996	59,612	10/24/2005.	09/25/2034.
78386N BC 2	SACO 1999-03 BA 1B1 SUB CSTR 4/25/39				1FM	1,045,020	84.000	901,625	1,073,363	1,054,098		4,507			6.600	7.336	MON	5,904	64,041	05/13/1999.	04/25/2039.
80382S AP 3	SAILN 2003-3 A SEQ 7.75 4/27/33		R		1FM	0			15,651	0					7.750		MON			08/31/2012.	04/27/2033.
80382S AR 9	SAILN 2003-5 A SEQ 0.00 6/27/2033		R		1FM	3			6,242	3					7.350		MON			08/31/2012.	06/27/2033.
805564 EM 9	SAST 1999-3 BF1A SUB 8.64 12/25/2032				1FM	597,274	101.149	604,149	597,284	319,539		19,579			7.616	18.792	MON	3,791	45,689	07/29/1999.	12/25/2032.
80557B AB 0	SAST 2007-3 2A1 SEQ FLT 09/25/47				1FM	6,221,959	98.327	6,598,956	6,711,240	6,627,263		173,431			0.642	3.030	MON	837	28,018	01/13/2015.	09/25/2047.
81375F CM 3	SASI 1993-7 TA6 6.25 12/25/2023				1FM	1,067	101.650	1,079	1,061	1,061		(2)			6.250	5.990	MON	6	66	08/31/2012.	12/25/2023.
81375W JE 7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035				1FM	4,751,474	99.500	5,343,939	5,370,793	5,217,728		254,760			0.722	4.900	MON	754	26,649	09/20/2011.	10/25/2035.
81378E AA 1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037				1FM	5,375,303	64.141	7,875,219	12,278,064	3,552,832		824,601			0.512	25.570	MON	1,221	34,637	11/09/2011.	05/25/2037.
81745A AB 3	SEMT 2013-5 A2 SEQ CSTR 05/25/2043				1FM	16,690,827	97.688	17,222,488	17,630,186	16,746,220		117,586			3.000	3.858	MON	44,075	528,906	03/17/2014.	05/25/2043.
81745C AA 1	SEMT 2013-7 A1 SEQ SNR CSTR 06/25/2043				1FM	11,583,150	94.536	12,152,058	12,854,421	11,634,890		157,177			2.500	4.107	MON	26,780	321,426	04/17/2014.	06/25/2043.
81745J AA 6	SEMT 2013-11 A1 SEQ SNR 3.50 09/25/2043				1FM	9,684,467	99.672	9,784,167	9,816,374	9,692,852		19,738			3.500	3.714	MON	28,631	343,573	02/27/2014.	09/25/2043.
81745M AA 9	SEMT 2013-2 A SEQ SNR CSTR 02/25/2043				1FM	16,791,671	92.000	17,245,261	18,744,849	16,833,159		266,937			1.874	3.648	MON	29,273	351,388	07/11/2014.	02/25/2043.

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 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
81745R AB 6	SEMT 2013-3 A2 SEQ SNR CSTR 03/25/43				1FM	18,494,131	94.900	18,982,530	20,002,665	18,463,788		182,032			2.500	3.665	MON	41,672	500,131	10/03/2014.	03/25/2043.
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035				1FM	1,687,234	83.750	2,586,834	3,088,758	780,609		(4,043)			6.225	67.500	MON	16,023	176,363	03/27/2008.	05/25/2035.
83611M JX 7	SVHE 2005-OPT4 2A4 SEQ FLT 12/25/2035				1FM	4,207,500	86.424	4,753,342	5,500,000	4,634,426		197,544			0.772	4.971	MON	825	30,093	10/09/2013.	12/25/2035.
83612T AR 3	SVHE 2007-OPT1 X IO CSTR 6/25/2037			34	6FE	1,421,432	0.210	264,050		264,051	206,937	(52,181)	173,078		0.049	3.216	MON	1,200	65,331	10/04/2007.	06/25/2037.
85172G AB 3	SLFMT 2013-2A M1 MEZ 3.52 12/25/2065				1FM	3,371,297	100.730	3,525,550	3,500,000	3,426,802		17,141			3.520	4.132	MON	10,267	123,200	07/03/2013.	12/25/2065.
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037				1FM	6,994,873	92.671	7,123,299	7,686,673	7,045,097		34,989			2.766	3.890	MON	17,715	201,903	10/10/2012.	01/25/2037.
863572 LV 3	SASC 1996-4 A SEQ CSTR 09/25/2031				1FM	220,839	102.000	240,272	235,561	222,530		1,467			8.895	10.278	MON	1,746	21,080	09/09/2008.	09/25/2031.
863576 EQ 3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035				1FM	3,437,410	94.000	4,867,171	5,177,842	3,957,597		638,307			0.622	18.888	MON	626	20,426	09/17/2012.	12/25/2035.
863579 SU 3	SARM 2005-12 3A1 SEQ SSNR CSTR 06/25/35				1FM	3,209,755	91.875	3,839,452	4,178,996	3,208,053		32,849			2.556	6.790	MON	8,902	102,314	04/20/2012.	06/25/2035.
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35				1FM	1,210,010	80.936	1,299,277	1,605,320	1,192,742		6,471			2.548	5.180	MON	3,409	41,321	10/18/2012.	07/25/2035.
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35				1FM	3,984,384	81.500	4,638,961	5,691,977	3,791,543		131,864			0.722	4.420	MON	685	27,688	08/27/2008.	08/25/2035.
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35				1FM	3,240,374	93.330	3,914,875	4,194,659	3,172,974		100,589			2.743	10.438	MON	9,587	177,992	08/26/2008.	09/25/2035.
86358E A8 9	SAIL 2006-1 A3 SEQ FLT 01/25/2036				1FM	1,787,569	97.250	2,296,826	2,361,775	2,110,223		222,365			0.622	12.540	MON	285	9,311	12/21/2011.	01/25/2036.
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31				1FM	5,304,363	95.500	5,651,580	5,917,885	5,526,240		98,137			3.375	5.408	MON	16,644	199,796	07/31/2013.	08/25/2031.
86358R XY 8	SASC 2002-AL1 A2 SEQ 3.45 02/25/32				1FM	3,932,308	100.000	4,992,477	4,992,477	4,178,758		94,182			3.450	6.342	MON	14,353	172,270	08/17/2011.	02/25/2032.
86358R XZ 5	SASC 2002-AL1 A3 SEQ 3.45 2/25/32				1FM	4,734,642	98.375	5,159,374	5,244,599	4,841,418		40,487			3.450	4.350	MON	15,078	181,064	04/25/2012.	02/25/2032.
86358R YB 7	SASC 2002-AL1 APO PO 02/25/2032			34	1FM	713,898	88.004	880,997	1,001,085	804,922		44,926				5.761	MON			12/04/2002.	02/25/2032.
86359A ME 0	SASC 2003-AL1 A SEQ 3.3565 4/25/31				1AM	1,559,246	98.458	1,760,545	1,788,115	1,611,321		17,586			3.357	4.722	MON	5,002	60,029	06/28/2010.	04/25/2031.
86359A MG 5	SASC 2003-AL1 APO 4/25/31			34	1FM	386,482	93.103	510,882	548,725	455,362		20,566				4.466	MON			02/05/2003.	04/25/2031.
86359A WR 0	SASC 2003-AL2 A SEQ 3.3565 1/25/2031				1AM	10,764,303	97.250	12,062,452	12,403,550	11,155,696		219,101			3.357	6.489	MON	34,694	332,945	10/19/2015.	01/25/2031.
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031			34	1AM	1,768,794	90.729	2,064,068	2,274,977	1,957,181		78,929				4.065	MON			05/20/2003.	01/25/2031.
86359B 4U 2	SASC 2005-4XS 1A4A SEQ 5.33 03/25/2035				1FM	9,350,000	102.304	10,230,408	10,000,000	9,644,892		100,311			5.330	6.670	MON	44,417	533,175	10/18/2012.	03/25/2035.
86359B 5N 7	SASC 2005-3 1A2 IO INV 3/25/35			34	6FE	1,209,484	17.265	565,482		161,811		(64,697)			6.228	118.137	MON	3,400	258,281	03/31/2008.	03/25/2035.
86359B LE 9	SARM 2004-2 4A1 SEQ CSTR 03/25/34				1FM	1,571,117	96.438	1,572,136	1,630,213	1,574,833		6,484			2.570	3.120	MON	3,491	41,175	08/13/2013.	03/25/2034.
86359B RB 9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34				1FM	444,869	100.000	528,034	528,034	502,148		20,676			5.560	9.497	MON	2,447	29,359	07/14/2008.	05/25/2034.
86359D EY 9	SASC 2005-RF2 AIO IO CSTR 04/25/2035			34	4FE	2,018,430	17.500	1,665,716		1,620,390		(398,040)			5.657	8.360	MON	8,975	543,536	02/03/2015.	04/25/2035.
86359F AB 8	SASC 2006-S2 A2 SEQ 5.50 6/25/36				1FM	735,465	83.750	792,222	945,936	145,272		58,985			5.500	91.000	MON	867	39,022	12/26/2007.	06/25/2036.
86359L NA 3	SAMI 2005-AR6 2A1 SEQ SSNR FLT 09/25/45				1FM	4,090,435	87.250	5,137,888	5,888,697	4,479,636		192,731			0.732	4.949	MON	838	29,819	12/12/2012.	09/25/2045.
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036				1FM	2,917,906	95.967	3,922,511	4,087,362	3,277,738		407,480			0.582	14.710	MON	462	14,428	05/18/2011.	03/25/2036.
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036				1FM	1,874,530	86.047	2,012,960	2,339,381	1,873,601		25,995			4.226	4.400	MON	8,239	113,473	09/27/2012.	05/25/2036.
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037				1FM	2,811,051	96.960	2,884,226	2,974,657	2,912,715		76,435			0.512	3.001	MON	296	8,391	03/06/2013.	06/25/2037.
86365D AC 3	SASC 2007-BC4 A3 SEQ SSNR FLT 11/25/2037				1FM	299,241	98.938	321,807	325,262	325,262					0.672	0.424	MON	42	1,439	11/11/2011.	11/25/2037.
881561 LE 2	TMTS 2004-11HE A SEQ FLT 10/25/2035				1FM	1,119,589	95.250	1,330,931	1,397,303	1,199,473		23,955			0.812	3.144	MON	221	13,774	09/24/2010.	10/25/2035.
881561 LR 3	TMTS 2004-19HE A1 SEQ FLT 10/25/2034				1FM	905,740	89.875	1,105,649	1,230,208	996,046		17,847			0.792	3.584	MON	189	11,622	09/15/2010.	10/25/2034.
881561 LS 1	TMTS 2004-19HE M1 MEZ FLT 10/25/2034				1FM	742,827	91.000	853,108	937,481	781,942		12,489			1.172	3.279	MON	214	12,618	03/28/2012.	10/25/2034.
881561 UH 5	TMTS 2005-8HE M1 MEZ FLT 07/25/2035				1FM	1,670,487	99.125	1,936,690	1,953,786	1,943,078		27,930			0.872	2.393	MON	331	16,251	09/28/2010.	07/25/2035.
881561 XJ 8	TMTS 2005-14HE AF2 SEQ STP 8/25/2036				1FM	937,668	102.000	986,002	966,668	956,170		9,311			4.849	5.868	MON	3,906	46,876	08/12/2010.	08/25/2036.
88156P AY 7	TMTS 2006-7 2A2 SEQ FLT 08/25/2037				1FM	3,900,198	96.193	4,872,364	5,065,192	4,472,489		417,727			0.592	10.088	MON	583	18,375	03/28/2012.	08/25/2037.
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038				1FM	2,507,905	77.437	3,734,693	4,822,894	2,940,190		97,273			0.722	4.910	MON	677	23,930	04/30/2010.	08/25/2038.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
885220 DX 8	TMST 2003-4 M1 MEZ FLT 09/25/2043				1FM	1,777,536	84.707	1,781,889	2,103,592	1,776,454		107,150			1.072	7.579	MON	376	17,595	02/09/2011.	09/25/2043.
885220 GK 3	TMST 2004-4 5A SEQ CSTR 12/25/2044				1FM	4,065,051	94.926	4,056,531	4,273,378	3,794,402		65,041			2.551	4.100	MON	9,083	106,254	09/12/2013.	12/25/2044.
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10/25/46				4FM	1,044,818	49.250	776,831	1,577,321	769,186		(55,557)			4.521		MON	1,387	93,875	08/23/2011.	10/25/2046.
92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46				1FM	1,557,066	82.000	1,581,169	1,928,255	1,369,164		(6,286)			1.327	3.500	MON	2,132	23,775	04/30/2008.	01/25/2046.
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37				1FM	1,438,902	95.000	1,715,657	1,805,954	1,486,800		31,042			2.292	5.050	MON	3,449	41,466	11/02/2012.	02/25/2037.
939336 QT 3	WAMMS 2003-MS2 3A5 SEQ 5.0 3/25/18				1FM	56,379	101.175	58,504	57,824	57,472		276			5.000	5.311	MON	241	2,891	01/28/2003.	03/25/2018.
939336 TX 1	WAMMS 2003-MS7 P PO 3/25/2033			34	1FM	4,840	75.031	5,675	7,563	1,535		3,357				685.282	MON			01/25/2008.	03/25/2033.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036				1FM	438,326	52.179	292,182	559,959	255,921		12,258			1.022	3.820	MON	95	4,516	04/23/2008.	07/25/2036.
9497EU AD 9	WFHET 2006-1 A4 SEQ FLT 05/25/2036				1FM	1,031,181	100.000	1,223,954	1,223,954	1,177,602		50,196			0.652	5.036	MON	155	5,241	05/10/2011.	05/25/2036.
94980G AH 4	WFHET 2004-2 AI7 SEQ 5.0 5/25/2034				1FM	2,554,334	100.260	2,727,314	2,720,241	2,702,770		17,317			5.000	5.775	MON	11,334	136,012	08/27/2004.	05/25/2034.
94980G AR 2	WFHET 2004-2 M4 MEZ FLT 5/25/2034				1FM	1,177,529	90.740	1,548,536	1,706,564	1,211,831		65,924			2.222	13.070	MON	737	27,679	10/01/2010.	10/25/2034.
94981S AN 4	WFMBS 2005-16 A10 PAC 5.75 1/25/2036				1FM	1,657,077	99.875	1,640,460	1,642,513	1,504,145		(21,048)			5.750	5.600	MON	7,870	94,445	12/28/2005.	01/25/2036.
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037			34	1FM	1,264,029	167.919	1,969,876	1,173,113	442,887					36.470	115.380	MON	7,131	449,103	02/28/2008.	07/25/2037.
94983K AE 9	WFMBS 2006-AR2 2A3 SEQ SSNR CSTR 3/36				1FM	1,427,268	97.890	1,826,343	1,865,710	1,509,210		23,626			2.763	5.045	MON	4,296	49,308	10/30/2008.	03/25/2036.
94983Q AN 6	WFMBS 2006-3 APO PO 3/25/2036			34	1FM	38,746	84.564	57,482	67,975	22,286		14,311				88.070	MON			09/21/2007.	03/25/2036.
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36				1FM	2,530,923	100.122	2,859,247	2,855,767	2,505,688		48,415			2.752	5.720	MON	6,549	76,249	10/11/2011.	03/25/2036.
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037			34	1FM	457,374	84.743	482,606	569,493	430,627		48,736				12.227	MON			11/02/2010.	12/28/2037.
94986M AA 0	WFMBS 2007-AR10 1A1SEQ SSNR CSTR 1/25/38				1FM	3,767,898	103.500	3,877,961	3,746,823	3,743,533		(1,701)			6.264	6.307	MON	19,558	232,080	08/24/2010.	01/25/2038.
97652P AL 5	WIN 2014-1 A11 SEQ SSUP 3.50 06/27/2044				1FM	9,296,263	99.480	9,306,085	9,354,730	9,294,782		13,113			3.500	3.629	MON	27,285	327,416	06/19/2014.	06/20/2044.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						2,037,368,725	XXX	2,247,658,851	2,430,471,604	2,003,169,261	160,339	38,908,681	1,106,999	0	XXX	XXX	XXX	7,480,117	99,775,516	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
03063N AD 9	ACRE 2010-ARTA A2FX ABS 4.9543 01/14/29				1FM	5,999,982	107.330	6,439,800	6,000,000	6,000,000					4.954	5.006	MON	16,514	297,258	12/09/2010.	01/14/2029.
05490T AA 0	BBCCR 2015-GTP A SEQ SSNR 3.966 08/10/33				1FM	31,657,344	103.149	31,718,318	30,750,000	31,629,962		(27,383)			3.966	3.635	MON	84,691	390,816	09/09/2015.	08/10/2033.
055359 AC 7	BCRR 2009-1 2A1 SEQ SSNR CSTR 07/17/40				1FE	23,907,276	101.500	25,343,502	24,968,968	24,756,305		165,151			5.858	6.664	MON	81,260	1,477,358	01/20/2011.	07/17/2040.
05955F AA 8	BALL 2009-UB1 A4A SEQ CSTR 6/24/50				1FE	788,559	101.520	885,803	872,541	858,102		14,461			5.588	7.531	MON	4,063	51,550	10/28/2009.	06/24/2050.
05955T AA 8	BALL 2009-UB2 A4AA SEQ SSNR CSTR 2/24/51	SD			1FE	20,667,126	102.720	20,912,319	20,358,566	20,326,567		(65,029)			7.892	7.545	MON	133,884	1,235,217	07/22/2010.	02/24/2051.
05955T AC 4	BALL 2009-UB2 A4AB SEQ SSNR CSTR 12/49				1FE	8,360,491	101.670	8,612,426	8,470,961	8,423,433		4,040			5.711	5.997	MON	40,314	542,081	08/31/2012.	12/24/2049.
05955T AE 0	BALL 2009-UB2 A4AC SEQ CSTR 02/24/44				1FE	14,845,880	102.250	16,557,323	16,192,981	15,950,423		215,267			5.325	6.886	MON	71,856	874,266	08/31/2012.	02/24/2044.
05955T AG 5	BALL 2009-UB2 A4B1 SUB 5.325 02/24/44				1FE	1,939,472	100.580	1,991,484	1,980,000	1,965,835		6,435			5.325	5.749	MON	8,786	105,435	06/21/2011.	02/24/2044.
05955T AL 4	BALL 2009-UB2 A4B3 SUB CSTR 06/24/2049				1FE	8,925,653	103.680	9,480,767	9,144,258	9,061,972		31,075			5.768	6.246	MON	43,956	534,825	12/14/2010.	06/24/2049.
05955T AU 4	BALL 2009-UB2 A4B7 SUB 5.563 12/24/2044				1FE	4,355,189	101.240	4,752,246	4,694,040	4,578,703		49,216			5.563	6.895	MON	21,761	261,129	10/07/2010.	12/24/2044.
05955U AA 5	BALL 2010-UB3 A4A1 SEQ SSNR CSTR 6/15/49				1FE	12,736,870	102.362	13,784,020	13,465,989	13,317,168		121,388			5.554	6.647	MON	62,322	908,623	02/17/2010.	06/15/2049.
05955U AG 2	BALL 2010-UB3 A4A2 RR SEQ CSTR 5/15/46				1FE	12,039,146	103.639	13,199,029	12,735,625	12,560,344		107,465			5.762	6.822	MON	61,151	753,192	01/29/2010.	05/15/2046.
05955U AQ 0	BALL 2010-UB3 A4B3 SUB CSTR 02/15/51				1FE	3,057,188	103.578	3,107,340	3,000,000	3,010,283		(12,026)			5.948	5.671	MON	14,871	180,885	06/14/2011.	02/15/2051.
05955U AU 1	BALL 2010-UB3 A4A4 SEQ SSNR 5.338 12/43				1FE	16,328,281	102.142	17,364,194	17,000,000	16,863,841		109,136			5.338	6.114	MON	75,619	907,426	05/25/2010.	12/15/2043.
05956H AA 3	BALL 2010-RC30 A5A SEQ 5.334 12/43 RE	SD			1FE	21,632,891	102.140	21,449,314	21,000,000	21,076,740		(113,094)			5.334	4.275	MON	93,345	1,120,140	09/03/2010.	12/16/2043.
07330T AA 0	BCRR 2009-2A 1A1 RR SEQ SSNR 6.50 7/40				1FE	5,320,354	102.159	5,685,336	5,565,196	5,515,237		27,630			6.500	7.168	MON	20,097	362,773	08/31/2012.	07/17/2040.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
07330T AB 8	BCRR 2009-2A 1A2 MEZ SSUP AFC 07/17/40				1FE	11,982,550	102.810	13,769,343	13,393,000	12,981,837		253,465			4.737	6.487	MON	35,247	609,206	08/10/2011.	07/17/2040.
07388L AE 0	BSCMS 2006-PW13 A4 SEQ 5.54 09/11/41	SD			1FM	26,530,290	101.000	26,407,491	26,146,031	26,132,039		(88,497)			5.540	5.221	MON	120,708	1,514,527	08/31/2012.	09/11/2041.
07388R AE 7	BSCMS 2007-PW15 A4 SEQ SSNR 5.331 02/44				1FM	25,300,535	102.620	24,378,211	23,755,809	24,070,936		(351,827)			5.331	3.792	MON	105,535	1,278,254	07/06/2012.	02/11/2044.
125277 AA 1	CGCMT 2009-RR1 MA4A SEQ SSNR CSTR 3/51	SD			1FE	14,655,547	103.100	17,527,000	17,000,000	16,601,004		378,891			5.485	8.132	MON	41,442	932,450	09/30/2009.	03/17/2051.
125278 AA 9	CGCMT 2010-RR2 CA3A SEQ SSNR CSTR 12/39				1FE	14,211,364	100.750	14,786,023	14,675,954	14,615,836		80,613			5.311	5.942	MON	34,642	790,044	02/23/2010.	12/19/2039.
125278 AC 5	CGCMT 2010-RR2 JA4A SEQ SSNR 6.068 2/51				3AM	16,342,319	105.000	15,879,751	15,123,572	15,468,439		(196,920)			6.068	4.669	MON	40,787	917,698	01/10/2011.	02/19/2051.
12527E AD 0	CFCRE 2011-C1 A4 SEQ CSTR 04/15/44	SD			1FM	29,710,938	109.969	31,890,938	29,000,000	29,391,298		(78,459)			4.961	4.657	MON	119,898	1,438,777	08/04/2011.	04/15/2044.
12527X AA 4	CGCMT 2010-RR3 MLSR SEQ CSTR 06/14/2050				1FE	9,341,115	103.598	9,055,679	8,741,183	8,851,961		(104,622)			5.810	4.568	MON	26,804	506,605	11/18/2010.	06/14/2050.
12527X AB 2	CGCMT 2010-RR3 MLJR SUB CSTR 06/2050				1FE	7,973,783	103.683	8,189,388	7,898,500	7,915,215		(13,622)			5.810	5.647	MON	24,220	455,843	03/17/2011.	06/14/2050.
12591K AD 7	COMM 2013-CR12 A3 SSNR SEQ 3.765 10/2046	SD			1FM	10,099,557	104.870	10,487,000	10,000,000	10,078,797		(9,855)			3.765	3.660	MON	31,375	376,500	10/24/2013.	10/10/2046.
12621R AA 2	COMM 2010-RR1 GEA SEQ SSNR CSTR 12/11/49	SD			1FE	14,956,416	102.866	16,458,560	16,000,000	15,859,116		179,583			5.543	6.852	MON	73,907	886,880	02/05/2010.	12/11/2049.
12624K AD 8	COMM 2012-CR2 A4 SEQ 3.147 08/15/2045				1FM	8,199,483	104.870	8,389,600	8,000,000	8,162,894		(24,125)			3.147	2.797	MON	20,980	251,760	08/08/2012.	08/15/2045.
12625U BF 9	COMM 2013-CR9 A4 SEQ CSTR 07/10/2045	SD			1FM	26,418,906	106.993	27,283,215	25,500,000	26,228,572		(89,060)			4.233	3.866	MON	89,962	1,094,862	10/16/2013.	07/10/2045.
12626G AF 0	COMM 2013-LC13 A5 SEQ 4.205 08/10/46				1FM	1,031,875	106.855	1,068,549	1,000,000	1,025,532		(2,957)			4.205	3.832	MON	3,504	42,050	10/16/2013.	08/10/2046.
12630D AX 2	COMM 2014-CR14 A3 SEQ SSNR 3.955 02/47	SD			1FM	10,099,365	105.229	10,522,939	10,000,000	10,080,664		(9,815)			3.955	3.851	MON	32,958	395,500	01/09/2014.	02/10/2047.
12632Q AW 3	COMM 2014-CR18 A4 SEQ SSNR 3.55 07/15/47				1FM	9,089,607	103.080	9,277,200	9,000,000	9,075,949		(9,123)			3.550	3.438	MON	26,625	319,500	06/19/2014.	07/15/2047.
12632Q AX 1	COMM 2014-CR18 A5 SEQ SSNR 3.828 07/47				1FM	5,149,633	103.525	5,176,250	5,000,000	5,129,074		(13,728)			3.828	3.479	MON	15,950	191,400	06/19/2014.	07/15/2047.
12635R AX 6	CSAIL 2015-C4 A4 SEQ SSNR 3.8079 11/48				1FE	24,480,089	102.301	24,464,261	23,914,000	24,480,089					3.808	3.302	MON	7,589		12/29/2015.	11/15/2048.
12638U AA 6	CSMC 2009-RR3 A5A SEQ 5.342 12/15/2043				1FE	14,519,531	101.882	15,282,300	15,000,000	14,897,974		76,869			5.342	5.972	MON	66,775	801,300	05/17/2010.	12/15/2043.
12639C AA 5	CSMC 2009-RR4 A4A SEQ 5.695 09/15/40				1FE	13,793,901	102.184	16,678,399	16,321,880	15,896,647		295,914			5.695	8.988	MON	77,461	929,531	09/18/2009.	09/15/2040.
12639C AG 2	CSMC 2009-RR4 A4B SUB 5.695 09/15/40				1FE	8,535,513	103.750	8,984,750	8,660,000	8,610,444		18,307			5.695	6.008	MON	41,099	534,286	06/16/2011.	09/15/2040.
12641U AG 8	CSMC 2009-RR2 IQA SEQ 5.6945 04/16/49				1FE	8,435,938	102.653	10,265,320	10,000,000	9,688,731		242,830			5.695	8.633	MON	47,454	569,381	07/30/2009.	04/16/2049.
12641V AA 9	CSMC 2009-RR1 A3A SEQ 5.383 2/15/2040	SD			1FE	17,486,541	101.272	17,283,610	17,066,557	17,075,830		(92,736)			5.383	4.864	MON	76,558	943,976	07/19/2011.	02/15/2040.
12643J AA 4	CSMC 2010-RR1 1A SEQ 5.692 04/16/49	SD			1FE	20,041,875	102.681	21,563,079	21,000,000	20,779,306		140,094			5.692	6.479	MON	99,610	1,195,213	02/03/2010.	04/16/2049.
12643J AW 6	CSMC 2010-RR1 2B SEQ 5.695 09/15/2040 RE				1FE	6,259,688	103.490	6,281,867	6,070,000	6,125,663		(42,186)			5.695	4.976	MON	28,807	345,687	08/15/2012.	09/15/2040.
12643K AQ 6	CSMC 2010-RR2 2A SEQ SSNR CSTR 9/15/39				1FE	7,147,781	103.750	7,606,863	7,331,916	7,276,930		29,640			5.949	6.468	MON	36,347	474,644	04/09/2010.	09/15/2039.
12643K AW 3	CSMC 2010-RR2 2B SUB CSTR 09/15/39				1FE	11,387,847	110.290	13,280,019	12,041,000	11,828,788		111,874			5.949	7.133	MON	59,692	724,726	02/02/2012.	09/15/2039.
12644C AA 8	CSMC 2010-RR4 1A SEQ 5.383 02/15/40				1FE	14,933,091	101.271	14,997,323	14,809,054	14,794,857		(32,602)			5.383	5.194	MON	66,431	819,309	04/06/2011.	02/15/2040.
12644C AG 5	CSMC 2010-RR4 1B MEZ 5.383 02/15/2040				1FE	5,254,688	101.738	6,104,254	6,000,000	5,827,512		155,436			5.383	8.459	MON	26,915	322,980	11/22/2011.	02/15/2040.
12645A AA 1	CSMC 2010-RR7 1A SEQ SSNR 5.378 8/12/48	SD			1FE	24,798,508	102.096	24,135,146	23,639,613	23,816,425		(219,091)			5.378	4.412	MON	105,945	1,278,049	03/17/2011.	08/12/2048.
12645A AG 8	CSMC 2010-RR7 1B SUB 5.378 08/12/2048				1FE	11,729,400	105.000	14,532,000	13,840,000	13,398,056		373,432			5.378	8.608	MON	62,026	744,315	09/01/2010.	08/12/2048.
17309D AD 5	CGCMT 2006-C4 A3 SEQ CSTR 3/15/2049	SD			1FM	18,297,261	100.197	17,704,459	17,669,650	17,607,834		(66,478)			5.811	6.040	MON	85,565	1,040,042	05/17/2007.	03/15/2049.
17311Q BK 5	CGCMT 2007-C6 A4 SEQ CSTR 12/10/49				1FM	16,893,438	103.576	17,607,919	17,000,000	16,984,979		(9,241)			5.710	5.733	MON	80,885	984,125	08/31/2012.	12/10/2049.
20047Q AE 5	COMM 2006-C7 A4 SEQ CSTR 6/10/46				1FM	148,313	100.824	152,441	151,196	150,757		522			5.768	6.455	MON	727	9,524	07/30/2007.	06/10/2046.
20048E AY 7	COMM 2013-LC6 A4 SEQ 2.941 01/10/2046	SD			1FM	25,273,281	100.000	27,205,000	27,205,000	25,695,639		183,783			2.941	3.872	MON	66,675	800,099	10/16/2013.	01/10/2046.
22545B AC 5	CSMC 2006-C2 A3 SEQ CSTR 3/15/39	SD			1FM	5,312,462	99.850	5,231,883	5,239,734	5,227,933		23,182			5.659	5.770	MON	24,712	435,160	01/25/2007.	03/15/2039.
23305M AA 3	DBCCR 2014-ARCP A SEQ SSNR 4.2382 01/34				1FM	5,149,992	105.450	5,272,500	5,000,000	5,124,470		(13,535)			4.238	3.893	MON	17,659	211,910	01/24/2014.	01/10/2034.
23305U AA 5	DBRR 2011-LC2 A4A SEQ 4.537 04/12/2021	SD			1FE	42,679,152	107.840	43,695,348	40,518,683	41,783,908		(223,860)			4.537	3.878	MON	153,194	1,838,333	09/21/2011.	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 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
23305Y AC 3	DBUBS 2011-LC3A A3 SEQ 4.638 04/10/21	SD..	..		1FM	30,400,351	103.338	31,104,738	30,100,000	30,185,640		(50,005)			4.638	4.490	MON...	116,337	1,396,038	08/11/2011.	08/10/2044.
23305Y AJ 8	DBUBS 2011-LC3A AM SEQ CSTR 07/10/21	SD..	..		1FM	10,802,892	112.408	12,487,405	11,109,000	10,928,631		17,045			5.465	5.803	MON...	50,588	610,083	08/11/2011.	08/10/2044.
245069 AK 5	DEL 2013-HDC B B SEQ FLT 03/15/2026		..		1FM	7,000,000	99.450	6,961,500	7,000,000	7,000,000		199			1.631	1.523	MON...	5,390	105,350	03/28/2013.	03/15/2026.
30261J AK 5	FREMF 2012-KF01 B SEQ FLT 10/25/2044		..		1FM	6,000,000	100.340	6,020,400	6,000,000	6,000,000					3.022	3.041	MON...	3,525	169,166	10/04/2012.	10/25/2044.
30288B AE 5	FREMF 2015-K721 B MEZ 3.6806 11/25/2047		..		1AM	2,204,063	87.936	2,198,406	2,500,000	2,205,383		1,320			3.681	5.769	MON...	7,668		12/04/2015.	11/25/2047.
30291J AJ 2	FREMF 2013-K29 B MEZ CSTR 05/25/2046		..		1FM	5,029,364	96.252	5,534,464	5,750,000	5,174,628		61,573			3.481	5.200	MON...	16,679	203,043	07/17/2013.	05/25/2046.
36159X AC 4	GECMC 2007-C1 A3 SEQ 5.481 12/10/2049		..		1FM	326,213	100.313	366,647	365,505	365,505					5.481	3.305	MON...	1,669	24,151	08/12/2008.	12/10/2049.
36186X AC 1	GMACN 2005-BLIS A1IO IO CSTR 7/10/2035		..	34	5*	2,526,504	1.920	2,174,976		2,027,030		(123,365)			0.266	8.844	MON...	17,577	305,877	02/22/2010.	07/10/2035.
36186X AE 7	GMACN 2012-BLIS IO 0.576 07/10/2050		..	34	1FE	3,095,709	5.940	2,524,500		2,524,500		(73,959)	421,151		0.576	5.787	MON...	14,280	244,800	11/28/2012.	07/10/2050.
36188A AD 7	GMACN 2010-FTLS AIO IO 0.783 2/10/2047		..	34	1FE	3,120,000	8.160	3,182,400		2,971,039		(72,013)			0.783	7.872	MON...	17,813	305,370	12/23/2010.	02/10/2047.
36190K AC 3	GSMS 2009-RR1 CSB SUB 5.286 12/17/2039		..		1FE	5,614,367	101.738	5,714,634	5,617,000	5,605,408		(1,926)			5.286	5.307	MON...	24,743	296,915	10/21/2010.	12/17/2039.
36190K AE 9	GSMS 2009-RR1 GGA SEQ CSTR 07/12/2038		..		1FE	257,067	100.750	241,487	239,689	240,600		(3,210)			5.801	4.457	MON...	1,159	14,097	06/16/2010.	07/12/2038.
36190K AS 8	GSMS 2009-RR1 GGB SUB CSTR 07/12/38		..		1FE	14,930,504	103.095	14,978,673	14,529,000	14,543,148		(93,277)			5.801	5.319	MON...	70,237	852,946	08/09/2011.	07/12/2038.
36190K BJ 7	GSMS 2009-RR1 MLA SEQ CSTR 12/14/2049		..		1FE	11,393,672	101.640	12,541,734	12,339,368	12,246,079		171,777			5.147	6.659	MON...	52,925	635,095	11/18/2009.	12/14/2049.
36191Y BA 5	GSMS 2011-GC5 A3 SEQ SSNR 3.817 08/2044	SD..	..		1FM	8,079,695	104.110	8,328,800	8,000,000	8,057,430		(20,484)			3.817	3.657	MON...	25,447	305,360	09/22/2011.	08/10/2044.
36192C AE 5	GSMS 2013-GC10 A5 SEQ 2.943 02/10/2046	SD..	..		1FM	24,665,477	99.248	26,519,066	26,720,000	25,104,731		194,524			2.943	3.953	MON...	65,531	786,370	09/09/2013.	02/10/2046.
36197X AK 0	GSMS 2013-GC12 A4 SEQ 3.135 06/10/2046	SD..	..		1FM	42,057,068	101.250	45,248,625	44,690,000	42,604,019		238,333			3.135	3.888	MON...	116,753	1,401,032	10/18/2013.	06/10/2046.
362332 AE 8	GSMS 2006-GG8 A4 SEQ 5.56 11/10/39		..		1FM	3,983,213	101.390	4,094,560	4,038,425	4,029,438		10,212			5.560	5.871	MON...	18,711	236,567	03/12/2010.	11/10/2039.
36248E AB 1	GSMS 2010-C2 A2 SEQ AFC 12/10/43	SD..	..		1FM	19,871,279	110.320	20,979,554	19,017,000	19,498,587		(91,563)			5.162	4.591	MON...	81,805	981,658	08/08/2011.	12/10/2043.
36248F AG 7	GSMS 2011-GC3 A4 SEQ 4.753 03/10/44	SD..	..		1FM	45,924,183	108.230	48,741,381	45,035,000	45,531,328		(96,482)			4.753	4.521	MON...	178,376	2,140,513	08/29/2011.	03/10/2044.
36248G AC 4	GSMS 2013-GC16 A3 SEQ 4.244 11/10/2046		..		1FM	9,612,411	107.020	9,988,177	9,333,000	9,557,817		(26,386)			4.244	3.889	MON...	33,008	396,093	11/13/2013.	11/10/2046.
38012D AA 5	GMACN 2005-DRUM AIO IO CSTR 5/10/2050		..	34	1FE	3,546,375	1.750	3,879,488		3,302,673		(66,245)			0.171	9.625	MON...	22,165	381,764	02/19/2010.	05/10/2050.
46590K AD 6	JPMCC 2015-JP1 A4 SEQ SSNR 3.6498 01/49		..		1FE	13,129,896	101.360	13,176,800	13,000,000	13,129,828		(68)			3.650	3.538	MON...	39,540		12/15/2015.	01/15/2049.
46625Y CV 3	JPMCC 2004-LN2 A2 SEQ 5.115 07/15/41		..		1FM	556,140	99.880	551,751	552,414	552,414					5.115	5.059	MON...	2,355	28,305	08/22/2007.	07/15/2041.
46629P AC 2	JPMCC 2006-LDP9 A3 SEQ 5.336 5/15/47		..		1FM	27,219,333	101.900	26,879,709	26,378,517	26,488,987		(179,926)			5.336	4.646	MON...	117,296	1,435,742	08/24/2011.	05/15/2047.
46630J AC 3	JPMCC 2007-LDPX A3 SEQ 5.42 1/15/49		..		1FM	8,035,374	102.138	8,323,341	8,149,122	8,132,289		(791)			5.420	5.474	MON...	36,807	445,028	08/31/2012.	01/15/2049.
46631B AD 7	JPMCC 2007-LD11 A3 SEQ CSTR 6/15/2049	SD..	..		1FM	23,968,147	100.150	24,051,157	24,015,135	23,950,495		17,331			5.774	5.943	MON...	115,559	1,651,466	09/09/2010.	06/15/2049.
46632H AD 3	JPMCC 2007-LD12 A4 SEQ 5.882 02/15/2051		..		1FM	21,753,562	103.980	22,830,889	21,957,000	21,976,888		(65,192)			5.882	5.670	MON...	107,626	1,291,511	08/31/2012.	02/15/2051.
46634G AC 5	JPMCC 2009-IWST XA IO CSTR 12/05/27		..	34	1FE	5,006,580	6.680	2,282,669		2,215,284		(525,297)			2.166	7.393	MON...	61,667	700,458	03/22/2010.	12/05/2027.
46634V AA 6	JPMCC 2010-RR1 JPA SEQ CSTR 06/20/49		..		1FE	1,764,500	103.060	1,648,960	1,600,000	1,633,400		(31,898)			5.774	3.772	MON...	7,699	93,675	08/17/2011.	06/20/2049.
46634V AX 6	JPMCC 2010-RR1 WBA SEQ CSTR 6/20/2049	SD..	..		1FE	17,634,579	103.360	18,456,995	17,857,000	17,762,009		26,695			5.713	5.959	MON...	85,008	1,034,373	06/04/2010.	06/20/2049.
46634V BG 2	JPMCC 2010-RR1 WBB SEQ CSTR 06/2049 RE		..		1FE	8,852,266	103.919	9,278,951	8,929,000	8,885,016		8,925			5.713	6.023	MON...	42,506	517,216	02/10/2012.	06/20/2049.
46635T CG 5	JPMCC 2011-C3 A4 SEQ 4.7171 02/16/46	SD..	..		1FM	12,713,594	108.192	14,064,959	13,000,000	12,821,214		26,703			4.717	5.040	MON...	51,102	613,223	08/11/2011.	02/15/2046.
46636V AC 0	JPMCC 2011-C5 A3 SEQ 4.1712 08/15/2046	SD..	..		1FM	12,119,976	106.770	12,812,400	12,000,000	12,066,033		(13,522)			4.171	4.061	MON...	41,712	500,544	09/16/2011.	08/15/2046.
46639J AE 0	JPMCC 2013-C10 A5 SEQ SSNR 3.1425 12/47	SD..	..		1FM	10,514,297	100.100	11,311,300	11,300,000	10,687,045		71,866			3.143	4.038	MON...	29,592	355,103	07/05/2013.	12/15/2047.
46639Y AQ 0	JPMCC 2013-LC11 A5 SEQ 2.9599 04/2046		..		1FM	8,467,100	98.630	8,955,604	9,080,000	8,597,115		55,491			2.960	3.810	MON...	22,397	268,759	07/31/2013.	04/15/2046.
48124W AA 7	JPMCC 2009-RR1 A4A SEQ SSNR CSTR 3/18/51		..		1FE	35,069,089	102.590	40,704,432	39,676,803	38,756,926		724,225			5.637	7.821	MON...	186,394	2,307,038	08/31/2012.	03/18/2051.
48124X AA 5	JPMCC 2009-RR2 GEA SEQ 5.543 12/17/49 RE	SD..	..		1FE	27,974,098	102.310	31,423,493	30,714,000	30,338,528		447,560			5.543	7.240	MON...	123,573	1,702,477	08/31/2012.	12/17/2049.
48124X AC 1	JPMCC 2009-RR2 MLA SEQ CSTR 6/17/2050	SD..	..		1FE	24,762,091	103.800	27,869,620	26,849,345	26,385,157		315,535			5.743	7.161	MON...	128,488	1,556,222	08/31/2012.	06/17/2050.

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
60687V AE 5	MLCFC 2006-3 A4 SEQ 5.414 7/12/46				1FM	5,812,932	101.351	5,961,343	5,881,860	5,869,511		9,072			5.414	5.622	MON	26,537	320,511	05/18/2007.	07/12/2046.
61691A BL 6	MSC 2015-UBS8 A4 SEQ SSNR 3.809 12/15/48				1FE	10,201,563	101.880	10,188,000	10,000,000	10,201,462		(100)			3.809	3.575	MON	31,742		12/23/2015.	12/15/2048.
617458 AE 4	MSC 2011-C1 A3 SEQ 4.7 09/15/2047	SD			1FM	6,059,982	105.479	6,328,740	6,000,000	6,024,908		(12,642)			4.700	4.499	MON	23,500	282,000	02/10/2011.	09/15/2047.
61754J AF 5	MSC 2007-T27 A4 SEQ CSTR 6/11/42				1FM	4,874,787	104.478	5,138,439	4,918,205	4,904,863		4,538			5.645	5.825	MON	23,135	282,619	08/14/2007.	06/11/2042.
61760D AC 7	MSRR 2011-KEYA 1X IO CSTR 12/17/2040			34	1FE	690,357	0.180	6,471		0						5.052	MON		25,992	03/25/2011.	12/19/2040.
61760R BA 9	MSC 2011-C3 A3 SEQ 4.054 07/15/2049	SD			1FM	9,089,706	104.381	9,394,290	9,000,000	9,055,589		(20,002)			4.054	3.902	MON	30,405	364,860	09/14/2011.	07/15/2049.
61761Q AE 3	MSBAM 2013-C8 A4 SEQ 3.134 12/15/2048				1FM	5,997,244	99.648	6,317,658	6,340,000	6,070,371		32,216			3.134	3.840	MON	16,558	198,696	08/28/2013.	12/15/2048.
61764R BJ 6	MSBAM 2015-C20 B MEZ SEQ 4.16 02/15/48				1FM	2,558,984	98.816	2,470,400	2,500,000	2,554,393		(4,592)			4.160	3.884	MON	8,667	86,667	02/17/2015.	02/15/2048.
61765L AU 4	MSBAM 2015-C24 A4 SEQ SSNR 3.732 05/48				1FM	14,295,859	102.020	14,282,800	14,000,000	14,295,705		(155)			3.732	3.478	MON	43,540		12/23/2015.	05/15/2048.
62888X AB 0	NGN 2010-C1 A2 SUB 2.90 10/29/2020				1FE	2,248,627	99.875	2,251,557	2,254,375	2,252,653		1,179			2.900	2.991	MON	726	66,033	11/03/2010.	10/29/2020.
749289 AA 2	RBSCF 2009-RR2 CWA SEQ SSNR CSTR 8/48	SD			1FE	21,847,735	101.329	23,791,056	23,478,962	23,246,307		288,910			5.223	6.576	MON	102,192	1,227,118	03/09/2010.	08/16/2048.
749289 AQ 7	RBSCF 2009-RR2 JPB SUB 5.336 05/16/47				1FE	7,835,000	102.113	8,169,013	8,000,000	7,952,587		29,551			5.336	5.807	MON	35,573	426,880	08/15/2011.	05/16/2047.
749289 AZ 7	RBSCF 2009-RR2 WBA SEQ SSNR CSTR 2/16/51	SD			1FE	21,934,901	103.339	23,704,319	22,938,459	22,684,766		153,318			5.952	6.814	MON	113,783	1,463,395	02/08/2010.	02/16/2051.
749289 BQ 6	RBSCF 2009-RR2 BSB SUB 5.331 02/16/2044				1FE	2,617,601	102.423	3,008,169	2,937,000	2,856,433		64,052			5.331	7.930	MON	13,048	156,571	10/12/2011.	02/16/2044.
749289 BT 0	RBSCF 2009-RR2 JPA SEQ SSNR CSTR 5/16/47	SD			1FE	25,653,504	101.861	28,529,643	28,008,398	27,683,164		402,149			5.336	6.976	MON	124,544	1,536,930	12/14/2009.	05/16/2047.
74928H AA 4	RBSCF 2010-RR3 CSCA SEQ 5.467 09/16/2039	SD			1FE	12,814,375	100.637	12,774,295	12,693,391	12,610,615		(91,505)			5.467	4.436	MON	57,829	696,923	03/31/2010.	09/16/2039.
74928H AB 2	RBSCF 2010-RR3 CSCB SUB 5.467 09/16/2039				1FE	15,827,574	101.326	16,156,488	15,945,000	15,898,165		16,345			5.467	5.647	MON	72,643	871,713	08/31/2012.	09/16/2039.
74928H AU 0	RBSCF 2010-RR3 MSCB SUB SSUP CSTR 06/49				1FE	5,133,594	105.142	5,257,084	5,000,000	5,027,941		(25,617)			5.917	5.474	MON	24,654	299,639	06/03/2011.	06/16/2049.
74928H BM 7	RBSCF 2010-RR3 WBTB SUB CSTR 02/16/2051				1FE	8,273,750	103.575	8,285,968	8,000,000	8,056,758		(52,269)			5.952	5.391	MON	39,683	482,697	03/03/2011.	02/16/2051.
74930A AA 5	RBSCF 2010-RR4 CMLA SEQ SSNR CSTR 12/49				1FE	12,606,262	102.449	11,864,091	11,580,431	11,781,598		(260,122)			6.044	4.234	MON	58,327	853,094	08/31/2012.	12/16/2049.
74930A AG 2	RBSCF 2010-RR4 CMLB SUB SSUP CSTR 12/49				1FE	15,666,127	102.934	15,923,822	15,470,000	15,501,029		(39,781)			6.044	5.901	MON	77,917	946,777	08/03/2011.	12/16/2049.
74930A BE 6	RBSCF 2010-RR4 CSCA SEQ SSNR 5.695 9/40	SD			1FE	18,842,376	102.779	18,142,875	17,652,307	17,922,624		(209,057)			5.695	4.435	MON	83,775	1,005,390	08/31/2012.	09/16/2040.
74930A BL 0	RBSCF 2010-RR4 CSCB SEQ 5.695 09/40 RE				1FE	4,982,599	102.545	4,980,610	4,857,000	4,892,528		(28,628)			5.695	5.094	MON	23,051	276,606	08/29/2012.	09/16/2040.
74930A BV 8	RBSCF 2010-RR4 WBCB SUB SSUP 04/16/47				2AM	3,380,029	103.099	3,737,342	3,625,000	3,556,589		46,068			5.509	7.045	MON	16,642	199,701	09/16/2011.	04/16/2047.
74930A CE 5	RBSCF 2010-RR4 MSCB SUB AFC 04/16/49				2AM	11,998,873	103.150	13,154,734	12,753,000	12,522,605		141,455			5.692	7.063	MON	60,492	725,836	10/25/2011.	04/16/2049.
74935T AA 9	RCMC 2012-CRE1 A SEQ 5.6235 11/15/2044				2AM	1,546,954	100.250	1,550,821	1,546,954	1,546,954					5.623	5.690	MON	7,249	86,992	11/13/2012.	11/15/2044.
90270Y BF 5	UBSBB 2013-C5 A4 SEQ 3.1847 03/10/2046				1FM	7,545,625	100.505	8,040,400	8,000,000	7,645,643		42,247			3.185	3.925	MON	21,231	254,776	06/24/2013.	03/10/2046.
92890P AE 4	WFRBS 2013-C14 A5 SEQ 3.337 06/15/46	SD			1FM	27,956,875	100.944	29,273,760	29,000,000	28,174,532		90,976			3.337	3.789	MON	80,644	967,730	06/24/2013.	06/15/2046.
92935J BA 2	WFRBS 2011-C2 A3 SEQ SSNR 4.498 2/15/44	SD			1FM	8,079,824	105.564	8,445,120	8,000,000	7,993,004		(14,999)			4.498	4.341	MON	29,987	359,840	02/17/2011.	02/15/2044.
92935J BC 8	WFRBS 2011-C2 A4 SEQ CSTR 02/15/44	SD			1FM	40,526,930	109.233	42,349,634	38,770,000	39,760,791		(187,150)			4.869	4.296	MON	157,309	1,887,711	08/05/2011.	02/15/2044.
92936C AJ 8	WFRBS 2011-C4 A4 SEQ SSNR 4.90 6/15/44	SD			1FM	37,768,464	109.845	40,642,650	37,000,000	37,412,433		(76,469)			4.902	4.675	MON	151,145	1,813,740	08/23/2011.	06/15/2044.
92937E AZ 7	WFRBS 2013-C11 A5 SSNR SEQ 3.071 3/15/45				1FM	3,278,578	99.644	3,437,718	3,450,000	3,313,612		16,316			3.071	3.724	MON	8,829	105,950	10/16/2013.	03/15/2045.
92938E AM 5	WFRBS 2013-C16 A4 SEQ 4.136 07/15/2046				1FM	8,584,507	106.118	9,020,030	8,500,000	8,565,312		(8,727)			4.136	4.027	MON	29,297	351,560	09/17/2013.	09/15/2046.
94132Q AB 2	WVMT 2011-SB2A M1 MEZ SEQ 5.50 04/25/39				1FE	4,210,000	106.000	4,240,000	4,000,000	4,100,396		(80,682)			5.500	3.373	MON	18,333	220,002	08/14/2014.	04/25/2039.
94986V AB 8	WFRR 2010-C32 A3B SUB CSTR 05/16/17				1FE	7,645,233	103.944	7,862,616	7,564,272	7,570,416		(18,560)			5.713	5.632	MON	36,010	438,164	07/07/2011.	05/16/2017.
94989D AV 1	WFCM 2015-C27 A4 SEQ SSNR 3.19 02/15/48				1FM	2,938,477	98.061	2,941,832	3,000,000	2,938,477					3.190	3.661	MON	1,063		12/30/2015.	02/15/2048.
94989N BD 8	WFCM 2015-C30 A3 SEQ SSNR 3.411 09/15/58				1FM	2,070,229	99.422	2,066,979	2,079,000	2,070,229					3.411	3.500	MON	591		12/29/2015.	09/15/2058.
94989Q AV 2	WFCM 2015-SG1 A4 SEQ SSNR 3.789 12/15/47			2	2FM	10,301,563	102.285	10,228,518	10,000,000	10,301,563					3.789	3.421	MON	31,575		12/28/2015.	12/15/2047.

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
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities		XXX				1,669,891,898	XXX	1,748,513,029	1,677,096,396	1,683,535,614	0	2,546,867	421,151	0	XXX	XXX	XXX	6,735,088	82,583,961	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00084G AL 7	ACASC 2014-2A A2 CLO SSNR 3.634 01/15/27				1FE	10,497,606	101.900	10,699,500	10,500,000	10,498,299		570			3.634	3.654	JAJO	80,554	339,173	11/06/2014.	01/15/2027.
00084Q AA 9	ACASC 2013-1A A1 CLO FLT 04/20/25			3	1FE	3,500,000	98.750	3,456,250	3,500,000	3,500,000					1.497	1.500	JAJO	10,626	51,184	02/27/2013.	04/20/2025.
00084Q AE 1	ACASC 2013-1A B2 CLO 3.36 04/20/25			3	1FE	3,477,600	97.250	3,403,750	3,500,000	3,486,262		3,095			3.360	3.479	JAJO	23,193	117,600	02/27/2013.	04/20/2025.
00084U AJ 1	ACASC 2014-1A B2 CLO MEZ SEQ 4.22 07/26			3	1FE	4,378,000	100.750	4,433,000	4,400,000	4,382,172		2,825			4.220	4.327	JAJO	37,652	185,680	06/06/2014.	07/18/2026.
00084V AQ 3	ACASC 2013-2A A2B CLO 4.55 10/25/2025			3	1FE	8,000,000	100.112	8,008,936	8,000,000	8,000,000					4.550	4.576	JAJO	66,733	364,000	08/28/2013.	10/25/2025.
00087V AC 1	ACAP 2005-3A C1 ABS FLT 12/25/35				1AM	2,334,036	94.000	2,384,776	2,536,996	2,441,043		135,645			3.672	9.869	MON	1,811	88,406	04/10/2014.	12/25/2035.
00090V AC 6	ACASC 2015-1A A2 CLO SEQ SSNR 3.01 04/27				1FE	6,000,000	99.250	5,955,000	6,000,000	6,000,000					3.010	3.021	JAJO	36,622	81,270	04/15/2015.	04/18/2027.
00100F AC 9	ACIS 2014-3A A1F CLO 3.7 02/01/2026			34	1FE	8,955,000	100.250	9,022,500	9,000,000	8,967,921		6,824			3.700	3.809	FMAN	55,500	333,000	01/16/2014.	02/01/2026.
00102D AC 2	ACIS 2014-5A A2 CLO SSNR 3.5346 11/01/26			3	1FE	6,000,000	98.000	5,880,000	6,000,000	6,000,000		(83)			3.535	3.550	FMAN	35,346	202,061	10/09/2014.	11/01/2026.
001406 AA 5	DCAL 2015-1A A1 ABS SEQ SNR 4.213 02/40				1FE	3,950,000	97.536	3,852,672	3,950,000	3,950,000		0			4.213	4.250	MON	7,396	136,829	02/13/2015.	02/15/2040.
00163G AA 5	ALM 2012-7A A1 CLO FLT 10/19/2024			3	1FE	12,000,000	98.620	11,834,400	12,000,000	12,000,000					1.735	1.739	JAJO	42,800	204,118	10/04/2012.	10/19/2024.
001750 AA 6	AMMC CLO 2011-9A E FLT 01-15-22			3	2AM	11,960,000	98.000	12,740,000	13,000,000	12,260,985		57,262			7.771	9.088	JAJO	218,869	1,016,486	11/17/2011.	01/15/2022.
001752 AA 2	AMMC CLO 2012-10A E FLT 04/11/22			3	3AM	7,738,731	97.750	8,005,725	8,190,000	7,859,974		34,462			7.771	8.691	JAJO	144,961	638,561	02/06/2012.	04/11/2022.
001752 AC 8	AMMC CLO 2012-10A F FLT 4/11/22			3	1AM	4,007,640	93.000	4,231,500	4,550,000	4,165,848		43,773			7.771	9.670	JAJO	80,534	354,756	02/06/2012.	04/11/2022.
00175L AB 8	AMMC CLO 2014-14A A2L FLT 07/27/26				1FE	11,095,251	97.750	10,948,000	11,200,000	11,105,895		4,472			2.370	2.467	JAJO	50,137	346,031	06/12/2014.	07/27/2026.
00175L AD 4	AMMC CLO 2014-14A B1L MEZ FLT 07/27/26				1AM	3,304,000	89.500	3,132,500	3,500,000	3,327,542		11,669			3.870	4.476	JAJO	25,584	176,968	06/12/2014.	07/27/2026.
00175N AA 6	AMMC CLO 2014-15A E MEZ FLT 12/09/26				3AM	10,741,500	90.000	9,765,000	10,850,000	10,742,409		196			7.457	7.663	MJSD	51,692	798,478	12/09/2014.	12/09/2026.
00176A AG 0	AMMC CLO 2012-11A D FLT 10/30/23			3	1AM	14,169,330	100.000	14,700,000	14,700,000	14,264,188		23,442			5.822	6.350	JAJO	149,768	859,309	10/17/2012.	10/30/2023.
00176C AJ 0	AMMC CLO 2013-12A D2 5.95 05/10/25			3	2AM	7,511,735	94.500	7,210,350	7,630,000	7,536,780		8,662			5.950	6.288	FMAN	64,315	453,985	04/10/2013.	05/10/2025.
00176D AB 5	AMMC CLO 2013-13A A2L FLT 01/24/26			3	1FE	6,828,567	97.250	6,807,500	7,000,000	6,857,676		25,206			2.170	2.504	JAJO	29,113	150,912	10/31/2014.	01/26/2026.
00176E AA 5	AMMC CLO 2013-12A E FLT 05/10/2025			3	1AM	2,433,750	83.750	2,303,125	2,750,000	2,514,540		35,041			5.341	7.270	FMAN	21,217	146,921	06/25/2013.	05/10/2025.
00176J AA 4	AMMC CLO 2015-16A A1 FLT 04/14/27				1FE	17,045,000	99.000	16,874,550	17,045,000	17,043,892		(1,108)			1.821	1.781	JAJO	68,104	129,574	04/10/2015.	04/14/2027.
00176J AB 2	AMMC CLO 2015-16A AF SSNR 3.04 04/14/27				1FE	1,085,000	99.250	1,076,863	1,085,000	1,085,030		30			3.040	3.051	JAJO	7,055	13,743	04/10/2015.	04/14/2027.
00176J AC 0	AMMC CLO 2015-16A AX FLT 04/14/27				1FE	200,000	100.000	200,000	200,000	199,992		(8)			1.671	1.633	JAJO	733	1,393	04/10/2015.	04/14/2027.
00176J AD 8	AMMC CLO 2015-16A B1 MEZ FLT 04/14/27				1FE	1,785,000	98.500	1,758,225	1,785,000	1,784,843		(157)			2.521	2.484	JAJO	9,874	18,880	04/10/2015.	04/14/2027.
00176J AE 6	AMMC CLO 2015-16A BF MEZ FLT 04/14/27				1FE	115,000	99.000	113,850	115,000	115,004		4			3.922	3.940	JAJO	965	1,879	04/10/2015.	04/14/2027.
00176J AF 3	AMMC CLO 2015-16A C MEZ FLT 04/14/27				1FE	1,039,500	97.500	1,023,750	1,050,000	1,040,192		692			3.421	3.547	JAJO	7,882	15,122	04/10/2015.	04/14/2027.
00176J AG 1	AMMC CLO 2015-16A D MEZ FLT 04/14/27				1AM	1,014,825	91.000	955,500	1,050,000	1,017,098		2,273			4.071	4.557	JAJO	9,380	18,023	04/10/2015.	04/14/2027.
00176K AA 1	AMMC CLO 2015-16A E MEZ FLT 04/14/27				1AM	878,850	82.500	779,625	945,000	882,452		3,602			5.921	7.031	JAJO	12,278	23,650	04/10/2015.	04/14/2027.
00190Y AG 0	ARES 2013-2A C CLO FLT 07/28/2025			3	1FE	4,755,225	97.250	4,862,500	5,000,000	4,816,564		26,495			3.073	3.701	JAJO	27,744	152,867	06/28/2013.	07/28/2025.
00191D AJ 9	ARES 2012-3A B2 CLO 3.3815 01/17/2024			3	1FE	9,000,000	98.640	8,877,600	9,000,000	9,000,000					3.382	3.396	JAJO	62,558	304,335	12/04/2012.	01/17/2024.
00191L AE 2	ARES 2013-3A B2 CLO MEZ 4.07 10/17/2024			3	1FE	7,000,000	100.030	7,002,100	7,000,000	7,000,000					4.070	4.091	JAJO	58,563	284,900	10/10/2013.	10/17/2024.
00191L AJ 1	ARES 2013-3A C2 CLO MEZ 5.09 10/17/2024			3	1FE	8,827,200	100.050	9,004,500	9,000,000	8,871,251		20,619			5.090	5.441	JAJO	94,165	458,100	10/10/2013.	10/17/2024.
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042				1FE	2,707,683	100.676	2,725,984	2,707,683	2,707,683					2.081	2.090	MON	2,660	53,097	12/06/2012.	12/15/2042.
00213R AB 9	ARLFR 2012-1A A2 ABS SNR SEQ 3.81 12/42				1FE	13,400,064	100.600	13,599,108	13,518,000	13,420,664		11,934			3.810	3.961	MON	22,890	515,036	03/27/2014.	12/15/2042.
00214M AB 9	ARLFR 2014-1A A2 ABS SNR SEQ 3.97 06/44				1FE	22,982,766	100.233	22,853,170	22,800,000	22,959,295		(16,608)			3.970	3.904	MON	40,229	886,964	11/30/2015.	06/15/2044.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00248P AK 2	AVOCE 2014-1A A2B CLO MEZ SEQ 4.294 7/26			3	1FE	3,000,000	97.024	2,910,720	3,000,000	3,000,000		(111)			4.294	4.317	JAJO	27,195	161,025	06/10/2014.	07/15/2026.
00452P AD 9	ACIS 2015-6A A2 CLO SSNR 3.367 05/01/27				1FE	15,500,000	99.500	15,422,500	15,500,000	15,500,000					3.367	3.381	FMAN	86,981	282,688	03/04/2015.	05/01/2027.
009349 AF 8	AERLS 2007-1A G3 ABS FLT 05/10/2032		R		1FE	1,176,999	98.750	1,236,887	1,252,543	1,247,163		16,172			0.529	4.480	MON	460	5,780	03/06/2012.	05/10/2032.
009503 AA 1	AIRSP 2007-1A G1 ABS SNR FLT 06/15/2032		R		1AM	2,371,966	85.000	2,477,630	2,914,858	2,594,249		68,379			0.601	6.277	MON	827	13,421	12/18/2013.	06/15/2032.
009503 AB 9	AIRSP 2007-1A G2 ABS SNR FLT 06/15/2032		R		1FE	17,957,895	85.000	17,838,933	20,986,979	18,429,081		509,677			0.611	3.273	MON	6,050	105,117	10/29/2014.	06/15/2032.
01448T AA 2	ALESC 5A A1 CDO SEQ SSNR FLT 12/23/2034				1FE	7,421,087	78.250	7,294,827	9,322,463	7,422,885		103,743			1.073	3.196	MJSD	2,501	54,875	05/18/2015.	12/23/2034.
01448X AA 3	ALESC 6A A1 CDO SSNR FLT 03/23/2035		R		1FE	3,999,715	76.560	3,999,584	5,224,117	3,999,715					1.063	4.053	MJSD	2,006		12/30/2015.	03/23/2035.
01448Y AB 9	ALESC 7A A1B CDO SSNR FLT 07/23/2035				1FE	3,854,082	84.000	3,748,109	4,462,035	3,859,256		42,926			0.993	3.967	MJSD	1,108	15,957	08/19/2015.	07/23/2035.
01449C AA 8	ALESC 8A A1A CDO SEQ SSNR FLT 12/23/2035				1AM	9,733,100	73.000	9,227,484	12,640,390	9,744,917		176,912			0.963	3.231	MJSD	3,043	63,776	03/25/2015.	12/23/2035.
01449C AB 6	ALESC 8A A1B CDO SEQ SSNR FLT 12/23/35				1AM	22,533,649	76.880	22,086,208	28,728,158	22,579,712		222,674			0.973	3.068	MJSD	6,989	99,819	07/17/2015.	12/23/2035.
01449T AA 1	ALESC 9A A1 CDO SEQ SSNR FLT 06/23/2036				1AM	23,260,528	74.500	22,974,017	30,837,607	23,275,610		336,320			0.953	3.511	MJSD	8,060	140,669	12/30/2015.	06/23/2036.
01450A AA 8	ALESC 11A A1A CDO SEQ SSNR FLT 12/23/36		R	2	1FE	7,078,262	73.380	6,902,364	9,406,329	7,100,000		78,166			0.923	3.413	MJSD	2,171	44,584	05/13/2015.	12/23/2036.
01450B AA 6	ALESC 15A A1 CDO SSNR FLT 12/23/2037				1AM	2,906,559	76.500	2,959,758	3,868,964	2,905,254		13,082			0.873	3.606	MJSD	845	5,927	10/29/2015.	12/23/2037.
01749P AN 8	ALLEG 2015-1A COMB CLO 07/25/2027				1FE	27,282,500	90.880	25,446,400	28,000,000	27,282,500					6.500	6.500	JAJO	513,414	524,210	04/30/2015.	07/25/2027.
02014P BS 2	ALM 2015-17A A1F CLO SSNR SEQ 3.419 1/28		R		1FE	6,499,999	100.000	6,500,000	6,500,000	6,499,999					3.419	3.432	JAJO			12/22/2015.	01/15/2028.
02665U AA 3	AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36				1FE	21,757,820	101.060	21,809,122	21,580,371	21,706,627		(15,326)			3.786	3.706	MON	68,086	817,035	12/18/2014.	10/17/2036.
02665U AB 1	AH4R 2014-SFR2 B ABS MEZ 4.29 10/17/36				1FE	7,093,796	101.660	7,116,200	7,000,000	7,073,114		(6,188)			4.290	4.127	MON	25,025	264,550	05/14/2015.	10/17/2036.
02665V AA 1	AH4R 2014-SFR1 A ABS SSNR FLT 06/17/2031				1FE	7,299,166	97.150	7,091,140	7,299,166	7,299,166					1.351	1.354	MON	4,107	92,507	05/13/2014.	06/17/2031.
02665V AB 9	AH4R 2014-SFR1 B ABS MEZ SEQ FLT 06/31				1FE	3,000,000	97.170	2,915,100	3,000,000	3,000,000					1.701	1.707	MON	2,126	48,667	05/13/2014.	06/17/2031.
02665X AA 7	AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36				1FE	21,845,831	100.330	21,786,071	21,714,413	21,838,699		(8,741)			3.678	3.601	MON	66,555	738,190	03/06/2015.	12/17/2036.
02665X AB 5	AH4R 2014-SFR3 B ABS MEZ 4.201 12/17/36				1FE	14,972,121	98.920	14,442,320	14,600,000	14,950,428		(21,692)			4.201	3.898	MON	51,112	455,809	05/06/2015.	12/17/2036.
02665X AC 3	AH4R 2014-SFR3 C ABS MEZ 4.596 12/17/36				1FE	5,599,651	98.580	5,520,480	5,600,000	5,602,384		2,734			4.596	4.606	MON	21,448	257,376	11/20/2014.	12/17/2036.
02666A AA 6	AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45				1FE	43,208,728	98.800	42,329,012	42,843,130	43,179,830		(32,558)			3.467	3.360	MON	123,781	972,331	05/07/2015.	04/17/2052.
02666A AB 4	AH4R 2015-SFR1 B ABS MEZ SEQ 3.813 04/45				1FE	4,649,786	97.780	4,546,770	4,650,000	4,647,677		(2,109)			3.813	3.824	MON	14,775	130,516	02/26/2015.	04/17/2052.
02666A AC 2	AH4R 2015-SFR1 C ABS MEZ SEQ 4.11 04/45				1FE	8,568,280	97.320	8,291,664	8,520,000	8,563,510		(4,770)			4.110	4.052	MON	29,181	226,370	05/05/2015.	04/17/2052.
02666B AA 4	AH4R 2015-SFR2 A ABS SSNR 3.732 10/17/45				1FE	8,974,583	100.500	9,019,742	8,974,868	8,974,210		(372)			3.732	3.740	MON	27,912	64,197	09/11/2015.	10/17/2045.
02666B AB 2	AH4R 2015-SFR2 B ABS MEZ 4.295 10/17/45				1FE	2,657,821	98.630	2,621,585	2,658,000	2,657,696		(125)			4.295	4.311	MON	9,513	21,881	09/11/2015.	10/17/2045.
02666B AG 1	AH4R 2015-SFR2 XS ABS RES SNR 10/17/2045				1AM	1	0.000	12		2		1				245.183	MON			09/11/2015.	10/17/2045.
03235T AA 5	ACEF 2014-1A A ABS 8.00 12/20/24				2AM	3,043,538	102.000	3,104,408	3,043,538	3,043,538		9			8.000	8.135	MON	7,440	247,626	12/10/2014.	12/20/2024.
03761Q AA 3	APID 2006-QA A CLO FLT 01/20/2019			3	1FE	70,604	99.967	71,584	71,608	71,445		791			0.567	1.641	JAJO	82	3,182	02/27/2013.	01/20/2019.
03763K AB 2	AASET 2014-1 A ABS SNR 5.125 12/15/2029				1FE	6,461,538	99.500	6,429,231	6,461,538	6,461,538		7,062			5.125	5.180	MON	14,718	343,112	11/21/2014.	12/15/2029.
03764X AD 9	APID 2014-17A A2B CLO MEZ 4.25 04/17/26			3	1FE	3,230,500	100.300	3,259,750	3,250,000	3,234,956		2,537			4.250	4.374	JAJO	28,392	138,125	03/20/2014.	04/17/2026.
03764X AG 2	APID 2014-17A A1B CLO SSNR 3.46 04/17/26			3	1FE	10,000,000	101.330	10,133,000	10,000,000	10,000,000		10			3.460	3.475	JAJO	73,044	346,000	03/20/2014.	04/17/2026.
03765D AC 4	APID 2014-18A A2A CLO SEQ FLT 07/22/2026			3	1FE	3,467,450	97.060	3,397,100	3,500,000	3,473,109		4,337			2.270	2.334	JAJO	15,672	96,590	06/26/2014.	07/22/2026.
03765D AE 0	APID 2014-18A B CLO MEZ FLT 07/22/2026			3	1FE	4,903,500	96.080	4,804,000	5,000,000	4,918,319		11,169			3.120	3.329	JAJO	30,771	191,099	06/26/2014.	07/22/2026.
03765D AJ 9	APID 2014-18A A2B CLO SEQ 4.2 07/22/2026			3	1FE	11,000,000	98.320	10,815,200	11,000,000	11,000,000		(871)			4.200	4.222	JAJO	88,550	568,517	06/26/2014.	07/22/2026.
03765X AD 8	APID 2015-22A A2B CLO MEZ 10/20/2027				1FE	4,000,000	99.100	3,964,000	4,000,000	4,000,186		186			4.040	4.060	JAJO	34,564		09/16/2015.	10/20/2027.
03765Y AJ 3	APID 2015-23A A2B CLO MEZ SEQ 4.059 1/27		R		1FE	5,750,000	100.000	5,750,000	5,750,000	5,750,000					4.590	4.614	JAJO			12/03/2015.	01/14/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
03789X AA 6	DIN 2014-1 A2 ABS 4.277 09/05/44		..		2AM	37,094,313	100.490	37,281,790	37,100,000	37,095,925		(101)			4.277	4.304	MJSD.	114,600	1,873,267	09/08/2014.	09/05/2044.
038779 AA 2	ARBYS 2015-1A A2 ABS SEQ SNR 4.969 10/45		..		2AM	7,000,000	99.398	6,957,894	7,000,000	6,999,960		(40)			4.969	5.000	JAJO..	46,377		11/06/2015.	10/30/2045.
03890C AA 8	ARCLO 2015-FL2A A CLO SEQ SSNR FLT 09/25		..		1FE	16,000,000	99.000	15,840,000	16,000,000	16,000,000					2.081	2.090	MON...	15,719	104,508	08/07/2015.	09/15/2025.
04015U AC 2	ARES 2015-38A B2 CLO MEZ SEQ 3.84 01/27		R		1FE	4,000,000	98.360	3,934,400	4,000,000	4,000,036		36			3.840	3.856	JAJO..	5,973		11/19/2015.	01/20/2027.
04280P AC 1	AWPT 2014-2A A1F CLO SEQ SSNR 3.53 03/26		..	3	1FE	15,000,000	100.250	15,037,500	15,000,000	15,000,000					3.530	3.546	MJSD.	27,946	529,500	02/06/2014.	03/12/2026.
04964H AA 6	ATRM 8A A1 CLO FLT 10/23/2022		..	3	1FE	12,000,000	99.820	11,978,400	12,000,000	12,000,000					1.786	1.790	JAJO..	41,683	211,064	09/18/2012.	10/23/2022.
04964H AC 2	ATRM 8A B CLO FLT 10/23/2022		..	3	1FE	2,977,500	101.410	3,042,300	3,000,000	2,980,781		884			2.816	2.930	JAJO..	16,429	84,095	09/18/2012.	10/23/2022.
05363U AG 8	AVERY 2014-1A B2 CLO MEZ 4.325 04/25/26		..	3	1FE	5,000,000	100.000	5,000,000	5,000,000	5,000,000		(29)			4.325	4.348	JAJO..	39,646	216,250	03/19/2014.	04/25/2026.
05364C AS 1	AVERY 2015-7A A2 CLO SSNR 3.22 01/15/28		R		1FE	6,488,950	98.850	6,425,250	6,500,000	6,489,014		64			3.220	3.261	JAJO..	5,233		11/16/2015.	01/15/2028.
05377R AV 6	AESOP 2011-5A A ABS 3.27 2/20/18		..		1FE	17,993,446	101.465	18,263,655	18,000,000	17,998,762		1,293			3.270	3.300	MON...	17,985	588,600	08/19/2011.	02/20/2018.
05605G AJ 1	B2R 2015-2 B ABS SEQ MEZ 4.867 11/2048		..		1FE	10,299,830	102.890	10,289,000	10,000,000	10,296,118		(3,712)			4.867	4.405	MON...	40,558	40,558	11/10/2015.	11/15/2048.
05607Y AC 5	B2R 2015-1 A2 ABS SSNR 3.469 05/15/2048		..		1FE	15,565,185	98.234	15,226,270	15,500,000	15,558,813		(6,372)			3.469	3.419	MON...	44,808	326,664	06/03/2015.	05/15/2048.
05607Y AJ 0	B2R 2015-1 B ABS MEZ 3.965 05/15/2048		..		1FE	4,119,732	97.203	3,888,120	4,000,000	4,111,922		(7,810)			3.965	3.600	MON...	13,217	105,733	04/07/2015.	05/15/2048.
05616M AG 1	BABSN 2015-2A COMB CLO MEZ 07/20/2027		..		1FE	25,790,558	92.650	25,478,750	27,500,000	25,790,558					7.500	7.500	JAJO..	695,350		07/23/2015.	07/20/2027.
05617L AC 1	BABSN 2012-1A B CLO FLT 04/15/2022		..	3	1FE	3,684,375	100.000	3,750,000	3,750,000	3,709,053		9,977			2.821	3.089	JAJO..	22,917	105,008	04/15/2013.	04/15/2022.
05874P AA 4	BALLY 2013-1A A1.CLO FLT 05/20/2025		..	3	1FE	6,500,000	98.050	6,373,250	6,500,000	6,500,000					1.550	1.553	FMAN.	11,751	95,918	04/12/2013.	05/20/2025.
073568 AA 5	BEACN 2012-1A A ABS 3.72 09/20/2027		..		1FE	6,614,980	99.625	6,563,905	6,588,632	6,608,626		(5,510)			3.720	3.650	MON...	7,489	245,142	07/22/2013.	09/20/2027.
08179X AA 3	BSP 2013-IIA A1 CLO FLT 07/15/2024		..	3	1FE	13,951,000	98.550	13,797,000	14,000,000	13,972,742		9,050			1.521	1.546	JAJO..	46,122	207,524	05/06/2013.	07/15/2024.
08179X AC 9	BSP 2013-IIA A2A CLO FLT 07/15/2024		..	3	1FE	2,000,000	97.258	1,945,160	2,000,000	2,000,000					2.171	2.176	JAJO..	9,406	42,827	05/06/2013.	07/15/2024.
08180F AC 5	BSP 2014-IVA A1B CLO SEQ SSNR 3.61 07/26		..	3	1FE	10,000,000	100.750	10,075,000	10,000,000	10,000,000		(322)			3.610	3.626	JAJO..	71,197	361,000	05/02/2014.	07/20/2026.
08180F AE 1	BSP 2014-IVA A2A CLO SEQ MEZ FLT 07/26		..		1FE	9,956,250	96.870	9,687,000	10,000,000	9,960,390		4,140			2.367	2.411	JAJO..	48,001	118,497	04/15/2015.	07/20/2026.
08180F AG 6	BSP 2014-IVA A2B CLO MEZ SEQ 4.26 07/26		..	3	1FE	2,962,800	100.750	3,022,500	3,000,000	2,970,129		4,573			4.260	4.486	JAJO..	25,205	127,800	05/02/2014.	07/20/2026.
08180R AJ 4	BSP 2015-VIIA A1B CLO SEQ SSNR 3.36 7/27		..		1FE	6,000,000	99.230	5,953,800	6,000,000	6,000,000					3.360	3.374	JAJO..	85,120		06/30/2015.	07/18/2027.
08180X AL 6	BSP 2015-8A A1C CLO SEQ SSNR 3.234 01/28		R		1FE	6,500,000	99.190	6,447,350	6,500,000	6,503,477		3,477			3.234	3.205	JAJO..	17,518		10/29/2015.	01/20/2028.
092019 AA 6	BLACK 2005-2A A CLO FLT 01/07/2018		..	3	1FE	5,854,590	99.676	6,253,853	6,274,175	6,236,374		202,179			0.583	3.880	JAJO..	8,741	33,083	10/26/2011.	01/07/2018.
09254D AC 9	BSIS 2006-4A C CLO MEZ FLT 04/20/2019		..	3	1FE	6,970,850	97.215	7,291,125	7,500,000	7,383,246		205,976			0.997	3.760	JAJO..	15,165	71,659	05/21/2014.	04/20/2019.
095560 AG 3	BHILL 2013-1A B2 CLO 4.18 01/15/26		..	3	1FE	9,500,000	100.000	9,500,000	9,500,000	9,500,000		(285)			4.180	4.202	JAJO..	83,832	397,100	11/08/2013.	01/15/2026.
095560 AL 2	BHILL 2013-1A C2 CLO 5.40 01/15/26		..	3	1FE	2,500,000	97.500	2,437,500	2,500,000	2,500,000					5.400	5.436	JAJO..	28,500	135,000	11/08/2013.	01/15/2026.
09626Q AJ 6	BLUEM 2014-2A B2 CLO MEZ 4.085 07/20/26		..	3	1FE	6,000,000	98.890	5,933,400	6,000,000	6,000,000					4.085	4.106	JAJO..	48,339	313,183	06/09/2014.	07/20/2026.
09626U AA 6	BLUEM 2013-1A A1 CLO FLT 05/15/2025		..	3	1FE	16,500,000	98.850	16,310,250	16,500,000	16,500,000					1.562	1.565	FMAN.	33,639	245,407	04/15/2013.	05/15/2025.
09627D AJ 4	BLUEM 2013-4A B2 CLO MEZ 4.39 04/15/2025		..	3	1FE	8,500,000	100.370	8,531,450	8,500,000	8,500,000					4.390	4.414	JAJO..	78,776	373,150	12/05/2013.	04/15/2025.
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039		..		1FE	7,575,074	101.789	7,713,074	7,577,520	7,576,367		370			5.610	5.682	MON...	18,893	425,099	11/18/2011.	11/15/2039.
12479K AA 0	CAUTO 2012-1A A ABS 4.70 07/01/2042		..		1FE	3,793,676	101.280	3,843,005	3,794,451	3,793,735		189			4.700	4.752	MON...	7,926	178,339	07/25/2012.	07/15/2042.
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027		R		1FE	6,155,817	98.781	6,075,032	6,150,000	6,155,684		(637)			3.470	3.466	MON...	3,557	154,145	07/16/2015.	10/25/2027.
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028		R		1FE	6,295,582	98.197	6,193,776	6,307,500	6,307,697		5,716			3.350	3.479	MON...	3,522	211,332	07/22/2013.	03/27/2028.
12479R AB 3	CAUTO 2014-1A A ABS MEZ 3.66 10/15/2044		..		1FE	5,996,393	98.110	5,886,576	6,000,000	5,996,956		469			3.660	3.698	MON...	9,760	219,600	10/10/2014.	10/15/2044.
125478 AD 9	CIFC 2006-2A A1LB CLO FLT 03/01/2021		..	3	1FE	1,617,856	99.500	1,698,962	1,707,499	1,683,155		23,525			0.754	2.036	MJSD.	1,109	10,666	03/20/2013.	03/01/2021.
12548W AF 0	CIFC 2012-3A A2F CLO 3.654 01/29/2025		..	3	1FE	6,000,000	97.740	5,864,400	6,000,000	6,000,000		(59)			3.654	3.671	JAJO..	37,758	219,240	12/05/2012.	01/29/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12549B AC 2	CIFC 2013-2A A1L CLO FLT 04/21/2025			3	1FE	10,472,334	99.090	10,404,450	10,500,000	10,482,812		6,096			1.465	1.485	JAJO	32,050	149,833	05/15/2013.	04/21/2025.
12549F AE 9	CIFC 2013-4A A2 CLO SSNR 3.31 11/27/2024			3	1FE	6,973,400	99.750	6,982,500	7,000,000	6,983,341		4,769			3.310	3.448	FMAN	21,883	231,700	10/22/2013.	11/27/2024.
12549F AS 8	CIFC 2013-4A C3 CLO MEZ 5.41 11/27/2024			3	1FE	4,500,000	100.000	4,500,000	4,500,000	4,500,000					5.410	5.447	FMAN	22,993	243,450	10/22/2013.	11/27/2024.
12549V AC 8	CIFC 2014-4A A1 CLO SSNR FLT 10/17/2026			3	1FE	3,000,000	99.000	2,970,000	3,000,000	3,000,000					1.805	1.809	JAJO	11,433	60,531	08/05/2014.	10/17/2026.
12549V AQ 7	CIFC 2014-4A A2 CLO SSNR SEQ 3.428 10/26			3	1FE	8,000,000	100.750	8,060,000	8,000,000	8,000,000		(174)			3.428	3.443	JAJO	56,372	307,758	08/05/2014.	10/17/2026.
12550T AL 9	CIFC 2015-4A A1B CLO SEQ SSNR 3.45 27			1	1FE	13,000,000	99.449	12,928,305	13,000,000	13,000,000					3.450	3.465	JAJO	128,321		08/14/2015.	10/20/2027.
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028			1	1FE	3,624,466	96.903	3,512,729	3,625,000	3,624,612		105			2.830	2.850	MON	3,705	102,588	03/06/2013.	03/18/2028.
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028			1	1FE	1,507,270	99.577	1,501,013	1,507,389	1,507,288		23			3.670	3.700	MON	1,998	55,321	11/05/2013.	11/18/2028.
125634 AN 5	CLIF 2014-1A A ABS PT SNR 3.29 06/18/29			1	1FE	5,052,791	96.988	4,902,622	5,054,875	5,051,075		850			3.290	3.332	MON	6,005	166,305	06/17/2014.	06/18/2029.
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029			1	1FE	7,944,928	98.125	7,799,082	7,948,109	7,945,286		612			3.380	3.413	MON	9,701	268,646	10/09/2014.	10/18/2029.
12803P AA 6	CAJUN 2011-1A A2 ABS 5.995 2/20/2041			1	3AM	8,887,500	100.556	8,936,914	8,887,500	8,887,500		22			5.955	5.999	FMAN	60,276	529,251	02/18/2011.	02/20/2041.
13875V AL 0	CANYC 2012-1A B2 CLO 3.16 01/15/2024			3	1FE	4,044,725	97.750	4,154,375	4,250,000	4,098,400		17,338			3.160	4.131	JAJO	28,352	134,300	12/18/2012.	01/15/2024.
14178V AB 4	CFCAT 2013-1A B ABS 2.75 11/15/2018			1	1FE	2,768,552	100.340	2,777,642	2,768,230	2,768,281		(88)			2.750	2.762	MON	3,383	76,489	05/28/2013.	11/15/2018.
14309D AE 0	CARL 2007-10A C CLO MEZ SEQ FLT 04/19/22		R	1	1FE	3,352,781	93.360	3,360,960	3,600,000	3,371,951		19,169			0.965	3.536	JAJO	7,142	7,106	10/22/2015.	04/19/2022.
14309Y AA 2	CGMS 2012-4A A CLO FLT 01/20/2025			3	1FE	3,500,000	99.390	3,478,650	3,500,000	3,500,000					1.677	1.681	JAJO	11,902	58,636	11/19/2012.	01/20/2025.
14310K AG 6	CGMS 2013-4A B2 CLO MEZ 3.973 10/15/2025			3	1FE	8,853,740	100.045	9,004,050	9,000,000	8,890,501		17,218			3.973	4.243	JAJO	75,487	357,570	10/18/2013.	10/15/2025.
14311M AL 0	CGMS 2015-3A A2B CLO MEZ SEQ 4.17 07/28			1	1FE	3,500,000	98.200	3,437,000	3,500,000	3,500,000					4.170	4.192	JAJO	58,785		06/30/2015.	07/28/2028.
14312J AL 6	CGMS 2015-5A A1B CLO SEQ SSNR 3.338 1/28		R	1	1FE	18,000,000	100.000	18,000,000	18,000,000	18,000,000					3.338	3.312	JAJO	15,021		12/11/2015.	01/20/2028.
14312J AN 2	CGMS 2015-5A A2B CLO MEZ SEQ 4.208 01/28		R	1	1FE	5,000,000	100.000	5,000,000	5,000,000	5,000,687		687			4.208	4.185	JAJO	5,260		12/11/2015.	01/20/2028.
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038			1	1FE	11,166,929	102.467	11,369,021	11,095,267	11,122,178		(26,043)			5.730	5.544	MON	28,256	635,759	08/31/2012.	12/15/2038.
14855G AB 7	CLAST 2014-1 A1 ABS SNR 5.25 02/15/29			1	1FE	14,207,637	99.750	14,172,118	14,207,637	14,207,637		(19)			5.250	5.308	MON	33,151	744,377	03/05/2014.	02/15/2029.
14955A AJ 2	CAVY 2014-4A B2 CLO MEZ 4.548 10/15/2026			3	1FE	3,498,948	101.515	3,553,025	3,500,000	3,499,198		117			4.548	4.578	JAJO	33,605	174,214	08/19/2014.	10/15/2026.
150323 AC 7	CEDF 2014-4A AF CLO SSNR 3.491 10/23/26			3	1FE	13,400,000	100.250	13,433,500	13,400,000	13,400,000		(346)			3.491	3.506	JAJO	88,361	467,794	09/17/2014.	10/23/2026.
150326 AC 0	CEDF 2014-3A AF CLO SEQ SSNR 3.347 05/26			3	1FE	20,000,000	100.000	20,000,000	20,000,000	20,000,000					3.347	3.361	FMAN	76,237	669,400	04/10/2014.	05/20/2026.
150326 AG 1	CEDF 2014-3A BF CLO MEZ 4.464 05/20/2026			3	1FE	5,000,000	100.000	5,000,000	5,000,000	5,000,000					4.464	4.489	FMAN	25,420	223,200	04/10/2014.	05/20/2026.
15032T AG 1	CEDF 2013-1A B2 CLO 3.351 03/09/2025			3	1FE	5,940,000	97.500	5,850,000	6,000,000	5,961,431		7,879			3.351	3.523	MJSD	12,846	201,060	03/20/2013.	03/09/2025.
15136W AG 9	CECLO 2013-20A B1 CLO MEZ FLT 01/25/2026			3	1FE	4,650,000	98.375	4,574,438	4,650,000	4,650,000					2.320	2.327	JAJO	20,376	106,514	12/18/2013.	01/25/2026.
15136W AJ 3	CECLO 2013-20A B2 CLO MEZ 4.33 01/25/26			3	1FE	7,000,000	100.125	7,008,750	7,000,000	7,000,000		(44)			4.330	4.353	JAJO	55,568	303,100	12/18/2013.	01/25/2026.
15137J AC 6	CECLO 2015-23A A2B CLO MEZ 3.9 04/17/26			1	1FE	5,000,000	98.450	4,922,500	5,000,000	5,000,000					3.900	3.919	JAJO	40,083	98,042	03/19/2015.	04/17/2026.
184588 AC 5	CLRLK 2006-1A B CLO MEZ FLT 12/20/2020			3	1FE	5,752,500	95.880	5,752,800	6,000,000	5,932,447		140,472			1.260	3.371	MJSD	2,519	59,212	09/16/2014.	12/20/2020.
184588 AD 3	CLRLK 2006-1A C CLO MEZ FLT 12/20/2020			3	1AM	6,760,688	95.500	6,780,500	7,100,000	6,872,306		94,175			2.020	6.259	MJSD	4,779	61,436	12/18/2015.	12/20/2020.
19516P AB 7	COLLB 2007-1A A2 CDO FLT 12/09/2047			3	6FE	3,565,552	0.010	391	3,907,454	0		699,373			1.944	154.983	MJSD		37,523	12/11/2007.	12/09/2047.
19624V AB 3	CAFL 2015-1 B ABS MEZ 3.757 10/15/2047		R	1	1FE	9,999,997	98.720	9,872,040	10,000,000	9,999,534		(463)			3.757	3.753	MON	31,308	62,617	10/22/2015.	10/15/2047.
20369F AA 7	COMMF 2015-1A A CLO SSNR 5.75 11/01/2027			1	1FE	7,000,000	97.620	6,833,400	7,000,000	6,999,426		(574)			5.750	5.710	FMAN	87,208		09/30/2015.	11/01/2027.
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028		R	1	1FE	3,666,641	97.405	3,571,520	3,666,667	3,666,667		24			3.080	3.100	MON	4,078	112,933	04/17/2013.	04/18/2028.
227170 AG 2	CRNN 2014-2A A ABS SNR 3.27 11/18/2029		R	1	1FE	6,155,495	97.623	6,011,040	6,157,407	6,155,719		405			3.270	3.300	MON	7,271	201,347	11/05/2014.	11/18/2029.
228452 AB 4	CRNPT 2012-1A A1LB CLO FLT 11/21/2022			3	1FE	18,760,814	99.450	18,633,387	18,736,437	18,736,437					1.870	1.874	FMAN	40,868	338,129	02/22/2013.	11/21/2022.
233046 AC 5	DNKN 2015-1A A2I ABS SNR 3.262 02/20/45			1	2AM	9,925,000	98.750	9,800,938	9,925,000	9,925,000					3.262	3.275	FMAN	36,872	264,399	01/22/2015.	02/20/2045.

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 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
233046 AD 3	DNKN 2015-1A A2II ABS SNR 3.98 02/20/45				2AM	14,887,500	99.694	14,841,920	14,887,500	14,887,500					3.980	4.000	FMAN.	67,482	483,893	01/22/2015.	02/20/2045.
25264V AA 7	DHAL 2015-1 A ABS SNR 3.81 07/14/2028		R		1FE	9,645,836	99.405	9,590,815	9,648,222	9,645,964		333			3.810	3.850	MON...	17,359	136,828	07/24/2015.	07/14/2028.
25755T AC 4	DPABS 2012-1A A2 ABS 5.216 01/25/2042				2AM	9,780,000	102.852	10,058,926	9,780,000	9,780,000		130			5.216	5.250	JAJO..	93,523	510,125	03/06/2012.	01/25/2042.
25755T AE 0	DPABS 2015-1A A2II ABS SNR 4.474 10/45				3AM	16,000,000	98.641	15,782,560	16,000,000	16,000,033		33			4.474	4.499	JAJO..	139,191		10/14/2015.	10/25/2045.
26208L AA 6	HONK 2015-1A A2 ABS SNR 5.216 07/20/2045				2AM	14,000,000	98.000	13,720,000	14,000,000	14,000,000					5.216	5.250	JAJO..	144,020	162,276	07/24/2015.	07/20/2045.
26223N AE 5	DRUG 2012-1 A2 ABS 5.80 07/15/2024				2AM	1,919,666	101.642	1,951,532	1,920,000	1,919,838		139			5.800	5.850	JAJO..	23,509	111,360	03/21/2012.	07/15/2024.
26223U AD 1	DRUGB 2014-1 A2 ABS SNR PT 3.484 07/23				2AM	5,625,856	100.880	5,675,452	5,625,944	5,625,944		123			3.484	3.499	JAJO..	41,379	196,008	06/18/2014.	07/15/2023.
26248P AC 5	DRYD 2006-16A B CLO MEZ FLT 10/20/2020		R		1FE	1,950,000	98.550	1,971,000	2,000,000	1,956,524		6,524			0.997	3.931	JAJO..	4,044		11/16/2015.	10/20/2020.
26827E AC 9	ECAF 2015-1A A2 ABS SNR 4.947 06/15/2040		R		1FE	14,000,000	98.250	13,755,000	14,000,000	14,000,000					4.947	4.998	MON...	30,781	340,519	06/15/2015.	06/15/2040.
26829B AA 7	ECP 2014-6A A1A CLO SSNR FLT 07/15/2026			3	1FE	3,491,040	98.450	3,445,750	3,500,000	3,495,561		2,729			1.771	1.719	JAJO..	13,426	64,652	08/27/2014.	07/15/2026.
26829B AJ 8	ECP 2014-6A A1B CLO 3.488 07/15/2026			3	1FE	7,000,000	100.222	7,015,526	7,000,000	7,000,000					3.488	3.503	JAJO..	51,545	259,081	08/27/2014.	07/15/2026.
26971H AB 8	EGLE 2014-1A A2 ABS SNR SEQ 4.31 12/39		R		1FE	6,649,648	98.530	6,552,245	6,650,000	6,649,689		57			4.310	4.350	MON...	12,738	284,227	12/12/2014.	12/15/2039.
28108P AA 4	ESLFT 2012-A AP ABS FLT 10/01/2025				1FE	2,472,948	102.125	2,512,934	2,460,645	2,460,645		(68,182)			3.450	3.465	JAJO..	21,695	86,071	12/05/2012.	10/01/2025.
28108P AB 2	ESLFT 2012-A AT ABS FLT 10/01/2025				1FE	2,432,335	101.063	2,454,034	2,428,234	2,428,234					3.200	3.213	JAJO..	19,858	78,013	12/05/2012.	10/01/2025.
30256W AA 5	FDF 2015-1A A CDO SEQ SSNR 4.40 11/12/30				1FE	6,000,000	99.200	5,952,000	6,000,000	6,000,000					4.400	4.400	MN.....	35,933		10/23/2015.	11/12/2030.
30256W AB 3	FDF 2015-1A B CDO MEZ SEQ 5.00 11/12/30				1FE	6,000,000	99.200	5,952,000	6,000,000	6,000,000					5.500	5.500	MN.....	44,917		10/23/2015.	11/12/2030.
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042				1FE	11,433,575	99.833	11,366,528	11,385,542	11,414,577		(7,534)			4.212	4.170	MON...	21,314	479,561	11/15/2012.	10/15/2042.
30605X AC 7	FWAY 2015-1A A2 ABS PT SNR 4.213 11/42				1FE	1,945,000	99.459	1,934,478	1,945,000	1,945,000		0			4.213	4.250	MON...	3,642	70,334	02/03/2015.	11/15/2042.
317579 AA 8	FINS 2015-1A A CLO SEQ SSNR 5.00 07/26		R		1FE	15,000,000	100.000	15,000,000	15,000,000	14,999,961		(39)			5.000	5.031	JAJO..	116,667		10/20/2015.	07/30/2026.
34959W AA 7	FCBSL 2013-1A A CLO FLT 01/19/2025			3	1FE	6,000,000	98.860	5,931,600	6,000,000	6,000,000					1.495	1.498	JAJO..	18,440	87,499	02/27/2013.	01/19/2025.
34959W AC 3	FCBSL 2013-1A B CLO MEZ FLT 01/19/2025				1FE	5,795,625	96.250	5,775,000	6,000,000	5,860,093		64,468			2.215	3.500	JAJO..	27,320	98,508	02/12/2015.	01/19/2025.
34960B AC 6	FCBSL 2013-2A A1F CLO SSNR FLT 10/19/25				1FE	14,925,000	98.960	14,844,000	15,000,000	14,938,327		13,327			1.815	1.924	JAJO..	55,967	135,063	04/16/2015.	10/19/2025.
34960B AG 7	FCBSL 2013-2A B2 CLO MEZ 4.16 10/19/2025			3	1FE	7,500,000	98.500	7,387,500	7,500,000	7,500,000					4.160	4.182	JAJO..	62,400	312,000	10/25/2013.	10/19/2025.
35552Q AE 0	FRASR 2006-2A D CLO MEZ SEQ FLT 12/2020			3	1FE	2,930,625	98.560	2,956,800	3,000,000	2,974,613		35,882			2.070	2.998	MJSD.	16,062	40,184	10/10/2014.	12/20/2020.
36318W AA 8	GALXY 2013-15A A CLO FLT 04/15/2025			3	1FE	3,000,000	98.300	2,949,000	3,000,000	3,000,000					1.571	1.574	JAJO..	10,208	45,989	02/13/2013.	04/15/2025.
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028		R		1FE	13,554,619	98.380	13,527,250	13,750,000	13,593,888		40,460			2.980	3.338	MON...	15,935	409,851	01/02/2014.	04/17/2028.
37952U AC 7	SEACO 2013-2A A ABS 3.67 11/17/2028		R		1FE	2,740,280	100.435	2,752,432	2,740,500	2,740,323		42			3.670	3.700	MON...	3,911	100,576	11/04/2013.	11/17/2028.
37952U AD 5	SEACO 2014-1A A1 ABS SNR 3.19 07/17/24		R		1FE	8,581,538	99.000	8,497,500	8,583,333	8,581,764		347			3.190	3.216	MON...	10,648	273,808	07/23/2014.	07/17/2029.
37954T AA 2	GSFI 2015-1 B1 ABS SNR 2.74 01/18/2030		R		2AM	2,001,436	99.377	1,989,035	2,001,500	2,001,500		69			2.740	2.756	MON...	1,980	50,728	01/14/2015.	01/18/2030.
38137L AJ 8	GOLD8 2014-8A B1 CLO MEZ FLT 04/19/2026			3	1FE	7,467,750	98.650	7,398,750	7,500,000	7,475,295		4,914			2.345	2.368	JAJO..	36,154	173,832	03/06/2014.	04/19/2026.
38137L AL 3	GOLD8 2014-8A B2 CLO MEZ 4.237 04/19/26			3	1FE	6,500,000	100.350	6,522,750	6,500,000	6,500,000					4.237	4.259	JAJO..	55,081	275,405	03/06/2014.	04/19/2026.
38174F AL 0	GOCAP 2015-23A B2 CLO MEZ 4.094 05/05/27				1FE	2,498,350	99.815	2,495,375	2,500,000	2,498,614		264			4.094	4.124	FMAN.	15,921	44,636	05/18/2015.	05/05/2027.
40256V AE 8	GULFS 2007-1A C CLO MEZ FLT 06/17/2021			3	1FE	6,539,844	98.500	6,771,875	6,875,000	6,770,162		143,666			1.376	3.250	MJSD.	3,941	78,945	05/14/2014.	06/17/2021.
40442L AB 1	H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49				1FE	8,907,183	101.470	9,038,130	8,907,194	8,907,229		46			3.353	3.376	MON...	5,807	144,334	06/19/2015.	06/24/2049.
40443A AB 4	H2 2014-1A AFX CDO 3.5069 03/19/2037			3	1FE	43,986,800	99.629	43,836,760	44,000,000	43,991,295		2,328			3.507	3.539	MON...	51,435	1,543,036	02/28/2014.	03/19/2037.
405364 AD 2	HLCNL 2006-1A B CLO FLT 11/20/20			1	1FE	2,900,263	97.020	2,920,302	3,010,000	3,000,832		65,609			1.060	3.207	FMAN.	3,721	29,464	06/19/2014.	11/20/2020.
40536Y AE 4	HLCNL 2007-2A A1J CLO MEZ SEQ FLT 04/21				1FE	1,948,750	97.770	1,955,400	2,000,000	1,968,855		20,105			0.640	2.522	JAJO..	2,453	6,219	06/16/2015.	04/24/2021.
40536Y AL 8	HLCNL 2007-2A C CLO MEZ FLT 04/24/2021				2AM	2,910,000	96.125	2,883,750	3,000,000	2,937,642		27,642			1.720	2.833	JAJO..	9,889	38,124	02/26/2015.	04/24/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
40537V AE 9	HLA 2012-2A B CLO FLT 12/20/2024			3	1FE	5,963,400	99.000	5,940,000	6,000,000	5,976,761		5,738			2.970	2.826	MJSD.	47,573	121,318	11/09/2012.	12/20/2024.
40538C AJ 9	HLA 2014-1A B2 CLO MEZ 4.644 04/18/2026			3	1FE	16,000,000	100.360	16,057,600	16,000,000	16,000,000					4.644	4.671	JAJO..	150,672	743,040	02/07/2014.	04/18/2026.
41165G AC 3	HARV7 7A AF CLO SSNR 3.11 11/18/2026			3	1FE	16,500,000	99.000	16,335,000	16,500,000	16,500,000		(216)			3.110	3.122	FMAN.	61,293	513,150	10/15/2014.	11/18/2026.
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043			2AM		8,149,375	99.668	8,122,319	8,149,375	8,149,375		43			4.474	4.499	MJSD.	11,141	364,603	03/22/2013.	03/20/2043.
42770Q AA 0	HERO 2014-2A A ABS SNR PT 3.99 09/21/40				1FE	6,237,437	97.770	6,102,497	6,241,686	6,236,931		(44)			3.990	4.000	MS	69,870	226,214	10/16/2014.	09/21/2040.
42770R AA 8	HERO 2014-1A ABS 4.75 09/20/2038				1FE	4,261,525	103.790	4,423,079	4,261,565	4,261,565		(0)			4.750	4.750	MS	56,791	202,424	03/06/2014.	09/20/2038.
42982A AG 6	HLM 5A-2015 B2 CLO MEZ 4.57 01/29/2026				1FE	3,000,000	100.250	3,007,500	3,000,000	3,000,000					4.570	4.596	JAJO..	23,612	105,491	12/18/2014.	01/29/2026.
43132Q AE 3	HLDN 2014-2A B2 CLO MEZ 4.44 07/19/2026			3	1FE	3,964,000	100.580	4,023,200	4,000,000	3,970,635		5,107			4.440	4.619	JAJO..	35,520	177,600	05/08/2014.	07/19/2026.
43132R AE 1	HLDN 2013-1A B2 CLO MEZ 4.65 01/17/2026			3	1FE	8,000,000	100.050	8,004,000	8,000,000	8,000,000					4.650	4.677	JAJO..	76,467	372,000	12/06/2013.	01/17/2026.
43132W AJ 9	HLDN 2015-4A A1B CLO SEQ SSNR 3.41 07/27				1FE	7,000,000	99.561	6,969,249	7,000,000	7,000,000					3.410	3.425	JAJO..	45,088	52,381	06/30/2015.	07/23/2027.
44929F AJ 1	ICG 2014-3A A1B CLO SSNR 3.32 01/25/2027				1FE	6,888,700	99.549	6,968,458	7,000,000	6,908,017		18,947			3.280	3.608	JAJO..	42,093	192,609	12/12/2014.	01/25/2027.
44931B AE 7	ICG 2015-1A COMB CLO MEZ 07/19/2027				1FE	25,862,350	91.740	24,540,450	26,750,000	25,862,350					6.800	6.800	JAJO..	876,808		06/11/2015.	07/19/2027.
44931C AS 4	ICG 2015-2A A2 CLO SSNR SEQ 3.00 01/28				1FE	7,000,000	100.000	7,000,000	7,000,000	7,000,058		58			3.000	3.011	JAJO..	25,667		10/14/2015.	01/16/2028.
44983K AF 1	INGIM 2006-3A C CLO MEZ FLT 12/13/2020		R		1FE	1,594,900	97.530	1,599,492	1,640,000	1,601,000		6,100			1.767	3.353	JAJO..	6,198	7,286	09/23/2015.	12/13/2020.
44986G AA 8	INGIM 2012-4A A1 CLO FLT 10/15/2023			3	1FE	5,600,000	99.250	5,558,000	5,600,000	5,600,000					1.711	1.714	JAJO..	20,754	93,798	11/05/2012.	10/15/2023.
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043				3AM	6,446,611	96.433	6,216,660	6,446,611	6,446,685		(207)			4.229	4.251	JAJO..	49,982	272,627	11/16/2012.	01/25/2043.
46615P AE 4	JFIN 2007-1A C CLO MEZ FLT 07/20/2021				1FE	8,718,750	96.380	8,674,200	9,000,000	8,754,300		35,550			1.567	3.397	JAJO..	28,600	23,567	12/15/2015.	07/20/2021.
46616M AA 8	HENDR 2010-3A A ABS 3.82 12/15/2048				1FE	2,246,659	106.063	2,383,343	2,247,112	2,241,936		(1,886)			3.820	3.745	MON...	3,815	85,840	10/29/2010.	12/15/2048.
46616M AB 6	HENDR 2010-3A B ABS 6.85 12/15/2050				1FE	867,392	115.000	997,530	867,417	867,417		16			6.850	6.949	MON...	2,641	59,418	10/29/2010.	12/15/2050.
46616P AA 1	HENDR 2011-1A A ABS 4.70 10/15/2056				1FE	4,985,999	111.000	5,535,904	4,987,301	4,986,183		127			4.700	4.750	MON...	10,418	234,403	06/08/2011.	10/15/2056.
46616Q AA 9	HENDR 2011-2A A ABS 4.94 09/15/56				1FE	6,317,013	110.892	7,009,073	6,320,647	6,316,257		414			4.940	5.001	MON...	13,877	312,240	12/01/2011.	09/15/2056.
46616V AA 8	HENDR 2012-1A A ABS 4.21 02/16/2065				1FE	3,959,368	104.010	4,119,078	3,960,261	3,959,030		(0)			4.210	4.190	MON...	7,873	166,727	03/13/2012.	02/16/2065.
46617A AA 3	HENDR 2012-3A A ABS 3.22 09/15/2065				1FE	3,306,750	98.250	3,251,059	3,308,966	3,306,994		207			3.220	3.250	MON...	4,736	106,549	11/09/2012.	09/15/2065.
46617F AA 2	HENDR 2013-1A A ABS 3.22 03/15/2067				1FE	6,430,550	98.056	6,309,949	6,435,015	6,430,625		288			3.220	3.204	MON...	9,785	207,207	03/13/2013.	04/15/2067.
46617J AA 4	HENDR 2013-2A A ABS 4.21 03/15/2062				1FE	7,091,743	105.033	7,450,389	7,093,409	7,090,346		(811)			4.210	4.253	MON...	13,273	298,633	07/23/2013.	03/15/2062.
46617L AA 9	HENDR 2013-3A A ABS 4.08 07/15/41				1FE	11,498,076	104.091	11,978,166	11,507,392	11,498,614		787			4.080	4.125	MON...	20,867	469,502	10/10/2013.	01/17/2073.
46617N AJ 6	JFIN 2014-2A A1B CLO SEQ SSNR 3.227 7/26			3	1FE	17,500,000	99.472	17,407,531	17,500,000	17,500,000		(963)			3.227	3.240	JAJO..	111,376	710,595	06/27/2014.	07/20/2026.
46617N AL 1	JFIN 2014-2A A2B CLO MEZ 4.476 07/17/26			3	1FE	6,000,000	100.670	6,040,200	6,000,000	6,000,000					4.476	4.501	JAJO..	52,966	337,938	06/27/2014.	07/20/2026.
46617T AA 2	HENDR 2014-1A A ABS SNR 3.96 03/15/2063				1FE	8,293,104	103.306	8,572,103	8,297,787	8,293,493		413			3.960	4.000	MON...	15,517	328,588	02/10/2014.	03/15/2063.
46617Y AC 7	JFIN 2015-1A B2 CLO MEZ 4.033 03/15/2026				1FE	6,000,000	101.079	6,064,740	6,000,000	6,000,000					4.033	4.053	MJSD.	10,755	155,943	03/30/2015.	03/15/2026.
46617Y AJ 2	JFIN 2015-1A A2 CLO SSNR 3.04 03/15/2026				1FE	7,000,000	98.860	6,920,200	7,000,000	7,000,000					3.040	3.052	MJSD.	10,049	137,138	03/30/2015.	03/15/2026.
46618A AA 2	HENDR 2014-2A A ABS 3.61 01/17/2073				1FE	5,279,647	100.127	5,289,759	5,283,071	5,279,918		285			3.610	3.645	MON...	8,476	190,719	07/16/2014.	01/17/2073.
46618G AE 1	JFINR 2015-4A BF CLO MEZ 3.6 04/22/2020				1FE	5,000,000	99.750	4,987,500	5,000,000	5,000,000					3.600	3.616	JAJO..	34,500	90,000	04/09/2015.	04/22/2020.
46618H AA 7	HENDR 2014-3A A ABS SNR 3.50 06/15/2077				1FE	10,760,868	98.028	10,580,724	10,793,566	10,761,126		996			3.500	3.563	MON...	16,790	320,109	09/17/2015.	06/15/2077.
46618L AA 8	HENDR 2015-1A A ABS SSNR 3.26 09/15/2072				1FE	24,025,963	96.740	23,460,528	24,251,115	24,030,171		11,217			3.260	3.396	MON...	35,137	511,852	06/03/2015.	09/15/2072.
46618N AG 1	JFIN 2015-2A BF CLO MEZ SEQ 4.135 10/26				1FE	7,700,000	99.500	7,661,500	7,700,000	7,699,941		(59)			4.135	4.156	JAJO..	61,026		09/25/2015.	10/19/2026.
46619R AA 4	HENDR 2015-2A A ABS SSNR 3.87 03/15/2058				1FE	12,506,727	100.250	12,518,726	12,487,507	12,506,447		(302)			3.870	3.884	MON...	21,479	168,177	09/17/2015.	03/15/2058.
46619X AA 1	HENDR 2015-3A A ABS SSNR 4.08 03/17/70				1FE	8,489,716	98.680	8,384,994	8,497,156	8,489,748		34			4.080	4.125	MON...	15,408	14,445	11/20/2015.	03/17/2070.

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
47421M AE 3	JEFFM 2015-1A A2 CLO SEQ SSNR 3.62 07/27		..		1FE	13,000,000	100.350	13,045,500	13,000,000	13,000,000					3.620	3.636	JAJO..	200,005		06/26/2015.	07/20/2027.
482485 AB 5	KKR 2013-2A A1B CLO MEZ 3.3599 01/23/26		..	3	1FE	7,922,560	100.100	8,008,000	8,000,000	7,949,828		13,941			3.360	3.576	JAJO..	50,772	268,792	12/20/2013.	01/23/2026.
482485 AG 4	KKR 2013-2A A2B CLO SSNR 4.1295 01/23/26		..	3	1FE	7,648,640	100.100	8,008,000	8,000,000	7,740,171		47,760			4.130	4.934	JAJO..	62,401	330,360	12/20/2013.	01/23/2026.
48248C AA 2	KKR 2007-1A A CLO FLT 05/15/2021		..	3	1FE	17,123,235	99.450	18,804,076	18,908,070	18,696,268		467,695			0.712	3.168	FMAN.	17,566	123,459	03/01/2013.	05/15/2021.
48248C AC 8	KKR 2007-1A C CLO FLT 05/15/21		..	3	1FE	14,128,313	98.970	14,607,972	14,760,000	14,673,629		155,702			1.812	3.325	FMAN.	34,910	256,838	01/31/2013.	05/15/2021.
48250R AU 0	KKR 12 B2 CLO MEZ SEQ 4.205 07/15/2027		..		1FE	12,500,000	101.298	12,662,250	12,500,000	12,500,000					4.205	4.227	JAJO..	208,790		07/10/2015.	07/15/2027.
48250V AL 1	KKR 13 B2 CLO MEZ 4.105 01/16/2028		R		1FE	5,000,000	100.000	5,000,000	5,000,000	5,000,014		14			4.105	4.126	JAJO..	8,552		11/23/2015.	01/16/2028.
482739 AB 5	KVK 2013-1A B CLO FLT 04/14/2025		..	3	1FE	3,500,000	99.000	3,465,000	3,500,000	3,500,000					2.671	2.680	JAJO..	20,513	92,669	01/18/2013.	04/14/2025.
493268 AY 2	KSLT 2000-B A2 ABS FLT 07/25/29		..		4AM	378,069	93.625	436,997	466,752	466,663		42			0.630	0.651	JAJO..	555	2,723	07/02/2008.	07/25/2029.
493268 BY 1	KSLT 2004-A 2A2 ABS FLT 10/28/2041		..		1FE	2,856,698	98.313	3,005,743	3,057,336	2,886,484		65,010			0.623	3.176	JAJO..	3,491	17,528	12/16/2011.	10/28/2041.
50184V AG 9	LCM 14A C CLO FLT 07/15/2025		..	3	1FE	1,905,400	97.790	1,955,800	2,000,000	1,932,847		11,658			3.071	3.749	JAJO..	13,306	61,077	06/26/2013.	07/15/2025.
50188N AA 6	LCM 19A COMB CLO MEZ 07/15/2027		..		1FE	16,012,535	97.750	16,250,938	16,625,000	15,725,955					6.800	6.800	JAJO..	176,752	280,287	06/30/2015.	07/15/2027.
51507Y AC 0	LANDM 2006-8A C CLO FLT 10/19/2020		..	3	1FE	4,086,375	98.000	4,165,000	4,250,000	4,245,185		96,398			1.065	3.345	JAJO..	9,305	43,500	04/29/2014.	10/19/2020.
53226A AC 8	LIGHT 2007-7A B CLO MEZ FLT 05/15/2021		R	3	1FE	3,298,750	94.105	3,293,671	3,500,000	3,403,776		81,831			1.062	3.464	FMAN.	4,851	34,362	09/10/2014.	05/15/2021.
55279Y AA 1	MCA 2014-1 A ABS SNR PT FLT 08/15/2024		..		1FE	2,300,140	100.022	2,300,646	2,300,140	2,300,140					2.362	2.369	FMAN.	7,092	52,816	06/18/2014.	08/15/2024.
55818H AL 2	MDPK 2012-10A A1B CLO FLT 01/20/2025		..	3	1FE	9,000,000	99.620	8,965,800	9,000,000	9,000,000					2.317	2.324	JAJO..	42,288	206,440	11/15/2012.	01/20/2025.
55818K AL 5	MDPK 2013-11A C CLO FLT 10/23/2025		..	3	1FE	1,937,400	98.080	1,961,600	2,000,000	1,953,609		7,873			3.066	3.505	JAJO..	11,925	61,133	08/16/2013.	10/23/2025.
55953P AC 9	MAGNE 2015-16A COMB CLO 01/18/2028		R		1FE	10,780,000	96.250	10,780,000	11,200,000	10,780,000					7.900	7.900	JAJO..	29,882		12/03/2015.	01/18/2028.
56576L AN 9	MCLO 2015-8A A1C CLO SEQ SSNR 3.48 07/27		..		1FE	10,500,000	99.500	10,447,500	10,500,000	10,500,000					3.480	3.495	JAJO..	159,355		06/16/2015.	07/18/2027.
56576Q AC 2	MCLO 2013-5A A2A CLO FLT 02/21/2025		..	3	1FE	3,000,000	98.430	2,952,900	3,000,000	3,000,000					2.728	2.737	FMAN.	9,319	80,343	01/25/2013.	02/21/2025.
56576Q AG 3	MCLO 2013-5A B1 CLO FLT 02/21/2025		..	3	1FE	1,481,250	98.710	1,480,650	1,500,000	1,486,587		2,370			3.678	3.807	FMAN.	6,283	54,698	01/25/2013.	02/21/2025.
56844X AE 9	MARNR 2015-1A B2 CLO MEZ 3.68 04/20/2023		..		1FE	6,000,000	98.660	5,919,600	6,000,000	6,000,000					3.680	3.697	JAJO..	43,547	113,467	03/16/2015.	04/20/2023.
571044 AE 6	MARLB 2007-1A C CLO MEZ FLT 04/18/2019		..	3	1FE	477,500	98.010	490,050	500,000	493,451		11,693			1.065	3.396	JAJO..	1,110	5,132	08/12/2014.	04/18/2019.
57430U 30 1	MDIBS 2006-1A A ABS 5.55 12/10/2065		..		1FE	6,788,948	93.500	6,750,593	7,219,885	7,027,509		(38,459)			5.550	7.203	MON...	23,374	400,704	06/17/2011.	12/10/2065.
60253X AA 3	MCS VA 1 CDO FLTR 3/26/2013		R	3	6*	485,453	0.010	47	466,737	0					2.353	21.317	MJSD.	183	0	04/01/2004.	03/26/2013.
604668 AC 7	MRMX 2014-1A A2 ABS SNR 3.34 07/20/2026		..		2AM	6,198,054	99.280	6,153,801	6,198,400	6,198,068		114			3.340	3.356	JAJO..	40,830	207,027	08/12/2014.	07/20/2026.
60688H AA 3	MMCAPS 18A A1 CDO SSNR FLT 12/26/2039		..		1FE	2,109,595	73.000	2,066,390	2,830,671	2,110,421		37,524			0.893	4.449	MJSD.	4,854	6,960	10/07/2015.	12/26/2039.
62405Q AG 8	MHAWK 2013-1A B2 CLO 3.612 01/20/2024		..	3	1FE	5,994,000	97.000	5,820,000	6,000,000	5,996,272		772			3.612	3.644	JAJO..	42,742	216,720	01/23/2013.	01/20/2024.
62431R AA 7	MVEW 2007-3A A1 CLO SSNR FLT 04/16/21		..	3	1FE	1,763,170	99.330	1,782,551	1,794,575	1,794,575		15,209			0.532	1.556	JAJO..	2,042	8,673	05/17/2013.	04/16/2021.
62431U AG 7	MVW 2013-1A C1 CLO FLT 04/12/2024		..	3	1FE	3,637,500	90.500	3,393,750	3,750,000	3,674,066		14,696			2.871	3.297	JAJO..	24,221	106,590	04/17/2013.	04/12/2024.
62431U AN 2	MVW 2013-1A C2 CLO 3.91 04/12/2024		..	3	1FE	6,305,000	90.500	5,882,500	6,500,000	6,367,884		24,997			3.910	4.473	JAJO..	55,772	254,150	04/17/2013.	04/12/2024.
62432C AL 5	MVW 2015-10A B2 CLO MEZ SEQ 4.11 10/27		..		1FE	2,500,000	100.000	2,500,000	2,500,000	2,500,000					4.110	4.131	JAJO..	35,392		07/31/2015.	10/13/2027.
62475E AG 0	MTWIL 2007-2A C CLO MEZ FLT 07/11/2020		..	3	1FE	2,416,406	95.850	2,396,250	2,500,000	2,498,428		56,002			1.321	3.505	JAJO..	7,520	31,879	07/07/2014.	07/11/2020.
62942Q AR 4	NRART 2015-T4 AT4 ABS SSNR 3.1956 11/47		..		1FE	3,999,999	99.686	3,987,455	4,000,000	3,999,996		(3)			3.196	3.217	MON...	5,681	7,456	11/20/2015.	11/15/2047.
63939E AB 9	NAVSL 2015-AA A2A ABS 2.65 12/15/2028		..		1FE	3,998,527	97.486	3,899,452	4,000,000	3,998,780		253			2.650	2.672	MON...	4,711	95,106	01/13/2015.	12/15/2028.
640270 AC 8	NGCLO 2014-1A AF CLO 3.4 08/28/2026		..	3	1FE	21,989,000	100.000	22,000,000	22,000,000	21,992,716		2,106			3.400	3.423	FMAN.	68,567	935,000	07/18/2014.	08/28/2026.
64129G AA 4	NEUB 2012-13A A1 CLO FLT 01/23/24		..	3	1FE	12,000,000	98.950	11,874,000	12,000,000	12,000,000					1.736	1.740	JAJO..	40,516	204,980	11/20/2012.	01/23/2024.
64129G AE 6	NEUB 2012-13A C3 CLO FLT 01/23/24		..	3	1FE	5,700,000	96.840	5,810,400	6,000,000	5,770,503		23,120			3.166	3.729	JAJO..	36,941	189,482	11/20/2012.	01/23/2024.

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
64129K AG 2	NEUB 2013-15A B2 CLO 4.37 10/15/2025			3	1FE	3,929,090	100.644	4,025,760	4,000,000	3,946,851		8,226			4.370	4.670	JAO..	36,902	174,800	09/12/2013.	10/15/2025.
64129X AE 9	NEUB 2014-16A A2 CLO SSNR 3.51 04/15/26			3	1FE	8,500,000	99.500	8,457,500	8,500,000	8,500,000					3.510	3.525	JAO..	62,985	298,350	02/11/2014.	04/15/2026.
64129X AJ 8	NEUB 2014-16A B2 CLO MEZ 4.31 04/15/2026			3	1FE	4,250,000	100.000	4,250,000	4,250,000	4,250,000					4.310	4.333	JAO..	38,670	183,175	02/11/2014.	04/15/2026.
651577 AE 8	NMRK 2013-1A A3 CLO 2.43 06/02/2025			3	1FE	6,905,500	97.500	6,825,000	7,000,000	6,947,380		17,043			2.430	2.707	MJSD.	13,703	170,100	05/29/2013.	06/02/2025.
65157Q AG 1	NMRK 2014-2A AF CLO SNR 3.293 06/30/26			3	1FE	12,500,000	99.500	12,437,500	12,500,000	12,500,000		(765)			3.293	3.307	MJSD.	1,143	411,625	05/23/2014.	06/30/2026.
65251V AL 4	NWSTR 2015-2A A2 CLO SEQ SSNR 3.461 27				1FE	7,997,792	99.800	7,984,000	8,000,000	7,998,162		370			3.461	3.481	FMAN.	81,526		09/03/2015.	08/25/2027.
659298 AE 3	NEND 2013-1A C CLO FLT 07/17/2025			3	1FE	3,382,400	95.050	3,326,750	3,500,000	3,416,938		15,632			3.065	3.560	JAO..	22,648	107,469	07/19/2013.	07/17/2025.
66859J AC 5	WOODS 2012-9A A CLO FLT 01/18/2024			3	1FE	6,000,000	98.875	5,932,500	6,000,000	6,000,000					1.737	1.741	JAO..	21,714	102,059	11/27/2012.	01/18/2024.
66859N AC 6	WOODS 2014-11A B2 CLO MEZ 4.63 04/15/25			3	1FE	5,000,000	100.650	5,032,500	5,000,000	5,000,000					4.630	4.657	JAO..	50,158	231,500	03/13/2014.	04/15/2025.
66859Q AB 1	WOODS 2014-12A B CLO MEZ FLT 09/25			3	1FE	6,888,000	98.750	6,912,500	7,000,000	6,906,450		15,219			2.712	2.706	MJSD.	8,965	221,767	08/06/2014.	09/15/2025.
67085E AF 3	OFSI 2006-1A D CLO MEZ FLT 09/20/19			3	2AM	2,414,844	97.500	2,437,500	2,500,000	2,500,000		60,072			2.320	5.404	MJSD.	1,933	51,466	09/04/2014.	09/20/2019.
67089N AG 7	OCP 2012-2A A2 CLO FLT 11/22/2023			3	1FE	12,000,000	99.750	11,970,000	12,000,000	12,000,000					1.858	1.862	FMAN.	24,768	213,174	10/22/2012.	11/22/2023.
67089N AJ 1	OCP 2012-2A B CLO FLT 11/22/2023			3	1FE	6,125,750	99.625	6,201,656	6,225,000	6,173,548		17,127			2.578	2.819	FMAN.	17,828	155,902	11/27/2012.	11/22/2023.
67091R AE 9	OCP 2015-8A A2B CLO MEZ 4.00 04/17/2027				1FE	3,500,000	98.690	3,454,150	3,500,000	3,500,000					4.000	4.020	JAO..	28,778	64,944	04/10/2015.	04/17/2027.
67092D AE 9	OCP 2015-10A A2B CLO MEZ SEQ 4.15 10/27				1FE	8,500,000	98.860	8,403,100	8,500,000	8,499,025		(975)			4.150	4.114	JAO..	69,570		10/06/2015.	10/26/2027.
67103Q AC 1	OFSBS 2013-5A A1LB CLO FLT 04/17/2025			3	1FE	10,000,000	99.720	9,972,000	10,000,000	10,000,000					1.765	1.769	JAO..	37,264	174,411	01/16/2013.	04/17/2025.
67103Q AG 2	OFSBS 2013-5A A2F CLO 3.8598 04/17/2025			3	1FE	5,000,000	98.790	4,939,500	5,000,000	5,000,000					3.860	3.878	JAO..	39,670	192,990	01/16/2013.	04/17/2025.
67103Q AL 1	OFSBS 2013-5A A3F CLO 4.9991 04/17/2025			3	1FE	3,000,000	99.270	2,978,100	3,000,000	3,000,000					4.999	5.030	JAO..	30,828	149,973	01/16/2013.	04/17/2025.
67106B AE 7	OCP 2014-6A A2B CLO MEZ 4.16 07/17/2026			3	1FE	3,457,300	100.350	3,512,250	3,500,000	3,465,447		5,966			4.160	4.391	JAO..	29,929	190,493	05/23/2014.	07/17/2026.
67107F AC 1	OZLM 2014-8A A1B CLO SSNR 3.38 10/17/26			3	1FE	19,886,000	100.190	20,038,000	20,000,000	19,913,336		20,234			3.380	3.508	JAO..	138,956	747,356	08/07/2014.	10/17/2026.
67107F AG 2	OZLM 2014-8A A2B CLO 4.39 10/17/26			3	1FE	6,460,350	100.290	6,518,850	6,500,000	6,468,088		5,554			4.390	4.515	JAO..	58,655	315,470	08/07/2014.	10/17/2026.
67107K AJ 5	OCP 2014-7A A1B CLO SSNR 3.61 10/20/2026			3	1FE	6,000,000	101.188	6,071,256	6,000,000	6,000,000		(217)			3.610	3.626	JAO..	42,718	195,542	10/31/2014.	10/20/2026.
67107K AL 0	OCP 2014-7A A2B CLO MEZ 4.65 10/20/2026			3	1FE	2,100,000	98.624	2,071,104	2,100,000	2,100,000		(107)			4.650	4.677	JAO..	19,259	88,156	10/31/2014.	10/20/2026.
67108E AA 7	OZLMF 2013-3A A1 CLO FLT 01/22/2025			3	1FE	6,993,000	99.250	6,947,500	7,000,000	6,994,527		2,354			1.650	1.641	JAO..	22,785	113,198	01/23/2013.	01/22/2025.
67108E AE 9	OZLMF 2013-3A A2B CLO 3.51 01/22/2025			3	1FE	5,600,000	97.240	5,445,440	5,600,000	5,600,000		(184)			3.510	3.525	JAO..	37,674	196,560	01/23/2013.	01/22/2025.
67108L AE 3	OZLM 2014-6A A2B CLO MEZ 4.47 04/17/2026			3	1FE	7,453,500	99.760	7,482,000	7,500,000	7,461,457		3,379			4.470	4.605	JAO..	68,913	335,250	03/07/2014.	04/17/2026.
67108W AL 3	OZLM 2014-7A A2B CLO MEZ 4.249 07/17/26			3	1FE	7,481,250	100.750	7,556,250	7,500,000	7,484,280		3,187			4.249	4.314	JAO..	65,505	416,933	06/13/2014.	07/17/2026.
67108W AN 9	OZLM 2014-7A B2 CLO MEZ 5.35 07/17/2026			3	1FE	5,357,800	100.750	5,415,313	5,375,000	5,360,334		2,590			5.350	5.437	JAO..	59,110	376,228	06/13/2014.	07/17/2026.
67109U AE 2	OZLM 2015-11A A2B CLO MEZ 4.17 01/30/27				1FE	6,000,000	98.990	5,939,400	6,000,000	6,000,000					4.170	4.192	JAO..	42,395	158,460	02/13/2015.	01/30/2027.
67109U AN 2	OZLM 2015-11A A1B CLO SSNR 3.28 01/30/27				1FE	8,991,000	99.660	8,969,400	9,000,000	8,992,469		1,469			3.280	3.314	JAO..	50,020	186,960	02/13/2015.	01/30/2027.
673898 AJ 1	OAKCL 2014-2A A1B CLO SSNR 3.715 10/26			3	1FE	7,000,000	101.434	7,100,380	7,000,000	7,000,000		2,887			3.715	3.732	JAO..	51,288	249,937	10/03/2014.	10/20/2026.
67389Y AF 2	OAKCL 2015-1A COMB CLO MEZ 0 10/20/2027				1FE	16,552,375	90.200	15,785,000	17,500,000	16,552,375					7.400	7.400	JAO..	392,301		08/04/2015.	10/20/2027.
67515E AG 1	OCTR 2014-5A A3 CLO SSNR 3.47 10/13/2026				1FE	6,000,000	97.850	5,871,000	6,000,000	6,000,000		(17)			3.470	3.485	JAO..	45,110	174,657	11/13/2014.	10/13/2026.
67575N AL 7	OMART 2015-T3 AT3 ABS SSNR 3.211 11/47				1FE	3,999,965	99.880	3,995,200	4,000,000	3,999,968		3			3.211	3.233	MON..	5,708	11,417	11/06/2015.	11/15/2047.
67590E AE 4	OCT15 2013-1A B2 CLO 3.507 01/19/2025			3	1FE	6,838,125	97.500	6,825,000	7,000,000	6,888,878		23,689			3.507	3.935	JAO..	49,098	244,808	10/17/2013.	01/19/2025.
67590J AE 3	OCT18 2013-1A A2B CLO MEZ SEQ 4.239 2024			3	1FE	17,000,000	99.481	16,911,770	17,000,000	17,000,000					4.239	4.261	FMAN.	90,079	720,630	11/27/2013.	12/16/2024.
67590L AG 3	OCT19 2014-1A B2 CLO MEZ 4.363 04/15/26			3	1FE	4,472,062	101.915	4,586,175	4,500,000	4,478,064		3,552			4.363	4.489	JAO..	41,449	196,335	03/13/2014.	04/15/2026.
68268E AA 1	OMFIT 2015-1A A ABS SEQ SNR 3.19 03/26				1FE	3,998,729	99.973	3,998,920	4,000,000	3,999,053		324			3.190	3.221	MON...	4,608	110,941	01/28/2015.	03/18/2026.

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
68268L AA 5	OMFIT 2015-3A A ABS SEQ SSNR 3.63 11/28				1FE	4,999,134	99.675	4,983,750	5,000,000	4,999,194		59			3.630	3.661	MON	6,554	39,829	09/24/2015.	11/20/2028.
68504R AA 6	ONGLT 2014-AA A ABS SNR 2.29 07/09/2029				1FE	3,228,061	98.920	3,193,757	3,228,626	3,228,125		176			2.290	2.307	MON	4,518	73,936	08/06/2014.	07/09/2029.
69138V AB 7	OXBOW 2011-1A A2 ABS 4.969 05/01/2036				1FE	16,879,648	105.010	16,801,600	16,000,000	16,459,853		(128,857)			4.969	4.053	FMAN	132,507	795,040	08/08/2012.	05/01/2036.
69352M AJ 9	GHAWK 2007-1A B CLO MEZ FLT 04/18/2021			3	1FE	8,315,625	95.250	8,334,375	8,750,000	8,470,415		137,189			1.015	3.537	JAJO	18,505	48,961	08/27/2015.	04/18/2021.
69915V AL 4	PARL 2015-1A C2 CLO MEZ SEQ 5.17 07/27				1FE	2,000,000	98.750	1,975,000	2,000,000	2,000,000					5.170	5.203	JAJO	20,393	29,009	06/12/2015.	07/20/2027.
74041A AA 1	PRETSL 13A A1 CDO SSNR FLT 03/24/34		R	1	1FE	6,065,407	83.500	6,104,121	7,310,325	6,044,531		13,228			1.076	4.884	MJSD	1,748	16,340	12/08/2015.	03/24/2034.
74041A AD 5	PRETSL 13A A4 CDO FLT 03/24/2034			1	1FE	7,112,500	69.000	6,900,000	10,000,000	7,253,267		113,016			1.202	2.898	MJSD	2,671	99,642	09/29/2014.	03/24/2034.
74041E AA 3	PRETSL 16A A1 CDO SSNR FLT 03/23/2035			1	1AM	6,287,267	76.250	6,315,283	8,282,338	6,297,640		101,122			1.012	3.874	MJSD	2,095	45,720	09/15/2015.	03/23/2035.
74041N AA 3	PRETSL 12A A1 CDO SEQ SSNR FLT 12/24/33			1	1FE	7,160,256	80.511	6,637,760	8,244,517	7,367,599		253,560			1.226	6.896	MJSD	2,246	62,723	05/14/2015.	12/24/2033.
74041U AA 7	PRETSL 14A A1 CDO SEQ SSNR FLT 06/24/34			1	1FE	7,224,294	75.000	6,751,677	9,002,236	7,252,980		108,830			1.006	3.342	MJSD	2,012	53,357	05/13/2015.	06/24/2034.
74042E AA 2	PRETSL 17 A1 CDO SEQ SSNR FLT 06/23/35			1	1AM	7,064,286	75.500	6,995,127	9,265,069	6,880,173		34,635			0.926	4.211	MJSD	2,144	42,062	09/15/2015.	06/23/2035.
74042H AA 5	PRETSL 19A A1 CDO SEQ SSNR FLT 12/22/35			1	1FE	32,793,538	71.880	31,428,809	43,723,997	32,638,824		215,883			0.862	3.495	MJSD	10,469	174,712	09/15/2015.	12/22/2035.
74042J AA 1	PRESTL 21A A1 CDO SEQ SSNR FLT 03/22/38			1	1FE	15,788,244	73.500	15,433,894	20,998,495	15,907,874		166,084			0.862	3.692	MJSD	5,028	103,539	05/13/2015.	03/22/2038.
74043C AA 5	PRETSL 24A A1 CDO SSNR FLT 03/22/2037			1	1AM	15,010,461	71.000	14,253,321	20,075,100	15,097,981		294,831			0.812	3.875	MJSD	4,528	84,752	10/22/2015.	03/22/2037.
74332N AC 7	PROG 2015-SFR3 B ABS MEZ SSNR 3.733 1132				1FE	4,499,945	98.649	4,439,202	4,500,000	4,499,788		(157)			3.733	3.737	MON	13,999	13,999	10/23/2015.	11/12/2032.
75620R AE 2	RCTTE 2015-1A COMB CLO MEZ 0 10/20/2027				1FE	11,764,005	91.090	11,249,615	12,350,000	11,764,005					7.100	7.100	JAJO	239,643		08/19/2015.	10/20/2027.
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 05/17/2021				1FE	1,900,203	106.788	2,031,563	1,902,420	1,901,976		236			5.220	5.268	FMAN	12,689	99,449	07/28/2004.	05/17/2021.
78443C BN 3	SLMA 2004-B A3 ABS FLT 03/15/2024				1FE	15,900,000	94.298	18,859,600	20,000,000	18,011,555		592,835			0.842	4.248	MJSD	7,952	124,418	03/07/2012.	03/15/2024.
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042				1FE	2,864,697	103.625	2,968,542	2,864,697	2,864,697					3.831	3.861	MON	5,182	107,005	03/04/2010.	07/15/2042.
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44				1FE	8,079,650	102.920	8,315,576	8,079,650	8,079,650					3.581	3.607	MON	13,661	281,319	03/03/2010.	05/16/2044.
78445Q AB 7	SLMA 2010-C A2 ABS FLT 12/16/2019				1FE	1,093,084	100.130	1,094,505	1,093,084	1,093,084					2.981	2.821	MON	1,538	32,025	06/30/2010.	12/16/2019.
78446D AB 5	SLMA 2011-A A2 ABS 4.37 4/17/2028				1FE	20,429,141	103.430	20,582,570	19,900,000	19,987,819		(71,680)			4.370	3.808	MON	38,650	869,630	06/16/2011.	04/17/2028.
78446T AB 0	SLMA 2011-C A2A ABS FLT 10/17/2044				1FE	25,000,000	104.033	26,008,250	25,000,000	25,000,000					3.581	3.607	MON	42,270	870,456	11/21/2011.	10/17/2044.
78446V AB 5	SLMA 2012-A A2 ABS 3.83 01/17/2045				1FE	4,699,928	103.283	4,854,292	4,700,000	4,700,000		30			3.830	3.861	MON	8,000	180,010	02/06/2012.	01/17/2045.
78447B AB 8	SLMA 2012-C A2 ABS 3.31 10/15/2046				1FE	14,998,082	101.406	15,210,900	15,000,000	14,999,355		755			3.310	3.338	MON	22,067	496,500	05/23/2012.	10/15/2046.
78447F AB 9	SLMA 2012-E A2A ABS SSNR 2.09 06/15/2045				1FE	4,998,750	99.049	4,952,465	5,000,000	4,999,622		274			2.090	2.105	MON	4,644	104,500	10/11/2012.	06/15/2045.
78447R AB 3	SLMA 2013-A A2A ABS 1.77 05/17/2027				1FE	5,998,307	97.666	5,859,960	6,000,000	5,999,351		370			1.770	1.783	MON	4,720	106,200	02/27/2013.	05/17/2027.
78447R AD 9	SLMA 2013-A B ABS 2.50 03/15/2047				1FE	9,032,827	95.979	9,118,005	9,500,000	9,254,301		81,077			2.500	3.484	MON	10,556	237,500	02/27/2013.	03/15/2047.
78447V AC 2	SLMA 2013-B A2B ABS FLT 05/15/2030				1FE	13,000,000	99.239	12,901,070	13,000,000	13,000,000					1.431	1.435	MON	8,782	169,255	04/25/2013.	06/17/2030.
78447V AD 0	SLMA 2013-B B ABS 3.69 05/16/2044				1FE	7,109,236	95.634	7,172,573	7,500,000	7,249,658		58,439			3.000	4.004	MON	10,000	225,000	08/15/2013.	05/16/2044.
78448Q AB 4	SMB 2015-B A2A ABS SNR 2.98 07/15/2027				1FE	4,728,107	98.964	4,700,777	4,750,000	4,729,683		1,576			2.980	3.092	MON	6,291	53,081	07/23/2015.	07/15/2027.
803168 AC 7	SRANC 2013-1A A1F CLO 3.29 10/26/24			3	1FE	25,000,000	100.000	25,000,000	25,000,000	25,000,000		(744)			3.290	3.304	JAJO	148,507	822,500	11/07/2013.	10/26/2024.
803171 AC 1	SRANC 2014-2A A1F CLO SSNR 3.35 02/20/25			3	1FE	22,500,000	100.000	22,500,000	22,500,000	22,500,000					3.350	3.364	FMAN	85,844	753,750	03/24/2014.	02/20/2025.
818813 AA 5	SHACK 2012-2A A CLO FLT 10/20/2023			3	1FE	5,994,000	99.125	5,947,500	6,000,000	5,994,698		2,243			1.727	1.770	JAJO	21,014	101,735	11/01/2012.	10/20/2023.
81881L AC 1	SHACK 2014-6A B2 CLO MEZ SEQ 4.41 07/26			3	1FE	4,954,500	100.490	5,024,500	5,000,000	4,963,670		5,835			4.410	4.588	JAJO	45,325	281,138	06/12/2014.	07/17/2026.
81881Q AG 1	SHACK 2013-3A C1 CLO FLT 04/15/2025			3	1FE	3,910,000	96.125	3,845,000	4,000,000	3,939,754		11,710			3.271	3.624	JAJO	28,344	130,265	03/20/2013.	04/15/2025.
81881Q AN 6	SHACK 2013-3A C2 CLO 4.48 04/15/2025			3	1FE	4,398,750	97.000	4,365,000	4,500,000	4,432,530		12,684			4.480	4.872	JAJO	42,560	201,600	03/20/2013.	04/15/2025.
81881U AJ 6	SHACK 2013-4A B2 CLO 4.41 01/13/25			3	1FE	8,500,000	100.260	8,522,100	8,500,000	8,500,000					4.410	4.434	JAJO	81,218	374,850	11/08/2013.	01/13/2025.

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
82017R AE 9	SHAST 2007-1A A3L CLO MEZ FLT 04/20/2021			3	1FE	477,500	97.240	486,200	500,000	491,011		10,881			1.007	3.184	JAJO	1,021	4,828	09/30/2014.	04/20/2021.
82017R AF 6	SHAST 2007-1A B1L CLO MEZ SEQ FLT 04/21				1FE	1,953,750	96.839	1,936,780	2,000,000	1,959,548		5,798			1.717	3.306	JAJO	6,964		10/15/2015.	04/20/2021.
82321U AA 1	SHNTN 2015-1A A ABS SNR 4.75 10/15/2042				1FE	10,291,296	99.000	10,287,140	10,391,050	10,293,523		3,274			4.750	5.000	MON	21,937	80,891	10/09/2015.	10/15/2042.
82650A AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029				1FE	423,813	99.197	420,487	423,890	423,831		23			1.870	1.883	MON	242	7,927	10/25/2012.	08/20/2029.
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025				1FE	2,179,340	100.577	2,191,668	2,179,095	2,179,222		(75)			3.000	3.015	MON	2,905	65,500	01/09/2013.	03/17/2025.
83149U AB 7	SLMA 2011-B A2 ABS 3.74 02/15/2029				1FE	4,997,940	102.510	5,125,500	5,000,000	4,999,558		273			3.740	3.778	MON	8,311	187,000	06/15/2011.	02/15/2029.
83149U AC 5	SLMA 2011-B A3 ABS FLT 06/16/2042				1FE	2,806,875	103.740	3,112,200	3,000,000	2,920,458		49,175			2.581	4.221	MON	3,656	74,038	12/14/2011.	06/16/2042.
83417E AA 0	SOCTY 2014-1 A ABS 4.59 04/20/2044				2AM	1,927,453	97.651	1,882,368	1,927,658	1,927,493		28			4.590	4.636	MON	2,704	88,479	04/02/2014.	04/20/2044.
83417F AA 7	SOCTY 2014-2 A ABS PT 4.02 07/20/2044				2AM	3,556,839	94.287	3,353,682	3,556,891	3,556,891					4.020	4.020	JJ	63,947	140,207	07/24/2014.	07/20/2044.
83417P AA 5	SOCTY 2015-1 A ABS SEQ SNR 4.18 08/45				1FE	5,927,074	95.950	5,689,974	5,930,145	5,927,166		129			4.180	4.190	FA	90,201	4,820	08/07/2015.	08/21/2045.
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041				2AM	4,308,069	102.254	4,404,898	4,307,800	4,307,800		(6)			5.438	5.500	MON	7,158	237,504	05/12/2011.	05/20/2041.
83608G AJ 5	SNDPT 2013-1A A2F CLO 3.388 04/26/2025			3	1FE	6,500,000	96.900	6,298,500	6,500,000	6,500,000					3.388	3.402	JAJO	39,758	220,200	03/08/2013.	04/26/2025.
83608G AL 0	SNDPT 2013-1A A1F CLO 2.246 04/26/2025			3	1FE	6,500,000	98.320	6,390,800	6,500,000	6,500,000		36			2.246	2.253	JAJO	26,364	146,016	03/08/2013.	04/26/2025.
83608H AC 8	SNDPT 2013-2A A1 CLO FLT 07/15/2025			3	1FE	10,971,400	98.750	10,862,500	11,000,000	10,982,537		5,604			1.671	1.669	JAJO	39,814	179,784	07/26/2013.	07/15/2025.
83608H AL 8	SNDPT 2013-2A C2 CLO 5.17 07/15/2025			3	1FE	3,377,500	100.000	3,500,000	3,500,000	3,409,860		14,287			5.170	5.782	JAJO	38,201	180,950	07/26/2013.	07/15/2025.
83608N AE 1	SNDPT 2014-1A B1 CLO MEZ FLT 04/18/2026			3	1FE	1,467,300	96.875	1,453,125	1,500,000	1,473,955		3,954			2.215	2.439	JAJO	6,922	32,795	03/21/2014.	04/18/2026.
83608N AL 5	SNDPT 2014-1A B2 CLO MEZ 4.28 04/18/2026			3	1FE	14,673,000	100.000	15,000,000	15,000,000	14,734,453		36,618			4.280	4.639	JAJO	130,183	642,000	03/21/2014.	04/18/2026.
83608X AC 3	SNDPT 2014-2A A1 CLO FLT 10/20/2026			3	1FE	4,962,500	98.375	4,918,750	5,000,000	4,969,850		6,645			1.677	1.746	JAJO	17,004	95,293	07/23/2014.	10/20/2026.
83608X AE 9	SNDPT 2014-2A A2 CLO 3.44 10/20/2026			3	1FE	10,000,000	99.750	9,975,000	10,000,000	10,000,000		(329)			3.440	3.455	JAJO	67,844	401,333	07/23/2014.	10/20/2026.
83609G AE 5	SNDPT 2015-2A B2 CLO MEZ SEQ 4.02 07/27				1FE	9,000,000	97.930	8,813,700	9,000,000	9,000,000					4.020	4.040	JAJO	165,825		06/18/2015.	07/20/2027.
83609W AE 0	SNDPT 2015-3A A2 CLO SEQ SSNR 3.35 01/28				1FE	14,000,000	100.000	14,000,000	14,000,000	14,000,026		26			3.350	3.364	JAJO	18,239		12/08/2015.	01/20/2028.
84861C AA 3	SPMF 2014-4A A1 ABS SNR 3.5014 01/20/45				1FE	5,589,690	97.120	5,438,720	5,600,000	5,589,722		(2)			3.501	3.527	MON	16,340	196,078	11/21/2014.	01/20/2045.
84861C AB 1	SPMF 2014-4A A2 ABS SNR 4.6291 01/20/45				1FE	5,985,378	101.900	6,114,021	6,000,000	5,985,601		1			4.629	4.674	MON	23,146	277,746	11/21/2014.	01/20/2045.
850228 AC 1	SCFT 2014-AA A ABS SEQ SSNR 2.7 05/25/23				1FE	4,790,564	99.830	4,782,735	4,790,879	4,790,656		171			2.700	2.719	MON	2,156	129,354	09/18/2014.	05/25/2023.
850228 AD 9	SCFT 2014-AA B ABS MEZ 4.61 10/25/2027				1FE	5,081,250	100.080	5,004,000	5,000,000	5,070,729		(10,521)			4.610	4.346	MON	3,842	211,292	02/06/2015.	10/25/2027.
85172E AA 0	SLFT 2013-BA A ABS 3.92 01/16/23				1FE	4,992,294	100.046	5,002,300	5,000,000	4,997,738		2,216			3.920	4.000	MON	8,711	196,000	06/14/2013.	01/16/2023.
85172L AA 4	SLFT 2015-AA A ABS SEQ SNR 3.16 11/15/24				1FE	6,498,703	99.842	6,489,730	6,500,000	6,498,999		296			3.160	3.187	MON	9,129	164,320	02/18/2015.	11/15/2024.
85431T AC 0	STAND 2007-1A A2L CLO MEZ FLT 04/27/2021		R		1FE	2,603,125	95.510	2,593,097	2,715,000	2,613,136		10,011			0.723	4.086	JAJO	3,598		11/16/2015.	04/27/2021.
86213B AA 5	STR 2014-1A A1 ABS 4.21 04/20/2044				1FE	3,472,115	101.847	3,536,425	3,472,292	3,472,148		24			4.210	4.248	MON	4,467	146,178	04/29/2014.	04/20/2044.
86213C AA 3	STR 2015-1A A1 ABS SNR 3.75 04/20/2045				1FE	8,283,600	98.209	8,124,176	8,272,333	8,282,672		(963)			3.750	3.756	MON	9,479	210,244	04/28/2015.	04/20/2045.
86213C AB 1	STR 2015-1A A2 ABS SNR 4.17 04/20/2045				1FE	20,825,647	99.074	20,736,188	20,930,000	20,828,059		2,580			4.170	4.272	MON	26,668	493,866	08/05/2015.	04/20/2045.
863222 ZZ 1	STRIPES 2013 1 LIBOR + 350 4/5/2023			1	2FE	13,313,928	97.500	12,877,817	13,208,018	13,253,437		(41,717)			3.707	3.398	MON	14,960	492,383	08/21/2014.	04/05/2023.
87155M AA 9	SYMP 2007-5A A1 CLO FLT 01/15/2024			3	1FE	15,101,105	98.000	15,125,221	15,433,899	15,312,141		93,225			1.071	1.649	JAJO	35,798	158,362	03/25/2013.	01/15/2024.
87157V AA 7	SYMP 2013-11A A CLO FLT 01/17/2025			3	1FE	6,000,000	98.760	5,925,600	6,000,000	6,000,000					1.615	1.618	JAJO	20,459	95,530	01/16/2013.	01/17/2025.
87159Q AG 3	SYMP 2014-14A A3 CLO SEQ SSNR 3.384 26			3	1FE	3,000,000	100.750	3,022,500	3,000,000	3,000,000		(72)			3.384	3.398	JAJO	21,714	101,520	05/06/2014.	07/14/2026.
87159Q AL 2	SYMP 2014-14A B2 CLO MEZ 4.307 07/14/26			3	1FE	2,000,000	100.000	2,000,000	2,000,000	2,000,000		(79)			4.307	4.330	JAJO	18,424	86,140	05/06/2014.	07/14/2026.
87244A AA 8	WINDR 2012-1A A CLO FLT 01/15/2024			3	1FE	6,000,000	99.250	5,955,000	6,000,000	6,000,000					1.721	1.724	JAJO	22,367	101,106	11/28/2012.	01/15/2024.
87244A AR 1	WINDR 2012-1A B2 CLO 3.31 01/15/2024			3	1FE	5,904,600	97.000	5,820,000	6,000,000	5,932,343		7,870			3.310	3.622	JAJO	41,927	198,600	11/28/2012.	01/15/2024.

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	
		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
87244A AU 4	WINDR 2012-1A C2 CLO 4.31 01/15/2024			3	1FE	2,429,500	95.500	2,387,500	2,500,000	2,449,494		5,731			4.310	4.880	JAJO	22,747	107,750	11/28/2012.	01/15/2024.
87244D AA 2	WINDR 2013-1A A1 CLO FLT 04/20/2025			3	1FE	7,463,250	98.100	7,357,500	7,500,000	7,481,150		6,457			1.445	1.541	JAJO	21,976	107,398	03/28/2013.	04/20/2025.
872455 AG 5	TICP 2014-1A A2C CLO MEZ 4.397 04/26/26			3	1FE	7,500,000	98.500	7,387,500	7,500,000	7,500,000					4.397	4.421	JAJO	59,543	329,775	03/12/2014.	04/26/2026.
87247C AJ 2	TICP 2014-2A A1B CLO 3.528 07/26/2026			3	1FE	17,000,000	100.721	17,122,621	17,000,000	17,000,000					3.528	3.544	JAJO	121,618	709,716	07/17/2014.	07/20/2026.
87247C AL 7	TICP 2014-2A A2B CLO 4.317 07/26/2026			3	1FE	1,600,000	97.503	1,560,048	1,600,000	1,600,000					4.317	4.340	JAJO	14,006	81,735	07/17/2014.	07/20/2026.
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038				1FE	15,197,143	98.340	14,941,124	15,193,333	15,196,182		(769)			2.830	2.841	MON	13,138	430,076	05/28/2013.	02/22/2038.
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038				1FE	5,143,621	98.923	5,090,411	5,145,833	5,144,076		419			3.550	3.586	MON	5,582	182,677	10/31/2013.	11/20/2038.
87407P AJ 9	TAL 2014-1A A ABS SNR 3.51 02/22/2039				1FE	4,083,295	98.370	4,016,775	4,083,333	4,083,333		40			3.510	3.536	MON	4,379	143,325	02/19/2014.	02/22/2039.
87407P AP 5	TAL 2014-2A A2 ABS SEQ SNR 3.33 05/20/39				1FE	3,816,175	98.066	3,744,029	3,817,850	3,816,531		321			3.330	3.363	MON	3,885	127,134	05/06/2014.	05/20/2039.
87407P AR 1	TAL 2014-3A A ABS SNR 3.27 11/21/2039				1FE	5,348,182	97.240	5,202,340	5,350,000	5,348,363		347			3.270	3.300	MON	5,346	174,945	11/18/2014.	11/21/2039.
88314R AA 4	TMCL 2013-1A A ABS SEQ 3.9 09/20/2038		R		1FE	3,276,870	100.080	3,296,385	3,293,750	3,280,324		3,254			3.900	4.050	MON	3,925	128,456	09/13/2013.	09/20/2038.
88314R AC 0	TMCL 2014-1A A ABS SNR 3.27 10/20/2039		R		1FE	14,101,512	97.298	13,837,340	14,221,667	14,102,696		3,643			3.270	3.504	MON	14,210	330,263	11/12/2015.	10/20/2039.
88432A AU 4	WINDR 2013-2A B2 CLO MEZ 4.09 01/18/2026			3	1FE	9,905,000	100.000	10,000,000	10,000,000	9,930,743		12,423			4.090	4.270	JAJO	82,936	409,000	10/21/2013.	01/18/2026.
88432G AJ 6	WINDR 2015-2A A2 CLO SEQ SSNR 3.11 10/27				1FE	13,982,500	99.560	13,920,977	13,982,500	13,982,500					3.110	3.122	JAJO	91,803		09/24/2015.	10/15/2027.
89288B AE 1	TRAL 2007-1A B CLO MEZ FLT 04/16/2022			3	1FE	2,887,500	95.375	2,861,250	3,000,000	2,979,308		69,452			1.017	3.309	JAJO	6,526	29,252	08/27/2014.	04/16/2022.
89289U AA 6	TRAL 2013-1A A CLO FLT 04/20/2025			3	1FE	12,946,700	98.750	12,837,500	13,000,000	12,966,500		13,416			1.497	1.563	JAJO	39,467	190,111	03/26/2013.	04/20/2025.
894126 AB 7	TRAP 2003-4A A1B CDO SEQ SSNR FLT 05/34				1FE	1,911,649	76.500	1,848,229	2,415,986	1,912,665		10,374			1.449	3.875	MN	3,694	15,245	09/22/2015.	05/24/2034.
894128 AB 3	TRAP 2003-2A A1B CDO SSNR FLT 10/05/2033				1FE	2,947,243	97.250	2,953,888	3,037,417	2,953,289		20,946			1.411	3.900	AO	10,476	19,599	09/15/2015.	10/05/2033.
89412W AA 2	TRAP 2004-7A A1 CDO SSNR FLT 01/25/2035			3	1FE	1,705,600	75.000	1,629,555	2,172,739	1,788,624		79,901			0.730	5.769	JAJO	2,996	14,865	01/17/2014.	01/25/2035.
89622D AD 4	TRMN 2007-1A A3L CLO MEZ FLT 06/15/2021			3	1FE	4,737,500	94.370	4,718,500	5,000,000	4,910,772		122,605			1.182	3.451	MJSD	2,791	48,341	07/24/2014.	06/15/2021.
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039				1FE	12,297,540	112.836	13,578,964	12,034,290	12,260,102		(24,110)			6.657	6.418	MON	33,380	801,132	08/31/2012.	11/16/2039.
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040				1FE	10,062,268	105.410	10,147,489	9,626,686	9,993,408		(35,103)			5.194	4.693	MON	20,834	500,026	08/31/2012.	10/16/2040.
89656F AB 2	TRL 2012-1A A2 ABS 3.525 01/15/43				1FE	22,885,066	98.475	22,639,425	22,990,000	22,891,971		11,897			3.525	3.619	MON	36,018	791,010	02/06/2015.	01/15/2043.
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41				1FE	5,362,782	101.935	5,466,546	5,362,782	5,362,782		(9)			4.370	4.410	MON	10,416	234,354	06/29/2011.	07/15/2041.
89690E AC 1	TRMF 2011-1A A2 ABS 6.024 07/15/41				1FE	1,000,000	114.446	1,144,457	1,000,000	1,000,000		(4)			6.024	6.100	MON	2,677	60,240	06/30/2011.	07/15/2041.
89690E AD 9	TRMF 2014-1A A1 ABS SEQ SNR 2.863 04/44				1FE	2,133,348	99.121	2,114,585	2,133,348	2,133,348		1			2.863	2.880	MON	2,715	61,078	05/01/2014.	04/15/2044.
89690E AE 7	TRMF 2014-1A A2 ABS SEQ SNR 4.085 04/44				1FE	2,500,000	100.088	2,502,205	2,500,000	2,500,000		2			4.085	4.120	MON	4,539	102,125	05/01/2014.	04/15/2044.
92328B AC 1	VENTR 2005-1A B CLO MEZ FLT 11/22/2018				1FE	1,906,140	99.400	1,909,020	1,920,544	1,920,544		14,404			1.128	3.142	FMAN	2,406	19,942	01/07/2015.	11/22/2018.
92328B AD 9	VENTR 2005-1A C CLO MEZ SSNR FLT 11/18			3	1FE	5,936,250	99.750	5,985,000	6,000,000	6,000,000		46,044			2.178	3.317	FMAN	14,517	126,001	01/07/2015.	11/22/2018.
92328F AB 4	VENTR 2006-1A A2 CLO MEZ FLT 08/03/2020			3	1FE	1,684,375	96.310	1,685,425	1,750,000	1,745,922		44,448			0.684	3.159	FMAN	1,962	10,932	08/05/2014.	08/03/2020.
92328X AE 9	VENTR 2013-15A B2 CLO MEZ 4.445 07/2025			3	1FE	9,000,000	98.000	8,820,000	9,000,000	9,000,000		(238)			4.445	4.470	JAJO	84,455	400,050	11/22/2013.	07/15/2025.
92329J AD 1	VENTR 2012-12A B2 CLO 3.74 02/28/2024			3	1FE	10,191,800	99.000	10,098,000	10,200,000	10,195,010		1,000			3.740	3.770	FMAN	34,969	381,480	02/12/2013.	02/28/2024.
92329N AJ 9	VENTR 2013-13A C2 CLO FLT 06/10/2025			3	1FE	5,940,000	97.750	5,865,000	6,000,000	5,955,261		8,002			3.687	3.661	MJSD	13,517	211,650	03/12/2013.	06/10/2025.
92329X AJ 7	VENTR 2014-16A A2F CLO SEQ 4.395 04/2026			3	1FE	7,500,000	100.750	7,556,250	7,500,000	7,500,000					4.395	4.419	JAJO	69,588	329,625	02/14/2014.	04/15/2026.
92330J BS 4	VENTR 2015-20A B2 CLO MEZ 4.09 04/15/27				1FE	3,250,000	95.970	3,119,025	3,250,000	3,250,000					4.090	4.111	JAJO	28,062	66,463	03/13/2015.	04/15/2027.
92331L AJ 9	VENTR 2015-22A B1F CLO MEZ SEQ 4.25 1/28		R		1FE	5,500,000	100.000	5,500,000	5,500,000	5,500,000					4.250	4.271	JAJO			12/22/2015.	01/15/2028.
92557G AL 2	VIBR 2013-2A A2B CLO 4.03 07/24/24			3	1FE	5,836,200	100.000	6,000,000	6,000,000	5,882,157		20,727			4.030	4.498	JAJO	45,002	243,143	08/13/2013.	07/24/2024.
939218 AE 3	WAMI 2014-1A A2 CLO SEQ SSNR 3.28 04/26			3	1FE	4,370,625	100.060	4,377,625	4,375,000	4,371,997		739			3.280	3.313	JAJO	28,301	143,500	04/11/2014.	04/20/2026.

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
941574 AD 7	WTFRT 2007-1A B CLO MEZ FLT 08/02/2020		R	3	1FE	3,328,281	94.390	3,303,650	3,500,000	3,389,647		37,559			1.271	2.336	JAJO..	9,635	43,010	05/06/2014.	08/02/2020.
949496 AE 3	WELF 2015-1A A2 CLO SEQ SSNR 3.29 10/27		..		1FE	6,500,000	99.630	6,475,950	6,500,000	6,500,000					3.290	3.304	JAJO..	58,809		08/26/2015.	10/20/2027.
95058X AB 4	WEN 2015-1A A2II ABS SEQ SNR 4.08 06/45		..		2AM	16,957,500	98.300	16,669,223	16,957,500	16,957,500					4.080	4.101	MJSD.	30,750	372,839	05/19/2015.	06/15/2045.
95058X AC 2	WEN 2015-1A A23 ABS SEQ SNR 4.497 06/45		..		2AM	16,434,436	98.760	16,254,662	16,458,750	16,435,586		1,208			4.497	4.542	MJSD.	32,896	398,858	06/05/2015.	06/15/2045.
95168Q AE 0	WSTC 2013-1A A2B CLO 4.066 11/07/2025		..	3	1FE	11,906,400	96.050	11,526,000	12,000,000	11,932,501		11,833			4.066	4.213	FMAN.	73,188	490,631	10/08/2013.	11/07/2025.
95168W AE 7	WSTC 2014-2A A1B CLO SSNR 3.455 01/16/27		..		1FE	7,000,000	99.050	6,933,500	7,000,000	7,000,000					3.455	3.470	JAJO..	50,385	181,388	12/09/2014.	01/16/2027.
96032V AB 7	WESTR 2013-1A B ABS MEZ 3.75 08/20/2025		..		2AM	543,044	99.770	541,795	543,044	543,044					3.750	3.779	MON...	1,697	33,274	05/02/2013.	08/20/2025.
96032X AA 5	WESTR 2014-1A A ABS SSNR PT 2.15 12/26		..		1FE	6,593,249	98.150	6,496,142	6,618,586	6,583,716		12,956			2.150	2.295	MON...	11,858	142,300	09/17/2014.	12/20/2026.
96033L AA 0	WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28		..		1FE	8,727,817	99.380	8,685,240	8,739,424	8,727,666		196			3.200	3.200	MON...	23,305	8,545	11/17/2015.	07/20/2028.
96174T AE 4	WESTW 2007-2A A2 CLO MEZ SEQ FLT 04/22		R		1FE	2,880,000	95.930	2,877,900	3,000,000	2,882,644		2,644			0.670	3.143	JAJO..	3,796		12/15/2015.	04/25/2022.
96525W AC 7	WITEH 2015-10A B2 CLO MEZ SEQ 4.07 04/27		..		1FE	10,000,000	98.260	9,826,000	10,000,000	10,000,000					4.070	4.091	JAJO..	85,922	204,631	03/19/2015.	04/17/2027.
98886Y AC 2	ZAIS2 2014-2A A1B CLO SSNR 3.57 07/25/26		..	3	1FE	14,500,000	99.860	14,479,700	14,500,000	14,500,000					3.570	3.586	JAJO..	94,903	555,036	09/08/2014.	07/25/2026.
98954R AB 6	ZIGG 2014-1A A2 CLO SSNR 3.44 10/17/2026		..		1FE	16,458,750	100.450	16,574,250	16,500,000	16,467,047		7,621			3.440	3.507	JAJO..	116,673	496,650	11/04/2014.	10/17/2026.
98954R AD 2	ZIGG 2014-1A B2 CLO MEZ 4.57 10/17/2026		..		1FE	3,461,500	100.730	3,525,550	3,500,000	3,467,112		5,176			4.570	4.791	JAJO..	32,879	139,956	11/04/2014.	10/17/2026.
G0620B AB 4	ATLSS 2014-1 A ABS SNR 4.875 12/15/2039		E		1FE	9,427,000	98.500	9,285,595	9,427,000	9,427,000		(0)			4.875	4.925	MON...	20,425	382,972	12/18/2014.	12/15/2039.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						3,337,749,986	XXX	3,323,661,271	3,425,419,507	3,343,898,514	0	7,833,909	0	0	XXX	XXX	XXX	16,709,142	87,421,574	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						19,151,774,005	XXX	19,463,284,568	19,659,041,623	19,042,222,512	(307,763)	50,122,538	23,599,755	0	XXX	XXX	XXX	164,178,846	718,644,605	XXX	XXX
Hybrid Securities - Issuer Obligations																					
05518T 20 9	BAC CAP TR VIII SER Z 6.00 08/25/2035		..	1	3FE	533,139	25.660	767,234	747,500	546,838		3,642			6.000	9.004	FMAN.	4,485	44,850	07/17/2008.	08/25/2035.
59021F 20 6	ML CAP TRUST III 7		..	1	3FE	2,197,600	25.110	2,008,800	2,197,600	2,197,600					7.000	6.370	MJSD.	389	152,600	04/01/2004.	01/01/9999.
59021G 20 4	ML CAP TRUST IV 7.12		..	1	3FE	1,105,600	25.110	1,004,400	1,105,600	1,105,600					7.120	6.440	MJSD.	198	71,200	04/01/2004.	01/01/9999.
92978A AA 0	WACHOVIA CAP III 5.80		..	1	2FE	4,000,000	95.750	3,830,000	4,000,000	4,000,000					5.570	5.570	MJSD.	10,521	225,884	01/25/2006.	03/15/2011.
4299999. Hybrid Securities - Issuer Obligations						7,836,339	XXX	7,610,434	8,050,700	7,850,038	0	3,642	0	0	XXX	XXX	XXX	15,592	494,535	XXX	XXX
4899999. Total - Hybrid Securities						7,836,339	XXX	7,610,434	8,050,700	7,850,038	0	3,642	0	0	XXX	XXX	XXX	15,592	494,535	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						15,071,490,559	XXX	15,207,584,621	14,913,932,216	14,959,724,585	(468,101)	(5,969,941)	22,071,604	0	XXX	XXX	XXX	171,137,736	576,882,673	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						2,183,281,463	XXX	2,367,646,792	2,499,155,159	2,112,160,794	160,339	34,000,043	3,574,284	0	XXX	XXX	XXX	9,033,276	112,564,044	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						1,681,382,779	XXX	1,754,832,115	1,682,990,801	1,689,984,696	0	2,442,559	421,151	0	XXX	XXX	XXX	6,800,212	83,003,653	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						3,886,346,410	XXX	3,876,377,354	3,974,389,977	3,892,277,920	0	7,688,525	0	0	XXX	XXX	XXX	20,322,404	105,352,940	XXX	XXX
8399999. Grand Total - Bonds						22,822,501,211	XXX	23,206,440,881	23,070,468,153	22,654,147,995	(307,763)	38,161,185	26,067,040	0	XXX	XXX	XXX	207,293,629	877,803,310	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
00838# 11 2	AGAMI SYSTEMS INC SERIES C		R	500,000.000			5,000,000	106.500	5,325,000	5,000,000	85,940	343,760					0		RP6A	08/20/2007.
00850L 20 3	AGRIBANK FCB 6.875			50,000.000	100.00	100.000	5,000,000	106.500	5,325,000	5,000,000	85,940	343,760					0		P2UFE	10/29/2013.
045488 ZZ 9	ASSURERX HEALTH INC 8.00% D		R	1,076,517.000		7.090	7,632,506	7.090	7,632,506	7,632,506							0		P4AZ	12/15/2015.
084423 40 9	BERKLEY (WR) 5.625 04/30/2053			199,941.000	25.00	19.742	3,947,290	25.380	5,074,503	3,968,234		281,167			5,122		5,122		RP2UFE	12/11/2013.
088555 ZA 8	BIDTELLECT SERIES B		R	294,985.000		6.100	1,799,409	6.100	1,799,409	1,799,409							0		P4AZ	06/30/2015.
090645 ZZ 8	BIOWISH TECHNOLOGIES SERIES A		R	5,400,615.000	0.00	0.364	1,968,085	0.404	2,183,431	1,968,085				47,466			47,466		P4AZ	03/23/2015.
225436 AA 2	CREDIT SUISSE 6.25 (COCO)		R	1,000,000.000		1.000	1,000,000	99.750	997,500	1,000,000	2,257	62,500					0		P3LFE	06/11/2014.
404280 AS 8	HSBC HOLDINGS 6.375 (COCO)		R	5,000,000.000		1.000	5,000,000	98.750	4,937,500	5,000,000	92,083	318,750					0		P2LFE	09/10/2014.
404280 AT 6	HSBC HOLDINGS 6.375 (COCO)		R	7,000,000.000		1.000	7,000,000	99.875	6,991,250	7,000,000	112,802	223,125					0		P2LFE	03/23/2015.
58503F 40 3	MEDLEY CAPITAL 6.50 01/30/2021			196,000.000	25.00	24.731	4,847,256	24.600	4,821,600	4,847,178					78		78		RP2UFE	12/14/2015.
61686Z ZZ 1	MORGAN JOSEPH TRI-ARTISAN GRP D 5.00%		R	4,012.386	250.00	5.048	20,257	5.049	20,257	20,257		965					0		P4AZ	01/01/2015.
617555 ZE 0	MSI LIGHTING INC SERIES B		R	57,638,216.000	0.00	0.026	1,500,000	0.026	1,500,000	1,500,000							0		P4AZ	09/22/2015.
617777 ZZ 3	MORPHICK INC SERIES A 8.00%		R	1,000,000.000		1.000	1,000,000	1.000	1,000,000	1,000,000							0		P4AZ	09/04/2015.
65557C AM 5	NORDEA BANK AB 5.50 (COCO)		R	2,000,000.000		1.000	2,000,000	98.500	1,970,000	2,000,000	29,944	110,000					0		P2UFE	09/16/2014.
65557C AN 3	NORDEA BANK AB 6.125 (COCO)		R	8,000,000.000		0.992	7,932,244	97.500	7,800,000	7,931,250	133,389	490,000			744		744		P2LFE	10/15/2014.
759351 70 3	REINSURANCE GRP 6.20 09/15/2042			200,000.000	0.01	24.938	4,987,577	29.060	5,812,000	5,000,000		310,000			(118)		(118)		RP2UFE	08/14/2012.
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							55,634,622	XXX	57,864,954	56,866,917	456,416	2,140,267	0	47,466	5,826	0	53,292	0	XXX	XXX
8999999. Total - Preferred Stocks							55,634,622	XXX	57,864,954	56,866,917	456,416	2,140,267	0	47,466	5,826	0	53,292	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	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
00173N 20 9	AMMC CLO IV LTD 03/23/2017		R	4,500.000	21,600	4.800	21,600	2,595,600		1,452,051		(166,950)		(166,950)		U	02/26/2008.
00173V 30 0	AMMC CLO III LTD 07/25/2016		R	2,500.000	26,250	10.500	26,250	615,197		1,742		(122,500)		(122,500)		U	09/30/2008.
001747 AE 4	AMMC CLO 2012-11A SUB 0 10/30/23		R	9,800,000.000	4,214,000	43.000	4,214,000	8,330,000	322,022	1,231,871		(2,323,517)		(2,323,517)		U	10/17/2012.
001748 AD 4	AMMC 2014-14A SUB 0 07/27/26		R	7,000,000.000	4,270,000	61.000	4,270,000	6,522,600	154,002	936,737		(1,523,663)		(1,523,663)		U	06/12/2014.
001750 AB 4	AMMC CLO 2011-9A 01-15-22		R	13,780,000.000	8,268,000	60.000	8,268,000	13,780,000	330,833	1,596,722		(3,123,871)		(3,123,871)		U	11/17/2011.
001752 AE 4	AMMC CLO 2012-10A SUB 04/11/22		R	12,610,000.000	6,305,000	50.000	6,305,000	11,979,500	265,862	1,263,275		(3,038,207)		(3,038,207)		U	02/06/2012.
00175N AC 2	AMMC CLO 2014-15A SUB 0 12/09/26		R	7,000,000.000	4,620,000	66.000	4,620,000	6,265,000	111,521	772,365		(900,087)		(900,087)		U	12/09/2014.
00176B AF 0	AMMC CLO 2013-13A SUB 0 01/24/26		R	12,180,000.000	6,455,400	53.000	6,455,400	11,200,728	266,571	1,739,825		(2,702,418)		(2,702,418)		U	11/21/2013.
00176E AE 7	AMMC CLO 2013-12A SUB 0 05/10/25		R	8,400,000.000	3,864,000	46.000	3,864,000	7,140,000	218,619	988,435		(1,826,148)		(1,826,148)		U	04/10/2013.
00176K AC 7	AMMC CLO 2015-16A SUB 0 04/14/27		R	7,840,000.000	5,938,800	75.750	5,938,800	7,134,400	154,237	318,699		(921,223)		(921,223)		U	04/10/2015.
00176M AC 3	AMMC 2015-17A SUB 0 11/15/27		R	25,200,000.000	21,649,320	85.910	21,649,320	21,735,000	253,575			(85,680)		(85,680)		U	11/13/2015.
00287Y 10 9	ABBVIE INC			154,000.000	9,122,960	59.240	9,122,960	8,323,007		67,830		799,953		799,953		L	10/22/2015.
008252 10 8	AFFILIATED MANAGERS GROUP			21,000.000	3,354,960	159.760	3,354,960	3,522,614				(167,654)		(167,654)		L	09/28/2015.
01877R 10 8	ALLIANCE RESOURCE PARTNERS			165,985.000	2,239,138	13.490	2,239,138	4,203,081		305,860		(1,452,676)	1,963,942	(3,416,618)		L	12/14/2015.
02005N 10 0	ALLY FINANCIAL INC			370,000.000	6,896,800	18.640	6,896,800	8,206,531				(1,309,731)		(1,309,731)		L	09/11/2015.
02376R 10 2	AMERICAN AIRLINES GROUP INC			199.000	8,428	42.350	8,428	6,818		80		(2,245)		(2,245)		L	04/10/2014.
02503X 10 5	AMERICAN CAPITAL AGENCY CORP			382,500.000	6,632,550	17.340	6,632,550	7,899,703	76,500	694,050		(415,292)	846,133	(1,261,425)		L	10/31/2015.
02504A 10 4	AMERICAN CAPITAL MORTGAGE INV CORP			641,920.000	8,961,203	13.960	8,961,203	11,706,024	256,768	1,110,936		(432,447)	2,267,123	(2,699,570)		L	10/31/2015.
035710 40 9	ANNALY CAPITAL MANAGEMENT INC			148,260.000	1,390,679	9.380	1,390,679	1,951,694	44,478	177,912		(212,012)		(212,012)		L	12/16/2013.
037347 10 1	ANWORTH MORTGAGE ASSET CORP			371,450.000	1,615,808	4.350	1,615,808	1,771,817	55,718			(156,009)		(156,009)		L	10/31/2015.
03763V 10 2	APOLLO RESIDENTIAL MORTGAGE			467,157.000	5,582,526	11.950	5,582,526	6,554,216	224,235	516,267		(1,221,940)		(1,221,940)		L	10/31/2015.
037833 10 0	APPLE INC			161,000.000	16,946,860	105.260	16,946,860	10,049,885		302,519		(971,152)		(971,152)		L	10/31/2015.
03938L 10 4	ARCELORMITTAL		R	400,000.000	1,688,000	4.220	1,688,000	5,069,907		68,000		285,907	3,009,907	(2,724,000)		L	05/31/2013.
055622 10 4	BP PLC-SPONS ADR		R	82,500.000	2,578,950	31.260	2,578,950	3,076,735		198,000		(565,950)		(565,950)		L	05/30/2012.
057224 10 7	BAKER HUGHES INC			210,000.000	9,691,500	46.150	9,691,500	11,046,716		105,400		(1,358,756)		(1,358,756)		L	08/24/2015.
06738E 20 4	BARCLAYS PLC-SPONS ADR		R	384,000.000	4,976,640	12.960	4,976,640	5,919,019		133,830		(748,200)		(748,200)		L	10/31/2015.
081543 ZB 9	BENCHMARK ACQUISITION CO		R	400.000										0		A	02/13/2007.
081543 ZZ 6	BENCHMARK ACQ CO WTS 2-20-17P12 C13		R	1,000.000										0		A	02/13/2007.
088555 ZB 6	BIDTELLECT $6.78 6/29/2025		R	294,985.000	200,590	0.680	200,590	200,590						0		A	06/30/2015.
09062X 10 3	BIOGEN INC			3,500.000	1,072,225	306.350	1,072,225	1,064,152				8,073		8,073		L	07/24/2015.
09253U 10 8	BLACKSTONE GROUP LP/THE			347,600.000	10,163,824	29.240	10,163,824	10,414,948		521,220		(1,029,724)		(1,029,724)		L	09/29/2015.
09628D 10 4	BLUESTEM GROUP INC			2,071.000	6,109	2.950	6,109	14,370				(3,831)		(3,831)		U	12/31/2014.
12673A 10 8	CYS INVESTMENTS INC			1,230,000.000	8,769,900	7.130	8,769,900	10,093,427		1,103,520		(1,658,700)		(1,658,700)		L	10/31/2015.
133999 ZZ 8	CGL HOLDINGS II CORPORATION		R	8,050.000	8,050,000	1,000.000	8,050,000	8,050,000						0		A	04/21/2015.
14309L 10 2	CARLYLE GROUP LP			1,267,664.000	19,800,912	15.620	19,800,912	27,517,636		1,961,051		(205,380)	7,716,725	(7,922,105)		L	12/14/2015.
151020 10 4	CELGENE CORP			10,000.000	1,197,600	119.760	1,197,600	677,495				79,000		79,000		L	04/15/2014.
156504 30 0	CENTURY COMMUNITIES			425,500.000	7,535,605	17.710	7,535,605	7,917,020				182,965		182,965		L	12/10/2014.
17275R 10 2	CISCO SYSTEMS INC			250,000.000	6,788,750	27.155	6,788,750	4,098,086		205,000		(165,000)		(165,000)		L	08/02/2012.
172967 42 4	CITIGROUP INC			228,000.000	11,799,000	51.750	11,799,000	8,734,429		36,480		(144,244)		(144,244)		L	01/15/2015.
18885T 10 8	CLIPPER REALTY INC			666,667.000	9,166,671	13.750	9,166,671	9,000,005		28,889		166,667		166,667		A	07/27/2015.
19624R 10 6	COLONY FINANCIAL INC			35,000.000	681,800	19.480	681,800	711,900	14,000			(30,100)		(30,100)		L	10/31/2015.
22662X 10 0	CRIMSON WINE GROUP LTD			831.000	7,313	8.800	7,313	6,540				(582)		(582)		U	02/26/2013.
233500 ZZ 3	DTV AMERICA CORPORATION			1,333,333.000	2,999,999	2.250	2,999,999	2,999,999						0		A	06/30/2015.

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
247361 70 2	DELTA AIR LINES INC			33,561.000	1,701,207	50.690	1,701,207	600,676		12,982		39,234		39,234		L	10/31/2015.
25213A 10 7	DEX MEDIA INC			2,154.000	258	0.120	258	318,851				(1,473)	17,591	(19,064)		L	02/05/2010.
268648 10 2	EMC CORPORATION			200,000.000	5,136,000	25.680	5,136,000	4,494,872	23,000	92,000		(812,000)		(812,000)		L	05/15/2013.
268684 10 7	EME REORGN TR NPV			1,041,439.000	10,414	0.010	10,414			33,211		(16,663)		(16,663)		A	04/01/2014.
288522 30 3	ELLINGTON FINANCIAL LLC			737,153.000	12,369,427	16.780	12,369,427	14,402,318		1,735,825		(2,273,587)		(2,273,587)		L	10/31/2015.
29250R 10 6	ENBRIDGE ENERGY PARTNERS LP			45,000.000	1,038,150	23.070	1,038,150	1,226,079		26,235		(187,929)		(187,929)		L	08/06/2015.
29273R 10 9	ENERGY TRANSFER PARTNERS LP			324,000.000	10,928,520	33.730	10,928,520	11,371,561		66,465		(443,041)		(443,041)		L	12/18/2015.
29402T 10 9	ENVEN ENERGY CORP			750,000.000	7,687,500	10.250	7,687,500	7,391,775				295,725		295,725		A	10/30/2015.
29402T 11 7	ENVEN ENERGY CORP-CW20 15			750,000.000	67,125	0.090	67,125	67,125						0		U	10/30/2015.
29402T 30 7	ENVEN ENERGY CORP-CW20 12.5			750,000.000	41,100	0.055	41,100	41,100						0		U	10/30/2015.
30604P 10 1	FAIRWAY ENERGY PARTNERS LLC			1,750,000.000	17,718,750	10.125	17,718,750	17,500,000				218,750		218,750		A	06/30/2015.
313360 ZZ 5	FEDERAL HOME LOAN BANK CINCINNATI-R		R	407,000.000	40,700,000	100.000	40,700,000	40,700,000		1,448,659				0		A	12/17/2015.
320666 ZZ 6	FIRST MARINER BANK		R	62,500.000	1,250,000	20.000	1,250,000	1,250,000						0		A	06/30/2014.
354613 10 1	FRANKLIN RESOURCES INC			235,250.000	8,661,905	36.820	8,661,905	9,126,671	42,345	32,288		(464,766)		(464,766)		L	09/29/2015.
359678 10 9	FULL HOUSE RESORTS, INC			31,617.000	52,800	1.670	52,800	68,925				8,537		8,537		L	05/30/2008.
369300 10 8	GENERAL CABLE CORPORATION			81,750.000	1,097,903	13.430	1,097,903	1,013,753		39,015		84,149		84,149		L	10/31/2015.
375558 10 3	GILEAD SCIENCES INC			27,500.000	2,782,725	101.190	2,782,725	1,848,407		35,475		190,575		190,575		L	04/14/2014.
38983D 10 2	GREAT AJAX CORP			429,000.000	5,199,480	12.120	5,199,480	6,197,000		275,200			997,520	(997,520)		U	12/23/2015.
38983D 20 1	GREAT AJAX REG D		R	141,596.000	1,716,144	12.120	1,716,144	2,045,390		90,834		0	329,247	(329,247)		U	12/23/2015.
38983D 30 0	GREAT AJAX CORP			214,975.000	2,605,497	12.120	2,605,497	2,979,362		111,532		0	373,865	(373,865)		L	12/23/2015.
404139 10 7	HC2 HOLDINGS INC		R	1,007,421.000	5,329,257	5.290	5,329,257	5,379,628				(50,371)		(50,371)		L	12/24/2015.
404139 ZZ 3	HC2 HOLDINGS 7.08 12/24/2020		R	2,000,000.000	3,860,000	1.930	3,860,000	3,940,000				(80,000)		(80,000)		A	12/24/2015.
40434L 10 5	HP INC			100,750.000	1,192,880	11.840	1,192,880	913,058	12,493	67,704		(1,911,766)		(1,911,766)		L	07/17/2012.
42824C 10 9	HEWLETT PACKARD ENTERPRISE CO			100,750.000	1,531,400	15.200	1,531,400	1,098,057	5,541			592,948		592,948		L	11/02/2015.
43785V 10 2	HOMESTREET INC			262,374.000	5,696,140	21.710	5,696,140	3,188,026				1,021,186		1,021,186		L	10/31/2015.
45665G 30 3	INFINITY PHARMACEUTICALS INC			20,000.000	157,000	7.850	157,000	359,448				9,648	190,448	(180,800)		L	06/04/2013.
45666Z ZC 9	IPI ACQUISITION LLC WARRANTS		R	325.000	3	0.010	3	3						0		A	12/13/2013.
45774W 10 8	INSTEEL INDUSTRIES INC			22,216.000	464,759	20.920	464,759	374,415	22,216	2,666		(59,095)		(59,095)		L	05/15/2007.
46131B 10 0	INVESCO MORTGAGE CAPITAL			122,900.000	1,522,731	12.390	1,522,731	1,791,305	49,160	178,500		(306,034)		(306,034)		L	10/31/2015.
477700 ZA 9	JOBSON MEDICAL LLC		R	133,349.910										0		A	03/20/2012.
48248M 10 2	KKR & CO LP			470,300.000	7,331,977	15.590	7,331,977	8,902,042		410,605		(1,961,153)		(1,961,153)		L	09/29/2015.
522111 ZB 2	LECTRUS CORP WARRANTS		R	48,071.000	18,333	0.381	18,333	18,333						0		A	11/15/2013.
524901 10 5	LEGG MASON INC			82,000.000	3,216,860	39.230	3,216,860	3,442,513	16,400	16,400		(225,653)		(225,653)		L	09/28/2015.
527288 10 4	LEUCADIA NATIONAL CORP			8,315.000	144,598	17.390	144,598	234,512		2,079		(41,824)		(41,824)		L	08/16/2011.
536020 10 0	LINN ENERGY LLC-UNITS			71,631.000	92,404	1.290	92,404	181,943				0	89,539	(89,539)		L	10/31/2015.
55272X 10 2	MFA FINANCIAL INC			25,000.000	165,000	6.600	165,000	173,000	5,000			(8,000)		(8,000)		L	10/31/2015.
565849 10 6	MARATHON OIL CORPORATION			198,000.000	2,492,820	12.590	2,492,820	4,919,401		134,640		(682,019)	2,426,581	(3,108,600)		L	08/08/2011.
58503F 10 6	MEDLEY CAPITAL CORP			843,163.000	6,340,586	7.520	6,340,586	7,215,267		775,051		(949,764)		(949,764)		L	10/31/2015.
617555 ZB 6	MSI LIGHTING WARRANTS 11/6/2017		R	152,250.000	152,250	1.000	152,250	152,250						0		A	05/06/2013.
62913F 50 8	NII HOLDINGS INC			79,223.000	400,076	5.050	400,076	1,032,251				(126,566)	505,609	(632,175)		L	10/31/2015.
629209 30 5	NMI HOLDINGS INC			926,000.000	6,269,020	6.770	6,269,020	9,909,190				297,310	2,482,670	(2,185,360)		U	03/04/2014.
629377 50 8	NRG ENERGY INC			3,769.000	44,361	11.770	44,361	116,080		2,186		2,897	60,110	(57,213)		L	04/01/2014.
633707 10 4	NATIONAL BANK HOLDINGS CORP CL A			5,677.000	121,317	21.370	121,317	113,540		1,135		11,127		11,127		L	10/13/2009.

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
674001 20 1	OAKTREE CAPITAL GROUP LLC			10,000.000	477,200	47.720	477,200	461,323		21,000		(41,100)		(41,100)		L	10/14/2014.
67572A 20 3	OCTAGON VII 0.00 12/02/2016		R	5,000,000.000				0						0		U	09/22/2011.
682143 10 2	OMEROS CORP			429,061.000	6,749,130	15.730	6,749,130	5,923,855				(348,577)		(348,577)		U	10/01/2015.
68620A 10 4	ORGANOVO HOLDINGS INC		R	160,000.000	398,400	2.490	398,400	128,000				(761,600)		(761,600)		L	12/17/2012.
69290R 10 4	PDVWIRELESS INC			687,500.000	18,906,250	27.500	18,906,250	14,500,000				4,406,250		4,406,250		L	07/16/2015.
69343T 10 7	PJT PARTNERS INC A			8,690.000	245,840	28.290	245,840	201,121				44,719		44,719		L	10/01/2015.
73754Y 10 0	POTBELLY CORP			100,000.000	1,171,000	11.710	1,171,000	1,345,496				(116,000)		(116,000)		L	07/10/2014.
74348T 10 2	PROSPECT CAPITAL CORP			500,000.000	3,490,000	6.980	3,490,000	4,036,832	41,665	430,145		(547,000)		(547,000)		L	10/31/2015.
76117W 10 9	RESOLUTE FOREST PRODUCTS		I	775,627.000	5,871,496	7.570	5,871,496	7,073,962				(1,202,465)		(1,202,465)		L	12/11/2015.
76150W 10 7	REVERSE MORTGAGE INVESTMENT			1,300,000.000	13,325,000	10.250	13,325,000	19,325,000		696,000		(6,300,000)		(6,300,000)		U	10/31/2015.
76155G 10 7	REVOLUTION LIGHTING TECHNOLOGIES INC			5,412,854.000	4,303,219	0.795	4,303,219	6,259,126				(2,265,004)		(2,265,004)		L	08/05/2015.
76169C 10 0	REXFORD INDUSTRIAL REALTY INC			105,000.000	1,717,800	16.360	1,717,800	1,470,000	14,175	51,975		68,250		68,250		L	07/19/2013.
780259 10 7	ROYAL DUTCH SHELL-SPON ADR-B		R	152,000.000	6,998,080	46.040	6,998,080	7,490,000		142,880		(491,920)		(491,920)		L	09/28/2015.
811065 10 1	SCRIPPS NETWORKS INTER-CL A			93,000.000	5,134,530	55.210	5,134,530	4,727,618		35,138		406,912		406,912		L	09/25/2015.
813888 ZA 5	SEBRING SOFTWARE $0.01 4/25/2023		R	5,186,783.000				385,000				67,124	384,999	(317,876)		A	12/23/2015.
82735Q 10 2	SILVER BAY REALTY TRUST CORP			1,220.000	19,105	15.660	19,105	19,764	159			(659)		(659)		L	10/31/2015.
85571B 10 5	STARWOOD PROPERTY TRUST INC			15,000.000	308,400	20.560	308,400	301,350	7,200			7,050		7,050		L	10/31/2015.
85571W 10 9	STARWOOD WAYPOINT RESIDENTIAL TRUST			3,000.000	67,920	22.640	67,920	73,800		570		(5,880)		(5,880)		L	10/31/2015.
86181Q 30 0	STONEGATE MORTGAGE CORP			1,281,281.000	6,982,981	5.450	6,982,981	16,791,823				(0)	5,516,241	(5,516,241)		L	10/31/2015.
86732Y 10 9	SUNEDISON INC			486,000.000	2,473,740	5.090	2,473,740	6,079,453				0	3,605,713	(3,605,713)		L	09/24/2015.
86933F 10 7	SUTHERLAND ASSET MANAGEMENT			1,084,599.000	11,930,589	11.000	11,930,589	15,098,604	542,300	1,139,631		(540,283)	2,223,466	(2,763,749)		U	10/31/2015.
878742 20 4	TECK RESOURCES LTD-CLS B		I	40,000.000	154,400	3.860	154,400	234,800		1,439		(80,400)		(80,400)		L	10/31/2015.
89147L 10 0	TORTOISE ENERGY INFRASTRUCTURE			88,480.000	2,461,514	27.820	2,461,514	3,772,094		175,357		(192,944)	779,642	(972,586)		L	12/11/2015.
90187B 10 1	TWO HARBORS INVESTMENT CORP			1,030,000.000	8,343,000	8.100	8,343,000	9,210,991	267,800	1,080,951		(1,640,640)		(1,640,640)		L	10/31/2015.
90290N 10 9	USA COMPRESSION PARTNERS LP			159,871.000	1,836,918	11.490	1,836,918	2,578,441		300,607		(779,968)		(779,968)		L	10/31/2015.
92343V 10 4	VERIZON COMMUNICATIONS INC			52,994.000	2,449,383	46.220	2,449,383	2,526,745		76,021		(31,544)		(31,544)		L	10/31/2015.
92870X 30 9	VOLTARI CORP			8,478.000	42,390	5.000	42,390	1,232,901				36,795		36,795		L	06/17/2010.
947625 2* 9	RFS WEBCRAFT HOLDING CORP			6,302.000				63,020						0		A	12/23/1986.
983555 ZZ 9	XCEL BRANDS WTS $0.01 09/28/2018		R	255,100.000	1,910,444	7.489	1,910,444	1,275,500				433,415		433,415		A	09/29/2011.
D18190 89 8	DEUTSCHE BANK AG-REGISTERED		F	517,800.000	12,504,870	24.150	12,504,870	16,170,992		282,902		(2,449,991)		(2,449,991)		L	12/11/2015.
G0750W 10 4	AXOVANT SCIENCES LTD		F	86,198.000	1,554,150	18.030	1,554,150	1,121,258				432,892		432,892		L	10/16/2015.
G5785G 10 7	MALLINCKRODT PLC		F	170,000.000	12,687,100	74.630	12,687,100	11,151,075				1,536,026		1,536,026		L	10/22/2015.
G79441 10 4	SEACO LTD		F	1,043,750.000	209	0.000	209	44,439						0		L	02/12/2009.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					537,383,404	XXX	537,383,404	615,278,897	3,798,394	27,863,869	0	(45,649,482)	35,787,071	(81,436,553)	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																	
03612* 10 4	ANNUITY INVESTORS LIFE INSURANCE CO			20,000.000	245,567,406	12,278.370	245,567,406	175,055,121				18,476,930		18,476,930		K	11/13/1995.
11800@ 10 7	BROTHERS MANAGEMENT LLC			100.000	1,000	10.000	1,000	1,000						0		K	01/01/2005.
36352@ 10 6	GALIC BROTHERS INC			80.000				800						0		K	11/12/1993.
563116 ZZ 8	MANHATTAN NATIONAL HOLDING CORP			10,000.000	11,974,163	1,197.416	11,974,163	51,521,217				(1,161,101)		(1,161,101)		K	09/30/2008.
784407 10 8	SKIPJACK MARINA CORPORATION			1,000.000				10,000						0		K	10/01/1999.
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					257,542,569	XXX	257,542,569	226,588,138	0	0	0	17,315,829	0	17,315,829	0	XXX	XXX
9799999. Total - Common Stock					794,925,973	XXX	794,925,973	841,867,035	3,798,394	27,863,869	0	(28,333,653)	35,787,071	(64,120,724)	0	XXX	XXX
9899999. Total Common and Preferred Stock					850,560,595	XXX	852,790,927	898,733,952	4,254,810	30,004,136	0	(28,286,187)	35,787,071	(64,067,432)	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....22, the total $ value (included in Column 8) of all such issues $.....110,943,379.

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
38375U MV 9	GNR 2014-H16 BI WAC-IO 07/20/2064		03/03/2015	BANC OF AMERICA SECURITIES		7,271,421		14,539
38375U RD 4	GNR 2014-H23 AI WAC-IO 11/20/2064		05/06/2015	BANC OF AMERICA SECURITIES		8,464,801		39,619
38375U UY 4	GNR 2015-H08 BI WAC-IO 03/20/2065		04/27/2015	CANTOR FITZGERALD & CO		4,484,341		60,668
0599999.	Total - Bonds - U.S. Government					20,220,562	0	114,827
Bonds - U.S. States, Territories and Possessions								
419791 YU 6	HI ST TXB DX BABS 5.43 02/01/2027		05/21/2015	BARCLAYS CAPITAL		17,808,600	15,000,000	262,450
605581 FF 9	MISSISSIPPI ST D REF 3.729 10/01/2032		02/04/2015	RBC CAPITAL MARKETS		14,200,000	14,200,000	
882723 ZW 2	TEXAS ST PREREF TRANS 4.50 4/01/2033		10/20/2015	Defeasement		2,666,546	2,685,000	6,377
882723 ZX 0	TEXAS ST UNREF TRANS 4.50 4/01/2033		10/20/2015	Defeasement		8,799,106	8,860,000	21,043
1799999.	Total - Bonds - U.S. States, Territories & Possessions					43,474,252	40,745,000	289,869
Bonds - U.S. Political Subdivisions of States								
442331 QM 9	HOUSTON TX REF PENSION 6.29 3/01/2032		05/05/2015	WELLS FARGO BROKERAGE SERVICES		6,209,950	5,000,000	62,026
54438C PC 0	LOS ANGELES COMM COLL D 6.68 08/01/2036		01/13/2015	MORGAN STANLEY		2,486,466	1,800,000	55,110
54438C PC 0	LOS ANGELES COMM COLL D 6.68 08/01/2036		01/15/2015	MORGAN STANLEY		2,495,232	1,800,000	56,780
54438C PC 0	LOS ANGELES COMM COLL D 6.68 08/01/2036		04/08/2015	RAYMOND JAMES & ASSOCIATES		2,733,160	2,000,000	26,720
2499999.	Total - Bonds - U.S. Political Subdivisions of States					13,924,808	10,600,000	200,636
Bonds - U.S. Special Revenue and Special Assessment								
13034P UH 8	CA HSG FIN AGY TXB 3.65 08/01/2025		04/08/2015	JP MORGAN SECURITIES INC		10,000,000	10,000,000	
13077C TL 8	CA ST UNIV BABS 6.484 11/01/2041		03/27/2015	WELLS FARGO BROKERAGE SERVICES		15,013,832	10,980,000	296,643
13077C TL 8	CA ST UNIV BABS 6.484 11/01/2041		04/14/2015	WELLS FARGO BROKERAGE SERVICES		1,768,195	1,300,000	38,868
13077C TM 6	CA UNIV BABS 6.434 11/01/2030		01/14/2015	MORGAN STANLEY		1,171,602	900,000	12,707
130795 Z6 7	CA CMNTY DEV UNIV 7.55 05/15/2040		01/08/2015	RAYMOND JAMES & ASSOCIATES		11,187,619	8,085,000	98,345
190760 HS 0	COBB-MARIETTA COLISEUM 3.85 07/01/2030		08/25/2015	WELLS FARGO BROKERAGE SERVICES		6,453,461	6,490,000	
196479 XM 6	CO HSG & FIN A TXB 3.193 11/01/2027		01/16/2015	JP MORGAN SECURITIES INC		3,000,000	3,000,000	
29270C L4 5	ENERGY NW ELEC B 3.843 07/01/2038		04/24/2015	JP MORGAN SECURITIES INC		7,770,000	7,770,000	
3137BL AR 9	FMMV M036 A 4.16 12/15/2029		09/11/2015	CITIGROUP		8,836,500	8,600,000	
34074M LW 9	FL HSG FIN CORP A 3.20 07/01/2030		01/21/2015	CITIGROUP		2,000,000	2,000,000	
438701 WY 6	HONOLULU CITY & CNTY C 3.668 07/01/2027		07/23/2015	BANC OF AMERICA SECURITIES		1,500,000	1,500,000	
438701 WZ 3	HONOLULU CITY & CNTY C 3.868 07/01/2028		07/23/2015	BANC OF AMERICA SECURITIES		2,395,000	2,395,000	
438701 XD 1	HONOLULU CITY & CNTY C 4.411 07/01/2035		07/23/2015	BANC OF AMERICA SECURITIES		3,250,000	3,250,000	
45201Y YL 5	IL HSG DEV AUTH B 2.75 06/01/2043		05/07/2015	RBC CAPITAL MARKETS		7,582,803	7,827,409	6,577
463632 4P 1	IRVINE RANCH CA WTR DIST 6.622 5/01/2040		03/25/2015	RAYMOND JAMES & ASSOCIATES		11,206,960	8,000,000	219,262
463632 4P 1	IRVINE RANCH CA WTR DIST 6.622 5/01/2040		03/30/2015	RAYMOND JAMES & ASSOCIATES		5,516,920	4,000,000	111,102
47770V AZ 3	JOBSOHIO BEVERAGE B 4.532 01/01/2035		02/19/2015	JP MORGAN SECURITIES INC		10,858,824	10,050,000	67,055
544525 NZ 7	L A WTR & PWR BABS C 6.008 07/01/2039		09/16/2015	GOLDMAN SACHS		4,856,240	4,000,000	53,404
544712 2H 4	LOS ANGELES CTY SALES TAX 5.735 6/1/39		02/26/2015	GOLDMAN SACHS		11,619,540	9,000,000	131,905
56052F BC 8	ME HSG AUTH C 3.589 11/15/2030		02/04/2015	CITIGROUP		13,000,000	13,000,000	
57419R YY 5	MD CMNTY DEV ADMIN B 4.515 09/01/2032		11/18/2015	RBC CAPITAL MARKETS		3,600,000	3,600,000	
57583R R9 8	MA DEV FIN AGY 2009 C 5.861 03/01/2028		03/20/2015	CANTOR FITZGERALD & CO		1,736,250	1,500,000	5,861
57586N UR 0	MA ST HSG FIN A 4.375 01/15/2046		01/13/2015	RAYMOND JAMES & ASSOCIATES		2,959,362	2,852,397	347
57604P 5P 5	MA ST WTR POLL BABS 5.192 08/01/2040		05/07/2015	WELLS FARGO BROKERAGE SERVICES		5,974,500	5,000,000	72,832
594712 PP 0	MI UNIV GEN A 6.173 02/15/2050		03/26/2015	JP MORGAN SECURITIES INC		11,309,040	9,000,000	70,990
594712 PP 0	MI UNIV GEN A 6.173 02/15/2050		03/26/2015	WELLS FARGO BROKERAGE SERVICES		281,997	225,000	1,775
594712 PP 0	MI UNIV GEN A 6.173 02/15/2050		03/27/2015	JP MORGAN SECURITIES INC		12,547,500	10,000,000	78,877
594712 PP 0	MI UNIV GEN A 6.173 02/15/2050		06/09/2015	JP MORGAN SECURITIES INC		6,115,034	5,300,000	106,330
594712 PP 0	MI UNIV GEN A 6.173 02/15/2050		09/09/2015	RAYMOND JAMES & ASSOCIATES		1,513,148	1,300,000	6,465

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
594712 PP 0	MI UNIV GEN A 6.173 02/15/2050		11/02/2015	JP MORGAN SECURITIES INC		7,157,435	6,100,000	83,678
60416Q FW 9	MN HSG FIN REF 2.70 09/01/2041		05/07/2015	RBC CAPITAL MARKETS		6,897,374	7,074,230	5,836
60636Y ML 2	MO HSG DEV REF TXBL 2 3.875 10/01/2036		07/10/2015	GEORGE K BAUM & COMPANY		5,000,000	5,000,000	
61075T LJ 5	MONROE CNTY NY IND C 4.631 07/01/2035		06/17/2015	JP MORGAN SECURITIES INC		3,250,000	3,250,000	
64971W MG 2	NEW YORK CITY NY TRAN 3.34 08/01/2026		05/05/2015	JP MORGAN SECURITIES INC		8,502,312	8,400,000	78,713
64972C FS 7	NYC HSG DEV H-1 4.32 11/01/2035		01/08/2015	JANNEY MONTGOMERY SCOTT		4,767,840	4,730,000	3,406
649902 T2 9	NYS DORM AUTH BAB 5.50 3/15/2030		01/21/2015	GOLDMAN SACHS		10,022,594	8,190,000	163,914
649902 T4 5	NY ST DORM QSCB 5.051 09/15/2027		03/20/2015	GOLDMAN SACHS		11,757,000	10,000,000	14,031
658207 RW 7	NC ST FIN AGY TXBL 36 3.907 07/01/2029		10/20/2015	BANC OF AMERICA SECURITIES		4,000,000	4,000,000	
677377 2N 2	OH HSG FIN AGY 1 7.50 07/01/2035		07/24/2015	GEORGE K BAUM & COMPANY		2,100,000	2,100,000	
684273 HC 2	ORANGE CNTY TRAN BABS A 6.908 02/15/2041		02/23/2015	JP MORGAN SECURITIES INC		9,957,080	7,000,000	14,775
684273 HC 2	ORANGE CNTY TRAN BABS A 6.908 02/15/2041		02/26/2015	JP MORGAN SECURITIES INC		11,646,342	8,100,000	27,977
684273 HC 2	ORANGE CNTY TRAN BABS A 6.908 02/15/2041		10/23/2015	WELLS FARGO BROKERAGE SERVICES		13,684,400	10,000,000	140,079
684273 HC 2	ORANGE CNTY TRAN BABS A 6.908 02/15/2041		11/04/2015	WELLS FARGO BROKERAGE SERVICES		6,795,050	5,000,000	80,593
684273 HC 2	ORANGE CNTY TRAN BABS A 6.908 02/15/2041		12/15/2015	CITIGROUP		23,623,727	17,450,000	411,861
71884A YD 5	PHOENIX AZ CIVIC B 3.352 07/01/2027		05/05/2015	RAYMOND JAMES & ASSOCIATES		1,406,300	1,435,000	
71884A YH 6	PHOENIX AZ CIVIC B 3.992 07/01/2035		04/22/2015	WELLS FARGO BROKERAGE SERVICES		4,000,000	4,000,000	
768874 SG 5	RIVERSIDE ELEC BABS 7.605 10/01/2040		01/07/2015	RAYMOND JAMES & ASSOCIATES		7,472,962	5,060,000	107,961
769076 UF 5	RIVERSIDE WTR BABS 6.20 10/01/2033		02/04/2015	RAYMOND JAMES & ASSOCIATES		4,527,461	3,515,000	77,486
875124 ER 6	TAMPA BAY WTR B REF 2.612 10/01/2025		02/04/2015	RAYMOND JAMES & ASSOCIATES		1,500,000	1,500,000	
875124 ES 4	TAMPA BAY WTR B REF 2.782 10/01/2026		02/04/2015	RAYMOND JAMES & ASSOCIATES		3,000,000	3,000,000	
880558 GG 0	TENNESSEE ST SCH TXBL 3.656 11/01/2035		04/09/2015	CITIGROUP		2,000,000	2,000,000	
88213A CB 9	TEXAS A&M UNIV SYS C 3.451 05/15/2034		01/07/2015	JP MORGAN SECURITIES INC		2,000,000	2,000,000	
88275F NU 9	TEXAS ST DEPT OF HSG A 3.20 09/01/2039		10/15/2015	MORGAN STANLEY		4,500,000	4,500,000	
913366 EQ 9	UNIV OF CALIFORNIA CA 6.398 05/15/2031		09/02/2015	CANTOR FITZGERALD & CO		701,203	580,000	11,648
91412G XC 4	UNIV OF CA REV BD AP 3.309 05/15/2026		03/13/2015	BARCLAYS CAPITAL		4,000,000	4,000,000	
93978X EQ 9	WA HSG FIN A REF TXBL 3.00 09/01/2040		05/15/2015	RBC CAPITAL MARKETS		15,000,000	15,000,000	
93978X ER 7	WA HSG FIN B REF TXBL 3.15 05/01/2041		05/15/2015	RBC CAPITAL MARKETS		15,000,000	15,000,000	
93978X ER 7	WA HSG FIN B REF TXBL 3.15 05/01/2041		05/20/2015	RBC CAPITAL MARKETS		8,521,480	8,560,000	
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					387,814,887	337,469,036	2,601,303
Bonds - Industrial and Miscellaneous								
00080Q AF 2	ABN AMRO BANK NV 4.75 07/28/2025	R	07/21/2015	CITIGROUP		20,943,720	21,000,000	
00090V AC 6	ACASC 2015-1A A2 CLO SEQ SSNR 3.01 04/27		04/15/2015	DEUTSCHE BANK		6,000,000	6,000,000	
001055 AP 7	AFLAC INC 3.25 03/17/2025		03/09/2015	GOLDMAN SACHS		14,940,300	15,000,000	
0010EP AN 8	AEP TEXAS CENTRAL 3.85 10/01/2025		09/15/2015	SUNTRUST CAPITAL		4,951,050	5,000,000	
001406 AA 5	DCAL 2015-1A A1 ABS SEQ SNR 4.213 02/40		02/13/2015	BNP PARIBAS		4,200,000	4,200,000	
00176J AA 4	AMMC CLO 2015-16A A1 FLT 04/14/27		04/10/2015	JEFFERIES & CO		17,045,000	17,045,000	
00176J AB 2	AMMC CLO 2015-16A AF SSNR 3.04 04/14/27		04/10/2015	JEFFERIES & CO		1,085,000	1,085,000	
00176J AC 0	AMMC CLO 2015-16A AX FLT 04/14/27		04/10/2015	JEFFERIES & CO		200,000	200,000	
00176J AD 8	AMMC CLO 2015-16A B1 MEZ FLT 04/14/27		04/10/2015	JEFFERIES & CO		1,785,000	1,785,000	
00176J AE 6	AMMC CLO 2015-16A BF MEZ FLT 04/14/27		04/10/2015	JEFFERIES & CO		115,000	115,000	
00176J AF 3	AMMC CLO 2015-16A C MEZ FLT 04/14/27		04/10/2015	JEFFERIES & CO		1,039,500	1,050,000	
00176J AG 1	AMMC CLO 2015-16A D MEZ FLT 04/14/27		04/10/2015	JEFFERIES & CO		1,014,825	1,050,000	
00176K AA 1	AMMC CLO 2015-16A E MEZ FLT 04/14/27		04/10/2015	JEFFERIES & CO		878,850	945,000	
00204Z ZZ 2	APRECIA PHARM CONV 8.00 06/30/2017		08/17/2015	Private Placement		6,000,000	6,000,000	
00205G AB 3	APT PIPELINES 4.20 03/23/2025	R	03/16/2015	MORGAN STANLEY		6,992,650	7,000,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
00206R CN 0	AT&T INC 3.40 05/15/2025		04/23/2015	JP MORGAN SECURITIES INC		9,970,400	10,000,000	
00214M AB 9	ARLFR 2014-1A A2 ABS SNR SEQ 3.97 06/44		11/30/2015	ODEON CAPITAL GROUP LLC		490,000	500,000	993
002824 BB 5	ABBOTT LABS 2.95 03/15/2025		03/05/2015	BANC OF AMERICA SECURITIES		6,985,510	7,000,000	
00287Y AQ 2	ABBVIE INC 3.60 05/14/2025		05/05/2015	BANC OF AMERICA SECURITIES		4,991,250	5,000,000	
00287Y AQ 2	ABBVIE INC 3.60 05/14/2025		12/23/2015	JEFFERIES & CO		4,949,200	5,000,000	22,500
00440E AS 6	ACE INA HOLDINGS 3.15 03/15/2025		03/09/2015	CITIGROUP		9,998,300	10,000,000	
00440E AV 9	ACE INA HOLDINGS 3.35 05/03/2026		10/27/2015	MORGAN STANLEY		4,984,650	5,000,000	
00452P AD 9	ACIS 2015-6A A2 CLO SSNR 3.367 05/01/27		03/04/2015	JEFFERIES & CO		15,500,000	15,500,000	
00507U AS 0	ACTAVIS FUNDING 3.80 03/15/2025	R	03/03/2015	JP MORGAN SECURITIES INC		5,978,700	6,000,000	
007036 SE 7	ARMT 2005-9 5A1 SEQ SSNR FLT 11/25/2035		08/17/2015	SOUTHWEST SECURITIES		38,186	43,703	13
00724F AC 5	ADOBE SYS INC 3.25 02/01/2025		01/21/2015	BANC OF AMERICA SECURITIES		7,914,240	8,000,000	
008252 AM 0	AFFILIATED MANAGERS 4.25 02/15/2024		12/29/2015	JEFFERIES & CO		1,011,050	1,000,000	16,410
008252 AN 8	AFFILIATED MANAGERS 3.50 08/01/2025		02/10/2015	BANC OF AMERICA SECURITIES		17,863,020	18,000,000	
008252 AN 8	AFFILIATED MANAGERS 3.50 08/01/2025		09/03/2015	KEYBANK CAPITAL MARKET		598,913	625,000	2,309
008916 AP 3	AGRIUM INC 3.375 03/15/2025	I	02/25/2015	RBC CAPITAL MARKETS		3,994,200	4,000,000	
009088 AA 3	AIR CANADA 2015-2AA 3.75 12/15/2027	I	12/01/2015	MORGAN STANLEY		7,000,000	7,000,000	
009088 AB 1	AIR CANADA 2015-2A 4.125 12/15/2027	I	12/01/2015	MORGAN STANLEY		4,500,000	4,500,000	
009090 AA 9	AIR CANADA 2015-1A 3.60 03/15/2027	I	03/11/2015	MORGAN STANLEY		13,500,000	13,500,000	
009090 AB 7	AIR CANADA 2015-1B 3.875 03/15/2023	I	03/11/2015	MORGAN STANLEY		2,700,000	2,700,000	
01446U AA 1	ALERUS FINANCIAL 5.75 12/30/25		12/10/2015	SANDLER & O'NEIL PARTNERS		9,500,000	9,500,000	
01448T AA 2	ALESC 5A A1 CDO SEQ SSNR FLT 12/23/2034		05/13/2015	GUGGENHEIM CAPITAL MARKET		4,304,253	5,401,416	6,256
01448T AA 2	ALESC 5A A1 CDO SEQ SSNR FLT 12/23/2034		05/18/2015	GUGGENHEIM CAPITAL MARKET		3,421,088	4,303,256	5,251
01448X AA 3	ALESC 6A A1 CDO SSNR FLT 03/23/2035	R	12/30/2015	RAYMOND JAMES & ASSOCIATES		3,999,715	5,224,117	2,006
01448Y AB 9	ALESC 7A A1B CDO SSNR FLT 07/23/2035		08/19/2015	RBC CAPITAL MARKETS		3,958,285	4,582,674	5,377
01449C AA 8	ALESC 8A A1A CDO SEQ SSNR FLT 12/23/2035		03/25/2015	BANC OF AMERICA SECURITIES		10,219,937	13,272,646	1,638
01449C AB 6	ALESC 8A A1B CDO SEQ SSNR FLT 12/23/35		07/17/2015	GUGGENHEIM CAPITAL MARKET		23,194,774	29,571,026	15,753
01449T AA 1	ALESC 9A A1 CDO SEQ SSNR FLT 06/23/2036		03/13/2015	GUGGENHEIM CAPITAL MARKET		6,876,067	9,047,456	13,076
01449T AA 1	ALESC 9A A1 CDO SEQ SSNR FLT 06/23/2036		03/13/2015	ROYAL BANK OF CANADA		3,214,571	4,202,054	6,073
01449T AA 1	ALESC 9A A1 CDO SEQ SSNR FLT 06/23/2036		03/17/2015	GUGGENHEIM CAPITAL MARKET		6,898,289	9,091,650	13,449
01449T AA 1	ALESC 9A A1 CDO SEQ SSNR FLT 06/23/2036		10/27/2015	RBC CAPITAL MARKETS		2,436,917	3,384,607	2,386
01449T AA 1	ALESC 9A A1 CDO SEQ SSNR FLT 06/23/2036		12/30/2015	RAYMOND JAMES & ASSOCIATES		5,062,569	6,727,667	2,315
01450A AA 8	ALESC 11A A1A CDO SEQ SSNR FLT 12/23/36	R	05/13/2015	GUGGENHEIM CAPITAL MARKET		7,668,437	10,190,615	9,425
01450B AA 6	ALESC 15A A1 CDO SSNR FLT 12/23/2037		10/29/2015	BANC OF AMERICA SECURITIES		2,928,248	3,897,834	2,690
01609W AQ 5	ALIBABA GROUP 3.60 11/28/2024	R	05/05/2015	BARCLAYS CAPITAL		4,935,400	5,000,000	80,000
01749P AN 8	ALLEG 2015-1A COMB CLO 07/25/2027		04/30/2015	MORGAN STANLEY		27,282,500	28,000,000	
02014P BS 2	ALM 2015-17A A1F CLO SSNR SEQ 3.419 1/28	R	12/22/2015	WELLS FARGO BROKERAGE SERVICES		6,499,999	6,500,000	
023608 AG 7	AMEREN CORP 3.65 02/15/2026		11/17/2015	BARCLAYS CAPITAL		7,992,880	8,000,000	
02377B AB 2	AM AIRLN 15-2 AA 3.60 09/22/2027		09/10/2015	MORGAN STANLEY		13,000,000	13,000,000	
023850 AC 4	AMERICAN APPAREL 13.00 04/15/2020		04/15/2015	Capitalized Interest		7,330	7,082	
02665U AB 1	AH4R 2014-SFR2 B ABS MEZ 4.29 10/17/36		05/14/2015	JP MORGAN SECURITIES INC		2,094,063	2,000,000	4,290
02665X AA 7	AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36		01/06/2015	WELLS FARGO BROKERAGE SERVICES		2,150,026	2,096,947	1,714
02665X AA 7	AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36		03/06/2015	JP MORGAN SECURITIES INC		6,029,834	5,973,829	6,103
02665X AB 5	AH4R 2014-SFR3 B ABS MEZ 4.201 12/17/36		05/06/2015	JP MORGAN SECURITIES INC		9,372,305	9,000,000	10,503
02666A AA 6	AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45		02/26/2015	GOLDMAN SACHS		19,999,188	20,000,000	
02666A AA 6	AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45		03/05/2015	BANC OF AMERICA SECURITIES		211,205	212,000	82
02666A AA 6	AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45		05/05/2015	MORGAN STANLEY		10,274,172	10,134,818	10,736

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02666A AA 6	AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45		05/07/2015	DEUTSCHE BANK		13,212,278	12,980,555	13,751
02666A AB 4	AH4R 2015-SFR1 B ABS MEZ SEQ 3.813 04/45		02/26/2015	GOLDMAN SACHS		4,649,786	4,650,000	
02666A AC 2	AH4R 2015-SFR1 C ABS MEZ SEQ 4.11 04/45		02/26/2015	GOLDMAN SACHS		3,519,843	3,520,000	
02666A AC 2	AH4R 2015-SFR1 C ABS MEZ SEQ 4.11 04/45		05/05/2015	MORGAN STANLEY		5,048,438	5,000,000	6,279
02666B AA 4	AH4R 2015-SFR2 A ABS SSNR 3.732 10/17/45		09/11/2015	GOLDMAN SACHS		8,999,715	9,000,000	
02666B AB 2	AH4R 2015-SFR2 B ABS MEZ 4.295 10/17/45		09/11/2015	GOLDMAN SACHS		2,657,821	2,658,000	
02666B AG 1	AH4R 2015-SFR2 XS ABS RES SNR 10/17/2045		09/11/2015	GOLDMAN SACHS		1		
026874 DD 6	AMERICAN INTL GROUP 3.75 07/10/2025		07/07/2015	US BANCORP		14,947,950	15,000,000	
026874 DD 6	AMERICAN INTL GROUP 3.75 07/10/2025		07/13/2015	BANC OF AMERICA SECURITIES		4,919,750	5,000,000	3,125
03073E AM 7	AMERISOURCEBERGEN 3.25 03/01/2025		02/17/2015	BANC OF AMERICA SECURITIES		2,983,950	3,000,000	
032654 AJ 4	ANALOG DEVICES 10YR 3.90 12/15/2025		12/03/2015	BANC OF AMERICA SECURITIES		9,977,000	10,000,000	
03524B AE 6	ANHEUSER-BUSCH INBEV FIN 3.70 02/01/2024		05/05/2015	BARCLAYS CAPITAL		5,234,900	5,000,000	51,903
03524B AE 6	ANHEUSER-BUSCH INBEV FIN 3.70 02/01/2024		05/05/2015	MORGAN STANLEY		5,232,200	5,000,000	51,903
03524B AE 6	ANHEUSER-BUSCH INBEV FIN 3.70 02/01/2024		05/07/2015	JEFFERIES & CO		2,078,280	2,000,000	20,761
03524B AE 6	ANHEUSER-BUSCH INBEV FIN 3.70 02/01/2024		05/08/2015	BANC OF AMERICA SECURITIES		10,487,600	10,000,000	104,833
03524B AE 6	ANHEUSER-BUSCH INBEV FIN 3.70 02/01/2024		05/12/2015	BARCLAYS CAPITAL		5,331,063	5,148,000	55,026
03524B AE 6	ANHEUSER-BUSCH INBEV FIN 3.70 02/01/2024		06/03/2015	GOLDMAN SACHS		5,132,550	5,000,000	65,264
03524B AE 6	ANHEUSER-BUSCH INBEV FIN 3.70 02/01/2024		06/03/2015	RBC CAPITAL MARKETS		1,059,668	1,032,000	13,470
03674X AC 0	ANTERO RESOURCES 5.125 12/01/2022		08/28/2015	BANC OF AMERICA SECURITIES		1,350,000	1,500,000	19,432
037411 BD 6	APACHE CORP 2.625 01/15/2023		01/08/2015	JP MORGAN SECURITIES INC		7,453,200	8,000,000	103,833
03761U AG 1	APOLLO INV CORP 5.25 03/03/2025		02/24/2015	CITIGROUP		2,228,468	2,250,000	
03763K AB 2	AASET 2014-1 A ABS SNR 5.125 12/15/2029		11/21/2014	GOLDMAN SACHS				15,944
03765H AA 9	APOLLO MNGMT HLD 4.00 05/30/2024		12/29/2015	JEFFERIES & CO		2,379,984	2,400,000	9,067
03765X AD 8	APID 2015-22A A2B CLO MEZ 10/20/2027		09/16/2015	BANC OF AMERICA SECURITIES		4,000,000	4,000,000	
03765Y AJ 3	APID 2015-23A A2B CLO MEZ SEQ 4.059 1/27	R	12/03/2015	CITIGROUP		5,750,000	5,750,000	
037833 BG 4	APPLE INC 3.20 05/13/2025		05/06/2015	GOLDMAN SACHS		14,947,800	15,000,000	
038222 AJ 4	APPLIED MATERIAL 3.90 10/01/2025		09/21/2015	JP MORGAN SECURITIES INC		2,989,140	3,000,000	
038779 AA 2	ARBYS 2015-1A A2 ABS SEQ SNR 4.969 10/45		11/06/2015	BARCLAYS CAPITAL		7,000,000	7,000,000	
03890C AA 8	ARCLO 2015-FL2A A CLO SEQ SSNR FLT 09/25		08/07/2015	JP MORGAN SECURITIES INC		16,000,000	16,000,000	
04010L AP 8	ARES CAPITAL CORP 3.875 01/15/2020		01/23/2015	BANC OF AMERICA SECURITIES		8,014,800	8,000,000	57,694
04015U AC 2	ARES 2015-38A B2 CLO MEZ SEQ 3.84 01/27	R	11/19/2015	BANC OF AMERICA SECURITIES		4,000,000	4,000,000	
046353 AL 2	ASTRAZENECA PLC 3.375 11/16/2025	R	11/10/2015	MORGAN STANLEY		9,907,000	10,000,000	
046353 AL 2	ASTRAZENECA PLC 3.375 11/16/2025	R	12/28/2015	JEFFERIES & CO		15,807,454	15,866,000	66,935
048269 AA 2	ATLANTIC CAPITAL 6.25 09/30/2025		09/14/2015	US BANCORP		5,000,000	5,000,000	
052769 AD 8	AUTODESK INC 4.375 06/15/2025		06/02/2015	JP MORGAN SECURITIES INC		2,989,110	3,000,000	
053015 AE 3	AUTOMATIC DATA 3.375 09/15/2025		09/08/2015	JP MORGAN SECURITIES INC		6,992,370	7,000,000	
05329W AM 4	AUTONATION INC 4.50 10/01/2025		09/16/2015	BANC OF AMERICA SECURITIES		3,986,520	4,000,000	
05348E AV 1	AVALONBAY COMMUNITIES G 3.45 06/01/2025		11/06/2015	WELLS FARGO BROKERAGE SERVICES		4,950,500	5,000,000	85,771
05348E AW 9	AVALONBAY COMMUN GMTN 3.50 11/15/2025		11/04/2015	WELLS FARGO BROKERAGE SERVICES		4,983,700	5,000,000	
05364C AS 1	AVERY 2015-7A A2 CLO SSNR 3.22 01/15/28	R	11/16/2015	JP MORGAN SECURITIES INC		6,488,950	6,500,000	
05367A AH 6	AVIATION CAPITAL 4.875 10/01/2025		09/14/2015	DEUTSCHE BANK		3,983,880	4,000,000	
05490L AA 7	BLUE CRS/SHLD MN 3.79 05/01/2025		04/21/2015	JP MORGAN SECURITIES INC		2,999,730	3,000,000	
05490T AA 0	BBCCR 2015-GTP A SEQ SSNR 3.966 08/10/33		08/07/2015	BARCLAYS CAPITAL		26,779,688	26,000,000	40,101
05490T AA 0	BBCCR 2015-GTP A SEQ SSNR 3.966 08/10/33		09/09/2015	CANTOR FITZGERALD & CO		4,877,656	4,750,000	4,186
05523U AP 5	BAE SYSTEMS HLDG 3.85 12/15/2025		12/03/2015	JP MORGAN SECURITIES INC		6,917,400	7,000,000	
05533D EY 8	BCAP 2010-RR7 11A4 Z SSUP 5.0 10/2035 RE		01/26/2015	Capital Interest		6,317		

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05533D EY 8	BCAP 2010-RR7 11A4 Z SSUP 5.0 10/2035 RE		02/26/2015	Capital Interest		6,362		
05533D EY 8	BCAP 2010-RR7 11A4 Z SSUP 5.0 10/2035 RE		03/26/2015	Deferred Interest		6,406		
05533D EY 8	BCAP 2010-RR7 11A4 Z SSUP 5.0 10/2035 RE		04/26/2015	Capital Interest		6,451		
055451 AX 6	BHP FINANCE USA 6.75 10/19/2075	R	10/14/2015	GOLDMAN SACHS		5,000,000	5,000,000	
05545J AJ 8	BCAP 2015-RR3 4A1 SEQ SSNR FLT 02/37 RE		12/29/2015	JP MORGAN SECURITIES INC		5,431,485	6,085,697	439
05565Q DA 3	BP CAPITAL PLC 3.506 03/17/2025	R	03/12/2015	BARCLAYS CAPITAL		5,000,000	5,000,000	
05581J AA 2	BNSF RAILWAY CO 3.442 06/16/2028		06/11/2015	MORGAN STANLEY		5,000,000	5,000,000	
05605G AJ 1	B2R 2015-2 B ABS SEQ MEZ 4.867 11/2048		11/10/2015	WELLS FARGO BROKERAGE SERVICES		10,299,830	10,000,000	31,095
05607Y AC 5	B2R 2015-1 A2 ABS SSNR 3.469 05/15/2048		04/07/2015	WELLS FARGO BROKERAGE SERVICES		10,099,560	10,000,000	20,236
05607Y AC 5	B2R 2015-1 A2 ABS SSNR 3.469 05/15/2048		06/03/2015	WELLS FARGO BROKERAGE SERVICES		5,465,625	5,500,000	3,710
05607Y AJ 0	B2R 2015-1 B ABS MEZ 3.965 05/15/2048		04/07/2015	WELLS FARGO BROKERAGE SERVICES		4,119,732	4,000,000	9,252
05616M AG 1	BABSN 2015-2A COMB CLO MEZ 07/20/2027		07/23/2015	BANC OF AMERICA SECURITIES		25,790,558	27,500,000	
059333 ZZ 0	BACKCOUNTRY.COM LIBOR+725 6/30/2020		09/15/2015	Private Placement		4,950,000	5,000,000	
05990K AC 0	BANC OF CALIFORNIA 5.25 04/15/2025		03/31/2015	SANDLER & O'NEIL PARTNERS		27,930,000	28,000,000	
06051G FS 3	BANK OF AMER CRP MTN 3.875 08/01/2025		07/27/2015	BANC OF AMERICA SECURITIES		7,985,520	8,000,000	
06406H DA 4	BANK OF NY MELLON G 3.00 02/24/2025		02/19/2015	GOLDMAN SACHS		9,978,600	10,000,000	
064159 HB 5	BANK NOVA SCOTIA 4.50 12/16/2025	I	12/09/2015	CITIGROUP		19,998,400	20,000,000	
064159 HB 5	BANK NOVA SCOTIA 4.50 12/16/2025	I	12/23/2015	SCOTIA CAPITAL		4,971,750	5,000,000	8,125
06652K AA 1	BANKUNITED INC 4.875 11/17/2025		11/12/2015	JP MORGAN SECURITIES INC		14,853,900	15,000,000	
06654A AA 1	BANKWELL FINL 5.75 08/15/25		08/13/2015	STIFEL NICOLAUS		5,000,000	5,000,000	
06738E AE 5	BARCLAYS PLC 3.65 03/16/2025	R	03/09/2015	BARCLAYS CAPITAL		9,968,500	10,000,000	
06738E AE 5	BARCLAYS PLC 3.65 03/16/2025	R	05/05/2015	BARCLAYS CAPITAL		4,901,550	5,000,000	26,361
07177M AA 1	BAXALTA INC 4.00 06/23/2025		06/18/2015	CITIGROUP		4,966,200	5,000,000	
07330M AB 3	BRANCH BKG & TR 3.625 09/16/2025		09/09/2015	DEUTSCHE BANK		37,974,540	38,000,000	
08180F AE 1	BSP 2014-IVA A2A CLO SEQ MEZ FLT 07/26		04/15/2015	CS FIRST BOSTON		9,956,250	10,000,000	
08180R AJ 4	BSP 2015-VIIA A1B CLO SEQ SSNR 3.36 7/27		06/30/2015	JP MORGAN SECURITIES INC		6,000,000	6,000,000	
08180X AL 6	BSP 2015-8A A1C CLO SEQ SSNR 3.234 01/28	R	10/29/2015	CITIGROUP		6,500,000	6,500,000	
085789 AE 5	BERRY PETROL CO 6.75 11/01/2020		03/24/2015	RBC CAPITAL MARKETS		1,940,488	2,345,000	64,194
085789 AE 5	BERRY PETROL CO 6.75 11/01/2020		09/03/2015	ROBERT W BAIRD CO		746,250	1,500,000	36,000
09062X AF 0	BIOGEN INC 4.05 09/15/2025		09/10/2015	BANC OF AMERICA SECURITIES		9,976,400	10,000,000	
093662 AG 9	BLOCK FINANCIAL 5.25 10/01/2025		09/25/2015	JP MORGAN SECURITIES INC		8,973,000	9,000,000	
10510K AC 1	BRAMBLES USA INC 4.125 10/23/2025		10/19/2015	BANC OF AMERICA SECURITIES		3,017,370	3,000,000	
10510K AC 1	BRAMBLES USA INC 4.125 10/23/2025		10/19/2015	JP MORGAN SECURITIES INC		9,975,700	10,000,000	
10510K AC 1	BRAMBLES USA INC 4.125 10/23/2025		10/19/2015	SEAPORT GROUP		1,005,630	1,000,000	
10510K AC 1	BRAMBLES USA INC 4.125 10/23/2025		10/26/2015	BARCLAYS CAPITAL		2,022,320	2,000,000	1,375
10510K AC 1	BRAMBLES USA INC 4.125 10/23/2025		10/29/2015	BARCLAYS CAPITAL		8,752,983	8,700,000	9,969
112585 AH 7	BROOKFIELD ASSET 4.00 01/15/2025	I	01/12/2015	CS FIRST BOSTON		8,000,000	8,000,000	
114536 AA 3	BROOKSTONE HOLDING PIK 10.00 07/07/21		01/01/2015	Capitalized Interest		7,197	8,261	
114536 AA 3	BROOKSTONE HOLDING PIK 10.00 07/07/21		06/30/2015	Capitalized Interest		7,759	9,009	
114536 AA 3	BROOKSTONE HOLDING PIK 10.00 07/07/21		12/31/2015	Capitalized Interest		3,795	9,459	
117665 AC 3	BRYN MAWR BK 4.75 8/15/2025		07/31/2015	SANDLER & O'NEIL PARTNERS		5,000,000	5,000,000	
118230 AK 7	BUCKEYE PARTNERS 4.15 07/01/2023		12/10/2015	SUNTRUST CAPITAL		712,875	806,000	15,238
118230 AK 7	BUCKEYE PARTNERS 4.15 07/01/2023		12/11/2015	SUNTRUST CAPITAL		1,858,941	2,100,000	39,944
118230 AN 1	BUCKEYE PARTNERS 4.35 10/15/2024		12/10/2015	WILLIAM BLAIR & COMPANY		282,769	326,000	2,364
118230 AN 1	BUCKEYE PARTNERS 4.35 10/15/2024		12/11/2015	WELLS FARGO BROKERAGE SERVICES		172,566	200,000	1,474
118230 AN 1	BUCKEYE PARTNERS 4.35 10/15/2024		12/15/2015	JEFFERIES & CO		1,186,010	1,400,000	10,658
12189L AY 7	BURLINGTON NORTH 3.65 09/01/2025		08/13/2015	CITIGROUP		9,978,200	10,000,000	

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12325J AA 9	BUSINESS DEVELOPMENT 6.00 09/01/2020		08/26/2015	SANDLER & O'NEIL PARTNERS		9,000,000	9,000,000	
12325J AA 9	BUSINESS DEVELOPMENT 6.00 09/01/2020		10/05/2015	SANDLER & O'NEIL PARTNERS		1,990,000	2,000,000	12,667
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	R	07/16/2015	WELLS FARGO BROKERAGE SERVICES		3,673,542	3,666,667	9,189
124857 AQ 6	CBS CORP 4.00 01/15/2026		07/07/2015	BANC OF AMERICA SECURITIES		9,818,800	10,000,000	
12505B AD 2	CBRE SERVICES INC 4.875 03/01/2026		08/06/2015	JP MORGAN SECURITIES INC		17,863,200	18,000,000	
12550T AL 9	CIFC 2015-4A A1B CLO SEQ SSNR 3.45 27		08/14/2015	CITIGROUP		13,000,000	13,000,000	
12572Q AG 0	CME GROUP INC 3.00 03/15/2025		03/04/2015	BANC OF AMERICA SECURITIES		7,984,880	8,000,000	
12635R AX 6	CSAIL 2015-C4 A4 SEQ SSNR 3.8079 11/48		12/29/2015	BANC OF AMERICA SECURITIES		24,480,089	23,914,000	7,589
126650 CL 2	CVS HEALTH CORP 3.875 07/20/2025		07/13/2015	BARCLAYS CAPITAL		6,929,580	7,000,000	
12694* AA 4	CVS (NEW ALBANY IN) CTL 5.14 01/15/2041		12/22/2015	Private Placement		6,283,982	6,283,982	
12738A AA 9	CADENCE FINANCIAL 4.875 06/28/2019		03/06/2015	US BANCORP		3,804,150	3,750,000	37,070
136385 AV 3	CANADIAN NATL RESOURCES 3.90 02/01/2025	I	08/19/2015	CANTOR FITZGERALD & CO		3,329,270	3,500,000	8,721
136385 AV 3	CANADIAN NATL RESOURCES 3.90 02/01/2025	I	08/21/2015	CANTOR FITZGERALD & CO		2,827,740	3,000,000	8,125
136385 AV 3	CANADIAN NATL RESOURCES 3.90 02/01/2025	I	08/21/2015	MORGAN STANLEY		585,125	620,000	1,679
13643E AF 2	CANADIAN OIL SANDS LT 7.75 05/15/2019	I	01/08/2015	BARCLAYS CAPITAL		3,174,938	2,950,000	36,834
13643E AF 2	CANADIAN OIL SANDS LT 7.75 05/15/2019	I	01/09/2015	KEYBANK CAPITAL MARKET		3,762,500	3,500,000	44,455
13643E AF 2	CANADIAN OIL SANDS LT 7.75 05/15/2019	I	01/12/2015	MORGAN STANLEY		749,000	700,000	9,042
13643E AF 2	CANADIAN OIL SANDS LT 7.75 05/15/2019	I	01/15/2015	MORGAN STANLEY		1,496,250	1,400,000	19,892
13643E AF 2	CANADIAN OIL SANDS LT 7.75 05/15/2019	I	01/26/2015	BARCLAYS CAPITAL		1,477,000	1,400,000	22,303
14040H BG 9	CAPITAL ONE FINL 3.20 02/05/2025		02/02/2015	MORGAN STANLEY		3,990,160	4,000,000	
14040H BJ 3	CAPITAL ONE FINL 4.20 10/29/2025		10/26/2015	CS FIRST BOSTON		19,998,400	20,000,000	
14149Y BE 7	CARDINAL HEALTH 3.75 09/15/2025		06/16/2015	BARCLAYS CAPITAL		4,996,400	5,000,000	
14309D AE 0	CARL 2007-10A C CLO MEZ SEQ FLT 04/19/22	R	10/01/2015	BANC OF AMERICA SECURITIES		2,795,156	3,000,000	6,091
14309D AE 0	CARL 2007-10A C CLO MEZ SEQ FLT 04/19/22	R	10/22/2015	BANC OF AMERICA SECURITIES		557,625	600,000	129
14311M AL 0	CGMS 2015-3A A2B CLO MEZ SEQ 4.17 07/28		06/30/2015	JP MORGAN SECURITIES INC		3,500,000	3,500,000	
14312J AL 6	CGMS 2015-5A A1B CLO SEQ SSNR 3.338 1/28	R	12/11/2015	CITIGROUP		18,000,000	18,000,000	
14312J AN 2	CGMS 2015-5A A2B CLO MEZ SEQ 4.208 01/28	R	12/11/2015	CITIGROUP		5,000,000	5,000,000	
14916R AF 1	CATHOLIC HEALTH 4.20 08/01/2023		08/14/2015	WELLS FARGO BROKERAGE SERVICES		6,598,860	6,295,000	13,220
151020 AS 3	CELGENE CORP 3.875 08/15/25		08/03/2015	CITIGROUP		6,932,380	7,000,000	
15137J AC 6	CECLO 2015-23A A2B CLO MEZ 3.9 04/17/26		03/19/2015	BANC OF AMERICA SECURITIES		5,000,000	5,000,000	
161175 AM 6	CCO SAFARI II 4.908 07/23/2025		07/09/2015	GOLDMAN SACHS		13,000,000	13,000,000	
165167 CQ 8	CHESAPEAKE ENRGY WI 8.00 12/15/2022		12/23/2015	Exchanged		1,953,643	4,049,000	
16877# AA 0	VA CHARLOTTE CTL A1 3.652 01/05/2036		07/28/2015	Bostonia-Global Securities		10,769,422	10,769,422	
16877# AA 0	VA CHARLOTTE CTL A1 3.652 01/05/2036		08/05/2015	Capitalized Interest		7,647	7,647	
16877# AA 0	VA CHARLOTTE CTL A1 3.652 01/05/2036		09/05/2015	Capitalized Interest		32,798	32,798	
16877# AA 0	VA CHARLOTTE CTL A1 3.652 01/05/2036		09/05/2015	Private Placement		1,852,389	1,852,389	
16877# AA 0	VA CHARLOTTE CTL A1 3.652 01/05/2036		10/05/2015	Capitalized Interest		38,535	38,535	
16877# AA 0	VA CHARLOTTE CTL A1 3.652 01/05/2036		11/05/2015	Capitalized Interest		38,846	38,653	
16877# AA 0	VA CHARLOTTE CTL A1 3.652 01/05/2036		12/05/2015	Capitalized Interest		38,964	38,770	
16877# AA 0	VA CHARLOTTE CTL A1 3.652 01/05/2036		12/05/2015	Private Placement		1,732,901	1,732,901	
17275R AW 2	CISCO SYSTEMS 3.50 06/15/2025		06/10/2015	WELLS FARGO BROKERAGE SERVICES		4,986,650	5,000,000	
172967 JL 6	CITIGROUP INC 3.875 03/26/2025		03/19/2015	CITIGROUP		4,992,600	5,000,000	
172967 JT 9	CITIGROUP INC 4.40 06/10/2025		06/03/2015	CITIGROUP		4,979,600	5,000,000	
172967 KA 8	CITIGROUP INC 4.45 09/29/2027		09/23/2015	CITIGROUP		2,986,200	3,000,000	
174610 AJ 4	CITIZENS FIN GRP 4.35 08/01/2025		07/28/2015	BANC OF AMERICA SECURITIES		10,000,000	10,000,000	
174610 AK 1	CITIZENS FIN GRP 4.30 12/03/2025		11/30/2015	CS FIRST BOSTON		17,981,100	18,000,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
184588 AD 3	CLRLK 2006-1A C CLO MEZ FLT 12/20/2020		12/18/2015	RAYMOND JAMES & ASSOCIATES		3,433,500	3,600,000	404
189754 AA 2	COACH INC 4.25 04/01/2025		10/20/2015	FIRST TENNESSEE		4,773,000	5,000,000	12,986
189754 AA 2	COACH INC 4.25 04/01/2025		10/26/2015	CITIGROUP		1,912,080	2,000,000	6,611
190897 AA 6	COBIZ FINANCIAL 5.625 06/25/2030		06/22/2015	JP MORGAN SECURITIES INC		7,000,000	7,000,000	
191098 AK 8	COCA-COLA BOTTL 3.80 11/25/2025		11/20/2015	CITIGROUP		9,997,500	10,000,000	
195869 AP 7	COLONIAL PIPELINE 3.75 10/01/2025		09/16/2015	MIZUHO SEC USA		4,986,300	5,000,000	
19624V AB 3	CAFL 2015-1 B ABS MEZ 3.757 10/15/2047	R	10/22/2015	CS FIRST BOSTON		9,999,997	10,000,000	29,221
198280 AE 9	COLUMBIA PIPELINE 4.50 06/01/2025		05/19/2015	JP MORGAN SECURITIES INC		9,984,700	10,000,000	
19828J AA 6	COLUMBIA PROPERTY 4.15 04/01/2025		03/09/2015	JP MORGAN SECURITIES INC		13,980,260	14,000,000	
200339 DX 4	COMERICA BANK BKNT 4.00 07/27/2025		07/22/2015	JP MORGAN SECURITIES INC		16,897,490	17,000,000	
200339 DX 4	COMERICA BANK BKNT 4.00 07/27/2025		08/05/2015	MORGAN STANLEY		5,029,400	5,000,000	7,222
2027A0 HR 3	COM BK AUSTRALIA 4.50 12/09/2025	R	12/02/2015	GOLDMAN SACHS		29,937,900	30,000,000	
2027A0 HR 3	COM BK AUSTRALIA 4.50 12/09/2025	R	12/03/2015	GOLDMAN SACHS		4,931,500	5,000,000	
20369E AA 0	COMMUNITY HOSP 4.237 05/01/2025		06/04/2015	WELLS FARGO BROKERAGE SERVICES		5,000,000	5,000,000	
20369F AA 7	COMMF 2015-1A A CLO SSNR 5.75 11/01/2027		09/30/2015	CITIGROUP		7,000,000	7,000,000	
20453K AA 3	COMPASS BANK 3.875 04/10/2025		04/07/2015	CITIGROUP		12,872,470	13,000,000	
20786W AC 1	CONNECTONE BANCO 5.75 07/01/25		06/25/2015	RAYMOND JAMES & ASSOCIATES		5,000,000	5,000,000	
20826F AD 8	CONOCOPHILLIPS CO 3.35 11/15/2024		05/12/2015	MITSUBISHI		5,002,850	5,000,000	
20826F AG 1	CONOCOPHILLIPS CO 3.35 05/15/2025		05/13/2015	MITSUBISHI		4,982,750	5,000,000	
210382 AA 5	CONSTELLIS GROUP INC 9.75 05/15/2020		05/06/2015	JEFFERIES & CO		4,478,085	4,500,000	
212015 AH 4	CONTINENTAL RESOURCES 5.00 09/15/2022		01/08/2015	BANC OF AMERICA SECURITIES		2,571,250	2,750,000	45,069
212015 AH 4	CONTINENTAL RESOURCES 5.00 09/15/2022		01/08/2015	UBS WARBURG		2,337,500	2,500,000	40,972
212015 AH 4	CONTINENTAL RESOURCES 5.00 09/15/2022		07/29/2015	GOLDMAN SACHS		1,989,750	2,100,000	40,250
212015 AH 4	CONTINENTAL RESOURCES 5.00 09/15/2022		08/20/2015	BARCLAYS CAPITAL		3,123,750	3,500,000	77,778
212015 AH 4	CONTINENTAL RESOURCES 5.00 09/15/2022		08/26/2015	STIFEL NICOLAUS		766,294	855,000	19,713
21684A AC 0	RABOBANK 4.375 08/04/2025	R	07/28/2015	CS FIRST BOSTON		4,992,400	5,000,000	
21688A AE 2	RABOBANK NED NY 3.375 05/21/2025	R	05/14/2015	JP MORGAN SECURITIES INC		11,983,800	12,000,000	
22003B AK 2	CORPORATE OFFICE 5.00 07/01/2025		06/22/2015	BANC OF AMERICA SECURITIES		2,985,300	3,000,000	
224044 CE 5	COX COMMUN INC 3.85 02/01/2025		10/13/2015	CS FIRST BOSTON		6,507,760	7,000,000	56,146
224044 CE 5	COX COMMUN INC 3.85 02/01/2025		10/14/2015	CS FIRST BOSTON		934,160	1,000,000	8,342
224044 CE 5	COX COMMUN INC 3.85 02/01/2025		10/14/2015	MORGAN STANLEY		3,642,639	3,900,000	32,533
224044 CE 5	COX COMMUN INC 3.85 02/01/2025		10/26/2015	MORGAN STANLEY		6,541,150	7,000,000	65,878
225433 AA 9	CREDIT SUISSE GP FUND 3.75 03/26/2025	R	03/23/2015	CS FIRST BOSTON		9,976,000	10,000,000	
22546Q AP 2	CREDIT SUISSE NY MTN 3.625 09/09/2024	R	05/07/2015	NOMURA SECURITIES INTL		10,114,200	10,000,000	63,438
22822R BD 1	CROWN CASTLE TOW 3.663 05/15/2025		04/30/2015	MORGAN STANLEY		36,000,000	36,000,000	
22969* AA 1	WAL-MART GREENVILLE CTL 3.52 12/15/2029		02/19/2015	Private Placement		7,676,000	7,600,000	
22970* AA 8	BNSF RAILWAY SER 2015 4.07 05/15/2034		03/12/2015	Private Placement		25,000,000	25,000,000	
22973@ AA 3	GREAT WEST 2015 4.62 12/15/2037		12/11/2015	Private Placement		8,763,391	8,763,391	
233046 AC 5	DNKN 2015-1A A2I ABS SNR 3.262 02/20/45		01/22/2015	GUGGENHEIM CAPITAL MARKET		10,000,000	10,000,000	
233046 AD 3	DNKN 2015-1A A2II ABS SNR 3.98 02/20/45		01/22/2015	GUGGENHEIM CAPITAL MARKET		15,000,000	15,000,000	
23311V AC 1	DCP MIDSTREAM OPERATING 2.50 12/01/2017		12/15/2015	IMPERIAL CAPITAL		1,389,850	1,540,000	1,818
23311V AE 7	DCP MIDSTREAM OP 2.70 04/01/2019		12/11/2015	IMPERIAL CAPITAL		3,797,420	4,631,000	26,049
23311V AE 7	DCP MIDSTREAM OP 2.70 04/01/2019		12/14/2015	HILLTOP SECURITIES INC		285,250	350,000	1,995
23311V AE 7	DCP MIDSTREAM OP 2.70 04/01/2019		12/14/2015	WELLS FARGO BROKERAGE SERVICES		667,898	817,000	4,657
23311V AE 7	DCP MIDSTREAM OP 2.70 04/01/2019		12/16/2015	IMPERIAL CAPITAL		1,729,875	2,100,000	12,600
233851 BW 3	DAIMLER FINANCE 3.30 05/19/2025		05/11/2015	CITIGROUP		9,979,700	10,000,000	

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233851 BW 3	DAIMLER FINANCE 3.30 05/19/2025		10/19/2015	MIZUHO SEC USA		3,017,284	3,105,000	43,832
24422E TC 3	JOHN DEERE CAP 3.40 09/11/2025		09/08/2015	CITIGROUP		4,986,150	5,000,000	
24713G AB 8	DELPHI AUTOMOTIVE 4.25 01/15/2026	R	11/09/2015	BARCLAYS CAPITAL		9,994,200	10,000,000	
24736X AA 6	DELTA AIR LINES 15-1AA 3.625 07/30/2027		08/10/2015	MORGAN STANLEY		7,000,000	7,000,000	
24736Y AA 4	DELTA AIR LINES 15-1A 3.875 07/30/2027		08/10/2015	MORGAN STANLEY		3,500,000	3,500,000	
251525 AP 6	DEUTSCHE BANK AG 4.50 04/01/2025	R	03/27/2015	DEUTSCHE BANK		5,500,880	5,500,000	
251525 AP 6	DEUTSCHE BANK AG 4.50 04/01/2025	R	04/16/2015	DEUTSCHE BANK		4,969,400	5,000,000	12,500
251525 AP 6	DEUTSCHE BANK AG 4.50 04/01/2025	R	05/05/2015	DEUTSCHE BANK		4,875,800	5,000,000	23,125
25179M AV 5	DEVON ENERGY 5.85 12/15/2025		12/10/2015	MORGAN STANLEY		5,997,300	6,000,000	
25179M AV 5	DEVON ENERGY 5.85 12/15/2025		12/11/2015	MORGAN STANLEY		2,978,730	3,000,000	488
25250* AA 2	DIALOG TELECOM TL 10.50 1/17/2018		02/27/2015	Capitalized Interest		31,156	31,004	
25250* AA 2	DIALOG TELECOM TL 10.50 1/17/2018		10/31/2015	Intercompany Sale		1,608,969	1,597,579	14,445
25250* AA 2	DIALOG TELECOM TL 10.50 1/17/2018		12/23/2015	Intercompany Sale		801,577	798,789	19,570
25264V AA 7	DHAL 2015-1 A ABS SNR 3.81 07/14/2028	R	07/24/2015	WELLS FARGO BROKERAGE SERVICES		10,497,404	10,500,000	
25400L AC 0	DIGITAL DELTA HLDGS 4.75 10/01/2025		09/23/2015	CITIGROUP		7,000,000	7,000,000	
25470X AE 5	DISH DBS CORP 6.75 06/01/2021		12/15/2015	GOLDMAN SACHS		1,468,838	1,495,000	4,765
25470X AE 5	DISH DBS CORP 6.75 06/01/2021		12/15/2015	JEFFERIES & CO		687,750	700,000	2,231
25470X AE 5	DISH DBS CORP 6.75 06/01/2021		12/22/2015	DEUTSCHE BANK		693,000	700,000	3,544
256677 AD 7	DOLLAR GENERAL 4.15 11/01/2025		10/15/2015	GOLDMAN SACHS		2,995,320	3,000,000	
25755T AE 0	DPABS 2015-1A A2II ABS SNR 4.474 10/45		10/14/2015	GUGGENHEIM CAPITAL MARKET		16,000,000	16,000,000	
26208L AA 6	HONK 2015-1A A2 ABS SNR 5.216 07/20/2045		07/24/2015	BARCLAYS CAPITAL		14,000,000	14,000,000	
26248P AC 5	DRYD 2006-16A B CLO MEZ FLT 10/20/2020	R	11/16/2015	BANC OF AMERICA SECURITIES		1,950,000	2,000,000	1,662
26827E AC 9	ECAF 2015-1A A2 ABS SNR 4.947 06/15/2040	R	06/15/2015	DEUTSCHE BANK		14,000,000	14,000,000	
26884A BD 4	ERP OPERATING LP 3.375 06/01/2025		05/11/2015	CITIGROUP		4,972,500	5,000,000	
26884A BD 4	ERP OPERATING LP 3.375 06/01/2025		05/12/2015	GOLDMAN SACHS		4,962,000	5,000,000	469
26884A BD 4	ERP OPERATING LP 3.375 06/01/2025		05/12/2015	WELLS FARGO BROKERAGE SERVICES		2,984,010	3,000,000	281
26884T AP 7	ERAC USA FINANCE 3.80 11/01/2025		11/02/2015	WELLS FARGO BROKERAGE SERVICES		14,971,650	15,000,000	
291011 BG 8	EMERSON ELECTRIC 3.15 06/01/2025		05/18/2015	JP MORGAN SECURITIES INC		16,946,280	17,000,000	
292505 AJ 3	ENCANA CORP 3.90 11/15/2021	I	08/19/2015	RBC CAPITAL MARKETS		3,345,650	3,500,000	37,538
292505 AJ 3	ENCANA CORP 3.90 11/15/2021	I	08/21/2015	RBC CAPITAL MARKETS		4,697,600	5,000,000	54,708
29250N AF 2	ENBRIDGE INC 4.00 10/01/2023	I	08/26/2015	JEFFERIES & CO		6,392,818	6,739,000	112,317
29250N AF 2	ENBRIDGE INC 4.00 10/01/2023	I	09/11/2015	JEFFERIES & CO		3,554,363	3,750,000	68,750
29250R AW 6	ENBRIDGE ENERGY 5.875 10/15/2025		10/01/2015	DEUTSCHE BANK		23,916,960	24,000,000	
29273R BD 0	ENERGY TRAN PTNR 4.05 03/15/2025		03/05/2015	UBS WARBURG		3,996,720	4,000,000	
29273R BG 3	ENERGY TRAN PARTNERS 4.75 01/15/2026		06/18/2015	MITSUBISHI		11,913,000	12,000,000	
29336U AE 7	ENLINK MIDSTREAM 4.15 06/01/2025		08/21/2015	DEUTSCHE BANK		1,391,655	1,500,000	17,983
29336U AE 7	ENLINK MIDSTREAM 4.15 06/01/2025		08/21/2015	MORGAN STANLEY		741,520	800,000	9,591
29336U AE 7	ENLINK MIDSTREAM 4.15 06/01/2025		09/02/2015	STIFEL NICOLAUS		1,905,788	2,060,000	27,547
29358Q AE 9	ENSCO PLC 5.20 03/15/2025	R	03/04/2015	DEUTSCHE BANK		4,981,100	5,000,000	
29379V BH 5	ENTERPRISE PRODUCTS 3.70 02/15/2026		05/04/2015	WELLS FARGO BROKERAGE SERVICES		7,970,800	8,000,000	
29977G AA 0	EVERBANK FINL CORP 5.75 07/02/2025		06/26/2015	BANC OF AMERICA SECURITIES		20,000,000	20,000,000	
30161N AM 3	EXELON CORP 3.95 06/15/2025		12/02/2015	Exchanged		6,968,738	7,000,000	
30212P AL 9	EXPEDIA INC 5.00 02/15/2026		12/01/2015	BANC OF AMERICA SECURITIES		12,939,550	13,000,000	
302520 AB 7	FNB CORP 4.875 10/02/2025		09/29/2015	RBC CAPITAL MARKETS		5,000,000	5,000,000	
30256W AA 5	FDF 2015-1A A CDO SEQ SSNR 4.40 11/12/30		10/23/2015	Greensledge Capital Market		6,000,000	6,000,000	
30256W AB 3	FDF 2015-1A B CDO MEZ SEQ 5.00 11/12/30		10/23/2015	Greensledge Capital Market		6,000,000	6,000,000	

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302635 AC 1	FS INVST CORP 4.75 05/15/2022		04/27/2015	WELLS FARGO BROKERAGE SERVICES		9,968,400	10,000,000	
30288B AE 5	FREMF 2015-K721 B MEZ 3.6806 11/25/2047		12/04/2015	MORGAN STANLEY		2,204,063	2,500,000	4,090
30605X AC 7	FWAY 2015-1A A2 ABS PT SNR 4.213 11/42		02/03/2015	BARCLAYS CAPITAL		2,000,000	2,000,000	
31307# AA 9	CORPUS CHRISTI (FDL) CTL 4.537 2/15/35		01/15/2015	Capitalized Interest		11,106	11,106	
31307# AA 9	CORPUS CHRISTI (FDL) CTL 4.537 2/15/35		02/15/2015	Capitalized Interest		11,148	11,148	
316041 CP 5	FIDELITY BANK GA 5.875 05/31/2030		05/29/2015	STIFEL NICOLAUS		7,000,000	7,000,000	
31620M AR 7	FIDELITY NATIONAL 5.00 10/15/2025		10/13/2015	BANC OF AMERICA SECURITIES		6,981,030	7,000,000	
31620M AR 7	FIDELITY NATIONAL 5.00 10/15/2025		10/14/2015	WELLS FARGO BROKERAGE SERVICES		5,064,500	5,000,000	
317579 AA 8	FINS 2015-1A A CLO SEQ SSNR 5.00 07/26	R	10/20/2015	SANDLER & O'NEIL PARTNERS		15,000,000	15,000,000	
317585 AA 5	FINANCIAL INSTITUTIONS 6.00 04/15/2030		04/09/2015	STERNE AGEE & LEACH		5,000,000	5,000,000	
320209 AA 7	FIRST FIN BANCORP 5.125 08/25/2025		08/20/2015	RBC CAPITAL MARKETS		15,000,000	15,000,000	
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036		11/06/2015	BANC OF AMERICA SECURITIES		2,664,239	3,043,214	513
33738K AA 3	WACHOVIA CORP 6.18 02/15/2036		07/21/2015	WELLS FARGO BROKERAGE SERVICES		368,300	330,000	9,007
337738 AP 3	FISERV INC 3.85 06/01/2025		05/19/2015	BANC OF AMERICA SECURITIES		9,993,300	10,000,000	
33938E AT 4	FLEXTRONICS INTL 4.75 06/15/2025	R	06/03/2015	BANC OF AMERICA SECURITIES		4,960,650	5,000,000	
340711 AW 0	FLORIDA GAS TRAN 4.35 07/15/2025		07/07/2015	JP MORGAN SECURITIES INC		4,988,750	5,000,000	
345397 XL 2	FORD MOTOR CRED 4.134 08/04/2025		07/30/2015	CITIGROUP		10,000,000	10,000,000	
34959W AC 3	FCBSL 2013-1A B CLO MEZ FLT 01/19/2025		02/12/2015	RBC CAPITAL MARKETS		5,795,625	6,000,000	10,404
34960B AC 6	FCBSL 2013-2A A1F CLO SSNR FLT 10/19/25		04/16/2015	RBC CAPITAL MARKETS		14,925,000	15,000,000	740
34964C AA 4	FORTUNE BRANDS 4.00 06/15/2025		06/08/2015	JP MORGAN SECURITIES INC		9,935,700	10,000,000	
354613 AK 7	FRANKLIN RES INC 2.85 03/30/2025		03/25/2015	MORGAN STANLEY		12,977,510	13,000,000	
35671D BD 6	FREEPORT-MCMORAN C&G 2.375 03/15/2018		08/05/2015	MORGAN STANLEY		6,527,500	7,000,000	66,962
360271 AJ 9	FULTON FINANCIAL 4.50 11/15/2024		06/08/2015	SANDLER & O'NEIL PARTNERS		19,941,600	20,000,000	65,000
361448 AW 3	GATX CORP 3.25 03/30/2025		02/03/2015	CITIGROUP		3,957,480	4,000,000	
36164N FF 7	GE CAPITAL INTL 2.342 11/15/2020	R	10/26/2015	Exchanged		24,231,992	24,104,000	
36164N FG 5	GE CAPITAL INTL 3.373 11/15/25	R	10/26/2015	Exchanged		14,449,535	14,190,000	
36164N FH 3	GE CAPITAL INTL 4.418 11/15/2035	R	10/26/2015	Exchanged		1,045,333	1,018,000	
3622EA AA 8	GSAA 2007-3 1A1A SEQ SSNR FLT 03/25/2047		07/20/2015	BANC OF AMERICA SECURITIES		4,607,116	6,927,994	1,385
36246M AU 3	GTP ACQUISITION 3.482 06/16/2025		05/20/2015	BARCLAYS CAPITAL		10,000,000	10,000,000	
37247D AP 1	GENWORTH FINL 7.625 09/24/2021		02/11/2015	CANTOR FITZGERALD & CO		1,459,500	1,400,000	42,403
374825 AA 5	GIBSON ENERGY 6.75 07/15/2021	I	08/21/2015	GMP SECURITIES		1,558,790	1,607,000	12,354
374825 AA 5	GIBSON ENERGY 6.75 07/15/2021	I	09/01/2015	NBC INTERNATIONAL		1,458,750	1,500,000	13,781
374825 AA 5	GIBSON ENERGY 6.75 07/15/2021	I	09/09/2015	GMP SECURITIES		364,688	375,000	4,148
375558 BF 9	GILEAD SCIENCES 3.65 03/01/2026		09/09/2015	JP MORGAN SECURITIES INC		6,971,720	7,000,000	
375558 BF 9	GILEAD SCIENCES 3.65 03/01/2026		09/10/2015	JP MORGAN SECURITIES INC		2,990,220	3,000,000	304
37954T AA 2	GSFI 2015-1 B1 ABS SNR 2.74 01/18/2030	R	01/14/2015	CS FIRST BOSTON		2,999,905	3,000,000	
38174F AL 0	GOCAP 2015-23A B2 CLO MEZ 4.094 05/05/27		05/18/2015	WELLS FARGO BROKERAGE SERVICES		2,498,350	2,500,000	
391416 AA 2	GREAT WESTERN BNCRP 4.875 08/15/25		07/28/2015	SANDLER & O'NEIL PARTNERS		10,000,000	10,000,000	
40049J BB 2	GRUPO TELEVISA 4.625 01/30/2026	R	11/19/2015	HSBC SECURITIES		1,987,700	2,000,000	
40049J BB 2	GRUPO TELEVISA 4.625 01/30/2026	R	11/20/2015	GOLDMAN SACHS		2,027,360	2,000,000	257
40049J BB 2	GRUPO TELEVISA 4.625 01/30/2026	R	11/20/2015	JP MORGAN SECURITIES INC		3,038,610	3,000,000	385
40049J BB 2	GRUPO TELEVISA 4.625 01/30/2026	R	12/03/2015	BARCLAYS CAPITAL		5,015,650	5,000,000	8,993
402740 AD 6	GULFSTREAM NAT GAS 4.60 09/15/2025		09/21/2015	BANC OF AMERICA SECURITIES		2,998,860	3,000,000	
404139 AB 3	HC2 HOLDINGS INC 11.00 12/01/19		12/24/2015	Intercompany Sale		1,830,000	2,000,000	14,056
40414L AM 1	HCP INC 3.40 02/01/2025		01/13/2015	CITIGROUP		11,902,200	12,000,000	
40442L AB 1	H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49		06/19/2015	UBS WARBURG		8,999,988	9,000,000	
40536Y AE 4	HLCNL 2007-2A A1J CLO MEZ SEQ FLT 04/21		06/16/2015	JP MORGAN SECURITIES INC		1,948,750	2,000,000	1,859

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
40536Y AL 8	HLCNL 2007-2A C CLO MEZ FLT 04/24/2021		02/26/2015	RAYMOND JAMES & ASSOCIATES		2,910,000	3,000,000	4,968
406216 BG 5	HALLIBURTON CO 3.80 11/15/2025		11/05/2015	CS FIRST BOSTON		9,971,900	10,000,000	
41138P AB 9	HAPPY BNCSHRS 5.875 08/01/25		07/23/2015	SANDLER & O'NEIL PARTNERS		5,000,000	5,000,000	
413086 AH 2	HARMAN INTL 4.15 05/15/2025		05/06/2015	JP MORGAN SECURITIES INC		9,933,600	10,000,000	
413875 AR 6	HARRIS CORP 3.832 04/28/2025		04/22/2015	MORGAN STANLEY		5,000,000	5,000,000	
42217K BF 2	HEALTH CARE REIT 4.00 06/01/2025		05/20/2015	UBS WARBURG		6,994,820	7,000,000	
423074 AX 1	HJ HEINZ CO 3.95 07/15/2025		06/23/2015	WELLS FARGO BROKERAGE SERVICES		7,989,360	8,000,000	
423457 AB 6	HELMERICH INTL 4.65 03/15/2025		03/12/2015	GOLDMAN SACHS		6,462,625	6,500,000	
42824C AP 4	HP ENTERPRISE 4.90 10/15/2025		09/30/2015	GOLDMAN SACHS		19,945,000	20,000,000	
42824C AP 4	HP ENTERPRISE 4.90 10/15/2025		12/23/2015	GOLDMAN SACHS		4,907,350	5,000,000	54,444
42824C AP 4	HP ENTERPRISE 4.90 10/15/2025		12/23/2015	RBC CAPITAL MARKETS		1,962,040	2,000,000	21,778
428291 AM 0	HEXCEL CORP 4.70 08/15/2025		07/29/2015	BANC OF AMERICA SECURITIES		4,985,650	5,000,000	
43132W AJ 9	HLDN 2015-4A A1B CLO SEQ SSNR 3.41 07/27		06/30/2015	CITIGROUP		7,000,000	7,000,000	
432748 AB 7	HILLTOP HOLDINGS 5.00 04/15/2025		04/06/2015	SANDLER & O'NEIL PARTNERS		13,000,000	13,000,000	
44107T AV 8	HOST HOTELS & RESORTS E 4.00 06/15/2025		05/06/2015	GOLDMAN SACHS		12,978,940	13,000,000	
44107T AW 6	HOST HOTELS F 4.50 02/01/2026		10/08/2015	BANC OF AMERICA SECURITIES		6,977,600	7,000,000	
44107T AW 6	HOST HOTELS F 4.50 02/01/2026		10/09/2015	BANC OF AMERICA SECURITIES		5,309,024	5,275,000	659
44107T AW 6	HOST HOTELS F 4.50 02/01/2026		10/26/2015	CITIGROUP		5,075,300	5,000,000	9,375
44931B AE 7	ICG 2015-1A COMB CLO MEZ 07/19/2027		06/11/2015	CS FIRST BOSTON		25,862,350	26,750,000	
44931C AS 4	ICG 2015-2A A2 CLO SSNR SEQ 3.00 01/28		10/14/2015	MORGAN STANLEY		7,000,000	7,000,000	
44983K AF 1	INGIM 2006-3A C CLO MEZ FLT 12/13/2020	R	09/23/2015	BANC OF AMERICA SECURITIES		1,594,900	1,640,000	5,861
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		01/31/2015	Capitalized Interest		8,843	8,797	
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		02/28/2015	Capitalized Interest		8,001	7,959	
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		03/31/2015	Capitalized Interest		8,872	8,825	
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		04/30/2015	Capitalized Interest		8,640	8,555	
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		05/31/2015	Capitalized Interest		8,943	8,855	
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		06/30/2015	Capitalized Interest		8,670	8,585	
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		07/31/2015	Capitalized Interest		8,964	8,885	
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		08/31/2015	Capitalized Interest		8,979	8,901	
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		09/30/2015	Capitalized Interest		8,705	8,628	
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		10/31/2015	Capitalized Interest		9,042	8,931	
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		11/30/2015	Capitalized Interest		8,766	8,658	
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		12/31/2015	Capitalized Interest		9,073	8,961	
45660K AA 9	INDX 2006-AR39 A1 SEQ SSNR FLT 2/25/2037		09/22/2015	MORGAN STANLEY		7,351,984	9,125,814	
45660N W6 8	RAST 2004-R2 A3 Z 5.50 08/25/2034		04/16/2015	AMHERST SECURITIES CORP		4,057,648	3,878,278	11,850
458140 AS 9	INTEL CORP 3.70 07/29/2025		07/22/2015	BANC OF AMERICA SECURITIES		13,979,140	14,000,000	
45866F AD 6	INTERCONTINENTAL 3.75 12/01/2025		11/19/2015	BANC OF AMERICA SECURITIES		9,998,300	10,000,000	
459200 HU 8	IBM CORP 3.625 02/12/2024		05/08/2015	JP MORGAN SECURITIES INC		10,414,000	10,000,000	91,632
460146 CL 5	INTL PAPER CO 3.80 01/15/2026		05/14/2015	MIZUHO SEC USA		6,969,830	7,000,000	
46132F AD 2	INVESCO FIN PLC 3.75 01/15/2026	R	10/08/2015	MORGAN STANLEY		14,961,300	15,000,000	
46184# AA 5	INVISION DIV LIBOR+900 6/30/2020		06/30/2015	Private Placement		6,930,000	7,000,000	
46590K AD 6	JPMCC 2015-JP1 A4 SEQ SSNR 3.6498 01/49		12/15/2015	JP MORGAN SECURITIES INC		13,129,896	13,000,000	36,904
46615P AE 4	JFIN 2007-1A C CLO MEZ FLT 07/20/2021		07/31/2015	BANC OF AMERICA SECURITIES		5,835,000	6,000,000	4,099
46615P AE 4	JFIN 2007-1A C CLO MEZ FLT 07/20/2021		12/15/2015	BANC OF AMERICA SECURITIES		2,883,750	3,000,000	7,705
46617Y AC 7	JFIN 2015-1A B2 CLO MEZ 4.033 03/15/2026		03/30/2015	BNP PARIBAS		6,000,000	6,000,000	
46617Y AJ 2	JFIN 2015-1A A2 CLO SSNR 3.04 03/15/2026		03/30/2015	BNP PARIBAS		7,000,000	7,000,000	

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46618G AE 1	JFINR 2015-4A BF CLO MEZ 3.6 04/22/2020		04/09/2015	JEFFERIES & CO		5,000,000	5,000,000	
46618H AA 7	HENDR 2014-3A A ABS SNR 3.50 06/15/2077		09/17/2015	BARCLAYS CAPITAL		2,203,691	2,232,999	2,171
46618L AA 8	HENDR 2015-1A A ABS SSNR 3.26 09/15/2072		03/25/2015	CS FIRST BOSTON		8,494,621	8,500,000	
46618L AA 8	HENDR 2015-1A A ABS SSNR 3.26 09/15/2072		04/30/2015	ROBERT W BAIRD CO		6,301,960	6,385,773	11,565
46618L AA 8	HENDR 2015-1A A ABS SSNR 3.26 09/15/2072		06/01/2015	CS FIRST BOSTON		7,882,983	7,976,457	13,724
46618L AA 8	HENDR 2015-1A A ABS SSNR 3.26 09/15/2072		06/03/2015	BANC OF AMERICA SECURITIES		1,946,209	1,994,114	4,153
46618N AG 1	JFIN 2015-2A BF CLO MEZ SEQ 4.135 10/26		09/25/2015	JEFFERIES & CO		7,700,000	7,700,000	
46619R AA 4	HENDR 2015-2A A ABS SSNR 3.87 03/15/2058		07/21/2015	BARCLAYS CAPITAL		8,992,989	9,000,000	
46619R AA 4	HENDR 2015-2A A ABS SSNR 3.87 03/15/2058		09/17/2015	BARCLAYS CAPITAL		3,526,250	3,500,000	3,763
46619X AA 1	HENDR 2015-3A A ABS SSNR 4.08 03/17/70		11/20/2015	CS FIRST BOSTON		8,492,557	8,500,000	
46625H NJ 5	JPMORGAN CHASE 4.25 10/01/2027		09/23/2015	JP MORGAN SECURITIES INC		2,989,650	3,000,000	
46632Y AF 1	JPMMT 2008-R3 2A3 MEZ 6.25 08/26/2037		11/26/2014	Capital Interest		(249)		
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		01/26/2015	Deferred Interest		4,033	6,526	
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		02/26/2015	Deferred Interest		3,957	6,498	
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		03/27/2015	Deferred Interest		4,067	6,523	
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		04/26/2015	Deferred Interest		4,033	6,468	
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		05/26/2015	Deferred Interest		4,127	6,389	
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		06/26/2015	Deferred Interest		4,315	6,603	
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		07/26/2015	Capital Interest		4,367	6,215	
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		08/26/2015	Deferred Interest		4,544	6,499	
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		09/26/2015	Deferred Interest		4,647	6,511	
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		10/26/2015	Deferred Interest		4,709	6,568	
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		11/26/2015	Deferred Interest		4,731	6,582	
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		12/26/2015	Deferred Interest		4,773	6,623	
46633P AU 6	JPMRR 2009-7 11A1 SEQ SSNR CSTR 09/36 RE		07/22/2015	SOUTHWEST SECURITIES		131,017	140,500	289
46645A AB 7	JPMRR 2015-4 1A2 SEQ SSNR FLT 06/47 RE		12/30/2015	JP MORGAN SECURITIES INC		7,988,760	8,718,974	796
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37		12/26/2014	Capital Interest		(49)	(183)	
47232D ET 5	JMAC 2009-R5 21A5 MEZ SSUP CSTR 5/26/37		05/31/2015	Capital Interest		1,659		
47421M AE 3	JEFFM 2015-1A A2 CLO SEQ SSNR 3.62 07/27		06/26/2015	BANC OF AMERICA SECURITIES		13,000,000	13,000,000	
48203R AJ 3	JUNIPER NETWORKS 4.35 06/15/2025		03/06/2015	JEFFERIES & CO		4,965,100	5,000,000	4,229
48250R AU 0	KKR 12 B2 CLO MEZ SEQ 4.205 07/15/2027		07/10/2015	BNP PARIBAS		12,500,000	12,500,000	
48250V AL 1	KKR 13 B2 CLO MEZ 4.105 01/16/2028	R	11/23/2015	MORGAN STANLEY		5,000,000	5,000,000	
485134 BP 4	KANSAS CITY P&L 3.65 08/15/2025		08/13/2015	JP MORGAN SECURITIES INC		9,964,400	10,000,000	
488401 AB 6	KEMPER 4.35 02/15/2025		02/19/2015	JP MORGAN SECURITIES INC		9,993,700	10,000,000	
49327M 2K 9	KEY BANK NA 3.30 06/01/2025		05/27/2015	KEYBANK CAPITAL MARKET		9,976,300	10,000,000	
49327M 2K 9	KEY BANK NA 3.30 06/01/2025		06/05/2015	GOLDMAN SACHS		4,852,700	5,000,000	4,125
49327M 2K 9	KEY BANK NA 3.30 06/01/2025		06/26/2015	CANTOR FITZGERALD & CO		3,843,640	4,000,000	11,000
49327M 2K 9	KEY BANK NA 3.30 06/01/2025		06/26/2015	JANNEY MONTGOMERY SCOTT		1,921,780	2,000,000	5,500
49327M 2K 9	KEY BANK NA 3.30 06/01/2025		06/26/2015	KEYBANK CAPITAL MARKET		3,848,440	4,000,000	11,000
49327M 2K 9	KEY BANK NA 3.30 06/01/2025		07/13/2015	GOLDMAN SACHS		4,821,600	5,000,000	20,625
494386 AC 9	KIMBERLY-CLARK MEX 3.25 03/12/2025	R	03/05/2015	CITIGROUP		4,972,950	5,000,000	
494386 AC 9	KIMBERLY-CLARK MEX 3.25 03/12/2025	R	03/06/2015	CITIGROUP		1,978,940	2,000,000	
500255 AU 8	KOHL'S CORP 4.25 07/17/2025		07/14/2015	GOLDMAN SACHS		12,996,880	13,000,000	
50171@ AA 4	LAI/OLG FINANCE TL 14.00 06/30/2020		03/31/2015	Exchanged		2,485,802	2,485,802	73,196
50171@ AA 4	LAI/OLG FINANCE TL 14.00 06/30/2020		06/30/2015	Capitalized Interest		9,296	9,296	
50171@ AA 4	LAI/OLG FINANCE TL 14.00 06/30/2020		12/31/2015	Capitalized Interest		18,797	18,867	

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50188N AA 6	LCM 19A COMB CLO MEZ 07/15/2027		06/30/2015	MORGAN STANLEY		16,012,535	16,625,000	
50219J AB 6	LSTRZ 2015-9 A2 SEQ SNR FLT 10/01/2020		10/30/2015	BANC OF AMERICA SECURITIES		4,847,000	5,000,000	1,026
50540R AQ 5	LABORATORY CORP 3.60 02/01/2025		01/21/2015	WELLS FARGO BROKERAGE SERVICES		3,994,000	4,000,000	
512807 AN 8	LAM RESEARCH 3.80 03/15/2025		03/05/2015	BANC OF AMERICA SECURITIES		8,996,220	9,000,000	
52107Q AG 0	LAZARD GROUP LLC 3.75 02/13/2025		02/10/2015	CITIGROUP		3,988,720	4,000,000	
52327@ AA 3	LECTRUS CORP TL 13% PIK 11/15/2016		03/01/2015	Capitalized Interest		8,314	8,481	
52327@ AA 3	LECTRUS CORP TL 13% PIK 11/15/2016		04/01/2015	Capitalized Interest		9,628	9,602	
52327@ AA 3	LECTRUS CORP TL 13% PIK 11/15/2016		05/01/2015	Capitalized Interest		9,085	9,270	
52327@ AA 3	LECTRUS CORP TL 13% PIK 11/15/2016		06/01/2015	Capitalized Interest		9,357	9,547	
52327@ AA 3	LECTRUS CORP TL 13% PIK 11/15/2016		07/01/2015	Capitalized Interest		9,026	9,210	
52327@ AA 3	LECTRUS CORP TL 13% PIK 11/15/2016		08/01/2015	Capitalized Interest		9,304	9,485	
52327@ AA 3	LECTRUS CORP TL 13% PIK 11/15/2016		09/01/2015	Capitalized Interest		9,273	9,454	
52327@ AA 3	LECTRUS CORP TL 13% PIK 11/15/2016		10/01/2015	Capitalized Interest		8,952	9,119	
52327@ AA 3	LECTRUS CORP TL 13% PIK 11/15/2016		11/01/2015	Capitalized Interest		9,219	9,391	
52327@ AA 3	LECTRUS CORP TL 13% PIK 11/15/2016		12/01/2015	Capitalized Interest		8,892	9,058	
52472E AA 7	LEGACYTEXAS FIN GRP 5.50 12/01/2025		11/18/2015	SANDLER & O'NEIL PARTNERS		5,000,000	5,000,000	
52522G AB 0	LXS 2006-18N A2A SEQ SNR FLT 12/25/2036		06/16/2015	BANC OF AMERICA SECURITIES		5,767,357	6,056,955	1,352
527288 BE 3	LEUCADIA NATL 5.50 10/18/2023		12/28/2015	BANC OF AMERICA SECURITIES		4,710,216	4,806,000	53,600
53117C AR 3	LIBERTY PROP 3.75 04/01/2025		03/17/2015	WELLS FARGO BROKERAGE SERVICES		4,982,200	5,000,000	
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		01/31/2015	Capitalized Interest		18,560	18,560	
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		02/28/2015	Capitalized Interest		16,654	16,654	
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		03/31/2015	Capitalized Interest		18,502	18,502	
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		04/30/2015	Capitalized Interest		17,599	17,599	
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		05/31/2015	Capitalized Interest		17,865	17,865	
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		06/30/2015	Capitalized Interest		17,355	17,355	
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		07/31/2015	Capitalized Interest		17,999	17,999	
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		08/31/2015	Capitalized Interest		18,068	18,068	
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		09/30/2015	Capitalized Interest		15,163	15,163	
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		10/31/2015	Capitalized Interest		15,338	15,338	
53944V AH 2	LLOYDS BANK PLC 3.50 05/14/2025	R	05/11/2015	BANC OF AMERICA SECURITIES		14,959,800	15,000,000	
539830 BH 1	LOCKHEED MARTIN 3.55 01/15/2026		11/16/2015	JP MORGAN SECURITIES INC		3,969,120	4,000,000	
55279H AK 6	MANUFAC & TRADERS 2.90 02/06/2025		02/03/2015	CITIGROUP		12,985,440	13,000,000	
55336V AA 8	MPLX LP 4.00 02/15/2025		02/09/2015	GOLDMAN SACHS		2,989,200	3,000,000	
55336V AA 8	MPLX LP 4.00 02/15/2025		08/19/2015	BARCLAYS CAPITAL		3,253,145	3,500,000	3,500
55336V AA 8	MPLX LP 4.00 02/15/2025		08/19/2015	MORGAN STANLEY		1,850,575	1,991,000	1,991
55368@ AA 6	MSI LIGHTING TERM LOAN 15% 11/6/2017		01/31/2015	Capitalized Interest		99,351	99,704	
55368@ AA 6	MSI LIGHTING TERM LOAN 15% 11/6/2017		02/28/2015	Capitalized Interest		90,880	91,203	
55368@ AA 6	MSI LIGHTING TERM LOAN 15% 11/6/2017		03/31/2015	Capitalized Interest		102,115	102,136	
55368@ AA 6	MSI LIGHTING TERM LOAN 15% 11/6/2017		04/30/2015	Capitalized Interest		100,080	100,101	
55368@ AA 6	MSI LIGHTING TERM LOAN 15% 11/6/2017		05/31/2015	Capitalized Interest		104,691	104,713	
55368@ AA 6	MSI LIGHTING TERM LOAN 15% 11/6/2017		06/30/2015	Capitalized Interest		51,313	102,626	
55368@ AA 6	MSI LIGHTING TERM LOAN 15% 11/6/2017		07/31/2015	Capitalized Interest		53,677	107,354	
55368@ AA 6	MSI LIGHTING TERM LOAN 15% 11/6/2017		08/31/2015	Capitalized Interest		54,361	108,722	
55368@ AA 6	MSI LIGHTING TERM LOAN 15% 11/6/2017		09/30/2015	Capitalized Interest		45,690	91,379	
55368@ AA 6	MSI LIGHTING TERM LOAN 15% 11/6/2017		10/31/2015	Capitalized Interest		37,090	74,181	
55368@ AA 6	MSI LIGHTING TERM LOAN 15% 11/6/2017		11/30/2015	Capitalized Interest		36,199	72,398	

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55368@ AA 6	MSI LIGHTING TERM LOAN 15% 11/6/2017		12/31/2015	Capitalized Interest		37,713	75,426	
553794 AC 2	MUFG AMERICAS HLDGS 3.00 02/10/2025		02/05/2015	MORGAN STANLEY		4,973,450	5,000,000	
553794 AC 2	MUFG AMERICAS HLDGS 3.00 02/10/2025		05/06/2015	BARCLAYS CAPITAL		5,404,491	5,599,000	43,392
55608P AQ 7	MACQUARIE BK LTD 4.00 07/29/2025	R	07/23/2015	JP MORGAN SECURITIES INC		3,994,120	4,000,000	
55608X AB 3	MACQUARIE BK LTD 4.875 06/10/2025	R	06/02/2015	CITIGROUP		4,986,700	5,000,000	
55608X AB 3	MACQUARIE BK LTD 4.875 06/10/2025	R	06/03/2015	JP MORGAN SECURITIES INC		4,983,550	5,000,000	
559222 AR 5	MAGNA INTL INC 4.15 10/01/2025	I	09/16/2015	BANC OF AMERICA SECURITIES		4,980,500	5,000,000	
55953P AC 9	MAGNE 2015-16A COMB CLO 01/18/2028	R	12/03/2015	CS FIRST BOSTON		10,780,000	11,200,000	
56576L AN 9	MCLO 2015-8A A1C CLO SEQ SSNR 3.48 07/27		06/16/2015	JP MORGAN SECURITIES INC		10,500,000	10,500,000	
565849 AL 0	MARATHON OIL CORP 3.85 06/01/2025		06/01/2015	JP MORGAN SECURITIES INC		12,970,230	13,000,000	
565849 AL 0	MARATHON OIL CORP 3.85 06/01/2025		08/19/2015	US BANCORP		3,266,060	3,500,000	27,699
56844X AE 9	MARNR 2015-1A B2 CLO MEZ 3.68 04/20/2023		03/16/2015	BANC OF AMERICA SECURITIES		6,000,000	6,000,000	
571748 AZ 5	MARSH & MCLENNAN 3.75 03/14/2026		09/09/2015	BANC OF AMERICA SECURITIES		7,993,840	8,000,000	
579780 AK 3	MCCORMICK & CO 3.25 11/15/2025		11/03/2015	WELLS FARGO BROKERAGE SERVICES		3,970,520	4,000,000	
58013M EU 4	MCDONALD'S CORP 3.375 05/26/2025		05/18/2015	JP MORGAN SECURITIES INC		28,955,920	29,000,000	
58013M EY 6	MCDONALD'S CORP 3.70 01/30/2026		12/02/2015	MORGAN STANLEY		6,977,320	7,000,000	
580645 AH 2	MCGRAW-HILL 4.00 06/15/2025		05/20/2015	JP MORGAN SECURITIES INC		11,910,480	12,000,000	
580645 AP 4	MCGRAW-HILL 4.40 02/15/2026		08/13/2015	GOLDMAN SACHS		14,947,650	15,000,000	
581760 AS 4	MCLAREN HEALTH 4.534 05/15/2038		03/18/2015	JP MORGAN SECURITIES INC		10,750,000	10,750,000	
582839 AH 9	MEAD JOHNSON NUTRITION 4.125 11/15/2025		10/29/2015	JP MORGAN SECURITIES INC		6,997,060	7,000,000	
582839 AH 9	MEAD JOHNSON NUTRITION 4.125 11/15/2025		11/06/2015	BANC OF AMERICA SECURITIES		5,022,800	5,000,000	5,156
58933Y AR 6	MERCK & CO INC 2.75 02/10/2025		02/05/2015	DEUTSCHE BANK		7,986,800	8,000,000	
59048@ AA 6	MESA AIRLINES 2015-1A-0 4.75 7/15/29		12/14/2015	Private Placement		6,000,000	6,000,000	
59156R BM 9	METLIFE INC 3.00 03/01/2025		03/06/2015	UBS WARBURG		4,935,800	5,000,000	2,500
59156R BM 9	METLIFE INC 3.00 03/01/2025		05/07/2015	UBS WARBURG		4,906,800	5,000,000	27,917
59156R BM 9	METLIFE INC 3.00 03/01/2025		05/12/2015	GOLDMAN SACHS		9,770,100	10,000,000	58,333
59156R BQ 0	METLIFE INC 3.60 11/13/2025		11/09/2015	DEUTSCHE BANK		6,999,440	7,000,000	
59523U AM 9	MID-AMERICA APT LP 4.00 11/15/2025		11/02/2015	JP MORGAN SECURITIES INC		9,899,000	10,000,000	
60688H AA 3	MMCAPS 18A A1 CDO SSNR FLT 12/26/2039		05/29/2015	BANC OF AMERICA SECURITIES		1,814,225	2,418,967	2,669
60688H AA 3	MMCAPS 18A A1 CDO SSNR FLT 12/26/2039		10/07/2015	BANC OF AMERICA SECURITIES		323,442	449,225	115
60688X AU 4	MIZUHO BANK LTD 3.20 03/26/2025	R	03/19/2015	MIZUHO SEC USA		9,979,600	10,000,000	
61166W AW 1	MONSANTO CO 2.85 04/15/2025		04/07/2015	GOLDMAN SACHS		3,983,760	4,000,000	
61691A BL 6	MSC 2015-UBS8 A4 SEQ SSNR 3.809 12/15/48		12/23/2015	MORGAN STANLEY		10,201,563	10,000,000	29,626
61761J ZN 2	MORGAN STANLEY 3.95 04/23/2027		04/20/2015	MORGAN STANLEY		2,989,200	3,000,000	
61764R BJ 6	MSBAM 2015-C20 B MEZ SEQ 4.16 02/15/48		02/17/2015	MORGAN STANLEY		2,558,984	2,500,000	5,489
61765L AU 4	MSBAM 2015-C24 A4 SEQ SSNR 3.732 05/48		12/23/2015	BANC OF AMERICA SECURITIES		14,295,859	14,000,000	40,637
62432C AL 5	MVW 2015-10A B2 CLO MEZ SEQ 4.11 10/27		07/31/2015	MORGAN STANLEY		2,500,000	2,500,000	
626717 AD 4	MURPHY OIL CORP 4.00 06/01/2022		08/25/2015	CANTOR FITZGERALD & CO		659,505	750,000	7,250
626717 AF 9	MURPHY OIL CORP 3.70 12/01/2022		08/21/2015	CANTOR FITZGERALD & CO		2,408,840	2,800,000	24,461
628530 AV 9	MYLAN INC 3.125 01/15/2023		12/23/2015	GOLDMAN SACHS		9,210,700	10,000,000	142,361
62856R AC 9	MIH BV 5.50 07/21/2025	R	07/14/2015	CITIGROUP		6,497,530	6,500,000	
62942Q AR 4	NRART 2015-T4 AT4 ABS SSNR 3.1956 11/47		11/20/2015	CS FIRST BOSTON		3,999,999	4,000,000	
636180 BM 2	NATIONAL FUEL GAS 5.20 07/15/2025		06/22/2015	JP MORGAN SECURITIES INC		17,943,480	18,000,000	
637417 AH 9	NATIONAL RETAIL 4.00 11/15/2025		10/14/2015	WELLS FARGO BROKERAGE SERVICES		3,990,360	4,000,000	
637432 ND 3	NATL RURAL UTIL 2.85 01/27/2025		01/20/2015	JP MORGAN SECURITIES INC		7,995,120	8,000,000	
637432 NG 6	NATL RURAL UTIL MTN 3.25 11/01/2025		10/20/2015	JP MORGAN SECURITIES INC		6,983,340	7,000,000	
638602 BP 6	NATIONWIDE BLDG 3.90 07/21/2025	R	07/14/2015	DEUTSCHE BANK		24,905,750	25,000,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
638602 BP 6	NATIONWIDE BLDG 3.90 07/21/2025	R	07/15/2015	DEUTSCHE BANK		5,008,650	5,000,000	
638602 BP 6	NATIONWIDE BLDG 3.90 07/21/2025	R	07/16/2015	DEUTSCHE BANK		5,025,150	5,000,000	
63939E AB 9	NAVSL 2015-AA A2A ABS 2.65 12/15/2028		01/13/2015	CS FIRST BOSTON		3,998,527	4,000,000	
651229 AS 5	NEWELL RUBBERMAID 3.90 11/01/2025		10/14/2015	CS FIRST BOSTON		3,987,440	4,000,000	
651290 AP 3	NEWFIELD EXPLORATION 5.75 01/30/2022		12/21/2015	DEUTSCHE BANK		1,197,000	1,400,000	32,200
65251V AL 4	NWSTR 2015-2A A2 CLO SEQ SSNR 3.461 27		09/03/2015	WELLS FARGO BROKERAGE SERVICES		7,997,792	8,000,000	
65504L AC 1	NOBLE HLDG INTL 4.90 08/01/2020	R	01/08/2015	BANC OF AMERICA SECURITIES		4,556,412	4,900,000	108,045
65504L AC 1	NOBLE HLDG INTL 4.90 08/01/2020	R	01/12/2015	BARCLAYS CAPITAL		3,255,000	3,500,000	78,128
65504L AC 1	NOBLE HLDG INTL 4.90 08/01/2020	R	01/15/2015	BARCLAYS CAPITAL		1,288,000	1,400,000	32,394
65504L AN 7	NOBLE HOLDINGS INTL LTD 5.95 04/01/2025	R	03/11/2015	JP MORGAN SECURITIES INC		4,986,000	5,000,000	
67091R AE 9	OCP 2015-8A A2B CLO MEZ 4.00 04/17/2027		04/10/2015	BANC OF AMERICA SECURITIES		3,500,000	3,500,000	
67092D AE 9	OCP 2015-10A A2B CLO MEZ SEQ 4.15 10/27		10/06/2015	BANC OF AMERICA SECURITIES		8,500,000	8,500,000	
67109U AE 2	OZLM 2015-11A A2B CLO MEZ 4.17 01/30/27		02/13/2015	BANC OF AMERICA SECURITIES		6,000,000	6,000,000	
67109U AN 2	OZLM 2015-11A A1B CLO SSNR 3.28 01/30/27		02/13/2015	BANC OF AMERICA SECURITIES		8,991,000	9,000,000	
67112P AA 6	SYNERGY 1608 10.00 08/30/2020		12/04/2015	Private Placement		1,400,881	1,422,150	
67389Y AF 2	OAKCL 2015-1A COMB CLO MEZ 0 10/20/2027		08/04/2015	BANC OF AMERICA SECURITIES		16,552,375	17,500,000	
674135 EM 6	OAK 1999-A M2 MEZ V/R 04/15/2029		12/15/2014	Capital Interest		(503)	(506)	
674135 EM 6	OAK 1999-A M2 MEZ V/R 04/15/2029		12/15/2014	Deferred Interest		105	506	
674599 CG 8	OCCIDENTAL PETE 3.50 06/15/2025		06/18/2015	JP MORGAN SECURITIES INC		6,981,940	7,000,000	
67575N AL 7	OMART 2015-T3 AT3 ABS SSNR 3.211 11/47		11/06/2015	MORGAN STANLEY		3,999,965	4,000,000	
680223 AJ 3	OLD REPUB INTL 4.875 10/01/2024		05/07/2015	KEYBANK CAPITAL MARKET		10,471,200	10,000,000	55,521
681936 BF 6	OMEGA HEALTHCARE 4.50 04/01/2027		03/11/2015	JP MORGAN SECURITIES INC		4,927,300	5,000,000	
681936 BG 4	OMEGA HEALTHCARE 5.25 01/15/2026		09/16/2015	BANC OF AMERICA SECURITIES		4,985,850	5,000,000	
68268E AA 1	OMFIT 2015-1A A ABS SEQ SNR 3.19 03/26		01/28/2015	CITIGROUP		3,998,729	4,000,000	
68268L AA 5	OMFIT 2015-3A A ABS SEQ SSNR 3.63 11/28		09/24/2015	CITIGROUP		4,999,134	5,000,000	
68268N AP 8	ONEOK PARTNERS 4.90 03/15/2025		03/17/2015	JP MORGAN SECURITIES INC		16,964,300	17,000,000	
68389X BC 8	ORACLE CORP 2.95 05/15/2025		04/28/2015	JP MORGAN SECURITIES INC		12,940,590	13,000,000	
68389X BC 8	ORACLE CORP 2.95 05/15/2025		05/12/2015	GOLDMAN SACHS		2,913,630	3,000,000	2,458
68764W AA 0	SYNERGY 1657 10.00 8/30/2020		12/04/2015	Private Placement		11,444,150	11,618,426	
69352M AJ 9	GHAWK 2007-1A B CLO MEZ FLT 04/18/2021		08/27/2015	RAYMOND JAMES & ASSOCIATES		4,771,875	5,000,000	6,169
69353R EK 0	PNC BANK NA 2.95 02/23/2025		02/18/2015	MORGAN STANLEY		7,981,440	8,000,000	
69353R EK 0	PNC BANK NA 2.95 02/23/2025		05/05/2015	MORGAN STANLEY		9,859,900	10,000,000	64,736
694308 HM 2	PACIFIC GAS&ELEC 3.50 06/15/2025		06/09/2015	JP MORGAN SECURITIES INC		6,955,550	7,000,000	
694308 HM 2	PACIFIC GAS&ELEC 3.50 06/15/2025		11/02/2015	RBC CAPITAL MARKETS		5,067,900	5,000,000	69,514
69915V AL 4	PARL 2015-1A C2 CLO MEZ SEQ 5.17 07/27		06/12/2015	MORGAN STANLEY		2,000,000	2,000,000	
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		01/08/2015	CITIGROUP		1,086,019	1,200,000	
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		01/13/2015	CITIGROUP		1,074,019	1,200,000	
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		01/22/2015	CITIGROUP		525,019	600,000	
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		01/29/2015	CITIGROUP		1,016,419	1,200,000	
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		02/02/2015	CITIGROUP		500,719	600,000	
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		12/12/2014	BANC OF AMERICA SECURITIES		(2,935)	(3,030)	
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		12/15/2015	CITIGROUP		191,982	382,053	
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		12/16/2015	CITIGROUP		913,500	1,800,000	
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		12/17/2015	BANC OF AMERICA SECURITIES		603,000	1,200,000	
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		12/19/2014	UBS WARBURG		(3,250)	(3,030)	
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		12/22/2015	BANC OF AMERICA SECURITIES		573,000	1,200,000	

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70466W AA 7	PEACHTREE FDG TRST 3.976 02/15/2025		03/10/2015	CS FIRST BOSTON		12,000,000	12,000,000	
70466W AA 7	PEACHTREE FDG TRST 3.976 02/15/2025		05/05/2015	WELLS FARGO BROKERAGE SERVICES		3,376,464	3,360,000	18,926
709629 AP 4	PENTAIR FINANCE 4.65 09/15/2025	R	09/09/2015	JP MORGAN SECURITIES INC		4,984,200	5,000,000	
713448 CT 3	PEPSICO INC 2.75 04/30/2025		05/05/2015	JP MORGAN SECURITIES INC		9,722,800	10,000,000	9,167
713448 CY 2	PEPSICO INC 3.50 07/17/2025		07/14/2015	JP MORGAN SECURITIES INC		13,934,480	14,000,000	
71656L BD 2	PETROLEOS MEXICANOS 4.50 01/23/2026	R	01/15/2015	HSBC SECURITIES		5,989,200	6,000,000	
720186 AJ 4	PIEDMONT NAT GAS 3.60 09/01/2025		09/09/2015	US BANCORP		4,996,750	5,000,000	
72345H AA 3	PINNACLE NATL BK 4.875 07/30/2025		07/24/2015	US BANCORP		8,000,000	8,000,000	
723787 AM 9	PIONEER NATURAL 4.45 01/15/2026		11/30/2015	MORGAN STANLEY		6,992,230	7,000,000	
723787 AM 9	PIONEER NATURAL 4.45 01/15/2026		12/03/2015	MORGAN STANLEY		2,984,610	3,000,000	371
72650R BJ 0	PLAINS ALL AMER PIPELINE 4.65 10/15/2025		08/17/2015	CITIGROUP		5,990,760	6,000,000	
73755L AM 9	POTASH CORP 3.00 04/01/2025	I	03/23/2015	BANC OF AMERICA SECURITIES		5,971,200	6,000,000	
740189 AM 7	PRECISION CAST 3.25 06/15/2025		06/01/2015	CITIGROUP		7,983,680	8,000,000	
74041A AA 1	PRETSL 13A A1 CDO SSNR FLT 03/24/34	R	12/07/2015	BANC OF AMERICA SECURITIES		2,149,338	2,622,143	4,959
74041A AA 1	PRETSL 13A A1 CDO SSNR FLT 03/24/34	R	12/08/2015	BANC OF AMERICA SECURITIES		4,141,324	4,959,670	9,502
74041E AA 3	PRETSL 16A A1 CDO SSNR FLT 03/23/2035		04/09/2015	RAYMOND JAMES & ASSOCIATES		2,276,159	3,014,780	1,420
74041E AA 3	PRETSL 16A A1 CDO SSNR FLT 03/23/2035		04/10/2015	RAYMOND JAMES & ASSOCIATES		2,270,129	3,014,780	1,484
74041E AA 3	PRETSL 16A A1 CDO SSNR FLT 03/23/2035		09/15/2015	GUGGENHEIM CAPITAL MARKET		1,898,333	2,460,375	4,673
74041N AA 3	PRETSL 12A A1 CDO SEQ SSNR FLT 12/24/33		05/14/2015	RAYMOND JAMES & ASSOCIATES		7,502,725	8,638,845	13,044
74041U AA 7	PRETSL 14A A1 CDO SEQ SSNR FLT 06/24/34		05/13/2015	GUGGENHEIM CAPITAL MARKET		7,550,658	9,408,920	10,790
74042E AA 2	PRETSL 17 A1 CDO SEQ SSNR FLT 06/23/35		03/13/2015	BANC OF AMERICA SECURITIES		2,751,526	3,561,847	5,404
74042E AA 2	PRETSL 17 A1 CDO SEQ SSNR FLT 06/23/35		06/24/2015	BANC OF AMERICA SECURITIES		2,592,144	3,450,427	393
74042E AA 2	PRETSL 17 A1 CDO SEQ SSNR FLT 06/23/35		09/15/2015	ROYAL BANK OF CANADA		2,450,867	3,198,104	5,281
74042H AA 5	PRETSL 19A A1 CDO SEQ SSNR FLT 12/22/35		05/13/2015	GUGGENHEIM CAPITAL MARKET		13,649,340	18,153,736	17,525
74042H AA 5	PRETSL 19A A1 CDO SEQ SSNR FLT 12/22/35		09/15/2015	BANC OF AMERICA SECURITIES		19,909,930	26,590,892	41,330
74042J AA 1	PRESTL 21A A1 CDO SEQ SSNR FLT 03/22/38		05/13/2015	GUGGENHEIM CAPITAL MARKET		15,860,622	21,094,759	20,364
74043C AA 5	PRETSL 24A A1 CDO SSNR FLT 03/22/2037		04/01/2015	BANC OF AMERICA SECURITIES		3,613,156	4,754,153	1,130
74043C AA 5	PRETSL 24A A1 CDO SSNR FLT 03/22/2037		04/14/2015	GUGGENHEIM CAPITAL MARKET		5,093,735	6,791,647	3,768
74043C AA 5	PRETSL 24A A1 CDO SSNR FLT 03/22/2037		04/23/2015	GUGGENHEIM CAPITAL MARKET		5,068,267	6,791,647	3,875
74043C AA 5	PRETSL 24A A1 CDO SSNR FLT 03/22/2037		10/22/2015	GUGGENHEIM CAPITAL MARKET		1,628,890	2,262,348	1,402
741503 AW 6	PRICELINE GROUP 3.65 03/15/2025		03/10/2015	WELLS FARGO BROKERAGE SERVICES		6,981,940	7,000,000	
74153Q AH 5	PRIDE INTL INC 6.875 08/15/2020		01/08/2015	BARCLAYS CAPITAL		4,366,468	3,885,000	109,805
74153Q AH 5	PRIDE INTL INC 6.875 08/15/2020		01/08/2015	MORGAN STANLEY		1,461,317	1,300,000	36,743
74332N AC 7	PROG 2015-SFR3 B ABS MEZ SSNR 3.733 1132		10/23/2015	DEUTSCHE BANK		4,499,945	4,500,000	933
74340X BE 0	PROLOGIS LP 3.75 11/01/2025		10/27/2015	MORGAN STANLEY		12,919,530	13,000,000	
744320 AV 4	PRUDENTIAL FIN 5.375 05/15/2045		05/13/2015	GOLDMAN SACHS		3,000,000	3,000,000	
744320 AV 4	PRUDENTIAL FIN 5.375 05/15/2045		05/14/2015	GOLDMAN SACHS		10,075,000	10,000,000	1,493
744320 AV 4	PRUDENTIAL FIN 5.375 05/15/2045		05/14/2015	JP MORGAN SECURITIES INC		1,007,500	1,000,000	149
747525 AF 0	QUALCOMM INC 3.45 05/20/2025		05/13/2015	GOLDMAN SACHS		32,881,200	33,000,000	
74923G AC 7	RALI 2007-QA1 A3 SEQ SSNR FLT 01/25/2037		11/24/2015	AMHERST SECURITIES CORP		5,049,769	6,547,513	356
74931J AD 9	RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036 RE		01/26/2015	Capital Interest		1,554	1,695	
74931J AD 9	RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036 RE		02/26/2015	Capital Interest		1,505	1,637	
74931J AD 9	RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036 RE		03/26/2015	Capital Interest		1,416	1,535	
74931J AD 9	RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036 RE		04/26/2015	Capital Interest		1,684	1,822	
74931J AD 9	RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036 RE		05/26/2015	Capital Interest		1,508	1,626	
74931J AD 9	RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036 RE		06/26/2015	Capital Interest		2,167	1,698	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
74931J AD 9	RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036 RE		07/26/2015	Capital Interest		1,700	1,821	
74931J AD 9	RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036 RE		08/26/2015	Capital Interest		1,559	1,663	
74931J AD 9	RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036 RE		09/26/2015	Capital Interest		1,710	1,814	
74931J AD 9	RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036 RE		10/26/2014	Capital Interest			1,689	
74931J AD 9	RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036 RE		10/26/2014	Deferred Interest			1,689	
74931J AD 9	RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036 RE		10/26/2015	Capital Interest		1,645	1,793	
74931J AD 9	RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036 RE		11/26/2015	Capital Interest		1,666	1,750	
74931J AD 9	RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036 RE		12/26/2015	Capital Interest		1,745	2,020	
75086# AA 3	GSA RAINIER 4.82 6/15/2036		07/01/2015	WILLIAM BLAIR & COMPANY		6,000,000	6,000,000	
75281A AN 9	RANGE RESOURCES 5.00 08/15/2022		08/27/2015	WILLIAM BLAIR & COMPANY		839,063	937,500	2,083
75281A AN 9	RANGE RESOURCES 5.00 08/15/2022		08/28/2015	MORGAN STANLEY		676,875	750,000	1,771
75281A AN 9	RANGE RESOURCES 5.00 08/15/2022		12/14/2015	GOLDMAN SACHS		989,100	1,260,000	21,350
75281A AN 9	RANGE RESOURCES 5.00 08/15/2022		12/15/2015	GOLDMAN SACHS		2,747,500	3,500,000	59,792
75620R AE 2	RCTTE 2015-1A COMB CLO MEZ 0 10/20/2027		08/19/2015	BANC OF AMERICA SECURITIES		11,764,005	12,350,000	
761118 BU 1	RALI 2005-QA8 NB2 SEQ SNR FLT 07/25/2035		12/03/2015	AMHERST SECURITIES CORP		4,368,922	5,303,699	3,411
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		08/21/2015	WELLS FARGO BROKERAGE SERVICES		1,659,000	2,100,000	34,614
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		08/26/2015	GMP SECURITIES		596,250	750,000	12,974
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		09/04/2015	RBC CAPITAL MARKETS		1,277,906	1,585,000	29,746
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		09/16/2015	WELLS FARGO BROKERAGE SERVICES		6,168,750	7,500,000	154,219
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		09/24/2015	WILLIAM BLAIR & COMPANY		542,500	700,000	15,308
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		10/01/2015	WELLS FARGO BROKERAGE SERVICES		1,510,000	2,000,000	46,021
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		10/01/2015	WILLIAM BLAIR & COMPANY		151,000	200,000	4,602
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		10/30/2015	WELLS FARGO BROKERAGE SERVICES		1,713,500	2,300,000	63,434
767201 AS 5	RIO TINTO FINANCE 3.75 06/15/2025	R	06/11/2015	DEUTSCHE BANK		4,966,650	5,000,000	
775109 BE 0	ROGERS COMM INC 3.625 12/15/2025	I	12/01/2015	JP MORGAN SECURITIES INC		9,925,200	10,000,000	
77578J AB 4	ROLLS-ROYCE PLC 3.625 10/14/2025	R	10/06/2015	BANC OF AMERICA SECURITIES		9,990,000	10,000,000	
77578J AB 4	ROLLS-ROYCE PLC 3.625 10/14/2025	R	12/03/2015	MORGAN STANLEY		4,878,250	5,000,000	27,188
776743 AB 2	ROPER TECHNOLOGIES INC 3.85 12/15/2025		11/30/2015	BANC OF AMERICA SECURITIES		4,991,700	5,000,000	
78403D AH 3	SBA TOWER TRUST 14-2 C 3.869 10/15/2024		05/07/2015	BARCLAYS CAPITAL		5,130,950	5,000,000	14,509
78403D AH 3	SBA TOWER TRUST 14-2 C 3.869 10/15/2024		05/12/2015	BARCLAYS CAPITAL		10,494,018	10,303,000	
78403D AJ 9	SBA TOWER TRUST 3.156 10/15/2020		10/06/2015	BARCLAYS CAPITAL		7,000,000	7,000,000	
78412F AL 8	SESI LLC 6.375 05/01/2019		08/20/2015	STIFEL NICOLAUS		3,535,000	3,500,000	70,656
78412F AL 8	SESI LLC 6.375 05/01/2019		09/02/2015	WELLS FARGO BROKERAGE SERVICES		1,715,000	1,750,000	39,357
78448Q AB 4	SMB 2015-B A2A ABS SNR 2.98 07/15/2027		07/23/2015	BARCLAYS CAPITAL		4,728,107	4,750,000	
78454L AD 2	SM ENERGY CO 6.50 11/15/2021		01/08/2015	BANC OF AMERICA SECURITIES		3,351,250	3,500,000	36,653
78486Q AD 3	SVB FINANCIAL GR 3.50 01/29/25		01/26/2015	JP MORGAN SECURITIES INC		14,987,400	15,000,000	
78486Q AD 3	SVB FINANCIAL GR 3.50 01/29/25		04/29/2015	BANC OF AMERICA SECURITIES		8,228,338	8,333,000	76,965
790849 AN 3	ST JUDE MEDICAL 10YR 3.875 09/15/2025		09/14/2015	BANC OF AMERICA SECURITIES		1,992,320	2,000,000	
80281L AA 3	SANTANDER UK GRP 4.75 09/15/2025	R	09/08/2015	CITIGROUP		8,476,540	8,500,000	
80282K AE 6	SANTANDER HOLDINGS 4.50 07/17/2025		07/14/2015	JP MORGAN SECURITIES INC		14,994,000	15,000,000	
80557B AB 0	SAST 2007-3 2A1 SEQ FLT 09/25/47		01/13/2015	SOUTHWEST SECURITIES		928,403	954,656	217
806213 AD 6	SCENTRE GROUP TRUST 3.25 10/28/2025	R	04/21/2015	BANC OF AMERICA SECURITIES		8,973,000	9,000,000	
806213 AD 6	SCENTRE GROUP TRUST 3.25 10/28/2025	R	04/30/2015	BANC OF AMERICA SECURITIES		4,900,150	5,000,000	3,160
806213 AD 6	SCENTRE GROUP TRUST 3.25 10/28/2025	R	05/08/2015	DEUTSCHE BANK		4,910,200	5,000,000	6,771
806851 AG 6	SCHLUMBERGER HLDGS 4.00 12/21/2025		12/10/2015	BANC OF AMERICA SECURITIES		14,990,250	15,000,000	
806851 AG 6	SCHLUMBERGER HLDGS 4.00 12/21/2025		12/11/2015	BANC OF AMERICA SECURITIES		4,977,600	5,000,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
806851 AG 6	SCHLUMBERGER HLDGS 4.00 12/21/2025		12/14/2015	GOLDMAN SACHS		4,956,900	5,000,000	
808513 AL 9	CHARLES SCHWAB 3.00 03/10/2025		03/03/2015	WELLS FARGO BROKERAGE SERVICES		4,979,000	5,000,000	
808513 AM 7	CHARLES SCHWAB 3.45 02/13/2026		11/09/2015	JP MORGAN SECURITIES INC		11,954,280	12,000,000	
80875A AJ 0	SCIENTIFIC GAMES TL B1 LIB+500 10/18/20		01/15/2015	BARCLAYS CAPITAL		1,188,019	1,200,000	
811065 AG 6	SCRIPPS NETWORKS 3.95 06/15/2025		05/18/2015	WELLS FARGO BROKERAGE SERVICES		9,981,000	10,000,000	
81180W AQ 4	SEAGATE HDD CAYMAN 4.875 06/01/2027	R	05/11/2015	MORGAN STANLEY		4,985,900	5,000,000	
813084 A* 1	SEBRING 11.50 4/25/2018		10/31/2015	Intercompany Sale		701,250	1,402,500	
813084 A* 1	SEBRING 11.50 4/25/2018		12/23/2015	Intercompany Sale		350,625	701,250	
81618T AB 6	SELECT INCOME REIT 3.60 02/01/2020		01/29/2015	UBS WARBURG		5,952,600	6,000,000	
81618T AC 4	SELECT INCOME REIT 4.50 02/01/2025		01/29/2015	UBS WARBURG		9,799,000	10,000,000	
81618T AD 2	SELECT INCOME REIT 4.15 02/01/2022		01/29/2015	UBS WARBURG		2,962,380	3,000,000	
82017R AF 6	SHAST 2007-1A B1L CLO MEZ SEQ FLT 04/21		10/15/2015	CITIGROUP		1,953,750	2,000,000	
822582 BD 3	SHELL INTL FIN 3.25 05/11/2025	R	05/06/2015	HSBC SECURITIES		29,908,500	30,000,000	
822582 BD 3	SHELL INTL FIN 3.25 05/11/2025	R	05/07/2015	HSBC SECURITIES		10,064,700	10,000,000	903
82321U AA 1	SHNTN 2015-1A A ABS SNR 4.75 10/15/2042		10/09/2015	CITIGROUP		10,399,200	10,500,000	
82620K AE 3	SIEMENS FINANCIAL 3.25 05/27/2025	R	05/18/2015	DEUTSCHE BANK		38,900,940	39,000,000	
83367T BJ 7	SOCIETE GENERALE 4.25 04/14/2025	R	04/08/2015	JP MORGAN SECURITIES INC		4,921,950	5,000,000	
83367T BR 9	SOCIETE GENERALE 4.75 11/24/2025	R	11/17/2015	JP MORGAN SECURITIES INC		24,905,500	25,000,000	
83404@ AA 4	SOFTWARE PARADIGMS INTL EURO+800 5/22/20		06/02/2015	Private Placement		4,962,486	5,022,599	
83404@ AB 2	SOFTWARE PARADIGMS DD LR+800 8/10/2020		08/10/2015	Private Placement		1,683,756	1,692,217	
83416W AB 9	SOLAR STAR FUND 3.95 06/30/2035		03/04/2015	CITIGROUP		7,000,000	7,000,000	
83417P AA 5	SOCTY 2015-1 A ABS SEQ SNR 4.18 08/45		08/07/2015	BANC OF AMERICA SECURITIES		5,996,893	6,000,000	
834423 AB 1	SOLVAY FIN AMER 4.45 12/03/2025		11/30/2015	MORGAN STANLEY		4,994,000	5,000,000	
834423 AB 1	SOLVAY FIN AMER 4.45 12/03/2025		12/03/2015	CITIGROUP		4,974,450	5,000,000	3,090
83609G AE 5	SNDPT 2015-2A B2 CLO MEZ SEQ 4.02 07/27		06/18/2015	BANC OF AMERICA SECURITIES		9,000,000	9,000,000	
83609W AE 0	SNDPT 2015-3A A2 CLO SEQ SSNR 3.35 01/28		12/08/2015	MORGAN STANLEY		14,000,000	14,000,000	
84265V AH 8	SOUTHERN COPPER 3.875 04/23/2025		04/20/2015	MORGAN STANLEY		4,972,950	5,000,000	
843646 AM 2	SOUTHERN POWER 4.15 12/01/2025		11/12/2015	BANC OF AMERICA SECURITIES		1,995,580	2,000,000	
845467 AL 3	SOUTHWESTERN ENERGY 4.95 01/23/2025		01/20/2015	BANC OF AMERICA SECURITIES		8,481,470	8,500,000	
845467 AL 3	SOUTHWESTERN ENERGY 4.95 01/23/2025		08/05/2015	BARCLAYS CAPITAL		2,891,760	3,000,000	7,013
845467 AL 3	SOUTHWESTERN ENERGY 4.95 01/23/2025		08/06/2015	BANC OF AMERICA SECURITIES		1,874,120	2,000,000	4,950
84756N AF 6	SPECTRA PARTNERS 3.50 03/15/2025		03/09/2015	JP MORGAN SECURITIES INC		12,945,660	13,000,000	
84858D AA 6	SPIRIT AIR 2015-1 A 4.10 10/01/2029		07/28/2015	CITIGROUP		5,000,000	5,000,000	
850228 AD 9	SCFT 2014-AA B ABS MEZ 4.61 10/25/2027		02/06/2015	BANC OF AMERICA SECURITIES		5,081,250	5,000,000	10,244
85172L AA 4	SLFT 2015-AA A ABS SEQ SNR 3.16 11/15/24		02/18/2015	CITIGROUP		6,498,703	6,500,000	
853254 AX 8	STANDARD CHARTERED 3.20 04/17/2025	R	04/13/2015	BANC OF AMERICA SECURITIES		19,945,600	20,000,000	
85431T AC 0	STAND 2007-1A A2L CLO MEZ FLT 04/27/2021	R	11/16/2015	BANC OF AMERICA SECURITIES		2,603,125	2,715,000	1,254
857477 AT 0	STATE STREET CORP 3.55 08/18/2025		08/13/2015	GOLDMAN SACHS		24,966,500	25,000,000	
86213C AA 3	STR 2015-1A A1 ABS SNR 3.75 04/20/2045		04/14/2015	CS FIRST BOSTON		4,998,929	5,000,000	
86213C AA 3	STR 2015-1A A1 ABS SNR 3.75 04/20/2045		04/28/2015	CS FIRST BOSTON		3,312,375	3,300,000	5,156
86213C AB 1	STR 2015-1A A2 ABS SNR 4.17 04/20/2045		04/14/2015	CS FIRST BOSTON		6,496,626	6,500,000	
86213C AB 1	STR 2015-1A A2 ABS SNR 4.17 04/20/2045		04/15/2015	MORGAN STANLEY		5,542,109	5,500,000	2,548
86213C AB 1	STR 2015-1A A2 ABS SNR 4.17 04/20/2045		08/05/2015	CS FIRST BOSTON		8,845,492	8,988,750	20,824
86359A WR 0	SASC 2003-AL2 A SEQ 3.3565 1/25/2031		10/19/2015	ODEON CAPITAL GROUP LLC		3,039,802	3,121,747	6,112
86359D EY 9	SASC 2005-RF2 AIO IO CSTR 04/25/2035		02/03/2015	CANTOR FITZGERALD & CO		2,018,430	9,518,376	19,406
863667 AH 4	STRYKER CORP 3.375 11/01/2025		10/26/2015	GOLDMAN SACHS		10,999,010	11,000,000	

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86611# AA 4	SUMMIT INC 18.00 1/31/2018		10/31/2015	Intercompany Sale		338,123	1,352,493	
86765B AS 8	SUNOCO LOGISTICS 5.95 12/01/2025		11/12/2015	US BANCORP		6,981,450	7,000,000	
87165B AG 8	SYNCHRONY FINANCIAL 4.50 07/23/2025		07/20/2015	CITIGROUP		6,974,380	7,000,000	
87165B AG 8	SYNCHRONY FINANCIAL 4.50 07/23/2025		07/21/2015	BANC OF AMERICA SECURITIES		2,996,880	3,000,000	375
871829 AZ 0	SYSCO CORP 3.75 10/01/2025		09/23/2015	JP MORGAN SECURITIES INC		10,000,000	10,000,000	
87233Q AB 4	TC PIPELINES LP 4.375 03/13/2025		03/10/2015	SUNTRUST CAPITAL		4,978,800	5,000,000	
87265V AB 4	T-MOBILE USA INC TL B 1L 11/03/2022		11/03/2015	DEUTSCHE BANK		2,985,000	3,000,000	
87265V AB 4	T-MOBILE USA INC TL B 1L 11/03/2022		11/04/2015	DEUTSCHE BANK		2,613,000	2,600,000	
87612B AH 5	TARGA RES PARTNERS 6.875 02/01/2021		12/14/2015	DEUTSCHE BANK		1,853,250	2,100,000	54,542
87612B AR 3	TARGA RES PRTNRS 4.125 11/15/2019		12/11/2015	DEUTSCHE BANK		1,186,500	1,400,000	4,973
87612B AR 3	TARGA RES PRTNRS 4.125 11/15/2019		12/11/2015	JP MORGAN SECURITIES INC		1,186,500	1,400,000	4,973
878055 AE 2	TCF NATIONAL BK 4.60 02/27/2025		02/24/2015	JP MORGAN SECURITIES INC		7,950,000	8,000,000	
878742 AX 3	TECK RESOURCES 2.50 02/01/2018	I	10/23/2015	JP MORGAN SECURITIES INC		1,214,500	1,400,000	8,458
878742 AX 3	TECK RESOURCES 2.50 02/01/2018	I	12/10/2015	MORGAN STANLEY		1,011,500	1,400,000	13,028
878742 AY 1	TECK RESOURCES LTD 3.75 02/01/2023	I	01/13/2015	MORGAN STANLEY		1,192,523	1,350,000	23,203
878744 AA 9	TECK RESOURCES 3.00 03/01/2019	I	10/23/2015	GOLDMAN SACHS		1,102,500	1,400,000	6,650
87969N AD 7	TELSTRA CORP LTD 3.125 04/07/2025	R	03/30/2015	JP MORGAN SECURITIES INC		5,989,800	6,000,000	
88314R AC 0	TMCL 2014-1A A ABS SNR 3.27 10/20/2039	R	11/12/2015	WELLS FARGO BROKERAGE SERVICES		4,920,778	5,040,000	12,361
88432G AJ 6	WINDR 2015-2A A2 CLO SEQ SSNR 3.11 10/27		09/24/2015	DEUTSCHE BANK		13,982,500	13,982,500	
887317 AW 5	TIME WARNER INC 3.60 07/15/25		05/28/2015	BANC OF AMERICA SECURITIES		4,988,000	5,000,000	
887317 AZ 8	TIME WARNER INC 3.875 01/15/2026		11/17/2015	JP MORGAN SECURITIES INC		14,992,650	15,000,000	
88731E AF 7	TIME WARNER ENT 8.375 03/15/2023		04/23/2015	JP MORGAN SECURITIES INC		2,536,980	2,000,000	20,007
88731E AF 7	TIME WARNER ENT 8.375 03/15/2023		04/23/2015	MORGAN STANLEY		3,818,370	3,000,000	30,010
893830 AY 5	TRANSOCEAN INC 6.50 11/15/2020	R	01/08/2015	BANC OF AMERICA SECURITIES		4,452,875	4,900,000	51,314
893830 BA 6	TRANSOCEAN INC 5.05 12/15/2016	R	01/12/2015	GOLDMAN SACHS		3,421,250	3,500,000	14,729
893830 BA 6	TRANSOCEAN INC 5.05 12/15/2016	R	01/12/2015	JP MORGAN SECURITIES INC		682,500	700,000	2,946
89400P AE 3	TRANSURBAN FIN 4.125 02/02/2026	R	10/27/2015	JP MORGAN SECURITIES INC		9,912,300	10,000,000	
894126 AB 7	TRAP 2003-4A A1B CDO SEQ SSNR FLT 05/34		09/22/2015	BANC OF AMERICA SECURITIES		1,929,065	2,437,997	10,312
894128 AB 3	TRAP 2003-2A A1B CDO SSNR FLT 10/05/2033		09/15/2015	BANC OF AMERICA SECURITIES		3,350,553	3,453,066	20,189
89656F AB 2	TRL 2012-1A A2 ABS 3.525 01/15/43		02/06/2015	MORGAN STANLEY		6,633,000	6,600,000	16,803
90131H BU 8	21ST CENTURY FOX 144A 3.70 10/15/2025		10/14/2015	JP MORGAN SECURITIES INC		3,990,440	4,000,000	
902118 BS 6	TYCO INTL FINANCE 3.90 02/14/2026	R	09/09/2015	GOLDMAN SACHS		14,892,600	15,000,000	
902118 BS 6	TYCO INTL FINANCE 3.90 02/14/2026	R	09/10/2015	GOLDMAN SACHS		4,987,850	5,000,000	542
90265E AK 6	UDR INC MTN 4.00 10/01/2025		09/15/2015	JP MORGAN SECURITIES INC		5,986,200	6,000,000	
902752 AA 2	UIRC-GSA V LLC 2015-A 4.71 12/05/2035		06/26/2015	WILLIAM BLAIR & COMPANY		10,000,000	10,000,000	
90331H MS 9	US BANK NA OHIO BKNT 2.80 01/27/2025		01/22/2015	US BANCORP		5,979,780	6,000,000	
90343K AN 2	US SILICA CO TL B LIBOR+300 7/22/2020		02/05/2015	BNP PARIBAS		1,122,019	1,200,000	
907818 ED 6	UNION PACIFIC CORP 3.25 08/15/2025		06/16/2015	BANC OF AMERICA SECURITIES		5,962,680	6,000,000	
90932L AA 5	UNITED AIR 2015-1 AA 3.45 6/01/2029		11/02/2015	MORGAN STANLEY		12,000,000	12,000,000	
90985F AF 3	UNITED COMM BK 5.50 02/14/2027		07/31/2015	US BANCORP		15,000,000	15,000,000	
91324P CP 5	UNITEDHEALTH GROUP 3.75 07/15/2025		07/20/2015	JP MORGAN SECURITIES INC		9,972,900	10,000,000	
91412N AX 8	UNIV OF CHICAGO 27 3.622 10/01/2027		08/19/2015	BARCLAYS CAPITAL		5,125,000	5,125,000	
915271 AA 8	UNIVEST CORP 5.10 03/30/25		03/30/2015	Private Placement		5,000,000	5,000,000	
91529Y AL 0	UNUM GROUP 3.875 11/05/2025		11/02/2015	JP MORGAN SECURITIES INC		11,919,360	12,000,000	
91529Y AL 0	UNUM GROUP 3.875 11/05/2025		11/06/2015	JP MORGAN SECURITIES INC		4,495,646	4,570,000	3,443
91845# AA 2	VERIZON CTL 3.812 05/15/2035		05/19/2015	Private Placement		10,000,000	10,000,000	
919794 AC 1	VALLEY NATL BANC 4.55 06/30/2025		06/16/2015	SANDLER & O'NEIL PARTNERS		14,993,700	15,000,000	

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920355 AK 0	VALSPAR CORP 3.95 01/15/2026		07/22/2015	BANC OF AMERICA SECURITIES		4,978,000	5,000,000	
92277G AG 2	VENTAS REALTY LP 4.125 01/15/2026		07/09/2015	UBS WARBURG		4,960,900	5,000,000	
92277G AG 2	VENTAS REALTY LP 4.125 01/15/2026		07/13/2015	GOLDMAN SACHS		4,932,950	5,000,000	
92328B AC 1	VENTR 2005-1A B CLO MEZ FLT 11/22/2018		01/07/2015	WELLS FARGO BROKERAGE SERVICES		1,985,000	2,000,000	2,676
92328B AD 9	VENTR 2005-1A C CLO MEZ SSNR FLT 11/18		01/07/2015	WELLS FARGO BROKERAGE SERVICES		2,985,000	3,000,000	8,301
92330J BS 4	VENTR 2015-20A B2 CLO MEZ 4.09 04/15/27		03/13/2015	JP MORGAN SECURITIES INC		3,250,000	3,250,000	
92331L AJ 9	VENTR 2015-22A B1F CLO MEZ SEQ 4.25 1/28	R	12/22/2015	JEFFERIES & CO		5,500,000	5,500,000	
92345Y AD 8	VERISK ANALYTICS 4.00 06/15/2025		05/11/2015	BANC OF AMERICA SECURITIES		9,946,300	10,000,000	
940730 AA 2	WASHINGTONFIRST BANKSHARE 6.00 10/15/25		09/28/2015	STIFEL NICOLAUS		5,000,000	5,000,000	
948741 AL 7	WEINGARTEN RLTY 3.85 06/01/2025		05/07/2015	WELLS FARGO BROKERAGE SERVICES		6,946,310	7,000,000	
949496 AE 3	WELF 2015-1A A2 CLO SEQ SSNR 3.29 10/27		08/26/2015	MORGAN STANLEY		6,500,000	6,500,000	
94989D AV 1	WFCM 2015-C27 A4 SEQ SSNR 3.19 02/15/48		12/30/2015	WELLS FARGO BROKERAGE SERVICES		2,938,477	3,000,000	1,063
94989N BD 8	WFCM 2015-C30 A3 SEQ SSNR 3.411 09/15/58		12/29/2015	WELLS FARGO BROKERAGE SERVICES		2,070,229	2,079,000	591
94989Q AV 2	WFCM 2015-SG1 A4 SEQ SSNR 3.789 12/15/47		12/28/2015	CANTOR FITZGERALD & CO		10,301,563	10,000,000	31,575
95058X AB 4	WEN 2015-1A A2II ABS SEQ SNR 4.08 06/45		05/19/2015	GUGGENHEIM CAPITAL MARKET		17,000,000	17,000,000	
95058X AC 2	WEN 2015-1A A23 ABS SEQ SNR 4.497 06/45		05/19/2015	GUGGENHEIM CAPITAL MARKET		13,500,000	13,500,000	
95058X AC 2	WEN 2015-1A A23 ABS SEQ SNR 4.497 06/45		06/05/2015	BANC OF AMERICA SECURITIES		2,975,625	3,000,000	3,373
95763P AJ 0	WESTERN ALLIANCE 5.00 07/15/2025		06/24/2015	SANDLER & O'NEIL PARTNERS		15,000,000	15,000,000	
96033L AA 0	WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28		11/17/2015	AMHERST SECURITIES CORP		8,988,047	9,000,000	
96174T AE 4	WESTW 2007-2A A2 CLO MEZ SEQ FLT 04/22	R	12/15/2015	BANC OF AMERICA SECURITIES		2,880,000	3,000,000	2,959
96525W AC 7	WITEH 2015-10A B2 CLO MEZ SEQ 4.07 04/27		03/19/2015	BANC OF AMERICA SECURITIES		10,000,000	10,000,000	
966837 AD 8	WHOLE FOODS MKT 5.20 12/03/25		11/30/2015	MORGAN STANLEY		6,990,270	7,000,000	
966837 AD 8	WHOLE FOODS MKT 5.20 12/03/25		12/03/2015	BARCLAYS CAPITAL		3,011,490	3,000,000	2,167
96928* FY 8	WAGS (FAIRBANKS, AK) CTL 4.51 01/15/2035		02/11/2015	Private Placement		7,507,000	7,507,000	
96930@ AA 9	WAGS (FRANKLIN NJ) CTL 4.37 08/15/2035		09/11/2015	Private Placement		5,974,000	5,974,000	
969457 BW 9	WILLIAMS COS INC 4.55 06/24/2024		08/05/2015	BANC OF AMERICA SECURITIES		4,648,800	5,000,000	29,069
96949L AB 1	WILLIAMS PARTNERS 4.00 09/15/2025		02/26/2015	BARCLAYS CAPITAL		12,957,750	13,000,000	
980236 AM 5	WOODSIDE FINANCE 3.65 03/05/2025	R	02/26/2015	CS FIRST BOSTON		3,997,680	4,000,000	
98310W AM 0	WYNDHAM WORLDWIDE 5.10 10/01/2025		09/10/2015	JP MORGAN SECURITIES INC		5,997,960	6,000,000	
98310W AM 0	WYNDHAM WORLDWIDE 5.10 10/01/2025		12/29/2015	GOLDMAN SACHS		3,035,640	3,000,000	46,325
98779P AH 0	YOUR COMMUNITY B 6.25 12/15/2025		12/03/2015	STIFEL NICOLAUS		6,500,000	6,500,000	
98978V AK 9	ZOETIS INC 4.50 11/13/2025		11/09/2015	BANC OF AMERICA SECURITIES		9,976,900	10,000,000	
C9413P AP 8	VALEANT PHARMA TL BE1 1L 08/05/2020	A	11/05/2015	BARCLAYS CAPITAL		1,942,973	2,100,000	
C9413P AP 8	VALEANT PHARMA TL BE1 1L 08/05/2020	A	11/09/2015	BARCLAYS CAPITAL		651,875	700,000	
G0620B AB 4	ATLSS 2014-1 A ABS SNR 4.875 12/15/2039	E	12/18/2014	GOLDMAN SACHS		9,948,000	9,948,000	33,678
G0620B AB 4	ATLSS 2014-1 A ABS SNR 4.875 12/15/2039	E	12/19/2014	GOLDMAN SACHS		(10,000,000)	(10,000,000)	
G3163H AC 6	C&J ENERGY TL B1 LIBOR + 550 03/19/2020	E	03/19/2015	CITIGROUP		11,610,000	13,500,000	
G3163H AC 6	C&J ENERGY TL B1 LIBOR + 550 03/19/2020	E	03/23/2015	CITIGROUP		2,013,750	2,250,000	
G3600K AB 2	FLOATEL INTL TL B LIBOR+500 06/13/2020	F	01/08/2015	DEUTSCHE BANK		942,019	1,200,000	
G3600K AB 2	FLOATEL INTL TL B LIBOR+500 06/13/2020	F	01/09/2015	DEUTSCHE BANK		942,019	1,200,000	
G3600K AB 2	FLOATEL INTL TL B LIBOR+500 06/13/2020	F	02/18/2015	DEUTSCHE BANK		684,018	900,000	
Q3930A AC 2	FMG TL LIBOR + 275 6/30/2019	F	01/01/2015	UBS WARBURG		1,076,939	1,193,939	
Q3930A AC 2	FMG TL LIBOR + 275 6/30/2019	F	01/29/2015	CS FIRST BOSTON		1,074,019	1,200,000	
Q3930A AC 2	FMG TL LIBOR + 275 6/30/2019	F	10/08/2015	CS FIRST BOSTON		1,017,000	1,200,000	
Q3930A AC 2	FMG TL LIBOR + 275 6/30/2019	F	10/19/2015	CS FIRST BOSTON		525,000	600,000	
Q3930A AC 2	FMG TL LIBOR + 275 6/30/2019	F	12/18/2014	CS FIRST BOSTON		(2,940)	(3,030)	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
3899999.	Total - Bonds - Industrial and Miscellaneous					4,749,159,876	4,861,157,082	5,748,601
8399997.	Total - Bonds - Part 3					5,214,594,386	5,249,971,118	8,955,237
8399998.	Total - Bonds - Summary Item from Part 5					62,459,844	62,986,427	26,799
8399999.	Total - Bonds					5,277,054,230	5,312,957,545	8,982,036
Preferred Stocks - Industrial and Miscellaneous								
045488 ZZ 9	ASSURERX HEALTH INC 8.00% D		12/15/2015	Private Placement	371,298.000	2,632,503		
088555 ZA 8	BIDTELLECT SERIES B		06/30/2015	Private Placement	294,985.000	1,799,409		
090645 ZZ 8	BIOWISH TECHNOLOGIES SERIES A		03/23/2015	Private Placement	222,610.000	90,000		
404280 AT 6	HSBC HOLDINGS 6.375 (COCO)	R	03/23/2015	HSBC SECURITIES		7,000,000	7,000,000.00	
58503F 40 3	MEDLEY CAPITAL 6.50 01/30/2021		12/14/2015	SANDLER & O'NEIL PARTNERS	196,000.000	4,847,178		
61686Z ZZ 1	MORGAN JOSEPH TRI-ARTISAN GRP D 5.00%		01/01/2015	Capitalized Interest	191.070	965		
617555 ZE 0	MSI LIGHTING INC SERIES B		09/22/2015	Private Placement	57,638,216.000	1,500,000		
617777 ZZ 3	MORPHICK INC SERIES A 8.00%		09/04/2015	Private Placement	1,000,000.000	1,000,000		
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					18,870,054	XXX	0
8999997.	Total - Preferred Stocks - Part 3					18,870,054	XXX	0
8999999.	Total - Preferred Stocks					18,870,054	XXX	0
Common Stocks - Industrial and Miscellaneous								
00176K AC 7	AMMC CLO 2015-16A SUB 0 04/14/27		04/10/2015	JEFFERIES & CO		7,134,400	XXX	
00176M AC 3	AMMC 2015-17A SUB 0 11/15/27		11/13/2015	DEUTSCHE BANK		21,735,000	XXX	
00287Y 10 9	ABBVIE INC		09/24/2015	ISI GROUP	35,000.000	1,980,731	XXX	
00287Y 10 9	ABBVIE INC		09/25/2015	ISI GROUP	28,000.000	1,559,102	XXX	
00287Y 10 9	ABBVIE INC		09/28/2015	ISI GROUP	70,000.000	3,770,228	XXX	
00287Y 10 9	ABBVIE INC		10/22/2015	ISI GROUP	21,000.000	1,012,947	XXX	
008252 10 8	AFFILIATED MANAGERS GROUP		09/24/2015	STRATEGAS RESEARCH	14,000.000	2,359,592	XXX	
008252 10 8	AFFILIATED MANAGERS GROUP		09/28/2015	SANDLER & O'NEIL PARTNERS	7,000.000	1,163,021	XXX	
01877R 10 8	ALLIANCE RESOURCE PARTNERS		10/31/2015	Intercompany Sale	49,854.000	1,068,870	XXX	
01877R 10 8	ALLIANCE RESOURCE PARTNERS		12/11/2015	STIFEL NICOLAUS	5,454.000	75,032	XXX	
01877R 10 8	ALLIANCE RESOURCE PARTNERS		12/14/2015	STIFEL NICOLAUS	8,439.000	110,509	XXX	
02005N 10 0	ALLY FINANCIAL INC		05/20/2015	BERNSTEIN	25,000.000	564,475	XXX	
02005N 10 0	ALLY FINANCIAL INC		05/21/2015	BERNSTEIN	35,000.000	795,694	XXX	
02005N 10 0	ALLY FINANCIAL INC		05/26/2015	BERNSTEIN	10,000.000	224,841	XXX	
02005N 10 0	ALLY FINANCIAL INC		05/27/2015	BERNSTEIN	10,000.000	226,756	XXX	
02005N 10 0	ALLY FINANCIAL INC		05/29/2015	BERNSTEIN	10,000.000	228,196	XXX	
02005N 10 0	ALLY FINANCIAL INC		06/01/2015	BERNSTEIN	10,000.000	226,403	XXX	
02005N 10 0	ALLY FINANCIAL INC		06/02/2015	BERNSTEIN	10,000.000	227,185	XXX	
02005N 10 0	ALLY FINANCIAL INC		06/03/2015	BERNSTEIN	10,000.000	227,339	XXX	
02005N 10 0	ALLY FINANCIAL INC		06/04/2015	BERNSTEIN	10,000.000	225,906	XXX	
02005N 10 0	ALLY FINANCIAL INC		06/08/2015	STRATEGAS RESEARCH	10,000.000	227,661	XXX	
02005N 10 0	ALLY FINANCIAL INC		06/09/2015	STRATEGAS RESEARCH	10,000.000	224,116	XXX	
02005N 10 0	ALLY FINANCIAL INC		06/11/2015	BERNSTEIN	25,000.000	571,245	XXX	
02005N 10 0	ALLY FINANCIAL INC		06/12/2015	BERNSTEIN	25,000.000	571,185	XXX	
02005N 10 0	ALLY FINANCIAL INC		06/15/2015	BERNSTEIN	25,000.000	571,270	XXX	
02005N 10 0	ALLY FINANCIAL INC		06/16/2015	BERNSTEIN	15,000.000	344,090	XXX	
02005N 10 0	ALLY FINANCIAL INC		07/08/2015	BERNSTEIN	15,000.000	331,151	XXX	
02005N 10 0	ALLY FINANCIAL INC		07/21/2015	STRATEGAS RESEARCH	10,000.000	226,005	XXX	
02005N 10 0	ALLY FINANCIAL INC		08/14/2015	DEUTSCHE BANK	20,000.000	433,316	XXX	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
02005N 10 0	ALLY FINANCIAL INC		09/01/2015	DEUTSCHE BANK	15,000.000	313,751	XXX	
02005N 10 0	ALLY FINANCIAL INC		09/04/2015	BERNSTEIN	60,000.000	1,237,062	XXX	
02005N 10 0	ALLY FINANCIAL INC		09/11/2015	BERNSTEIN	10,000.000	208,886	XXX	
02503X 10 5	AMERICAN CAPITAL AGENCY CORP		10/31/2015	Intercompany Sale	114,000.000	2,032,620	XXX	
02504A 10 4	AMERICAN CAPITAL MORTGAGE INV CORP		10/31/2015	Intercompany Sale	100,000.000	1,451,000	XXX	
037347 10 1	ANWORTH MORTGAGE ASSET CORP		10/31/2015	Intercompany Sale	371,450.000	1,771,817	XXX	
03763V 10 2	APOLLO RESIDENTIAL MORTGAGE		10/31/2015	Intercompany Sale	194,000.000	2,496,780	XXX	
037833 10 0	APPLE INC		10/31/2015	Intercompany Sale	16,100.000	1,923,950	XXX	
057224 10 7	BAKER HUGHES INC		08/20/2015	ISI GROUP	50,000.000	2,574,180	XXX	
057224 10 7	BAKER HUGHES INC		08/21/2015	BERNSTEIN	25,000.000	1,246,098	XXX	
057224 10 7	BAKER HUGHES INC		08/24/2015	STRATEGAS RESEARCH	35,000.000	1,622,978	XXX	
06738E 20 4	BARCLAYS PLC-SPONS ADR	R	10/31/2015	Intercompany Sale	50,000.000	711,500	XXX	
088555 ZB 6	BIDTELLECT $6.78 6/29/2025		06/30/2015	Private Placement	294,985.000	200,590	XXX	
09062X 10 3	BIOGEN INC		07/24/2015	ISI GROUP	3,500.000	1,064,152	XXX	
09253U 10 8	BLACKSTONE GROUP LP/THE		08/21/2015	BERNSTEIN	85,500.000	2,851,340	XXX	
09253U 10 8	BLACKSTONE GROUP LP/THE		08/24/2015	STRATEGAS RESEARCH	50,000.000	1,593,160	XXX	
09253U 10 8	BLACKSTONE GROUP LP/THE		09/24/2015	CORNERSTONE MACRO	19,000.000	607,046	XXX	
09253U 10 8	BLACKSTONE GROUP LP/THE		09/29/2015	BERNSTEIN	47,500.000	1,417,476	XXX	
12673A 10 8	CYS INVESTMENTS INC		10/31/2015	Intercompany Sale	297,000.000	2,292,840	XXX	
133999 ZZ 8	CGL HOLDINGS II CORPORATION		03/19/2015	Private Placement	7,000.000	7,000,000	XXX	
133999 ZZ 8	CGL HOLDINGS II CORPORATION		04/21/2015	Private Placement	1,050.000	1,050,000	XXX	
14309L 10 2	CARLYLE GROUP LP		01/12/2015	ISI GROUP	25,000.000	647,778	XXX	
14309L 10 2	CARLYLE GROUP LP		01/13/2015	FRIEDMAN BILLINGS RAMSEY	70,000.000	1,794,310	XXX	
14309L 10 2	CARLYLE GROUP LP		01/14/2015	FRIEDMAN BILLINGS RAMSEY	70,000.000	1,768,620	XXX	
14309L 10 2	CARLYLE GROUP LP		01/15/2015	SANDLER & O'NEIL PARTNERS	30,000.000	740,508	XXX	
14309L 10 2	CARLYLE GROUP LP		01/16/2015	SANDLER & O'NEIL PARTNERS	16,000.000	394,965	XXX	
14309L 10 2	CARLYLE GROUP LP		08/20/2015	DEUTSCHE BANK	130,000.000	2,821,130	XXX	
14309L 10 2	CARLYLE GROUP LP		08/21/2015	SANDLER & O'NEIL PARTNERS	46,350.000	985,466	XXX	
14309L 10 2	CARLYLE GROUP LP		08/24/2015	STRATEGAS RESEARCH	9,500.000	191,084	XXX	
14309L 10 2	CARLYLE GROUP LP		09/02/2015	STRATEGAS RESEARCH	27,800.000	554,735	XXX	
14309L 10 2	CARLYLE GROUP LP		09/04/2015	BERNSTEIN	14,250.000	285,050	XXX	
14309L 10 2	CARLYLE GROUP LP		09/09/2015	DEUTSCHE BANK	76,000.000	1,575,412	XXX	
14309L 10 2	CARLYLE GROUP LP		09/10/2015	DEUTSCHE BANK	12,259.000	249,488	XXX	
14309L 10 2	CARLYLE GROUP LP		09/11/2015	DEUTSCHE BANK	28,500.000	579,833	XXX	
14309L 10 2	CARLYLE GROUP LP		09/14/2015	DEUTSCHE BANK	9,500.000	191,995	XXX	
14309L 10 2	CARLYLE GROUP LP		09/22/2015	STRATEGAS RESEARCH	40,000.000	783,012	XXX	
14309L 10 2	CARLYLE GROUP LP		09/23/2015	STRATEGAS RESEARCH	47,500.000	915,890	XXX	
14309L 10 2	CARLYLE GROUP LP		09/24/2015	CORNERSTONE MACRO	85,500.000	1,583,434	XXX	
14309L 10 2	CARLYLE GROUP LP		09/25/2015	CORNERSTONE MACRO	19,000.000	352,902	XXX	
14309L 10 2	CARLYLE GROUP LP		09/28/2015	BERNSTEIN	65,500.000	1,141,888	XXX	
14309L 10 2	CARLYLE GROUP LP		09/29/2015	STRATEGAS RESEARCH	66,500.000	1,133,965	XXX	
14309L 10 2	CARLYLE GROUP LP		10/31/2015	Intercompany Sale	90,500.000	1,695,970	XXX	
14309L 10 2	CARLYLE GROUP LP		12/14/2015	SANDLER & O'NEIL PARTNERS	47,500.000	721,696	XXX	
172967 42 4	CITIGROUP INC		01/14/2015	SANDLER & O'NEIL PARTNERS	35,000.000	1,692,282	XXX	
172967 42 4	CITIGROUP INC		01/15/2015	SANDLER & O'NEIL PARTNERS	29,000.000	1,376,923	XXX	
18885T 10 8	CLIPPER REALTY INC		07/27/2015	FRIEDMAN BILLINGS RAMSEY	666,667.000	9,000,005	XXX	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
19624R 10 6	COLONY FINANCIAL INC		10/31/2015	Intercompany Sale	35,000.000	711,900	XXX	
233500 ZZ 3	DTV AMERICA CORPORATION		06/30/2015	Private Placement	1,333,333.000	2,999,999	XXX	
247361 70 2	DELTA AIR LINES INC		10/31/2015	Intercompany Sale	6,732.000	342,255	XXX	
288522 30 3	ELLINGTON FINANCIAL LLC		10/31/2015	Intercompany Sale	36,000.000	648,000	XXX	
29250R 10 6	ENBRIDGE ENERGY PARTNERS LP		08/06/2015	STRATEGAS RESEARCH	45,000.000	1,226,079	XXX	
29273R 10 9	ENERGY TRANSFER PARTNERS LP		08/06/2015	RAYMOND JAMES & ASSOCIATES	45,000.000	2,097,603	XXX	
29273R 10 9	ENERGY TRANSFER PARTNERS LP		08/07/2015	RAYMOND JAMES & ASSOCIATES	18,000.000	843,196	XXX	
29273R 10 9	ENERGY TRANSFER PARTNERS LP		12/03/2015	ISI GROUP	99,000.000	3,397,086	XXX	
29273R 10 9	ENERGY TRANSFER PARTNERS LP		12/04/2015	ISI GROUP	36,000.000	1,228,831	XXX	
29273R 10 9	ENERGY TRANSFER PARTNERS LP		12/07/2015	ISI GROUP	81,000.000	2,511,599	XXX	
29273R 10 9	ENERGY TRANSFER PARTNERS LP		12/18/2015	STRATEGAS RESEARCH	45,000.000	1,293,246	XXX	
29402T 10 9	ENVEN ENERGY CORP		10/30/2015	FRIEDMAN BILLINGS RAMSEY	750,000.000	7,391,775	XXX	
29402T 11 7	ENVEN ENERGY CORP-CW20 15		10/30/2015	Private Placement	750,000.000	67,125	XXX	
29402T 30 7	ENVEN ENERGY CORP-CW20 12.5		10/30/2015	Private Placement	750,000.000	41,100	XXX	
30604P 10 1	FAIRWAY ENERGY PARTNERS LLC		06/30/2015	FRIEDMAN BILLINGS RAMSEY	1,750,000.000	17,500,000	XXX	
313360 ZZ 5	FEDERAL HOME LOAN BANK CINCINNATI-R		05/06/2015	Private Placement	59,999.000	5,999,900	XXX	
313360 ZZ 5	FEDERAL HOME LOAN BANK CINCINNATI-R		10/16/2015	Private Placement	5,000.000	500,000	XXX	
313360 ZZ 5	FEDERAL HOME LOAN BANK CINCINNATI-R		12/17/2015	Private Placement	4,000.000	400,000	XXX	
354613 10 1	FRANKLIN RESOURCES INC		09/04/2015	SANDLER & O'NEIL PARTNERS	20,000.000	783,950	XXX	
354613 10 1	FRANKLIN RESOURCES INC		09/08/2015	BERNSTEIN	15,000.000	596,982	XXX	
354613 10 1	FRANKLIN RESOURCES INC		09/09/2015	DEUTSCHE BANK	71,250.000	2,838,479	XXX	
354613 10 1	FRANKLIN RESOURCES INC		09/10/2015	DEUTSCHE BANK	25,000.000	981,005	XXX	
354613 10 1	FRANKLIN RESOURCES INC		09/18/2015	DEUTSCHE BANK	39,000.000	1,508,458	XXX	
354613 10 1	FRANKLIN RESOURCES INC		09/22/2015	STRATEGAS RESEARCH	10,000.000	378,021	XXX	
354613 10 1	FRANKLIN RESOURCES INC		09/23/2015	STRATEGAS RESEARCH	20,000.000	751,874	XXX	
354613 10 1	FRANKLIN RESOURCES INC		09/24/2015	STRATEGAS RESEARCH	15,000.000	554,498	XXX	
354613 10 1	FRANKLIN RESOURCES INC		09/28/2015	BERNSTEIN	10,000.000	367,041	XXX	
354613 10 1	FRANKLIN RESOURCES INC		09/29/2015	BERNSTEIN	10,000.000	366,364	XXX	
369300 10 8	GENERAL CABLE CORPORATION		01/14/2015	STIFEL NICOLAUS	60,000.000	709,962	XXX	
369300 10 8	GENERAL CABLE CORPORATION		01/15/2015	STIFEL NICOLAUS	2,500.000	28,855	XXX	
369300 10 8	GENERAL CABLE CORPORATION		01/20/2015	STIFEL NICOLAUS	5,000.000	55,629	XXX	
369300 10 8	GENERAL CABLE CORPORATION		10/31/2015	Intercompany Sale	14,250.000	219,308	XXX	
38983D 10 2	GREAT AJAX CORP		10/31/2015	Intercompany Sale	50,000.000	646,500	XXX	
38983D 10 2	GREAT AJAX CORP		12/23/2015	Intercompany Sale	50,000.000	615,500	XXX	
38983D 20 1	GREAT AJAX REG D		10/31/2015	Intercompany Sale	16,502.000	213,371	XXX	
38983D 20 1	GREAT AJAX REG D		12/23/2015	Intercompany Sale	16,502.000	203,140	XXX	
38983D 30 0	GREAT AJAX CORP		02/13/2015	FRIEDMAN BILLINGS RAMSEY	164,875.000	2,347,100	XXX	
38983D 30 0	GREAT AJAX CORP		10/31/2015	Intercompany Sale	25,050.000	323,897	XXX	
38983D 30 0	GREAT AJAX CORP		12/23/2015	Intercompany Sale	25,050.000	308,366	XXX	
404139 10 7	HC2 HOLDINGS INC		12/24/2015	Intercompany Sale	1,007,421.000	5,379,628	XXX	
404139 ZZ 3	HC2 HOLDINGS 7.08 12/24/2020		12/24/2015	Intercompany Sale	2,000,000.000	3,940,000	XXX	
42824C 10 9	HEWLETT PACKARD ENTERPRISE CO		11/02/2015	Spin Off 428236103	100,750.000	938,452	XXX	
43785V 10 2	HOMESTREET INC		10/31/2015	Intercompany Sale	30,404.000	636,356	XXX	
46131B 10 0	INVESCO MORTGAGE CAPITAL		10/31/2015	Intercompany Sale	20,900.000	251,845	XXX	
48248M 10 2	KKR & CO LP		09/23/2015	SANDLER & O'NEIL PARTNERS	50,000.000	900,520	XXX	
48248M 10 2	KKR & CO LP		09/24/2015	CORNERSTONE MACRO	70,000.000	1,224,741	XXX	
48248M 10 2	KKR & CO LP		09/25/2015	CORNERSTONE MACRO	15,000.000	262,475	XXX	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
48248M 10 2	KKR & CO LP		09/28/2015	BERNSTEIN	125,000.000	2,092,950	XXX	
48248M 10 2	KKR & CO LP		09/29/2015	STRATEGAS RESEARCH	10,300.000	170,444	XXX	
524901 10 5	LEGG MASON INC		09/04/2015	SANDLER & O'NEIL PARTNERS	20,000.000	833,908	XXX	
524901 10 5	LEGG MASON INC		09/08/2015	BERNSTEIN	15,000.000	637,301	XXX	
524901 10 5	LEGG MASON INC		09/11/2015	DEUTSCHE BANK	10,000.000	421,314	XXX	
524901 10 5	LEGG MASON INC		09/14/2015	DEUTSCHE BANK	10,000.000	423,454	XXX	
524901 10 5	LEGG MASON INC		09/22/2015	CORNERSTONE MACRO	20,000.000	836,618	XXX	
524901 10 5	LEGG MASON INC		09/23/2015	STRATEGAS RESEARCH	2,250.000	94,037	XXX	
524901 10 5	LEGG MASON INC		09/28/2015	BERNSTEIN	4,750.000	195,882	XXX	
536020 10 0	LINN ENERGY LLC-UNITS		10/31/2015	Intercompany Sale	71,631.000	181,943	XXX	
55272X 10 2	MFA FINANCIAL INC		10/31/2015	Intercompany Sale	25,000.000	173,000	XXX	
58503F 10 6	MEDLEY CAPITAL CORP		01/02/2015	STRATEGAS RESEARCH	12,800.000	117,411	XXX	
58503F 10 6	MEDLEY CAPITAL CORP		01/06/2015	STRATEGAS RESEARCH	11,435.000	104,124	XXX	
58503F 10 6	MEDLEY CAPITAL CORP		01/07/2015	STRATEGAS RESEARCH	6,017.000	54,815	XXX	
58503F 10 6	MEDLEY CAPITAL CORP		01/15/2015	STRATEGAS RESEARCH	61,500.000	554,601	XXX	
58503F 10 6	MEDLEY CAPITAL CORP		01/16/2015	STRATEGAS RESEARCH	10,000.000	89,431	XXX	
58503F 10 6	MEDLEY CAPITAL CORP		01/20/2015	STRATEGAS RESEARCH	23,868.000	211,755	XXX	
58503F 10 6	MEDLEY CAPITAL CORP		01/26/2015	STRATEGAS RESEARCH	12,000.000	106,681	XXX	
58503F 10 6	MEDLEY CAPITAL CORP		01/28/2015	STRATEGAS RESEARCH	24,000.000	212,090	XXX	
58503F 10 6	MEDLEY CAPITAL CORP		01/29/2015	STRATEGAS RESEARCH	12,000.000	104,707	XXX	
58503F 10 6	MEDLEY CAPITAL CORP		01/30/2015	STRATEGAS RESEARCH	24,000.000	209,746	XXX	
58503F 10 6	MEDLEY CAPITAL CORP		08/26/2015	STRATEGAS RESEARCH	6,650.000	52,236	XXX	
58503F 10 6	MEDLEY CAPITAL CORP		08/27/2015	STRATEGAS RESEARCH	3,350.000	26,776	XXX	
58503F 10 6	MEDLEY CAPITAL CORP		10/01/2015	STRATEGAS RESEARCH	9,500.000	71,531	XXX	
58503F 10 6	MEDLEY CAPITAL CORP		10/07/2015	FRIEDMAN BILLINGS RAMSEY	24,400.000	195,137	XXX	
58503F 10 6	MEDLEY CAPITAL CORP		10/23/2015	FRIEDMAN BILLINGS RAMSEY	38,000.000	290,476	XXX	
58503F 10 6	MEDLEY CAPITAL CORP		10/26/2015	FRIEDMAN BILLINGS RAMSEY	14,250.000	108,659	XXX	
58503F 10 6	MEDLEY CAPITAL CORP		10/27/2015	FRIEDMAN BILLINGS RAMSEY	23,750.000	179,472	XXX	
58503F 10 6	MEDLEY CAPITAL CORP		10/31/2015	Intercompany Sale	143,150.000	1,066,468	XXX	
62913F 50 8	NII HOLDINGS INC		06/26/2015	Exchanged	57,850.000	882,213	XXX	
62913F 50 8	NII HOLDINGS INC		10/31/2015	Intercompany Sale	21,373.000	150,038	XXX	
682143 10 2	OMEROS CORP		09/04/2015	DEUTSCHE BANK	60,000.000	762,852	XXX	
682143 10 2	OMEROS CORP		09/08/2015	DEUTSCHE BANK	30,000.000	376,263	XXX	
682143 10 2	OMEROS CORP		09/15/2015	FRIEDMAN BILLINGS RAMSEY	12,000.000	155,104	XXX	
682143 10 2	OMEROS CORP		09/16/2015	FRIEDMAN BILLINGS RAMSEY	12,000.000	155,196	XXX	
682143 10 2	OMEROS CORP		09/24/2015	FRIEDMAN BILLINGS RAMSEY	18,000.000	217,022	XXX	
682143 10 2	OMEROS CORP		09/25/2015	FRIEDMAN BILLINGS RAMSEY	48,000.000	568,152	XXX	
682143 10 2	OMEROS CORP		09/28/2015	FRIEDMAN BILLINGS RAMSEY	84,000.000	940,422	XXX	
682143 10 2	OMEROS CORP		10/01/2015	FRIEDMAN BILLINGS RAMSEY	12,000.000	129,844	XXX	
69290R 10 4	PDVWIRELESS INC		05/12/2015	FRIEDMAN BILLINGS RAMSEY	37,500.000	1,500,000	XXX	
69290R 10 4	PDVWIRELESS INC		07/16/2015	Exchanged	650,000.000	13,000,000	XXX	
69343T 10 7	PJT PARTNERS INC A		10/01/2015	Spin Off 09253U108	8,690.000	201,121	XXX	
74348T 10 2	PROSPECT CAPITAL CORP		10/31/2015	Intercompany Sale	100,000.000	733,000	XXX	
76117W 10 9	RESOLUTE FOREST PRODUCTS	I	08/25/2015	FRIEDMAN BILLINGS RAMSEY	84,000.000	779,713	XXX	
76117W 10 9	RESOLUTE FOREST PRODUCTS	I	08/26/2015	DEUTSCHE BANK	150,000.000	1,371,945	XXX	
76117W 10 9	RESOLUTE FOREST PRODUCTS	I	08/27/2015	DEUTSCHE BANK	60,000.000	567,126	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
76117W 10 9	RESOLUTE FOREST PRODUCTS	I	08/28/2015	RAYMOND JAMES & ASSOCIATES	45,280.000	449,368	XXX	
76117W 10 9	RESOLUTE FOREST PRODUCTS	I	09/01/2015	DEUTSCHE BANK	30,000.000	296,376	XXX	
76117W 10 9	RESOLUTE FOREST PRODUCTS	I	09/02/2015	STIFEL NICOLAUS	30,000.000	296,925	XXX	
76117W 10 9	RESOLUTE FOREST PRODUCTS	I	09/09/2015	DEUTSCHE BANK	16,217.000	156,914	XXX	
76117W 10 9	RESOLUTE FOREST PRODUCTS	I	09/10/2015	DEUTSCHE BANK	24,000.000	229,927	XXX	
76117W 10 9	RESOLUTE FOREST PRODUCTS	I	09/11/2015	DEUTSCHE BANK	30,000.000	281,865	XXX	
76117W 10 9	RESOLUTE FOREST PRODUCTS	I	09/14/2015	DEUTSCHE BANK	30,000.000	281,025	XXX	
76117W 10 9	RESOLUTE FOREST PRODUCTS	I	09/15/2015	ISI GROUP	60,000.000	559,626	XXX	
76117W 10 9	RESOLUTE FOREST PRODUCTS	I	09/16/2015	ISI GROUP	30,000.000	287,565	XXX	
76117W 10 9	RESOLUTE FOREST PRODUCTS	I	09/17/2015	STRATEGAS RESEARCH	15,000.000	138,977	XXX	
76117W 10 9	RESOLUTE FOREST PRODUCTS	I	09/18/2015	STIFEL NICOLAUS	30,000.000	271,344	XXX	
76117W 10 9	RESOLUTE FOREST PRODUCTS	I	09/22/2015	DEUTSCHE BANK	60,000.000	508,122	XXX	
76117W 10 9	RESOLUTE FOREST PRODUCTS	I	10/29/2015	ISI GROUP	21,500.000	167,046	XXX	
76117W 10 9	RESOLUTE FOREST PRODUCTS	I	10/30/2015	DEUTSCHE BANK	31,715.000	237,967	XXX	
76117W 10 9	RESOLUTE FOREST PRODUCTS	I	12/11/2015	BERNSTEIN	27,915.000	192,131	XXX	
76150W 10 7	REVERSE MORTGAGE INVESTMENT		10/31/2015	Intercompany Sale	100,000.000	1,325,000	XXX	
76155G 10 7	REVOLUTION LIGHTING TECHNOLOGIES INC		08/05/2015	Private Placement	3,695,652.000	4,250,000	XXX	
780259 10 7	ROYAL DUTCH SHELL-SPON ADR-B	R	08/24/2015	STRATEGAS RESEARCH	57,000.000	2,853,659	XXX	
780259 10 7	ROYAL DUTCH SHELL-SPON ADR-B	R	08/25/2015	STRATEGAS RESEARCH	28,500.000	1,425,524	XXX	
780259 10 7	ROYAL DUTCH SHELL-SPON ADR-B	R	08/26/2015	BERNSTEIN	19,000.000	938,805	XXX	
780259 10 7	ROYAL DUTCH SHELL-SPON ADR-B	R	09/04/2015	BERNSTEIN	19,000.000	937,074	XXX	
780259 10 7	ROYAL DUTCH SHELL-SPON ADR-B	R	09/22/2015	STRATEGAS RESEARCH	9,500.000	453,815	XXX	
780259 10 7	ROYAL DUTCH SHELL-SPON ADR-B	R	09/28/2015	DEUTSCHE BANK	19,000.000	881,121	XXX	
811065 10 1	SCRIPPS NETWORKS INTER-CL A		08/26/2015	CORNERSTONE MACRO	135,000.000	7,021,823	XXX	
811065 10 1	SCRIPPS NETWORKS INTER-CL A		09/23/2015	ISI GROUP	6,000.000	297,061	XXX	
811065 10 1	SCRIPPS NETWORKS INTER-CL A		09/23/2015	STRATEGAS RESEARCH	18,000.000	899,923	XXX	
811065 10 1	SCRIPPS NETWORKS INTER-CL A		09/24/2015	CORNERSTONE MACRO	15,000.000	735,027	XXX	
811065 10 1	SCRIPPS NETWORKS INTER-CL A		09/25/2015	CORNERSTONE MACRO	6,000.000	298,959	XXX	
813888 ZA 5	SEBRING SOFTWARE $0.01 4/25/2023		10/31/2015	Intercompany Sale	740,969.000		XXX	
813888 ZA 5	SEBRING SOFTWARE $0.01 4/25/2023		12/23/2015	Intercompany Sale	370,485.000		XXX	
82735Q 10 2	SILVER BAY REALTY TRUST CORP		10/31/2015	Intercompany Sale	1,220.000	19,764	XXX	
85571B 10 5	STARWOOD PROPERTY TRUST INC		10/31/2015	Intercompany Sale	15,000.000	301,350	XXX	
85571W 10 9	STARWOOD WAYPOINT RESIDENTIAL TRUST		10/31/2015	Intercompany Sale	3,000.000	73,800	XXX	
86181Q 30 0	STONEGATE MORTGAGE CORP		08/26/2015	FRIEDMAN BILLINGS RAMSEY	138,225.000	845,937	XXX	
86181Q 30 0	STONEGATE MORTGAGE CORP		10/23/2015	FRIEDMAN BILLINGS RAMSEY	237,500.000	1,387,000	XXX	
86181Q 30 0	STONEGATE MORTGAGE CORP		10/31/2015	Intercompany Sale	90,556.000	518,886	XXX	
86732Y 10 9	SUNEDISON INC		08/07/2015	FRIEDMAN BILLINGS RAMSEY	150,000.000	2,329,320	XXX	
86732Y 10 9	SUNEDISON INC		08/11/2015	FRIEDMAN BILLINGS RAMSEY	60,000.000	829,020	XXX	
86732Y 10 9	SUNEDISON INC		08/12/2015	FRIEDMAN BILLINGS RAMSEY	30,000.000	379,158	XXX	
86732Y 10 9	SUNEDISON INC		08/20/2015	FRIEDMAN BILLINGS RAMSEY	30,000.000	365,007	XXX	
86732Y 10 9	SUNEDISON INC		08/21/2015	FRIEDMAN BILLINGS RAMSEY	90,000.000	1,004,256	XXX	
86732Y 10 9	SUNEDISON INC		08/24/2015	FRIEDMAN BILLINGS RAMSEY	24,000.000	255,636	XXX	
86732Y 10 9	SUNEDISON INC		08/25/2015	FRIEDMAN BILLINGS RAMSEY	48,000.000	436,704	XXX	
86732Y 10 9	SUNEDISON INC		09/24/2015	FRIEDMAN BILLINGS RAMSEY	54,000.000	480,352	XXX	
86933F 10 7	SUTHERLAND ASSET MANAGEMENT		09/15/2015	FRIEDMAN BILLINGS RAMSEY	175,000.000	1,846,250	XXX	
86933F 10 7	SUTHERLAND ASSET MANAGEMENT		10/31/2015	Intercompany Sale	101,066.000	1,124,359	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
878742 20 4	TECK RESOURCES LTD-CLS B	I	10/31/2015	Intercompany Sale	40,000.000	234,800	XXX	
89147L 10 0	TORTOISE ENERGY INFRASTRUCTURE		07/27/2015	STIFEL NICOLAUS	6,600.000	221,628	XXX	
89147L 10 0	TORTOISE ENERGY INFRASTRUCTURE		12/11/2015	STIFEL NICOLAUS	17,500.000	394,559	XXX	
90187B 10 1	TWO HARBORS INVESTMENT CORP		10/31/2015	Intercompany Sale	216,000.000	1,827,360	XXX	
90290N 10 9	USA COMPRESSION PARTNERS LP		01/06/2015	RAYMOND JAMES & ASSOCIATES	1,860.000	30,188	XXX	
90290N 10 9	USA COMPRESSION PARTNERS LP		01/14/2015	RAYMOND JAMES & ASSOCIATES	16,000.000	254,283	XXX	
90290N 10 9	USA COMPRESSION PARTNERS LP		01/15/2015	RAYMOND JAMES & ASSOCIATES	21,600.000	341,846	XXX	
90290N 10 9	USA COMPRESSION PARTNERS LP		10/31/2015	Intercompany Sale	15,000.000	241,800	XXX	
92343V 10 4	VERIZON COMMUNICATIONS INC		10/31/2015	Intercompany Sale	18,673.000	875,390	XXX	
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	F	01/05/2015	ISI GROUP	50,000.000	1,451,915	XXX	
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	F	01/06/2015	ISI GROUP	45,000.000	1,289,849	XXX	
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	F	08/24/2015	STRATEGAS RESEARCH	27,000.000	769,638	XXX	
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	F	09/04/2015	DEUTSCHE BANK	18,500.000	523,829	XXX	
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	F	09/18/2015	BERNSTEIN	17,800.000	508,494	XXX	
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	F	09/22/2015	CORNERSTONE MACRO	30,000.000	826,035	XXX	
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	F	09/23/2015	DEUTSCHE BANK	10,000.000	272,752	XXX	
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	F	09/28/2015	DEUTSCHE BANK	20,000.000	530,566	XXX	
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	F	10/31/2015	Intercompany Sale	37,150.000	1,038,343	XXX	
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	F	12/11/2015	DEUTSCHE BANK	20,000.000	468,094	XXX	
G0750W 10 4	AXOVANT SCIENCES LTD	F	10/13/2015	ISI GROUP	10,000.000	124,366	XXX	
G0750W 10 4	AXOVANT SCIENCES LTD	F	10/14/2015	ISI GROUP	31,198.000	398,732	XXX	
G0750W 10 4	AXOVANT SCIENCES LTD	F	10/15/2015	ISI GROUP	30,000.000	396,405	XXX	
G0750W 10 4	AXOVANT SCIENCES LTD	F	10/16/2015	ISI GROUP	15,000.000	201,755	XXX	
G5785G 10 7	MALLINCKRODT PLC	F	09/24/2015	STRATEGAS RESEARCH	21,000.000	1,448,931	XXX	
G5785G 10 7	MALLINCKRODT PLC	F	09/25/2015	STRATEGAS RESEARCH	56,000.000	3,854,088	XXX	
G5785G 10 7	MALLINCKRODT PLC	F	09/28/2015	ISI GROUP	77,000.000	4,964,529	XXX	
G5785G 10 7	MALLINCKRODT PLC	F	10/22/2015	ISI GROUP	21,000.000	1,228,511	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous						290,689,260	XXX	0
9799997. Total - Common Stocks - Part 3						290,689,260	XXX	0
9799998. Total - Common Stocks - Summary Item from Part 5						30,408,622	XXX	
9799999. Total - Common Stocks						321,097,882	XXX	0
9899999. Total - Preferred and Common Stocks						339,967,936	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks						5,617,022,165	XXX	8,982,036

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																				
312931 A6 5	FGLMC A84529 PT 4.50 02/01/2039	..	12/15/2015.	MBS Paydown		45,734	45,734	46,342	46,235		(538)		(538)		45,734			0	1,248	02/01/2039.
31371K LU 3	FNCL 254239 PT 6.50 3/01/2032	..	12/25/2015.	MBS Paydown		3,336	3,336	3,860	3,800		(418)		(418)		3,336			0	101	03/01/2032.
31388T QZ 9	FNCL 614372 PT 7.0 1/01/2032	..	12/25/2015.	MBS Paydown		1,308	1,308	1,496	1,476		(33)		(33)		1,308			0	50	01/01/2032.
31416K WP 9	FNCL AA2453 PT 4.50 02/01/2039	..	12/25/2015.	MBS Paydown		19,049	19,049	19,308	19,319		(304)		(304)		19,049			0	306	02/01/2039.
36296J FT 7	GN 692378 PT 4.50 02/15/2039	..	12/15/2015.	MBS Paydown		37,990	37,990	38,459	38,377		(417)		(417)		37,990			0	1,013	02/15/2039.
36296T DP 5	GNSF 700410 PT 5.00 03/15/2039	..	12/15/2015.	MBS Paydown		13,315	13,315	13,673	13,563		(248)		(248)		13,315			0	419	03/15/2039.
383739 N8 8	GNR 2001-17 PG PAC 6.50 4/20/31	..	12/20/2015.	MBS Paydown		26,125	26,125	27,256	26,840		(631)		(631)		26,125			0	922	04/20/2031.
38373W 5C 8	GNR 2002-33 PG PAC 6.50 5/20/32	..	12/20/2015.	MBS Paydown		127,116	127,116	134,191	131,684		(4,138)		(4,138)		127,116			0	4,783	05/20/2032.
38373W GY 8	GNR 2002-19 PG PAC 6.45 3/20/32	..	12/20/2015.	MBS Paydown		85,422	85,422	89,972	88,361		(2,633)		(2,633)		85,422			0	3,202	03/20/2032.
478045 AA 5	TVA JOHN SEVIER COMB 4.626 01/15/2042	..	07/15/2015.	Sinking Fund Redemption		56,785	56,785	56,785	56,785		0		0		56,785			0	1,313	01/15/2042.
649085 AA 5	NEW VALEY GEN II5.572 05/01/20	..	05/01/2015.	Sinking Fund Redemption		210,960	210,960	246,466	234,977		(2,693)		(2,693)		210,960			0	5,877	05/01/2020.
64908P AA 1	NEW VALEY GEN 3 5.131 01/15/21	..	01/15/2015.	Sinking Fund Redemption		342,159	342,159	342,159	342,165		(0)		(0)		342,159			0	8,778	01/15/2021.
690353 RX 7	OVERSEAS PRIV INV 4.44 2/27/27	..	08/27/2015.	Sinking Fund Redemption		120,205	120,205	120,205	120,201		2		2		120,205			0	4,027	02/27/2027.
690353 XM 4	OVERSEAS PRI INV 3.59 12/15/2030	..	12/15/2015.	Sinking Fund Redemption		457,143	457,143	457,143	457,139		3		3		457,143			0	10,257	12/15/2030.
83162C GC 1	SBAP 1995-20G 1 6.90 07/01/2015	..	07/01/2015.	MBS Paydown		86,271	86,271	84,828	86,260		10		10		86,271			0	4,256	07/01/2015.
83162C GJ 6	SBAP 1995-20K 1 6.65 11/01/2015	..	11/01/2015.	MBS Paydown		21,348	21,348	21,474	21,349		(0)		(0)		21,348			0	1,026	11/01/2015.
83190A AB 9	SBA POOL 523402 6.54 PT 01/20/2035	..	11/15/2015.	MBS Paydown		3,592,327	3,592,327	3,994,780	3,935,669		(247,724)		(247,724)		3,592,327			0	166,977	01/20/2035.
841215 AA 4	SOUTHAVEN CMBD CYL TVA 3.846 08/15/2033	..	08/15/2015.	Sinking Fund Redemption		345,819	345,819	345,819	345,821		(1)		(1)		345,819			0	10,007	08/15/2033.
912828 NV 8	U.S. TREASURY NOTES 1.25 08/31/2015	..	08/31/2015.	Maturity		288,000	288,000	295,718	289,671		(1,671)		(1,671)		288,000			0	3,600	08/31/2015.
0599999.	Total - Bonds - U.S. Government					5,880,411	5,880,411	6,339,934	6,259,691	0	(261,433)	0	(261,433)	0	5,880,411	0	0	0	228,161	XXX
Bonds - U.S. States, Territories and Possessions																				
882723 KK 4	TX ST UNREFUNDED 4.50 4/1/2033	..	10/20/2015.	Exchanged		11,465,652	11,545,000	11,460,966	11,463,296		2,357		2,357		11,465,652			0	546,944	04/01/2033.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					11,465,652	11,545,000	11,460,966	11,463,296	0	2,357	0	2,357	0	11,465,652	0	0	0	546,944	XXX
Bonds - U.S. Political Subdivisions of States																				
057507 HU 2	BAKERSFIELD CA SD-TXB 4.39 05/01/2026	..	05/01/2015.	Sinking Fund Redemption		5,000	5,000	5,000	5,001		(0)		(0)		5,000			0	110	05/01/2026.
399262 HD 9	GROSSMONT CA SCH 5.479 08/01/2025	..	08/01/2015.	Partial Call		345,000	345,000	345,000	345,051		(51)		(51)		345,000			0	18,903	08/01/2025.
442331 QM 9	HOUSTON TX REF PENSION 6.29 3/01/2032	..	03/01/2015.	Sinking Fund Redemption		205,000	205,000	251,144	247,625		(42,625)		(42,625)		205,000			0	6,447	03/01/2032.
68406P GE 5	ORANGE BCH AL TXB 5.00 05/01/2015	..	05/01/2015.	Maturity		470,000	470,000	472,660	470,181		(181)		(181)		470,000			0	11,750	05/01/2015.
686053 CE 7	OR SCH BRD TXB PENSION 0.00 6/30/2015	..	06/30/2015.	Maturity		4,000,000	4,000,000	3,111,160	3,912,088		87,912		87,912		4,000,000			0		06/30/2015.
717883 LV 2	PHILADELPHIA SD A 5.995 09/01/2030	..	09/01/2014.	Partial Make Whole Call		(85,000)	(85,000)	(95,464)					0		(85,000)			0		09/01/2030.
2499999.	Total - Bonds - U.S. Political Subdivisions of States					4,940,000	4,940,000	4,089,499	4,979,945	0	45,056	0	45,056	0	4,940,000	0	0	0	37,210	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
01170R DA 7	ALASKA HSG A 2.80 12/01/2026	..	12/01/2015.	Sinking Fund Redemption		1,180,000	1,180,000	1,180,000	1,180,004		(4)		(4)		1,180,000			0	24,080	12/01/2026.
041083 VB 9	AR ST DEV FIN SFM A 3.10 07/01/2043	..	12/01/2015.	MBS Paydown		1,342,763	1,342,763	1,342,763	1,342,764		(1)		(1)		1,342,763			0	22,679	07/01/2043.
09089T AY 7	BIRMINGHAM AL B 6.00 04/01/2022	..	04/01/2015.	Sinking Fund Redemption		55,000	55,000	55,000	55,004		(4)		(4)		55,000			0	1,650	04/01/2022.
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042	..	12/01/2015.	MBS Paydown		1,632,336	1,632,336	1,632,336	1,632,336		(0)		(0)		1,632,336			0	24,600	02/01/2042.
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042	..	12/01/2015.	MBS Paydown		1,129,409	1,129,409	1,126,586	1,126,900		1,101		1,101		1,129,409			0	17,832	02/01/2042.
167725 AE 0	CHICAGO IL TRANSIT 6.30 12/01/2021	..	12/01/2015.	Sinking Fund Redemption		220,000	220,000	229,900	227,103		(7,103)		(7,103)		220,000			0	13,860	12/01/2021.
18610R AD 6	CLEVE-CUYAHOGA 6.625 2/15/2021	..	02/15/2015.	Sinking Fund Redemption		1,600,000	1,600,000	1,600,000	1,599,873		127		127		1,600,000			0	53,000	02/15/2021.
196479 XM 6	CO HSG & FIN A TXB 3.193 11/01/2027	..	11/01/2015.	Partial Call		280,000	280,000	280,000					0		280,000			0	4,703	11/01/2027.
25477P NF 8	DC HSG FIN AGY A REF 3.875 06/15/2045	..	12/15/2015.	MBS Paydown		160,975	160,975	160,975	160,975		0		0		160,975			0	3,408	06/15/2045.
312903 MA 2	FHR 119 H 7 PAC 7.5 1/15/2021	..	12/15/2015.	MBS Paydown		2,705	2,705	2,707	2,705				0		2,705			0	101	01/15/2021.

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	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
312909 3W 2	FHR 1250-J PAC1 7.00 5/15/2022	..	12/15/2015.	MBS Paydown		3,607	3,607	3,700	3,635		(17)		(17)		3,607			0	122	05/15/2022.
312915 QG 9	FHR 1491 I PAC 7.50 4/15/2023	..	12/15/2015.	MBS Paydown		30,362	30,362	32,190	31,071		(412)		(412)		30,362			0	1,186	04/15/2023.
313398 P7 8	FHR 2334 TD PAC 6.5 7/15/2031	..	12/15/2015.	MBS Paydown		59,178	59,178	61,910	60,942		(1,710)		(1,710)		59,178			0	963	07/15/2031.
313399 PS 0	FHR 2347 VP PAC 6.5 3/15/2020	..	12/15/2015.	MBS Paydown		73,676	73,676	77,819	74,978		(968)		(968)		73,676			0	2,222	03/15/2020.
31339D 2V 9	FHR 2418 MB SEQ 6.0 2/15/2022	..	12/15/2015.	MBS Paydown		92,755	92,755	98,759	94,870		(1,489)		(1,489)		92,755			0	2,934	02/15/2022.
31339D QZ 4	FHR 2416 PG PAC 6.0 2/15/2022	..	12/15/2015.	MBS Paydown		404,472	404,472	434,019	413,325		(7,137)		(7,137)		404,472			0	12,004	02/15/2022.
3133T3 BU 1	FHR 1644 K PAC 6.75 12/15/2023	..	12/15/2015.	MBS Paydown		82,743	82,743	90,488	85,509		(2,244)		(2,244)		82,743			0	2,866	12/15/2023.
3133TB 4G 2	FHR 1991 PG PAC 6.0 9/15/2027	..	12/15/2015.	MBS Paydown		46,198	46,198	47,904	47,025		(628)		(628)		46,198			0	1,531	09/15/2027.
3133TC HE 1	FHR 2018 PG PAC 6.35 1/15/2028	..	12/15/2015.	MBS Paydown		19,017	19,017	20,066	19,587		(448)		(448)		19,017			0	736	01/15/2028.
3133TD 3A 2	FHR 2037 HB SEQ 9.0 3/15/2028	..	12/15/2015.	MBS Paydown		39,750	39,750	43,475	41,949		(1,804)		(1,804)		39,750			0	2,004	03/15/2028.
3133TH S8 1	FHR 2118 PE PAC 6.50 1/15/2029	..	12/15/2015.	MBS Paydown		87,060	87,060	91,405	89,532		(2,034)		(2,034)		87,060			0	2,537	01/15/2029.
3133TS F2 4	FHR 2303 CK SCH 6.0 4/15/2031	..	12/15/2015.	MBS Paydown		12,444	12,444	12,851	12,683		(68)		(68)		12,444			0	390	04/15/2031.
3133TU S7 4	FHR 2357 QH PAC 6.50 9/15/2031	..	12/15/2015.	MBS Paydown		78,236	78,236	82,046	80,698		(2,384)		(2,384)		78,236			0	2,715	09/15/2031.
31340Y DB 2	FHR 88-12 A PAC 9.25 11/15/2019	..	12/15/2015.	MBS Paydown		145	145	163	149		3		3		145			0	6	11/15/2019.
31340Y KF 5	FHR 31-E PAC 7.55 5/15/2020	..	12/15/2015.	MBS Paydown		2,536	2,536	2,263	2,493		27		27		2,536			0	108	05/15/2020.
31358F M5 5	FNR 1991-12 H PAC 7.0 2/25/2021	..	12/25/2015.	MBS Paydown		3,242	3,242	3,407	3,280		(15)		(15)		3,242			0	119	02/25/2021.
31358G 5J 2	FNR 91-65Z ZX 6.50 6/25/2021	..	12/25/2015.	MBS Paydown		17,738	17,738	19,335	18,665		2,448		2,448		17,738			0	649	06/25/2021.
31358K DY 1	FNR 1991-G36 ZBX 7.00 11/25/2021	..	12/25/2015.	MBS Paydown		7,893	7,893	9,165	8,702		(167)		(167)		7,893			0	285	11/25/2021.
31358N H3 9	FNR G92-29 J SCH 8.00 7/25/2022	..	12/25/2015.	MBS Paydown		38,935	38,935	39,391	38,915		(67)		(67)		38,935			0	1,609	07/25/2022.
31358N M5 8	FNR 92-119Z ZX 8.00 07-25-22	..	12/25/2015.	MBS Paydown		20,613	20,613	20,791	20,932		361		361		20,613			0	945	07/25/2022.
31358P EE 3	FNR 1992-117 M PAC 7.0 7/25/2022	..	12/25/2015.	MBS Paydown		17,659	17,659	18,949	18,119		(156)		(156)		17,659			0	663	07/25/2022.
31358Q ZE 8	FNR G92-59 D TAC 6.0 10/25/2022	..	12/25/2015.	MBS Paydown		5,885	5,885	6,290	6,002		(56)		(56)		5,885			0	172	10/25/2022.
31358R Y7 2	FNR G92-66 KB PAC 7.0 12/25/2022	..	12/25/2015.	MBS Paydown		51,836	51,836	56,249	53,284		(860)		(860)		51,836			0	1,882	12/25/2022.
31359D H5 5	FNR 1993-155 PJ PAC 7.0 9/25/2023	..	12/25/2015.	MBS Paydown		100,640	100,640	111,419	104,553		(2,446)		(2,446)		100,640			0	3,462	09/25/2023.
31359H NW 0	FNR 1994-63 PK PAC 7.0 4/25/2024	..	12/25/2015.	MBS Paydown		28,066	28,066	31,012	29,194		(740)		(740)		28,066			0	1,036	04/25/2024.
31359L ZF 5	FNR 1995-19 ED SEQ 6.50 1/25/2022	..	12/25/2015.	MBS Paydown		10,747	10,747	11,485	11,003		(138)		(138)		10,747			0	411	01/25/2022.
31359N 2W 0	FNR 1997-19 PG PAC 7.0 4/18/2027	..	12/18/2015.	MBS Paydown		62,320	62,320	67,152	63,396		(1,012)		(1,012)		62,320			0	2,366	04/18/2027.
31359V GF 4	FNR 1999-1 PJ PAC 6.50 2/25/2029	..	12/25/2015.	MBS Paydown		186,431	186,431	198,263	192,923		(5,805)		(5,805)		186,431			0	6,350	02/25/2029.
313602 GQ 1	FNR 1988-25 B SCH 9.25 10/25/2018	..	12/25/2015.	MBS Paydown		6,150	6,150	6,092	6,112		25		25		6,150			0	332	10/25/2018.
313603 BQ 4	FNR 1989-79 D PAC 9.0 11/25/2019	..	12/25/2015.	MBS Paydown		5,683	5,683	6,303	5,827		(31)		(31)		5,683			0	280	11/25/2019.
3137BL AR 9	FMMV M036 A 4.16 12/15/2029	..	12/15/2015.	Partial Call		100,000	100,000	102,750			(2,616)		(2,616)		100,000			0	872	12/15/2029.
313921 JK 5	FNR 2001-57 PD PAC 6.50 10/25/2031	..	12/25/2015.	MBS Paydown		34,545	34,545	36,427	35,739		(1,063)		(1,063)		34,545			0	1,075	10/25/2031.
31392B SC 1	FNR 2002-6 L SEQ 6.0 2/25/2032	..	12/25/2015.	MBS Paydown		74,356	74,356	77,322	76,122		(1,737)		(1,737)		74,356			0	1,682	02/25/2032.
31392C EM 2	FNW 02-W2 AF5 SEQ HEL STP 6/25/32	..	12/25/2015.	MBS Paydown		24,933	24,933	23,944	23,598		789		789		24,933			0	926	06/25/2032.
31392E PC 8	FNR 2002-58 PG PAC 6.0 9/25/2032	..	12/25/2015.	MBS Paydown		241,864	241,864	254,915	249,577		(7,403)		(7,403)		241,864			0	7,694	09/25/2032.
31392K 5C 6	FHR 2455 GK PAC 6.50 5/15/2032	..	12/15/2015.	MBS Paydown		467,752	467,752	497,417	486,036		(17,831)		(17,831)		467,752			0	19,262	05/15/2032.
31392K LR 5	FHR 2450 PH PAC 6.0 5/15/2022	..	12/15/2015.	MBS Paydown		704,557	704,557	751,918	722,328		(19,095)		(19,095)		704,557			0	23,525	05/15/2022.
31392M 5R 9	FHR 2448 TX PAC 6.0 5/15/2032	..	12/15/2015.	MBS Paydown		144,060	144,060	151,323	148,448		(3,666)		(3,666)		144,060			0	4,767	05/15/2032.
31393X VH 7	FNW 2004-W3 A6 PAC 5.50 5/25/2034	..	12/25/2015.	MBS Paydown		3,404,463	3,404,463	3,261,901	3,338,052		49,097		49,097		3,404,463			0	101,559	05/25/2034.
31395X 3F 0	FHR 3018 UG PAC 5.50 10/15/2034	..	12/15/2015.	MBS Paydown		185,188	185,188	180,675	183,368		1,068		1,068		185,188			0	5,317	10/15/2034.
34074M JB 8	FL HSG FIN CORP A 2.80 07/01/2041	..	12/01/2015.	MBS Paydown		1,266,335	1,266,335	1,266,335	1,266,340		(2)		(2)		1,266,335			0	18,031	07/01/2041.
34074M JC 6	FL HSG FIN B TXBL 2.80 07/01/2041	..	12/01/2015.	MBS Paydown		1,169,767	1,169,767	1,169,767	1,169,767		(0)		(0)		1,169,767			0	17,887	07/01/2041.
407271 GN 9	HAMILTON ECON KING 5.97 06/01/2016	..	06/01/2015.	Sinking Fund Redemption		350,000	350,000	350,000	349,998		2		2		350,000			0	10,448	06/01/2016.

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
443730 FT 8	HUDSON NJ IMPT TXB 6.64 02/01/2024	..	02/01/2015.	Sinking Fund Redemption		85,000	85,000	89,182	88,164		(3,164)		(3,164)		85,000			0	2,822	02/01/2024.
45129Y TG 1	ID HSG & FIN ASSN SING 6.00 07/01/2035	..	01/01/2015.	Sinking Fund Redemption		35,000	35,000	35,919	35,276		(276)		(276)		35,000			0	1,050	07/01/2035.
45201Y YL 5	IL HSG DEV AUTH B 2.75 06/01/2043	..	12/01/2015.	MBS Paydown		651,212	651,212	630,861			10,574		10,574		651,212			0	6,145	06/01/2043.
462467 NW 7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042	..	12/01/2015.	Partial Call		1,255,000	1,255,000	1,247,795	1,248,062		6,938		6,938		1,255,000			0	21,584	02/01/2042.
49130T PR 1	KY ST HSG CORP A 4.25 07/01/2033	..	12/14/2015.	Partial Call		625,000	625,000	653,438	646,436		(21,436)		(21,436)		625,000			0	21,771	07/01/2033.
49130T PS 9	KY HSG CORP A 3.00 11/01/2041	..	12/01/2015.	Partial Call		930,000	930,000	930,000	930,000		(0)		(0)		930,000			0	16,238	11/01/2041.
49130T PT 7	KY HSG CORP B 3.00 11/01/2041	..	12/01/2015.	Partial Call		1,165,000	1,165,000	1,165,000	1,165,000		(0)		(0)		1,165,000			0	18,700	11/01/2041.
57419R PL 3	MARYLAND CMNTY DEV E 2.857 09/01/2040	..	09/01/2015.	Partial Call		690,000	690,000	690,000	689,995		1		1		690,000			0	13,756	09/01/2040.
57429L AL 0	MARYLAND TRANS REV 6.48 7/01/22	..	07/01/2015.	Sinking Fund Redemption		685,000	685,000	748,769	722,668		(37,668)		(37,668)		685,000			0	44,142	07/01/2022.
57586N RP 8	MASS HSG FIN AGY A 3.495 12/01/2023	..	11/01/2015.	Partial Call		110,000	110,000	110,000	109,997		3		3		110,000			0	1,734	12/01/2023.
57586N RQ 6	MASS HSG FIN AGY A 4.145 12/01/2027	..	11/01/2015.	Partial Call		350,000	350,000	350,000	349,985		15		15		350,000			0	6,594	12/01/2027.
57586N RR 4	MASS HSG FIN AGY A 4.786 12/01/2032	..	11/01/2015.	Partial Call		130,000	130,000	130,000	129,992		8		8		130,000			0	3,037	12/01/2032.
57586N UR 0	MA ST HSG FIN A 4.375 01/15/2046	..	12/15/2015.	MBS Paydown		296,846	296,846	297,924	268,103		(14)		(14)		296,846			0	8,120	01/15/2046.
60415N E4 0	MN ST HFA 6.13 07/01/2038	..	07/01/2015.	Partial Call		330,000	330,000	347,738	333,686		(3,686)		(3,686)		330,000			0	14,559	07/01/2038.
60416Q FW 9	MN HSG FIN REF 2.70 09/01/2041	..	12/01/2015.	MBS Paydown		766,936	766,936	747,762			8,445		8,445		766,936			0	6,966	09/01/2041.
60636Y MJ 7	MO ST HSG DEV REF SER 1 4.20 01/01/2040	..	12/01/2015.	MBS Paydown		124,566	124,566	124,566	124,566				0		124,566			0	2,858	01/01/2040.
60636Y ML 2	MO HSG DEV REF TXBL 2 3.875 10/01/2036	..	12/01/2015.	MBS Paydown		41,356	41,356	41,356					0		41,356			0	341	10/01/2036.
60637B FA 3	MISSOURI HSG DEV C 2.97 08/01/2036	..	12/01/2015.	MBS Paydown		669,539	669,539	669,539	669,538		265		265		669,539			0	8,855	08/01/2036.
646108 MM 9	NJ HSG & MTG 2013-3 3.608 11/01/2024	..	11/13/2015.	Partial Call		1,260,000	1,260,000	1,260,000	1,260,039		(39)		(39)		1,260,000			0	27,693	11/01/2024.
646108 MN 7	NJ HSG & MTG 2013-3 4.208 11/01/2028	..	11/13/2015.	Partial Call		1,815,000	1,815,000	1,815,000	1,815,076		(76)		(76)		1,815,000			0	45,575	11/01/2028.
647200 2G 8	NM MTGE FIN B TXBL 2.75 08/01/2035	..	12/01/2015.	MBS Paydown		767,336	767,336	767,336	767,336		(0)		(0)		767,336			0	9,772	08/01/2035.
64966N AA 5	NYC NY HSG DEV REV 5.60 12/01/2021	..	12/01/2015.	Sinking Fund Redemption		315,000	315,000	329,040	320,878		(955)		(955)		315,000			0	13,300	12/01/2021.
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI)	..	12/11/2015.	Sinking Fund Redemption		1,910,524	1,910,524	1,885,512	1,882,879		6,504		6,504		1,910,524			0	99,744	09/11/2018.
64972C BD 4	NYC HSG DEV A TXBL 3.05 06/15/2036	..	12/15/2015.	MBS Paydown		212,178	212,178	212,178	212,178		0		0		212,178			0	3,413	06/15/2036.
649883 UK 9	NY MTGE-175-TXBL 4.116 04/01/2028	..	11/23/2015.	Partial Call		1,455,000	1,455,000	1,455,000	1,455,026		(26)		(26)		1,455,000			0	61,146	04/01/2028.
649883 XV 2	NY MTGE AGY 183 4.45 10/01/2029	..	11/23/2015.	Partial Call		1,055,000	1,055,000	1,055,000	1,055,026		(26)		(26)		1,055,000			0	44,570	10/01/2029.
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030	..	01/01/2015.	Sinking Fund Redemption		120,000	120,000	120,000	119,999		1		1		120,000			0	2,400	01/01/2030.
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030	..	10/01/2015.	Partial Call		585,000	585,000	585,000	584,996		4		4		585,000			0	18,522	01/01/2030.
658207 NZ 4	NC HSG FIN AGY SRS 33 4.013 01/01/2026	..	10/01/2015.	Partial Call		70,000	70,000	70,000	70,001		(1)		(1)		70,000			0	2,833	01/01/2026.
665444 HN 8	NORTHERN MUNI PWR 5.82 01/01/2017	..	01/01/2015.	Sinking Fund Redemption		1,385,000	1,385,000	1,479,180	1,414,241		(29,241)		(29,241)		1,385,000			0	40,304	01/01/2017.
67178K AA 8	OAK RIDGE IND DEV 5.78 12/15/32	..	12/15/2015.	Sinking Fund Redemption		55,377	55,377	51,955	52,344		2,980		2,980		55,377			0	2,412	12/15/2032.
677377 2N 2	OH HSG FIN AGY 1 7.50 07/01/2035	..	12/01/2015.	Partial Call		40,639	40,639	40,639					0		40,639			0	663	07/01/2035.
686087 MP 9	OR HSG & CMNTY SVCS C 2.891 07/01/2033	..	10/01/2015.	Partial Call		3,695,000	3,695,000	3,695,000	3,695,140		(140)		(140)		3,695,000			0	72,367	07/01/2033.
71781L AT 6	PHILADELPHIA PA PENSION B 0.0 4/15/15	..	04/15/2015.	Maturity		6,000,000	6,000,000	3,552,180	5,849,922		150,078		150,078		6,000,000			0		04/15/2015.
718937 AB 1	PHOENIX INDL 6.70 12/01/2016	..	12/01/2015.	Sinking Fund Redemption		735,000	735,000	811,190	748,977		(8,813)		(8,813)		735,000			0	49,245	12/01/2016.
76221T DH 9	RI HSG & MTG FIN TXB 2.913 10/01/2039	..	10/01/2015.	Partial Call		410,000	410,000	410,000	409,998		2		2		410,000			0	6,428	10/01/2039.
882750 NE 8	TX HSG & CMNTY AFFAIRS 2.875 07/01/2041	..	12/01/2015.	Partial Call		910,000	910,000	909,131	909,094		900		900		909,994		6	6	21,022	07/01/2041.
91528N AA 9	UNM SANDOVAL REG MD 4.50 07/20/2036	..	07/20/2015.	Sinking Fund Redemption		235,000	235,000	234,989			11		11		235,000			0	8,100	07/20/2036.
92812U Q3 5	VA ST HSG DEV D 4.30 12/25/2043	..	12/25/2015.	MBS Paydown		1,045,428	1,045,428	1,045,428	1,044,136		840		840		1,045,428			0	24,722	12/25/2043.
92812U Q4 3	VA HSG DEV A 3.50 10/25/2037	..	12/25/2015.	MBS Paydown		2,953,008	2,953,008	2,953,008	2,954,792		2,502		2,502		2,953,008			0	51,455	10/25/2037.
92812U XA 1	VA ST HSG DEV A 6.00 3/25/2038	..	12/25/2015.	MBS Paydown		1,061,314	1,061,314	1,143,566	1,140,836		(31,907)		(31,907)		1,061,314			0	38,230	03/25/2038.
92812U XB 9	VIRGINIA ST HSG B 6.00 3/25/2038	..	12/25/2015.	MBS Paydown		438,907	438,907	472,923	471,767		312		312		438,907			0	14,828	03/25/2038.
92813T EE 6	VIRGINIA HSG AUTH SER A 3.25 08/25/2042	..	12/25/2015.	MBS Paydown		2,655,889	2,655,889	2,654,811	2,654,590		326		326		2,655,889			0	52,639	08/25/2042.

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
934312 AB 5	WARM SPRINGS OR 8.25 11/01/2019 (POR)	..	11/01/2015.	Sinking Fund Redemption		460,000	460,000	495,512	481,363		(21,363)		(21,363)		460,000			0	37,800	11/01/2019.
93978X EQ 9	WA HSG FIN A REF TXBL 3.00 09/01/2040	..	12/01/2015.	Partial Call		1,590,000	1,590,000	1,590,000					0		1,590,000			0	15,935	09/01/2040.
93978X ER 7	WA HSG FIN B REF TXBL 3.15 05/01/2041	..	12/01/2015.	Partial Call		2,590,000	2,590,000	2,590,000			(0)		(0)		2,590,000			0	26,037	05/01/2041.
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						62,133,081	62,133,081	60,132,761	56,133,480	0	(6,435)	0	(6,435)	0	62,133,076	0	6	6	1,422,273	XXX
Bonds - Industrial and Miscellaneous																				
000292 AA 0	AAA 2007-2 A1 SEQ FLT 01/27/46	..	11/27/2015.	MBS Paydown		5,115,344	5,115,344	3,670,259	4,185,305		930,614		930,614		5,115,344			0	10,230	01/27/2046.
00077B 4W 0	AMAC 2002-9 A30 NAS 5.75 12/25/2032	..	12/25/2015.	MBS Paydown		5,812	5,812	5,861	5,591		171		171		5,812			0	134	12/25/2032.
000780 NL 6	AMAC 2003-12 2A SEQ 5.50 12/25/33	..	12/25/2015.	MBS Paydown		24,750	24,750	25,086	24,152		487		487		24,750			0	631	12/25/2033.
00087V AC 1	ACAP 2005-3A C1 ABS FLT 12/25/35	..	12/25/2015.	MBS Paydown		642,939	642,939	591,504	601,981		(29,025)		(29,025)		642,939			0	13,752	12/25/2035.
001406 AA 5	DCAL 2015-1A A1 ABS SEQ SNR 4.213 02/40	..	12/15/2015.	MBS Paydown		250,000	250,000	250,000			(0)		(0)		250,000			0	4,710	02/15/2040.
00164T AA 6	AMC EAST COMM LLC 5.74 01/15/2028	..	07/15/2015.	Sinking Fund Redemption		343,801	343,801	360,601	355,547		(407)		(407)		343,801			0	14,855	01/15/2028.
00175L AA 0	AMMC CLO 2014-14A A1L FLT 07/27/2026	R	11/20/2015.	DEUTSCHE BANK		25,646,180	25,900,000	25,846,646	25,848,682		(1,002)		(1,002)		25,847,680		(201,500)	(201,500)	633,377	07/27/2026.
00176D AA 7	AMMC CLO 2013-13A A1L FLT 01/24/26	..	11/20/2015.	BANC OF AMERICA SECURITIES		27,792,800	28,000,000	27,887,037	27,889,227		2,409		2,409		27,891,637		(98,837)	(98,837)	529,390	01/26/2026.
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042	..	12/15/2015.	MBS Paydown		428,561	428,561	428,561	428,561				0		428,561			0	4,532	12/15/2042.
002447 AA 8	AWAS AVIATION 7.00 10/15/2016	R	08/25/2015.	Partial Make Whole Call		397,334	390,500	390,500	390,498		2		2		390,500		6,834	6,834	14,901	10/17/2016.
002447 AA 8	AWAS AVIATION 7.00 10/15/2016	R	10/19/2015.	Sinking Fund Redemption		1,861,750	1,861,750	1,861,750	1,861,741		8		8		1,861,750			0	126,712	10/17/2016.
002447 AA 8	AWAS AVIATION 7.00 10/15/2016	R	12/17/2015.	Call		1,135,750	1,135,750	1,135,750	1,135,745		6		6		1,135,750			0	97,266	10/17/2016.
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017	..	12/01/2015.	Sinking Fund Redemption		585,852	585,852	585,852	585,852				0		585,852			0	11,411	11/01/2017.
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036	..	12/25/2015.	MBS Paydown		1,264,093	1,264,093	1,107,662	1,239,521		18,514		18,514		1,264,093			0	1,946	08/25/2036.
004421 HR 7	ACE 2004-HE3 M2 MEZ FLT 11/25/2034	..	12/25/2015.	MBS Paydown		2,012,733	2,012,733	1,625,520	1,656,980		92,312		92,312		2,012,733			0	14,720	11/25/2034.
007036 GS 9	ARMT 2005-2 2A1 SEQ CSTR 06/25/2035	..	12/25/2015.	MBS Paydown		1,820,100	1,820,100	1,702,931	1,700,211		78,427		78,427		1,820,100			0	30,161	06/25/2035.
007036 SE 7	ARMT 2005-9 5A1 SEQ SSNR FLT 11/25/2035	..	12/25/2015.	MBS Paydown		384,245	384,245	267,407	269,170		(36,049)		(36,049)		384,245			0	932	11/25/2035.
009089 AA 1	AIR CANADA 2013-1A 4.125 05/15/2025	I.	11/15/2015.	Sinking Fund Redemption		143,083	143,083	143,083	143,084		(1)		(1)		143,083			0	4,427	05/15/2025.
00922K AA 8	AIR 2 US 8.027 10/01/2019	R	10/01/2015.	Sinking Fund Redemption		162,778	162,778	159,522	160,800		512		512		162,778			0	9,871	10/01/2019.
009349 AF 8	AERLS 2007-1A G3 ABS FLT 05/10/2032	R	12/07/2015.	MBS Paydown		2,085,815	2,085,815	1,960,014	2,056,897		24,731		24,731		2,085,815			0	4,762	05/10/2032.
009503 AA 1	AIRSP 2007-1A G1 ABS SNR FLT 06/15/2032	R	12/15/2015.	MBS Paydown		271,599	271,599	221,014	230,259		96,021		96,021		271,599			0	571	06/15/2032.
009503 AB 9	AIRSP 2007-1A G2 ABS SNR FLT 06/15/2032	R	12/15/2015.	MBS Paydown		1,955,513	1,955,513	1,673,271	1,689,711		50,866		50,866		1,955,513			0	4,247	06/15/2032.
01310T AG 4	ALBERTSON TL B-3 4.00 8/25/2019	..	12/31/2015.	Paydown		45,000	45,000	43,876	43,887		1,113		1,113		45,000			0	1,683	08/25/2019.
01448T AA 2	ALESC 5A A1 CDO SEQ SSNR FLT 12/23/2034	..	12/23/2015.	MBS Paydown		382,208	382,208	304,254			(23,992)		(23,992)		382,208			0	1,752	12/23/2034.
01448Y AB 9	ALESC 7A A1B CDO SSNR FLT 07/23/2035	..	12/23/2015.	MBS Paydown		120,639	120,639	104,202			(21,315)		(21,315)		120,639			0	344	07/23/2035.
01449C AA 8	ALESC 8A A1A CDO SEQ SSNR FLT 12/23/2035	..	12/23/2015.	MBS Paydown		632,256	632,256	486,837			(19,675)		(19,675)		632,256			0	1,809	12/23/2035.
01449C AB 6	ALESC 8A A1B CDO SEQ SSNR FLT 12/23/35	..	12/23/2015.	MBS Paydown		842,868	842,868	661,125			5,133		5,133		842,868			0	1,808	12/23/2035.
01449T AA 1	ALESC 9A A1 CDO SEQ SSNR FLT 06/23/2036	..	12/23/2015.	MBS Paydown		1,615,827	1,615,827	1,227,886			66,703		66,703		1,615,827			0	3,539	06/23/2036.
01450A AA 8	ALESC 11A A1A CDO SEQ SSNR FLT 12/23/36	R	12/23/2015.	MBS Paydown		784,286	784,286	590,175			137,682		137,682		784,286			0	3,027	12/23/2036.
01450B AA 6	ALESC 15A A1 CDO SSNR FLT 12/23/2037	..	12/23/2015.	MBS Paydown		28,870	28,870	21,689			(7,205)		(7,205)		28,870			0	44	12/23/2037.
02146P AF 2	CWALT 2006-HY12 A5 NAS CSTR 08/25/2036	..	12/25/2015.	MBS Paydown		461,637	461,637	296,120	298,371		68,909		68,909		461,637			0	12,145	08/25/2036.
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036	..	12/25/2015.	MBS Paydown		207,822	207,822	140,020	133,376		5,501		5,501		207,822			0	7,002	06/25/2036.
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036	..	12/25/2015.	Pass-Through Loss			52,881	35,628					0		52,881		(52,881)	(52,881)		06/25/2036.
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036	..	12/31/2015.	Book Value Adjustment									0		(52,881)		52,881	52,881		06/25/2036.
023654 AW 6	AMER WEST AIR 1999-1 7.93 01/02/2019	..	07/02/2015.	Sinking Fund Redemption		431,259	431,259	454,439	442,699		(1,375)		(1,375)		431,259			0	26,664	01/02/2019.
02376X AA 7	AM AIRLN 14-1 B 4.375 10/01/22	..	10/01/2015.	Sinking Fund Redemption		246,351	246,351	246,351	246,353		(0)		(0)		246,351			0	8,504	10/01/2022.
02377A AA 6	AM AIRLN 14-1 A 3.70 10/01/26	..	10/01/2015.	Sinking Fund Redemption		523,581	523,581	523,581	523,585		(0)		(0)		523,581			0	15,300	10/01/2026.

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
02377U AB 0	AMER AIRLINES 2013-2 4.95 01/15/2023	..	07/15/2015.	Sinking Fund Redemption		456,832	456,832	456,832	456,771		40		40		456,832			0	18,436	01/15/2023.
02554C AA 7	AMER EAGLE NW HSG-A 4.97 12/15/18	..	12/15/2015.	Sinking Fund Redemption		385,000	385,000	380,016	382,764		1,849		1,849		385,000			0	14,272	12/15/2018.
02554C AE 9	AMER EAGLE NW HSG-B-WA 5.27 12/15/18	..	12/15/2015.	Sinking Fund Redemption		165,000	165,000	161,418	163,414		1,383		1,383		165,000			0	7,905	12/15/2018.
02660L AA 8	AHMA 2006-4 1A11 SEQ SSNR FLT 10/25/2046	..	12/25/2015.	MBS Paydown		136,201	136,201	102,151	91,679		11,646		11,646		136,201			0	237	10/25/2046.
02660T CS 0	AHM 2004-4 4A SEQ FLT 02-25-2045	..	12/25/2015.	MBS Paydown		816,061	816,061	698,242	702,481		21,826		21,826		816,061			0	10,291	02/25/2045.
02660T DH 3	AHM 2005-1 6A SEQ FLT 06/25/2045	..	12/25/2015.	MBS Paydown		466,223	466,223	406,197	412,846		13,815		13,815		466,223			0	6,363	06/25/2045.
02660T EQ 2	AHM 2005-2 4A1 SEQ FLT 09/25/2045	..	12/25/2015.	MBS Paydown		416,638	416,638	347,893	348,814		49,050		49,050		416,638			0	4,480	09/25/2045.
02660V AE 8	AHMA 2005-1 3A11 SEQ SSNR FLT 11/25/2035	..	12/25/2015.	MBS Paydown		34,848	34,848	28,423	28,579		(3,789)		(3,789)		34,848			0	144	11/25/2035.
02665U AA 3	AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36	..	12/17/2015.	MBS Paydown		359,682	359,682	362,640	362,005		(105)		(105)		359,682			0	7,374	10/17/2036.
02665V AA 1	AH4R 2014-SFR1 A ABS SSNR FLT 06/17/2031	..	12/17/2015.	MBS Paydown		133,889	133,889	133,889	133,889				0		133,889			0	918	06/17/2031.
02665X AA 7	AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36	..	12/17/2015.	MBS Paydown		356,363	356,363	358,374	243,548		(67)		(67)		356,363			0	6,621	12/17/2036.
02666A AA 6	AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45	..	12/17/2015.	MBS Paydown		484,244	484,244	488,116			(211)		(211)		484,244			0	6,441	04/17/2052.
02666B AA 4	AH4R 2015-SFR2 A ABS SSNR 3.732 10/17/45	..	12/17/2015.	MBS Paydown		25,132	25,132	25,131			(1)		(1)		25,132			0	141	10/17/2045.
02666B AG 1	AH4R 2015-SFR2 XS ABS RES SNR 10/17/2045	..	12/17/2015.	MBS Paydown									0					0		10/17/2045.
03072S JC 0	AMSI 2003-8 AF4 SEQ 5.32 10/25/33	..	10/25/2015.	MBS Paydown		374,782	374,782	374,747	374,084		(537)		(537)		374,782			0	12,169	10/25/2033.
03072S RC 1	AMSI 2004-FR1W A6 SEQ STP 05/25/2034	..	12/25/2015.	MBS Paydown		246,794	246,794	239,390	241,472		1,617		1,617		246,794			0	7,301	05/25/2034.
03076C AB 2	AMERIPRISE FINL 5.65 11/15/2015	..	11/15/2015.	Maturity		5,656,000	5,656,000	5,665,720	5,657,067		(1,067)		(1,067)		5,656,000			0	319,564	11/15/2015.
03215P BN 8	AMRES 1997-1 A7 SEQ 7.61 03/25/27	..	12/25/2015.	MBS Paydown		28,994	28,994	28,962	28,994				0		28,994			0	1,095	03/25/2027.
03215P DM 8	AMRES 1998-1 A5 SEQ STP 10/25/27	..	12/25/2015.	MBS Paydown		386,848	386,848	387,090	386,848				0		386,848			0	17,257	10/25/2027.
032166 AR 1	AMSOUTH BANK AI 5.20 04/01/2015	..	04/01/2015.	Maturity		8,575,000	8,575,000	8,610,834	8,578,897		(3,897)		(3,897)		8,575,000			0	222,950	04/01/2015.
03235T AA 5	ACEF 2014-1A A ABS 8.00 12/20/24	..	12/20/2015.	MBS Paydown		395,007	395,007	395,007	395,005		1		1		395,007			0	16,384	12/20/2024.
037411 AS 4	APA-CALL09/15 5.625 01/15/2017	..	09/01/2015.	Make Whole Call		19,217,693	18,000,000	18,005,270	18,001,347		1,716		1,716		18,003,063		1,214,630	1,214,630	1,141,875	01/15/2017.
03761Q AA 3	APID 2006-QA A CLO FLT 01/20/2019	..	10/20/2015.	MBS Paydown		9,076,496	9,076,496	8,949,287	9,011,749		64,304		64,304		9,076,496			0	29,694	01/20/2019.
03763K AB 2	AASET 2014-1 A ABS SNR 5.125 12/15/2029	..	12/15/2015.	MBS Paydown		538,462	538,462	538,462	537,878		530		530		538,462			0	15,944	12/15/2029.
03763R AA 9	APID 2012-9A A CLO FLT 07/15/2023	..	04/15/2015.	MBS Paydown		5,000,000	5,000,000	4,970,000	4,977,341		22,659		22,659		5,000,000			0	41,502	07/15/2023.
03878D AA 2	ARCLO 2013-1A A CLO FLT 02/15/2023	..	03/15/2015.	MBS Paydown		13,000,000	13,000,000	13,000,000	13,000,000				0		13,000,000			0	71,193	02/15/2023.
03878D AC 8	ARCLO 2013-1A B CLO FLT 02/15/2023	..	03/15/2015.	MBS Paydown		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	39,179	02/15/2023.
039483 BB 7	ARCHER-DANIELS 4.479 03/01/2021	..	07/01/2015.	Cash Tender		4,343,643	3,875,000	3,903,249	3,894,079		(1,364)		(1,364)		3,892,715		450,928	450,928	131,617	03/01/2021.
04013Y AA 0	ARES 2012-2A A CLO FLT 10/12/2023	..	05/19/2015.	WELLS FARGO BROKERAGE SERVICES		13,001,430	13,000,000	13,000,000	13,000,000				0		13,000,000		1,430	1,430	138,733	10/12/2023.
04249@ AD 3	ARMY & AIR FORCE 4.95 10/15/2024	..	12/15/2015.	Paydown		119,059	119,059	119,059	119,059				0		119,059			0	3,216	10/15/2024.
04273W AA 9	ARROW ELECTRONIC 3.375 11/01/15	..	03/26/2015.	Make Whole Call		5,086,250	5,000,000	4,982,500	4,996,870		3,130		3,130		5,000,000		86,250	86,250	67,969	11/01/2015.
04544P AD 1	ABSHE 2006-HE5 A4 SEQ FLT 07/25/2036	..	12/25/2015.	MBS Paydown		1,663,849	1,663,849	1,081,188	1,192,310		(64,025)		(64,025)		1,663,849			0	2,431	07/25/2036.
046003 JU 4	ASSOCIATES CORP 6.95 11/01/18	..	11/16/2015.	Cash Tender		2,107,322	2,000,000	2,405,426	2,136,164		(28,842)		(28,842)		2,107,322			0	322,690	11/01/2018.
048677 AA 6	ATLANTIC MARINE 5.535 06/01/2022	..	12/01/2015.	Sinking Fund Redemption		120,000	120,000	130,800	128,494		(7,964)		(7,964)		120,000			0	5,023	06/01/2022.
049164 AK 2	ATLAS AIR 98-1 A 7.38 01/02/2018	..	08/02/2015.	Sinking Fund Redemption		679,475	679,475	685,100	731,086		(51,610)		(51,610)		679,475			0	16,812	01/02/2018.
049164 AU 0	ATLAS AIR 99-1 A-1 7.20 01/02/2019	..	07/06/2015.	Suspense Ledger Adjustment		95,493							0				95,493	95,493		01/02/2019.
049164 AU 0	ATLAS AIR 99-1 A-1 7.20 01/02/2019	..	08/31/2015.	Book Value Adjustment							11		11		95,493		(95,493)	(95,493)		01/02/2019.
049164 AU 0	ATLAS AIR 99-1 A-1 7.20 01/02/2019	..	12/02/2015.	Sinking Fund Redemption		1,736,529	1,736,529	1,734,358	1,733,634		98,377		98,377		1,736,529			0	70,282	01/02/2019.
049164 BE 5	ATLAS AIR 00-1 C 2000-1 8.707 01/02/2019	..	07/02/2015.	Sinking Fund Redemption		200,284	200,284	209,297	212,996		(776)		(776)		200,284			0	5,478	01/02/2019.
049164 BE 5	ATLAS AIR 00-1 C 2000-1 8.707 01/02/2019	..	07/06/2015.	Distribution		427,132	330,258	345,119	351,219		(3,081)		(3,081)		360,073		67,059	67,059	17,094	01/02/2019.
05115E AB 6	AUGUSTA FNDG IV 6.9 11/15/15	..	05/15/2015.	Paydown		440,103	440,103	442,078	438,620		862		862		440,103			0	15,184	11/15/2015.
05115E AB 6	AUGUSTA FNDG IV 6.9 11/15/15	..	11/15/2015.	Maturity		455,286	455,286	457,328	453,751		2,156		2,156		455,286			0	31,415	11/15/2015.
05178R AA 3	AURORA MILITARY 5.32 12/15/2020	..	12/15/2015.	Sinking Fund Redemption		400,000	400,000	408,720	405,539		(5,323)		(5,323)		400,000			0	15,960	12/15/2020.

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	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
05377R AF 1	AESOP 2010-3A A ABS 4.64 05/20/16	..	05/20/2015.	MBS Paydown		14,166,667	14,166,667	14,363,851	14,176,603		(9,936)		(9,936)		14,166,667			0	164,333	05/20/2016.
054937 AE 7	BB&T CORPORATION 5.20 12/23/2015	..	12/23/2015.	Maturity		23,000,000	23,000,000	22,492,140	22,941,120		58,880		58,880		23,000,000			0	1,196,000	12/23/2015.
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37	..	12/26/2015.	MBS Paydown		780,599	780,599	721,492	768,920		6,707		6,707		780,599			0	8,730	04/26/2037.
05531U AF 7	BCAP 2009-RR5 3A2 RR SUB 5.50 8/26/36	..	12/26/2015.	MBS Paydown		818,518	818,518	613,889	697,841		51,742		51,742		818,518			0	24,599	08/26/2036.
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35	..	12/26/2015.	MBS Paydown		1,126,312	1,126,312	1,100,970	1,098,466		21,079		21,079		1,126,312			0	37,255	06/26/2035.
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36	..	12/26/2015.	MBS Paydown		1,241,477	1,241,477	1,166,989	1,181,181		10,734		10,734		1,241,477			0	19,189	11/26/2036.
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37	..	12/27/2015.	MBS Paydown		1,916,427	1,916,427	1,882,613	1,849,420		54,994		54,994		1,916,427			0	57,912	06/27/2037.
05532E AS 4	BCAP 2009-RR10 9A1 SEQ SSNR 6.00 5/26/37	..	08/26/2015.	MBS Paydown		751,057	751,057	729,464	751,057				0		751,057			0	16,188	06/26/2037.
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36	..	12/26/2015.	MBS Paydown		947,791	947,791	933,574	938,404		3,675		3,675		947,791			0	28,478	03/26/2036.
05532E CE 3	BCAP 2009-RR10 9A2 MEZ SSUP 6.00 5/26/37	..	12/26/2015.	MBS Paydown		498,177	498,177	132,017	213,546		48,745		48,745		498,177			0	24,956	06/26/2037.
05532E CE 3	BCAP 2009-RR10 9A2 MEZ SSUP 6.00 5/26/37	..	12/26/2015.	Pass-Through Loss			95,639	25,344			1,161		1,161		95,639		(95,639)	(95,639)		06/26/2037.
05532E CE 3	BCAP 2009-RR10 9A2 MEZ SSUP 6.00 5/26/37	..	12/31/2015.	Book Value Adjustment									0		(95,639)		95,639	95,639		06/26/2037.
05532E CP 8	BCAP 2009-RR10 18A1 SEQ SSNR 6.0 3/26/37	..	12/26/2015.	MBS Paydown		700,771	700,771	679,310	576,832		109,208		109,208		700,771			0	21,834	03/26/2037.
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36	..	12/26/2015.	MBS Paydown		1,192,400	1,192,400	1,183,457	1,188,096		3,643		3,643		1,192,400			0	43,716	12/26/2036.
05532M AG 2	BCAP 2009-RR15 4A2 MEZ 6.00 5/26/2036	..	12/26/2015.	Pass-Through Loss			550,850	293,482			(1,454)		(1,454)		550,850		(550,850)	(550,850)		05/26/2036.
05532M AG 2	BCAP 2009-RR15 4A2 MEZ 6.00 5/26/2036	..	12/31/2015.	Book Value Adjustment									0		(550,850)		550,850	550,850		05/26/2036.
05533C BN 7	BCAP 2010-RR6 3A3 SUB SSNR 5.50 10/26/35	..	12/26/2015.	MBS Paydown		1,719,000	1,719,000	1,633,050	1,665,532		53,468		53,468		1,719,000			0	54,876	10/26/2035.
05533C BP 2	BCAP 2010-RR6 3A4 SEQ SSNR 5.50 10/26/35	..	12/26/2015.	MBS Paydown		23,318	23,318	21,220	21,891		(5,252)		(5,252)		23,318			0	1,283	10/26/2035.
05533C FJ 2	BCAP 2010-RR6 10A8 SEQ SSNR CSTR 1/26/37	..	07/26/2015.	MBS Paydown		477,799	477,799	460,478	436,823		40,976		40,976		477,799		(0)	(0)	2,644	01/26/2037.
05533C MC 9	BCAP 2010-RR6 20A8 SEQ WAC 11/26/2035	..	12/26/2015.	MBS Paydown		1,044,265	1,044,265	939,838	1,003,558		22,519		22,519		1,044,265			0	29,840	11/26/2035.
05533D DU 7	BCAP 2010-RR7 8A7 MEZ SEQ 5.50 05/35 RE	..	04/26/2015.	MBS Paydown		907,638	907,638	894,024	896,938		(168)		(168)		907,638			0	11,849	05/26/2035.
05533D DU 7	BCAP 2010-RR7 8A7 MEZ SEQ 5.50 05/35 RE	..	05/31/2015.	Distribution		9,366,026	9,366,026	9,225,535	9,255,606		11,320		11,320		9,256,057		109,969	109,969	214,585	05/26/2035.
05533D EY 8	BCAP 2010-RR7 11A4 Z SSUP 5.0 10/2035 RE	..	08/26/2015.	MBS Paydown		1,761,739	1,761,739	1,461,070	1,638,385		124,843		124,843		1,761,739			0	32,882	10/26/2035.
05533F AK 7	BCAP 2011-R11 2A1 SEQ 5.5 12/26/2035	..	12/26/2015.	MBS Paydown		1,709,767	1,709,767	1,696,944	1,694,548		(12,128)		(12,128)		1,709,767			0	48,567	12/26/2035.
05533F LR 0	BCAP 2011-R11 32A5 SEQ SSNR FLT 02/26/36	..	12/26/2015.	MBS Paydown		2,978,521	2,978,521	2,859,380	2,883,309		18,094		18,094		2,978,521			0	43,403	02/26/2036.
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35	..	12/26/2015.	MBS Paydown		668,195	668,195	633,115	634,230		2,489		2,489		668,195			0	22,491	10/26/2035.
05533H AK 3	BCAP 2010-RR10 1A10 SEQ CSTR 09/27/36 RE	..	12/27/2015.	MBS Paydown		127,351	127,351	123,212	124,087		364		364		127,351			0	1,800	09/27/2036.
05533N DJ 0	BCAP 2010-RR12 5A2 SUB CSTR 11/26/35 RE	..	12/26/2015.	MBS Paydown		514,203	514,203	395,937	415,185		13,900		13,900		514,203			0	7,176	11/26/2035.
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE	..	12/26/2015.	MBS Paydown		2,793,689	2,793,689	2,458,446	2,491,050		172,204		172,204		2,793,689			0	41,172	01/26/2036.
055359 AC 7	BCRR 2009-1 2A1 SEQ SSNR CSTR 07/17/40	..	12/17/2015.	MBS Paydown		7,764,827	7,764,827	7,434,663	7,649,844		106,917		106,917		7,764,827			0	235,462	07/17/2040.
05535D BG 8	BCF 1997-R2 3-B1 MEZ 7.00 12/25/35	..	12/25/2015.	MBS Paydown		109,129	109,129	105,229	106,963		1,298		1,298		109,129			0	2,191	12/25/2035.
05536G AJ 5	BCAP 2011-RR7 2A1 SEQ SSNR CSTR 3/37	..	12/26/2015.	MBS Paydown		3,992,266	3,992,266	4,004,742	3,977,920		3,562		3,562		3,992,266			0	108,249	03/26/2037.
05536K BL 0	BCAP 2011-RR9 5A1 SEQ SSNR CSTR 01/47	..	12/26/2015.	MBS Paydown		1,826,686	1,826,686	1,701,101	1,769,857		(4,482)		(4,482)		1,826,686			0	28,423	01/26/2047.
05539B AD 6	BCAP 2012-RR3 1A44 SUB 4.5 12/26/2037 RE	..	12/26/2015.	MBS Paydown		3,421,158	3,421,158	3,126,083	3,202,227		186,355		186,355		3,421,158			0	139,150	12/26/2037.
05540F AL 6	BCAP 2012-RR2 2A3 SUB CSTR 12/26/2036 RE	..	03/26/2015.	MBS Paydown									0					0		12/26/2036.
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE	..	12/26/2015.	MBS Paydown		2,948,079	2,948,079	2,741,713	2,863,209		48,959		48,959		2,948,079			0	41,404	05/26/2036.
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE	..	12/26/2015.	MBS Paydown		3,537,557	3,537,557	3,113,050	3,151,961		120,794		120,794		3,537,557			0	58,995	11/26/2035.
05541C AZ 1	BCAP 2012-RR7 5A1 SEQ CSTR 03/2047 RE	..	08/26/2015.	MBS Paydown		0	0	0	0		(1,540)		(1,540)		0			0		03/26/2047.
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE	..	12/20/2015.	MBS Paydown		2,208,241	2,208,241	1,824,559	1,885,506		5,178		5,178		2,208,241			0	4,085	11/20/2036.
05567Y AA 7	BURLINGTON NORTH 4.967 04/01/2023	..	10/01/2015.	Sinking Fund Redemption		189,441	189,441	189,441	189,441				0		189,441			0	4,789	04/01/2023.
05568D AA 2	BNSF RAILWAY CO 2006-3 5.342 04/01/2024	..	10/01/2015.	Sinking Fund Redemption		138,264	138,264	133,646	134,321		203		203		138,264			0	3,752	04/01/2024.
05581J AA 2	BNSF RAILWAY CO 3.442 06/16/2028	..	12/16/2015.	Sinking Fund Redemption		94,030	94,030	94,030			(0)		(0)		94,030			0	1,600	06/16/2028.
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036	..	12/25/2015.	MBS Paydown		1,312,148	1,312,148	924,427	948,385		359,642		359,642		1,312,148			0	51,073	03/25/2036.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036	..	12/25/2015.	Pass-Through Loss			63,781	44,935			(104)		(104)		63,781		(63,781)	(63,781)		03/25/2036.
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036	..	12/31/2015.	Book Value Adjustment									0		(63,781)		63,781	63,781		03/25/2036.
058931 BL 9	BAFC 2006-3 5A8 SEQ 5.50 03/25/36	..	12/25/2015.	MBS Paydown		144,782	144,782	139,081	136,637		5,447		5,447		144,782			0	4,453	03/25/2036.
058931 BL 9	BAFC 2006-3 5A8 SEQ 5.50 03/25/36	..	12/25/2015.	Pass-Through Loss			11,562	11,107					0		11,562		(11,562)	(11,562)		03/25/2036.
058931 BL 9	BAFC 2006-3 5A8 SEQ 5.50 03/25/36	..	12/31/2015.	Book Value Adjustment									0		(11,562)		11,562	11,562		03/25/2036.
059333 ZZ 0	BACKCOUNTRY.COM LIBOR+725 6/30/2020	..	10/01/2015.	Paydown		15,625	15,625	15,469			156		156		15,625			0	61	06/30/2020.
05946X Y7 2	BAFC 2005-8 2A8 NAS SSNR 5.75 01/25/2036	..	12/25/2015.	MBS Paydown		1,346,282	1,346,282	1,325,246	1,324,552		19,918		19,918		1,346,282			0	47,849	01/25/2036.
05948K ZB 8	BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035	..	12/25/2015.	MBS Paydown		493,199	493,199	359,419	274,007		57,322		57,322		493,199			0	1,880	05/25/2035.
05948K ZB 8	BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035	..	12/25/2015.	Pass-Through Loss			75,373	54,928					0		75,373		(75,373)	(75,373)		05/25/2035.
05948K ZB 8	BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035	..	12/31/2015.	Book Value Adjustment									0		(75,373)		75,373	75,373		05/25/2035.
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035	..	12/25/2015.	MBS Paydown		1,010,542	1,010,542	713,519	672,803		89,188		89,188		1,010,542			0	3,271	05/25/2035.
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035	..	12/25/2015.	Pass-Through Loss			154,435	109,043					0		106,509		(106,509)	(106,509)		05/25/2035.
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035	..	12/31/2015.	Book Value Adjustment									0		(106,509)		106,509	106,509		05/25/2035.
05948X 5S 6	BOAMS 2004-C 2A1 SEQ CSTR 04/25/34	..	12/25/2015.	MBS Paydown		239,205	239,205	212,594	212,219		3,353		3,353		239,205			0	3,003	04/25/2034.
05948X GY 1	BOAMS 2003-4 1A57 SEQ SSUP 5.50 06/33	..	12/25/2015.	MBS Paydown		78,659	78,659	79,839	79,371		(940)		(940)		78,659			0	2,292	06/25/2033.
05948X HA 2	BOAMS 2003-4 1A59 NAS SSUP 5.50 06/33	..	12/25/2015.	MBS Paydown		74,756	74,756	76,345	73,218		1,254		1,254		74,756			0	2,178	06/25/2033.
05948X WD 9	BOAMS 2003-8 1A13 NAS 5.50 11/25/33	..	12/25/2015.	MBS Paydown		679,105	679,105	683,667	681,490		(4,102)		(4,102)		679,105			0	20,178	11/25/2033.
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35	..	12/25/2015.	MBS Paydown		1,300,594	1,300,594	1,260,881	1,177,164		105,163		105,163		1,300,594			0	33,958	09/25/2035.
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35	..	12/25/2015.	Pass-Through Loss			71,848	77,434					0		10,420		(10,420)	(10,420)		09/25/2035.
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35	..	12/31/2015.	Book Value Adjustment									0		(10,420)		10,420	10,420		09/25/2035.
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35	..	12/25/2015.	MBS Paydown		602,613	602,613	530,225	531,315		40,790		40,790		602,613			0	10,409	10/25/2035.
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35	..	12/25/2015.	Pass-Through Loss			49,450	43,404			20		20		49,450		(49,450)	(49,450)		10/25/2035.
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35	..	12/31/2015.	Book Value Adjustment									0		(49,450)		49,450	49,450		10/25/2035.
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35	..	12/25/2015.	MBS Paydown		30,784	30,784	27,205	29,515		(43)		(43)		30,784			0	510	11/25/2035.
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35	..	12/25/2015.	Pass-Through Loss			375	332					0		375		(375)	(375)		11/25/2035.
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35	..	12/31/2015.	Book Value Adjustment									0		(375)		375	375		11/25/2035.
05949C NN 2	BOAMS 2005-11 1A10 SEQ 6.00 12/25/2035	..	12/25/2015.	MBS Paydown		2,097,623	2,097,623	2,004,034	2,066,744		3,522		3,522		2,097,623			0	59,925	12/25/2035.
05949C NN 2	BOAMS 2005-11 1A10 SEQ 6.00 12/25/2035	..	12/25/2015.	Pass-Through Loss			80,853	76,646					0					0		12/25/2035.
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46	..	12/20/2015.	MBS Paydown		511,815	511,815	438,613	406,387		6,569		6,569		511,815			0	7,701	11/20/2046.
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46	..	12/20/2015.	Pass-Through Loss			93,414	72,325					0		102,780		(102,780)	(102,780)		11/20/2046.
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46	..	12/31/2015.	Book Value Adjustment									0		(102,780)		102,780	102,780		11/20/2046.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037	..	12/25/2015.	MBS Paydown		20,949	20,949	19,901	14,057		(337)		(337)		20,949			0	716	01/25/2037.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037	..	12/25/2015.	Pass-Through Loss			15,154	14,397					0					0		01/25/2037.
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036	..	12/25/2015.	MBS Paydown		6,874	6,874	6,531	4,963		(116)		(116)		6,874			0	212	10/25/2036.
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036	..	12/25/2015.	Pass-Through Loss			5,565	5,287			(8)		(8)					0		10/25/2036.
05952X AJ 3	BAFC 2010-R4 2A2 SUB SSNR 5.50 3/26/2037	..	09/26/2015.	MBS Paydown		1,470,503	1,470,503	1,396,978	1,450,322		20,181		20,181		1,470,503			0	34,518	03/26/2037.
05952X AK 0	BAFC 2010-R4 2A3 SUB SSNR 5.50 3/26/2037	..	12/26/2015.	MBS Paydown		479,473	479,473	407,552	455,959		21,199		21,199		479,473			0	22,881	03/26/2037.
05952X AL 8	BAFC 2010-R4 2A4 SEQ SSUP 5.50 3/26/2037	..	07/26/2015.	Pass-Through Loss			0						0					0		03/26/2037.
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37	..	12/25/2015.	MBS Paydown		110,199	110,199	96,521	81,922		207		207		110,199			0	3,555	05/25/2037.
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37	..	12/25/2015.	Pass-Through Loss			35,689	31,201					0					0		05/25/2037.
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37	..	12/20/2015.	MBS Paydown		184,508	184,508	160,166	146,872		5,405		5,405		184,508			0	4,506	09/20/2037.
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37	..	12/20/2015.	Pass-Through Loss			1,630	3,105			25		25					0		09/20/2037.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37	..	04/26/2015.	MBS Paydown		371,963	371,963	371,963	371,963				0		371,963			0	5,467	09/26/2037.
05955D AF 2	BAFC 2009-R6 3A1 SEQ SSNR CSTR 01/26/37	..	12/26/2015.	MBS Paydown		86,205	86,205	78,446	83,954		385		385		86,205			0	1,011	01/26/2037.
05955F AA 8	BALL 2009-UB1 A4A SEQ CSTR 6/24/50	..	12/24/2015.	MBS Paydown		113,742	113,742	102,795	110,284		1,092		1,092		113,742			0	4,543	06/24/2050.
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37	..	12/26/2015.	MBS Paydown		4,202,297	4,202,297	3,992,182	4,081,160		31,818		31,818		4,202,297			0	141,537	08/26/2037.
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE	..	12/26/2015.	MBS Paydown		6,317,194	6,317,194	6,198,747	6,264,137		28,707		28,707		6,317,194			0	189,000	10/26/2036.
05955T AA 8	BALL 2009-UB2 A4AA SEQ SSNR CSTR 2/24/51	..	12/24/2015.	MBS Paydown		1,681,158	1,681,158	1,706,638	1,684,419		(9,729)		(9,729)		1,681,158			0	74,325	02/24/2051.
05955T AC 4	BALL 2009-UB2 A4AB SEQ SSNR CSTR 12/49	..	12/24/2015.	MBS Paydown		1,297,023	1,297,023	1,280,108	1,289,837		2,552		2,552		1,297,023			0	64,063	12/24/2049.
05955T AE 0	BALL 2009-UB2 A4AC SEQ CSTR 02/24/44	..	12/24/2015.	MBS Paydown		945,931	945,931	867,238	919,258		25,445		25,445		945,931			0	26,622	02/24/2044.
05955U AA 5	BALL 2010-UB3 A4A1 SEQ SSNR CSTR 6/15/49	..	12/15/2015.	MBS Paydown		3,534,011	3,534,011	3,342,662	3,465,266		60,486		60,486		3,534,011			0	183,828	06/15/2049.
05955U AG 2	BALL 2010-UB3 A4A2 RR SEQ CSTR 5/15/46	..	12/15/2015.	MBS Paydown		753,993	753,993	712,759	737,366		14,717		14,717		753,993			0	26,837	05/15/2046.
05956D AC 8	BAFC 2010-R5 1A2 SUB SSNR 6.0 10/26/2037	..	12/26/2015.	MBS Paydown		3,569,565	3,569,565	3,444,630	3,501,352		47,862		47,862		3,569,565			0	172,058	10/26/2037.
05956G AK 3	BAFC 2010-R8 2A3 SUB SSNR 5.0 9/26/37	..	09/26/2015.	MBS Paydown		1,146,992	1,146,992	1,095,377	1,124,226		22,766		22,766		1,146,992			0	22,372	09/26/2037.
05956J AK 7	BAFC 2010-R9 3A2 SEQ SSNR 5.5 12/26/2035	..	12/26/2015.	MBS Paydown		1,069,593	1,069,593	1,069,593	1,069,593				0		1,069,593			0	30,881	12/26/2035.
05956R BE 2	BAFC 2010-R11A 5A4 SUB FLT 05/26/2037 RE	..	09/26/2015.	MBS Paydown		5,436,964	5,436,964	2,718,482	3,204,307		2,311,446		2,311,446		5,436,964			0	21,581	05/26/2037.
05956R BE 2	BAFC 2010-R11A 5A4 SUB FLT 05/26/2037 RE	..	09/26/2015.	Pass-Through Loss			191,868	95,934					0		191,868		(191,868)	(191,868)		05/26/2037.
05956T AC 3	BAFC 2011-R1 A2 SEQ SSNR CSTR 08/26/2036	..	02/26/2015.	MBS Paydown		118,856	118,856	113,804	117,008		1,848		1,848		118,856			0	1,212	08/26/2036.
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR 6.00 08/37 RE	..	12/26/2015.	MBS Paydown		3,982,154	3,982,154	3,997,087	3,952,561		(7,567)		(7,567)		3,982,154			0	130,509	08/26/2037.
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037	..	12/26/2015.	Pass-Through Loss			423,719	243,482			3,509		3,509		423,719		(423,719)	(423,719)		08/26/2037.
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037	..	12/31/2015.	Book Value Adjustment									0		(423,719)		423,719	423,719		08/26/2037.
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036	..	12/26/2015.	MBS Paydown		673,555	673,555	488,327	546,103		9,433		9,433		673,555			0	25,617	08/26/2036.
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036	..	12/26/2015.	Pass-Through Loss			173,745	125,965					0		173,745		(173,745)	(173,745)		08/26/2036.
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036	..	12/31/2015.	Book Value Adjustment									0		(173,745)		173,745	173,745		08/26/2036.
06051G EH 8	BANK OF AMER CRP MTN 5.00 05/13/2021	..	12/10/2015.	GOLDMAN SACHS		3,285,150	3,000,000	3,029,190	3,021,778		(2,859)		(2,859)		3,018,919		266,231	266,231	150,000	05/13/2021.
06053F AA 7	BANK OF AMER CRP 4.10 07/24/2023	..	12/10/2015.	BANC OF AMERICA SECURITIES		15,577,800	15,000,000	14,942,250	14,948,555		4,887		4,887		14,953,442		624,358	624,358	855,875	07/24/2023.
067901 AB 4	BARRICK GOLD COR 6.95 04/01/19	I.	10/28/2015.	Cash Tender		2,611,369	2,269,000	2,234,806	2,251,564		17,436		17,436		2,269,000		342,369	342,369	157,696	04/01/2019.
067901 AL 2	BARRICK GOLD CORP 3.85 04/01/2022	I.	12/30/2015.	Cash Tender		4,626,600	5,000,000	4,997,150	4,997,820		244		244		4,998,064		(371,464)	(371,464)	240,090	04/01/2022.
067901 AQ 1	BARRICK GOLD CORP 4.10 05/01/2023	I.	12/30/2015.	Cash Tender		3,769,823	4,118,000	4,109,640	4,110,803		648		648		4,111,451		(341,628)	(341,628)	187,829	05/01/2023.
071813 AU 3	BAXTER INTL 4.625 3/15/2015	..	03/15/2015.	Maturity		12,000,000	12,000,000	11,279,080	11,983,039		16,961		16,961		12,000,000			0	277,500	03/15/2015.
071813 AW 9	BAXTER INTL 5.90 09/01/2016	..	07/06/2015.	Cash Tender		2,122,720	2,000,000	1,993,440	1,998,657		1,343		1,343		2,000,000		122,720	122,720	99,972	09/01/2016.
071813 BL 2	BAXTER INTL 3.20 06/15/2023	..	07/21/2015.	Cash Tender		19,559,416	18,625,000	18,572,539	18,576,485		50,156		50,156		18,626,642		932,775	932,775	357,600	06/15/2023.
07325D AF 1	BAYV 2006-C 1A5 NAS SNR 5.852 11/28/2036	..	12/28/2015.	MBS Paydown		1,850,318	1,850,318	1,850,318	1,850,318		(262)		(262)		1,850,318			0	55,516	11/28/2036.
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41	..	11/28/2015.	MBS Paydown		536,600	536,600	536,594	536,600				0		536,600			0	12,437	02/28/2041.
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41	..	11/28/2015.	MBS Paydown		357,734	357,734	357,729	357,734				0		357,734			0	8,291	02/28/2041.
07330T AA 0	BCRR 2009-2A 1A1 RR SEQ SSNR 6.50 7/40	..	12/17/2015.	MBS Paydown		1,729,556	1,729,556	1,653,463	1,706,043		21,581		21,581		1,729,556			0	60,788	07/17/2040.
07330T AB 8	BCRR 2009-2A 1A2 MEZ SSUP AFC 07/17/40	..	03/17/2015.	MBS Paydown		0	0	0	0				0		0			0		07/17/2040.
073568 AA 5	BEACN 2012-1A A ABS 3.72 09/20/2027	..	12/20/2015.	MBS Paydown		978,511	978,511	982,424	981,863		(413)		(413)		978,511			0	19,659	09/20/2027.
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033	..	12/25/2015.	MBS Paydown		1,313,590	1,313,590	1,327,547	1,325,608		(3,619)		(3,619)		1,313,590			0	40,077	09/25/2033.
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37	..	01/25/2015.	MBS Paydown		318,800	318,800	301,613	314,018				0		318,800			0	79	05/25/2037.
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37	..	01/25/2015.	Pass-Through Loss			(1)	(1)					0					0		05/25/2037.
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37	..	10/08/2015.	Suspense Ledger Adjustment		414					414		414		414			0		05/25/2037.
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37	..	10/29/2015.	Suspense Ledger Adjustment		594					594		594		594			0		05/25/2037.
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37	..	12/29/2015.	Suspense Ledger Adjustment		26					26		26		26			0		05/25/2037.
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37	..	12/25/2015.	MBS Paydown		23,983	23,983	14,459	10,067		424		424		23,983			0	324	04/25/2037.

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 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.					
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37	..	12/25/2015.	Pass-Through Loss			5,566	3,292					0		5,566		(5,566)	(5,566)		04/25/2037.
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37	..	12/31/2015.	Book Value Adjustment									0		(5,566)		5,566	5,566		04/25/2037.
073879 GN 2	BSABS 2004-AC5 A2 SEQ FLT 10/25/2034	..	12/25/2015.	MBS Paydown		334,494	334,494	250,034	258,130		(7,604)		(7,604)		334,494			0	941	10/25/2034.
073879 M5 4	BSABS 2005-AC6 21A1 SEQ SNR 5.25 09/2020	..	12/25/2015.	MBS Paydown		2,988,567	2,988,567	3,024,057	3,015,482		(18,787)		(18,787)		2,988,567			0	96,087	09/25/2020.
07388L AE 0	BSCMS 2006-PW13 A4 SEQ 5.54 09/11/41	..	12/11/2015.	MBS Paydown		5,909,226	5,909,226	5,996,072	5,923,484		(2,842)		(2,842)		5,909,226			0	235,745	09/11/2041.
07388R AE 7	BSCMS 2007-PW15 A4 SEQ SSNR 5.331 02/44	..	12/11/2015.	MBS Paydown		918,344	918,344	978,059	943,889		(19,416)		(19,416)		918,344			0	25,682	02/11/2044.
073902 PN 2	BEAR STEARNS CO 5.55 01/22/2017	..	12/07/2015.	JP MORGAN SECURITIES INC		5,214,350	5,000,000	4,726,700	4,926,892		32,321		32,321		4,959,213		255,137	255,137	383,875	01/22/2017.
079867 AQ 0	BELLSOUTH TELEC 6.3 12/15/15	..	06/15/2015.	Sinking Fund Redemption		208,299	208,299	220,266	209,721		(902)		(902)		208,299			0	6,561	12/15/2015.
079867 AQ 0	BELLSOUTH TELEC 6.3 12/15/15	..	12/15/2015.	Maturity		214,801	214,801	227,141	216,267		(1,985)		(1,985)		214,801			0	13,532	12/15/2015.
084423 AM 4	BERKLEY (WR) 5.60 05/15/2015	..	05/15/2015.	Maturity		4,000,000	4,000,000	3,937,305	3,995,202		4,798		4,798		4,000,000			0	112,000	05/15/2015.
08857# AA 1	BEXION PHARMACEUTICALS PIK 4.00 7/31/15	..	07/31/2015.	Maturity		307,200	307,200	307,211	307,186		14		14		307,200			0	11,934	07/31/2015.
092019 AA 6	BLACK 2005-2A A CLO FLT 01/07/2018	..	10/07/2015.	MBS Paydown		14,571,932	14,571,932	13,597,434	14,285,886		169,228		169,228		14,571,932			0	61,198	01/07/2018.
09624Q AL 3	BLUEM 2005-1A A2 CLO FLT 11/15/2017	..	02/15/2015.	MBS Paydown		1,665,874	1,665,874	1,636,721	1,659,598		6,276		6,276		1,665,874			0	2,563	11/15/2017.
097023 AY 1	BOEING CO 3 02/15/15	..	02/15/2015.	Maturity		7,500,000	7,500,000	7,436,775	7,498,479		1,521		1,521		7,500,000			0	131,250	02/15/2015.
09774X AU 6	BCM 1999-A A3 SEQ 5.98 01/15/2018	..	12/15/2015.	MBS Paydown		33,069	33,069	31,692	31,127				0		33,069			0	1,076	01/15/2018.
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029	..	12/15/2015.	MBS Paydown		55,861	55,861	55,861	27,543				0		55,861			0	2,140	12/15/2029.
11042A AA 2	BRITISH AIRWAYS 4.625 06/20/2024	R	12/20/2015.	Sinking Fund Redemption		538,474	538,474	539,096	539,000		(42)		(42)		538,474			0	15,857	06/20/2024.
11042B AA 0	BRITISH AIRWAYS 5.625 06/20/2020	R	12/20/2015.	Sinking Fund Redemption		727,886	727,886	727,886	727,880		5		5		727,886			0	26,868	06/20/2020.
114535 AC 1	BROOKSTONE CO 13.00 10/15/2014	..	01/05/2015.	Suspense Ledger Adjustment		88,348							0				88,348	88,348		10/15/2014.
114535 AC 1	BROOKSTONE CO 13.00 10/15/2014	..	01/22/2015.	Suspense Ledger Adjustment		50,453							0				50,453	50,453		10/15/2014.
114535 AC 1	BROOKSTONE CO 13.00 10/15/2014	..	07/03/2015.	Suspense Ledger Adjustment		3,723							0				3,723	3,723		10/15/2014.
114535 AC 1	BROOKSTONE CO 13.00 10/15/2014	..	08/21/2015.	Book Value Adjustment									0		147,225		(147,225)	(147,225)		10/15/2014.
114535 AC 1	BROOKSTONE CO 13.00 10/15/2014	..	08/21/2015.	Suspense Ledger Adjustment		4,701							0				4,701	4,701		10/15/2014.
11778B AA 0	BSKYB FINANCE UK PLC 5.625 10/15/2015	R	10/15/2015.	Maturity		14,000,000	14,000,000	13,860,500	13,985,549		14,451		14,451		14,000,000			0	787,500	10/15/2015.
120568 AQ 3	BUNGE LTD FIN 5.10 07/15/2015	R	05/26/2015.	WELLS FARGO BROKERAGE SERVICES		5,026,000	5,000,000	4,993,750	4,999,580		320		320		4,999,900		26,100	26,100	222,417	07/15/2015.
12189P AD 4	BNSF 98-C TRUST 6.23 07/02/2018	..	07/02/2015.	Sinking Fund Redemption		253,562	253,562	232,572	194,867		32,189		32,189		253,562			0	7,374	07/02/2018.
12189P AE 2	BURLINGTON NORTH 7.16 01/02/20	..	07/02/2015.	Sinking Fund Redemption		373,900	373,900	414,127	373,900				0		373,900			0	13,815	01/02/2020.
12189P AJ 1	BNSF 01-1 TRUST 6.727 07/15/2022	..	07/15/2015.	Sinking Fund Redemption		131,128	131,128	154,458	139,494		(219)		(219)		131,128			0	4,798	07/15/2022.
12189P AL 6	BUR NTH/SAN FA 5.943 01/15/2022	..	07/15/2015.	Sinking Fund Redemption		110,449	110,449	110,449	110,510		0		0		110,449			0	3,301	01/15/2022.
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039	..	12/15/2015.	MBS Paydown		113,608	113,608	113,571	113,586		3		3		113,608			0	3,495	11/15/2039.
12479K AA 0	CAUTO 2012-1A A ABS 4.70 07/01/2042	..	12/15/2015.	MBS Paydown		64,017	64,017	64,004	64,002		2		2		64,017			0	1,647	07/15/2042.
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	R	12/25/2015.	MBS Paydown		650,000	650,000	650,383	399,932		(18)		(18)		650,000			0	10,029	10/25/2027.
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	R	12/25/2015.	MBS Paydown		870,000	870,000	868,356	869,281		413		413		870,000			0	15,757	03/27/2028.
12489W EL 4	CBASS 2002-CB1 B1 SUB FLT 08/25/30	..	12/25/2015.	MBS Paydown		79,760	79,760	70,189	75,783		(9,968)		(9,968)		79,760			0	1,749	08/25/2030.
12513X AE 2	CD 2006-CD2 A4 SEQ CSTR 01/15/2046	..	12/15/2015.	MBS Paydown		7,000,000	7,000,000	6,046,406	6,879,084		120,916		120,916		7,000,000			0	305,264	01/15/2046.
125278 AA 9	CGCMT 2010-RR2 CA3A SEQ SSNR CSTR 12/39	..	12/19/2015.	MBS Paydown		1,039,877	1,039,877	1,006,958	1,029,983		8,797		8,797		1,039,877			0	40,146	12/19/2039.
12527X AA 4	CGCMT 2010-RR3 MLSR SEQ CSTR 06/14/2050	..	12/14/2015.	MBS Paydown		1,258,817	1,258,817	1,345,213	1,289,881		(31,368)		(31,368)		1,258,817			0	46,460	06/14/2050.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36	..	11/20/2015.	Pass-Through Loss			104,945	102,647			(5)		(5)					0		06/20/2036.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36	..	12/20/2015.	MBS Paydown		62,914	62,914	62,049	42,208		(171)		(171)		62,914			0	1,132	06/20/2036.
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37	..	12/25/2015.	MBS Paydown		1,344,015	1,344,015	1,179,403	1,188,698		(3,907)		(3,907)		1,344,015			0	45,893	01/25/2037.
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37	..	12/25/2015.	Pass-Through Loss			120,779	105,978					0		120,779		(120,779)	(120,779)		01/25/2037.
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37	..	12/31/2015.	Book Value Adjustment									0		(120,779)		120,779	120,779		01/25/2037.
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37	..	11/30/2015.	Book Value Adjustment									0		(18,742)		18,742	18,742		09/25/2037.

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 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.					
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37	..	12/25/2015.	MBS Paydown		241,747	241,747	158,723	166,646		3,127		3,127		241,747			0	7,325	09/25/2037.
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37	..	12/25/2015.	Pass-Through Loss			18,743	12,046					0		18,743		(18,743)	(18,743)		09/25/2037.
125478 AD 9	CIFC 2006-2A A1LB CLO FLT 03/01/2021	..	12/01/2015.	MBS Paydown		1,292,501	1,292,501	1,224,645	1,254,975		39,231		39,231		1,292,501			0	7,249	03/01/2021.
12548V AA 3	CIFC 2012-2A A1L CLO FLT 12/05/2024	..	05/19/2015.	WELLS FARGO BROKERAGE SERVICES		19,002,090	19,000,000	19,000,000	19,000,000				0		19,000,000		2,090	2,090	146,204	12/05/2024.
12548V AB 1	CIFC 2012-2A A2L CLO FLT 12/05/2024	..	06/05/2015.	MBS Paydown		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	37,919	12/05/2024.
12548V AC 9	CIFC 2012-2A A3L CLO FLT 12/05/2024	..	06/05/2015.	MBS Paydown		3,000,000	3,000,000	2,931,290	2,946,926		53,074		53,074		3,000,000			0	49,294	12/05/2024.
125585 AF 6	CIT 1995-1 A5 SUB 9.05 8/15/2020	..	12/15/2015.	MBS Paydown		709,900	709,900	710,344	433,402		49,088		49,088		709,900			0	30,120	08/15/2020.
12558M AG 7	CITHE 2002-1 AF6 SEQ STP 02/25/2030	..	12/25/2015.	MBS Paydown		268,650	268,650	275,031	272,478		7,448		7,448		268,650			0	9,658	02/25/2030.
12559Q AC 6	CITM 2007-1 2A2 SEQ FLT 10/25/2037	..	07/25/2015.	MBS Paydown		1,257,670	1,257,670	1,242,342	1,251,894		5,776		5,776		1,257,670			0	5,732	10/25/2037.
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028	..	12/18/2015.	MBS Paydown		500,000	500,000	499,926	499,939		7		7		500,000			0	7,665	03/18/2028.
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028	..	12/18/2015.	MBS Paydown		236,453	236,453	236,434	236,436		2		2		236,453			0	4,700	11/18/2028.
125634 AN 5	CLIF 2014-1A A ABS PT SNR 3.29 06/18/29	..	12/18/2015.	MBS Paydown		636,019	636,019	635,757	635,493		54		54		636,019			0	11,316	06/18/2029.
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029	..	12/18/2015.	MBS Paydown		901,891	901,891	901,530	901,537		35		35		901,891			0	16,536	10/18/2029.
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2	..	12/25/2015.	MBS Paydown		27,246	27,246	18,266	19,111		121		121		27,246			0	949	02/25/2037.
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2	..	12/25/2015.	Pass-Through Loss			11,528	7,729					0		11,528		(11,528)	(11,528)		02/25/2037.
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2	..	12/31/2015.	Book Value Adjustment									0		(11,528)		11,528	11,528		02/25/2037.
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37	..	12/25/2015.	MBS Paydown		273,889	273,889	212,778	215,168		173		173		273,889			0	8,667	04/25/2037.
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37	..	12/25/2015.	Pass-Through Loss			83,084	64,546					0		83,084		(83,084)	(83,084)		04/25/2037.
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37	..	12/31/2015.	Book Value Adjustment				28,303					0		(83,084)		83,084	83,084		04/25/2037.
12572X AA 8	CME GROUP INDEX 4.40 03/15/18	..	04/08/2015.	Make Whole Call		8,789,600	8,000,000	7,927,750	7,967,676		32,324		32,324		8,000,000		789,600	789,600	198,489	03/15/2018.
12639C AA 5	CSMC 2009-RR4 A4A SEQ 5.695 09/15/40	..	12/15/2015.	MBS Paydown		945,120	945,120	798,737	906,934		(23,503)		(23,503)		945,120			0	45,577	09/15/2040.
12639M AE 5	CSMC 2010-15R 1A3 SUB SSNR 3.5 09/26 RE	..	06/26/2015.	MBS Paydown		626,361	626,361	584,082	626,361				0		626,361			0	6,175	09/26/2036.
12639M ED 3	CSMC 2010-15R 6A2 SUB SSNR 3.5 10/26/46	..	12/26/2015.	MBS Paydown		199,791	199,791	180,811	196,688		1,094		1,094		199,791			0	6,447	10/26/2046.
12641P AA 2	CSMC 2009-6R 1A1 EXC SEQ SSNR 5.75 1/36	..	11/26/2015.	MBS Paydown		5,189,103	5,189,103	5,189,103	5,142,876		(3,674)		(3,674)		5,189,103			0	119,823	01/26/2036.
12641P AJ 3	CSMC 2009-6R 2A1 EXC SEQ SSNR 5.50 10/35	..	12/26/2015.	MBS Paydown		4,457,326	4,457,326	4,457,326	4,443,090		(8,863)		(8,863)		4,457,326			0	141,400	10/26/2035.
12641P AR 5	CSMC 2009-6R 2A6 MEZ SSUP 5.50 10/26/35	..	02/26/2015.	MBS Paydown		0	0				0		0		0			0		10/26/2035.
12641P AR 5	CSMC 2009-6R 2A6 MEZ SSUP 5.50 10/26/35	..	12/26/2015.	Pass-Through Loss			275,383	244,395			(2,018)		(2,018)		122,422		(122,422)	(122,422)		10/26/2035.
12641P AR 5	CSMC 2009-6R 2A6 MEZ SSUP 5.50 10/26/35	..	12/31/2015.	Book Value Adjustment									0		(122,422)		122,422	122,422		10/26/2035.
12641P AX 2	CSMC 2009-6R 4A1 SEQ SSNR 5.50 11/26/35	..	12/26/2015.	MBS Paydown		1,067,174	1,067,174	1,068,556	957,100		94,526		94,526		1,067,174			0	32,141	11/26/2035.
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35	..	12/26/2015.	Pass-Through Loss			77,394	21,555			(326)		(326)					0		11/26/2035.
12641P BJ 2	CSMC 2009-6R 6A1 EXC SEQ SSNR 5.50 9/35	..	12/26/2015.	MBS Paydown		2,480,403	2,480,403	2,489,379	2,476,229		(118)		(118)		2,480,403			0	67,166	09/26/2035.
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35	..	11/26/2015.	Pass-Through Loss			102,438	97,560			(729)		(729)		56,887		(56,887)	(56,887)		09/26/2035.
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35	..	11/30/2015.	Book Value Adjustment									0		(56,887)		56,887	56,887		09/26/2035.
12641P BX 1	CSMC 2009-6R 8A1 EXC SEQ SSNR 5.50 10/35	..	12/26/2015.	MBS Paydown		3,606,123	3,606,123	3,606,123	3,606,123				0		3,606,123			0	101,948	10/26/2035.
12641P CG 7	CSMC 2009-6R 9A2 SUB SSUP CSTR 4/26/36	..	12/26/2015.	MBS Paydown		86,029	86,029	86,029	86,029				0		86,029			0	1,335	04/26/2036.
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36	..	12/26/2015.	Pass-Through Loss			4,991	4,978					0		4,942		(4,942)	(4,942)		04/26/2036.
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36	..	12/31/2015.	Book Value Adjustment									0		(4,942)		4,942	4,942		04/26/2036.
12641P CS 1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36	..	12/26/2015.	MBS Paydown		2,069,561	2,069,561	2,069,561	2,062,854		3,176		3,176		2,069,561			0	55,178	01/26/2036.
12641P CZ 5	CSMC 2009-6R 12A1 EXC SEQ SSNR 4/26/35	..	12/26/2015.	MBS Paydown		4,495,320	4,495,320	4,486,741	4,408,427		43,503		43,503		4,495,320			0	121,017	04/26/2035.
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37	..	12/26/2015.	MBS Paydown		87,190	87,190	47,906	48,276		38,301		38,301		87,190			0	2,910	09/26/2037.
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37	..	12/26/2015.	Pass-Through Loss			6,428	3,531					0		6,428		(6,428)	(6,428)		09/26/2037.
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37	..	12/31/2015.	Book Value Adjustment									0		(6,427)		6,427	6,427		09/26/2037.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37	..	11/26/2015.	MBS Paydown		968,386	968,386	966,961	964,073		640		640		968,386			0	33,985	07/26/2037.
12641Q AF 9	CSMC 2009-7R 4A2 SUB CSTR 7/26/37	..	07/26/2015.	MBS Paydown									0					0		07/26/2037.
12641Q AG 7	CSMC 2009-7R 4A3 SUB CSTR 7/26/37	..	07/26/2015.	MBS Paydown									0					0		07/26/2037.
12641Q AH 5	CSMC 2009-7R 4A4 SUB 6.00 07/26/2037	..	07/26/2015.	MBS Paydown									0					0		07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037	..	08/26/2015.	MBS Paydown		0	0						0		0			0		07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037	..	12/26/2015.	Pass-Through Loss		177,289	143,054				(25,823)		(25,823)					0		07/26/2037.
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35	..	12/26/2015.	MBS Paydown		1,858,652	1,858,652	1,858,652	1,853,384		347		347		1,858,652			0	55,186	11/26/2035.
12641Q AP 7	CSMC 2009-7R 5A2 SUB 5.50 11/26/35	..	07/26/2015.	MBS Paydown									0					0		11/26/2035.
12641Q AQ 5	CSMC 2009-7R 5A3 SUB 5.50 11/26/2035	..	07/26/2015.	MBS Paydown									0					0		11/26/2035.
12641Q AR 3	CSMC 2009-7R 5A4 SUB 5.50 11/26/2035	..	07/26/2015.	MBS Paydown									0					0		11/26/2035.
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035	..	07/26/2015.	MBS Paydown		0	0						0		0			0		11/26/2035.
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035	..	07/31/2015.	Book Value Adjustment									0		(9,308)		9,308	9,308		11/26/2035.
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035	..	12/26/2015.	Pass-Through Loss		85,308	64,972				(508)		(508)		9,308		(9,308)	(9,308)		11/26/2035.
12641Q AW 2	CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35	..	12/26/2015.	MBS Paydown		3,362,477	3,362,477	3,362,477	3,354,732		(1,316)		(1,316)		3,362,477			0	96,670	09/26/2035.
12641Q AX 0	CSMC 2009-7R 6A2 SUB 5.50 09/26/35	..	07/26/2015.	MBS Paydown									0					0		09/26/2035.
12641Q AY 8	CSMC 2009-7R 6A3 MEZ 5.50 9/26/35	..	07/26/2015.	MBS Paydown									0					0		09/26/2035.
12641Q AY 8	CSMC 2009-7R 6A3 MEZ 5.50 9/26/35	..	12/26/2015.	Pass-Through Loss		35,924	22,441				(948)		(948)					0		09/26/2035.
12641Q BD 3	CSMC 2009-7R 7A2 SUB FLT 12/26/36	..	12/26/2015.	MBS Paydown		1,131,079	1,131,079	942,343	1,038,287		92,628		92,628		1,131,079			0	35,908	12/26/2036.
12641Q BE 1	CSMC 2009-7R 7A3 SUB FLT 12/26/36	..	07/26/2015.	MBS Paydown									0					0		12/26/2036.
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36	..	07/26/2015.	MBS Paydown		0	0		0				0		0			0		12/26/2036.
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36	..	12/26/2015.	Pass-Through Loss			255,500	48,797			2,136		2,136		255,500		(255,500)	(255,500)		12/26/2036.
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36	..	12/31/2015.	Book Value Adjustment									0		(255,500)		255,500	255,500		12/26/2036.
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36	..	12/26/2015.	MBS Paydown		56,421	56,421	46,837	28,794		23,639		23,639		56,421			0	1,211	05/26/2036.
12641Q BU 5	CSMC 2009-7R 9A1 SEQ EXCH 5.25 8/26/35	..	12/26/2015.	MBS Paydown		2,139,468	2,139,468	2,152,563	2,139,820		(3,273)		(3,273)		2,139,468			0	56,405	08/26/2035.
12641Q BV 3	CSMC 2009-7R 9A2 SUB 5.25 8/26/35	..	07/26/2015.	MBS Paydown									0					0		08/26/2035.
12641Q BW 1	CSMC 2009-7R 9A3 SUB 5.25 8/26/35	..	07/26/2015.	MBS Paydown									0					0		08/26/2035.
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35	..	12/26/2015.	MBS Paydown		1,810,976	1,810,976	1,810,976	1,806,818		3,016		3,016		1,810,976			0	47,691	02/26/2035.
12641Q CJ 9	CSMC 2009-7R 11A2 MEZ 5.50 2/26/35	..	07/26/2015.	MBS Paydown									0					0		02/26/2035.
12641Q CP 5	CSMC 2009-7R 12A2 SUB 5.75 1/26/36	..	12/26/2015.	MBS Paydown		513,834	513,834	513,834	513,834				0		513,834			0	17,058	01/26/2036.
12641Q CQ 3	CSMC 2009-7R 12A3 SUB 5.75 1/26/36	..	07/26/2015.	MBS Paydown									0					0		01/26/2036.
12641Q CR 1	CSMC 2009-7R 12A4 SUB 5.75 1/26/36	..	07/26/2015.	MBS Paydown									0					0		01/26/2036.
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36	..	07/26/2015.	MBS Paydown									0					0		01/26/2036.
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36	..	12/26/2015.	Pass-Through Loss			21,676	21,676			(187)		(187)					0		01/26/2036.
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37	..	12/26/2015.	MBS Paydown		358,324	358,324	360,112	358,284		1,140		1,140		358,324			0	11,548	06/26/2037.
12641Q CX 8	CSMC 2009-7R 13A2 SUB 6.00 06/26/37	..	07/26/2015.	MBS Paydown									0					0		06/26/2037.
12641Q CY 6	CSMC 2009-7R 13A3 SUB 6.00 06/26/37	..	07/26/2015.	MBS Paydown									0					0		06/26/2037.
12641Q CZ 3	CSMC 2009-7R 13A4 MEZ 6.00 6/26/37	..	07/26/2015.	MBS Paydown									0					0		06/26/2037.
12641Q CZ 3	CSMC 2009-7R 13A4 MEZ 6.00 6/26/37	..	12/26/2015.	Pass-Through Loss		11,280	8,306				(316)		(316)		1,410		(1,410)	(1,410)		06/26/2037.
12641Q CZ 3	CSMC 2009-7R 13A4 MEZ 6.00 6/26/37	..	12/31/2015.	Book Value Adjustment									0		(1,410)		1,410	1,410		06/26/2037.
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37	..	12/26/2015.	MBS Paydown		324,159	324,159	288,523	296,589		9,573		9,573		324,159			0	10,940	04/26/2037.
12641Q DN 9	CSMC 2009-7R 15A2 SUB FLT 4/26/37	..	07/26/2015.	MBS Paydown									0					0		04/26/2037.
12641Q DP 4	CSMC 2009-7R 15A3 SUB FLT 4/26/37	..	07/26/2015.	MBS Paydown									0					0		04/26/2037.
12641Q DQ 2	CSMC 2009-7R 15A4 SUB FLT 4/26/37	..	07/26/2015.	MBS Paydown									0					0		04/26/2037.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
12641Q DR 0	CSMC 2009-7R 15A5 MEZ FLT 04/26/37	..	12/26/2015.	Pass-Through Loss			77,161	9,795			(421)		(421)		76,157		(76,157)	(76,157)		04/26/2037.
12641Q DR 0	CSMC 2009-7R 15A5 MEZ FLT 04/26/37	..	12/31/2015.	Book Value Adjustment									0		(76,157)		76,157	76,157		04/26/2037.
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36	..	12/26/2015.	MBS Paydown		413,740	413,740	413,067	401,839		10,313		10,313		413,740			0	13,744	02/26/2036.
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36	..	12/26/2015.	Pass-Through Loss			82,130	66,348			(304)		(304)		19,325		(19,325)	(19,325)		02/26/2036.
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36	..	12/31/2015.	Book Value Adjustment									0		(19,325)		19,325	19,325		02/26/2036.
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37	..	12/26/2015.	MBS Paydown		262,817	262,817	262,817	244,636		439		439		262,817			0	434	03/26/2037.
12641Q EB 4	CSMC 2009-7R 17A2 SUB FLT 3/26/37	..	07/26/2015.	MBS Paydown									0					0		03/26/2037.
12641Q EC 2	CSMC 2009-7R 17A3 SUB FLT 3/26/37	..	07/26/2015.	MBS Paydown									0					0		03/26/2037.
12641Q ED 0	CSMC 2009-7R 17A4 SUB FLT 03/26/37	..	07/26/2015.	MBS Paydown									0					0		03/26/2037.
12641Q EE 8	CSMC 2009-7R 17A5 SUB FLT 3/26/37	..	07/26/2015.	MBS Paydown									0					0		03/26/2037.
12641Q EF 5	CSMC 2009-7R 17A6 MEZ FLT 03/26/37	..	07/26/2015.	MBS Paydown									0					0		03/26/2037.
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37	..	12/26/2015.	MBS Paydown		281,478	281,478	281,478	281,478				0		281,478			0	6,551	03/26/2037.
12641Q EL 2	CSMC 2009-7R 18A2 SUB STP 3/26/37	..	07/26/2015.	MBS Paydown									0					0		03/26/2037.
12641Q EM 0	CSMC 2009-7R 18A3 SUB STP 3/26/37	..	07/26/2015.	MBS Paydown									0					0		03/26/2037.
12641Q EN 8	CSMC 2009-7R 18A4 SUB STP 3/26/37	..	07/26/2015.	MBS Paydown									0					0		03/26/2037.
12641Q EP 3	CSMC 2009-7R 18A5 SUB STP 3/26/37	..	07/26/2015.	MBS Paydown									0					0		03/26/2037.
12641Q EQ 1	CSMC 2009-7R 18A6 MEZ STP 3/26/37	..	07/26/2015.	MBS Paydown									0					0		03/26/2037.
12641Q EV 0	CSMC 2009-7R 1A1 SEQ EXCH 5.75 3/26/36	..	12/26/2015.	MBS Paydown		2,450,755	2,450,755	2,450,755	2,444,756		(948)		(948)		2,450,755			0	85,058	03/26/2036.
12641Q EW 8	CSMC 2009-7R 1A2 SUB 5.75 3/26/36	..	07/26/2015.	MBS Paydown									0					0		03/26/2036.
12641Q EX 6	CSMC 2009-7R 1A3 SUB 5.75 03/26/36	..	07/26/2015.	MBS Paydown									0					0		03/26/2036.
12641Q FC 1	CSMC 2009-7R 2A1 SEQ EXCH 5.50 8/26/35	..	12/26/2015.	MBS Paydown		1,686,254	1,686,254	1,686,254	1,681,102		461		461		1,686,254			0	60,877	08/26/2035.
12641Q FD 9	CSMC 2009-7R 2A2 SUB 5.50 08/26/35	..	07/26/2015.	MBS Paydown									0					0		08/26/2035.
12641Q FE 7	CSMC 2009-7R 2A3 MEZ 5.50 08/26/35	..	07/26/2015.	MBS Paydown									0					0		08/26/2035.
12641R BN 9	CSMC 2009-8R 5A1 SEQ CSTR 5/26/2037	..	12/26/2015.	MBS Paydown		976,451	976,451	957,815	939,204		(36,627)		(36,627)		976,451			0	30,247	05/26/2037.
12641T AB 2	CSMC 2009-5R 1A2 SEQ SSUP CSTR 07/49 RE	..	08/26/2015.	MBS Paydown		0	0		0				0		0			0		06/26/2036.
12641T AB 2	CSMC 2009-5R 1A2 SEQ SSUP CSTR 07/49 RE	..	09/26/2015.	Pass-Through Loss			477,546	361,876			(110,940)		(110,940)		477,546		(477,546)	(477,546)		06/26/2036.
12641T AB 2	CSMC 2009-5R 1A2 SEQ SSUP CSTR 07/49 RE	..	12/31/2015.	Book Value Adjustment									0		(477,546)		477,546	477,546		06/26/2036.
12641T CP 9	CSMC 2009-5R 4A2 SUB SSUP CSTR 07/49 RE	..	05/26/2015.	Pass-Through Loss			1,761	1,512					0		1,761		(1,761)	(1,761)		07/26/2049.
12641T CP 9	CSMC 2009-5R 4A2 SUB SSUP CSTR 07/49 RE	..	05/31/2015.	Book Value Adjustment									0		(1,761)		1,761	1,761		07/26/2049.
12641T CP 9	CSMC 2009-5R 4A2 SUB SSUP CSTR 07/49 RE	..	06/26/2015.	MBS Paydown		2,645,511	2,645,511	2,271,833	2,770,024		(126,357)		(126,357)		2,645,511			0	15,696	07/26/2049.
12641V AA 9	CSMC 2009-RR1 A3A SEQ 5.383 2/15/2040	..	07/15/2015.	MBS Paydown		1,222,304	1,222,304	1,252,383	1,230,033		(13,642)		(13,642)		1,222,304			0	39,593	02/15/2040.
12642L AA 0	CSMC 2009-13R 1A1 SEQ SSNR 6.00 09/26/37	..	12/26/2015.	MBS Paydown		107,917	107,917	107,500	107,520		233		233		107,917			0	3,298	09/26/2037.
12642N BQ 0	CSMC 2009-15R 3A1 SEQ SSNR CSTR 3/26/36	..	12/26/2015.	MBS Paydown		1,177,988	1,177,988	1,136,759	1,152,559		16,830		16,830		1,177,988			0	33,194	03/26/2036.
12643K AQ 6	CSMC 2010-RR2 2A SEQ SSNR CSTR 9/15/39	..	12/15/2015.	MBS Paydown		2,586,053	2,586,053	2,521,107	2,559,445		17,421		17,421		2,586,053			0	44,687	09/15/2039.
12644C AA 8	CSMC 2010-RR4 1A SEQ 5.383 02/15/40	..	07/15/2015.	MBS Paydown		1,064,415	1,064,415	1,073,330	1,065,986		(5,019)		(5,019)		1,064,415			0	34,358	02/15/2040.
12645A AA 1	CSMC 2010-RR7 1A SEQ SSNR 5.378 8/12/48	..	12/12/2015.	MBS Paydown		3,000,508	3,000,508	3,147,603	3,051,249		(54,605)		(54,605)		3,000,508			0	87,702	08/12/2048.
12645B BF 7	CSMC 2010-17R 3A2 SUB SSNR 3.50 5/26/36	..	09/26/2015.	MBS Paydown		4,226,459	4,226,459	3,909,475	4,122,318		104,141		104,141		4,226,459			0	60,522	05/26/2036.
12645B BH 3	CSMC 2010-17R 3A3 SUB SSNR 3.5 5/26/2036	..	12/26/2015.	MBS Paydown		1,900,638	1,900,638	1,658,307	1,754,611		70,610		70,610		1,900,638			0	58,612	05/26/2036.
12645D CW 5	CSMC 2010-19R 5A2 SUB 3.25 08/27/2036	..	02/27/2015.	MBS Paydown		471,770	471,770	426,951	471,770				0		471,770		(0)	(0)	1,826	08/27/2036.
12645D CY 1	CSMC 2010-19R 5A3 SUB 3.25 08/27/2036	..	10/27/2015.	MBS Paydown		8,256,000	8,256,000	7,141,440	7,773,953		482,047		482,047		8,256,000			0	135,203	08/27/2036.
12645D DN 4	CSMC 2010-19R 6A2 SUB SSNR 3.25 11/27/36	..	12/27/2015.	MBS Paydown		131,043	131,043	117,938	125,526		(1,978)		(1,978)		131,043			0	4,259	11/27/2036.
12645E DU 6	CSMC 2010-20R 6A3 SUB SSNR SSUP 7/27/35	..	12/27/2015.	MBS Paydown		4,358,205	4,358,205	3,906,041	4,226,706		103,968		103,968		4,358,205			0	114,278	07/27/2035.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
12646U AK 4	CSMC 2013-IVR1 A2 SEQ SNR 3 0 3/25/2043	..	12/25/2015.	MBS Paydown		1,294,662	1,294,662	1,210,509	1,213,544		14,965		14,965		1,294,662			0	21,313	03/25/2043.
12646W AH 7	CSMC 2013-IVR2 A2 SEQ SNR 3.0 04/25/43	..	12/25/2015.	MBS Paydown		1,057,556	1,057,556	988,154	990,631		9,965		9,965		1,057,556			0	16,868	04/25/2043.
12646X AJ 1	CSMC 2013-IVR3 A2 SEQ SNR CSTR 05/25/43	..	12/25/2015.	MBS Paydown		2,298,219	2,298,219	2,176,126	2,179,569		25,738		25,738		2,298,219			0	37,246	05/25/2043.
12647G BZ 0	CSMC 2013-IVR4 A20 SEQ CSTR 07/25/2043	..	12/25/2015.	MBS Paydown		306,189	306,189	299,061	299,270		1,906		1,906		306,189			0	6,069	07/25/2043.
12647H BJ 4	CSMC 2013-8R 5A1 SEQ FLT 12/27/2036 RE	..	12/27/2015.	MBS Paydown		1,624,028	1,624,028	1,541,304	1,540,036		17,479		17,479		1,624,028			0	3,306	12/27/2036.
12647P AK 4	CSMC 2013-7 A6 SEQ SNR 3.50 08/25/2043	..	12/25/2015.	MBS Paydown		2,870,812	2,870,812	2,766,745	2,768,532		25,893		25,893		2,870,812			0	55,328	08/25/2043.
126650 AN 0	CVS CAREMARK 6.204 10/10/25	..	12/10/2015.	Sinking Fund Redemption		229,767	229,767	235,000	232,227		(230)		(230)		229,767			0	7,783	10/10/2025.
126650 AW 0	CVS CAREMARK 5.298 01/11/27	..	12/10/2015.	Sinking Fund Redemption		174,532	174,532	174,532	174,532		(0)		(0)		174,532			0	5,049	01/11/2027.
126650 BQ 2	CVS CAREMARK 6.943 01/10/2030	..	12/10/2015.	Sinking Fund Redemption		226,164	226,164	265,564	263,124		(1,783)		(1,783)		226,164			0	8,590	01/10/2030.
126650 BV 1	CVS PT TRUST 5.773 01/10/2033	..	12/10/2015.	Sinking Fund Redemption		152,410	152,410	156,118	155,685		(128)		(128)		152,410			0	4,861	01/10/2033.
126650 BY 5	CVS CORP 5.926 01/10/2034	..	12/10/2015.	Sinking Fund Redemption		352,459	352,459	357,387	356,912		(164)		(164)		352,459			0	11,414	01/10/2034.
12665V AA 0	CVS PASS-THRU TR 2014 4.163 08/10/36	..	12/10/2015.	Sinking Fund Redemption		230,242	230,242	230,242	230,242		0		0		230,242			0	5,225	08/11/2036.
126670 AC 2	CWL 2005-10 AF3 SEQ 4.638 2/25/2036	..	12/25/2015.	MBS Paydown		195,727	195,727	177,377	195,727				0		195,727			0	5,872	02/25/2036.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036	..	12/25/2015.	MBS Paydown		21,413	21,413	21,535	11,922		575		575		21,413			0	461	05/25/2036.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036	..	12/25/2015.	Pass-Through Loss			24,746	23,650					0					0		05/25/2036.
126670 SK 5	CWL 2005-17 4A2B SEQ SSUP FLT 05/25/2036	..	07/25/2015.	MBS Paydown		652,312	652,312	543,457	608,912		43,400		43,400		652,312			0	1,140	05/25/2036.
126671 D4 5	CWL 2003-3 2A2 SEQ FLT 11/25/33	..	07/25/2015.	MBS Paydown		24,679	24,679	18,386	19,931		3,895		3,895		24,679			0	74	11/25/2033.
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035	..	12/25/2015.	MBS Paydown		1,609,379	1,609,379	1,402,171	1,403,157		173,646		173,646		1,609,379			0	50,092	04/25/2035.
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35	..	12/25/2015.	MBS Paydown		1,040,232	1,040,232	914,104	901,519		117,116		117,116		1,040,232			0	30,362	04/25/2035.
12667F EG 6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034	..	12/25/2015.	MBS Paydown		721,846	721,846	716,774	718,783		621		621		721,846			0	18,943	04/25/2034.
12667F LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034	..	12/25/2015.	MBS Paydown		117,363	117,363	117,360	117,414		(51)		(51)		117,363			0	2,839	07/25/2034.
12667F RE 7	CWALT 2004-J6 1A1 SEQ 5.5 08/25/2024	..	12/25/2015.	MBS Paydown		806,787	806,787	818,888	812,259		(611)		(611)		806,787			0	18,963	08/25/2024.
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35	..	12/25/2015.	MBS Paydown		707,312	707,312	640,449	600,787		101,354		101,354		707,312			0	20,264	05/25/2035.
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35	..	12/25/2015.	Pass-Through Loss			6,417	5,811					0		3,209		(3,209)	(3,209)		05/25/2035.
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35	..	12/31/2015.	Book Value Adjustment									0		(3,209)		3,209	3,209		05/25/2035.
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036	..	12/25/2015.	MBS Paydown		180,820	180,820	124,482	23,479		(5,651)		(5,651)		139,842		40,978	40,978	684	01/25/2036.
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036	..	12/25/2015.	Pass-Through Loss			422,950	290,203					0		369,880		(369,880)	(369,880)		01/25/2036.
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036	..	12/31/2015.	Book Value Adjustment									0		(328,902)		328,902	328,902		01/25/2036.
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36	..	12/25/2015.	MBS Paydown		45,581	45,581	39,548	26,888		(789)		(789)		45,581			0	1,445	05/25/2036.
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36	..	12/25/2015.	Pass-Through Loss			29,962	25,912					0					0		05/25/2036.
126694 HP 6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4	..	12/25/2015.	MBS Paydown		112,364	112,364	89,617	91,381		1,537		1,537		112,364			0	3,421	11/25/2035.
126694 HP 6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4	..	12/25/2015.	Pass-Through Loss			8,155	6,502					0		8,155		(8,155)	(8,155)		11/25/2035.
126694 HP 6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4	..	12/31/2015.	Book Value Adjustment				16,378					0		(8,155)		8,155	8,155		11/25/2035.
12669D FZ 6	CWHL 2002-26 A5 IO INV 12/25/2017	..	05/25/2014.	MBS Paydown				443,234					0					0		12/25/2017.
12669D P5 1	CWHL 2003-3 A2 SEQ 5.00 4/25/2018	..	06/25/2015.	MBS Paydown		785,798	785,798	762,531	779,397		6,402		6,402		785,798			0	17,374	04/25/2018.
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033	..	12/25/2015.	MBS Paydown		842,185	842,185	840,997	841,115		(1,626)		(1,626)		842,185			0	19,577	02/25/2033.
12669E JR 8	CWHL 2003-J5 1A6 5.50 7/25/33	..	12/25/2015.	MBS Paydown		32,820	32,820	33,579	32,282		427		427		32,820			0	962	07/25/2033.
12669E JS 6	CWHL 2003-J5 1A7 SEQ 5.50 7/25/2033	..	12/25/2015.	MBS Paydown		515,390	515,390	524,732	521,091		(7,143)		(7,143)		515,390			0	15,104	07/25/2033.
12669E QV 1	CWHL 2003-J6 2A3 4.75 7/25/2018	..	06/25/2015.	MBS Paydown		312,780	312,780	290,544	307,640		5,141		5,141		312,780			0	6,622	07/25/2018.
12669E Z9 0	CWALT 2003-J1 3A1 SEQ 5.00 10/25/2018	..	06/25/2015.	MBS Paydown		849,872	849,872	837,744	845,301		4,571		4,571		849,872			0	16,173	10/25/2018.
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035	..	09/30/2015.	Book Value Adjustment									0		(100,673)		100,673	100,673		08/25/2035.
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035	..	11/25/2015.	Pass-Through Loss			117,042	109,609					0		100,673		(100,673)	(100,673)		08/25/2035.
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035	..	12/25/2015.	MBS Paydown		1,049,772	1,049,772	985,625	989,017		3,695		3,695		1,049,772			0	30,152	08/25/2035.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	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
12803P AA 6	CAJUN 2011-1A A2 ABS 5.995 2/20/2041	..	11/20/2015.	MBS Paydown		537,500	537,500	537,500	537,499		1		1		537,500			0	20,284	02/20/2041.
14040H AM 7	CAPITAL ONE FINL 5.50 06/01/2015	..	06/01/2015.	Maturity		5,000,000	5,000,000	4,804,000	4,988,575		11,425		11,425		5,000,000			0	137,500	06/01/2015.
141781 G# 5	CARGILL INC 7.28 06-30-23	..	06/30/2015.	Paydown		394,737	394,737	462,261	431,153		(3,798)		(3,798)		394,737			0	14,014	06/30/2023.
14178V AA 6	CFCAT 2013-1A A ABS 1.65 07/17/2017	..	07/15/2015.	MBS Paydown		892,060	892,060	892,041	892,054		7		7		892,060			0	4,447	07/17/2017.
14178V AB 4	CFCAT 2013-1A B ABS 2.75 11/15/2018	..	12/15/2015.	MBS Paydown		1,481,770	1,481,770	1,481,943	1,481,836		(50)		(50)		1,481,770			0	31,816	11/15/2018.
144141 CX 4	CAROLINA P & L 5.25 12/15/2015	..	12/15/2015.	Maturity		5,000,000	5,000,000	4,982,900	4,997,979		2,021		2,021		5,000,000			0	262,500	12/15/2015.
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036	..	12/25/2015.	MBS Paydown		918,180	918,180	708,720	721,944		(61,102)		(61,102)		918,180			0	2,045	01/25/2036.
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036	..	12/25/2015.	MBS Paydown		1,289,305	1,289,305	1,062,458	1,187,453		11,683		11,683		1,289,305			0	2,725	02/25/2036.
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038	..	12/15/2015.	MBS Paydown		201,332	201,332	202,633	202,066		11,818		11,818		201,332			0	6,317	12/15/2038.
14574X AB 0	CARROLS RESTAURANT 11.25 05/15/2018	..	04/29/2015.	Cash Tender		3,191,250	3,000,000	3,017,500	3,009,295		(1,020)		(1,020)		3,008,276		182,974	182,974	153,750	05/15/2018.
14855G AB 7	CLAST 2014-1 A1 ABS SNR 5.25 02/15/29	..	12/15/2015.	MBS Paydown		3,104,452	3,104,452	3,104,452	3,104,456		(3)		(3)		3,104,452			0	89,317	02/15/2029.
160841 AA 0	CHARLOTTE GATE 6.41 12/01/16	..	12/01/2015.	Sinking Fund Redemption		376,802	376,802	376,802	376,802		(0)		(0)		376,802			0	13,211	12/01/2016.
161546 CW 4	CFAB 2002-3 1A5 5.407 06/25/32	..	11/25/2015.	MBS Paydown		394,499	394,499	390,571	390,813		1,176		1,176		394,499			0	11,703	06/25/2032.
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36	..	10/25/2015.	Pass-Through Loss			5,879	5,162					0		5,879		(5,879)	(5,879)		01/25/2036.
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36	..	10/31/2015.	Book Value Adjustment									0		(5,879)		5,879	5,879		01/25/2036.
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36	..	12/25/2015.	MBS Paydown		85,920	85,920	75,826	66,875		1,329		1,329		85,920			0	1,089	01/25/2036.
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136	..	12/25/2015.	MBS Paydown		247,701	247,701	217,083	233,791		6,315		6,315		247,701			0	7,109	11/25/2036.
165167 CK 1	CHESAPEAKE ENERGY 5.375 06/15/2021	..	12/23/2015.	Exchanged		1,117,953	4,065,000	3,898,225	3,899,069		21,162		21,162		3,920,231		(2,802,279)	(2,802,279)	223,349	06/15/2021.
17178Q AD 4	CIFC 2006-1BA A3L CLO MEZ SEQ FLT 12/20	..	12/22/2015.	MBS Paydown		3,000,000	3,000,000	2,945,156	2,969,999		30,001		30,001		3,000,000			0	33,699	12/22/2020.
172967 EP 2	CITIGROUP INC 6.875 03/05/2038	..	02/26/2015.	Cash Tender		359,646	321,000	361,871	359,766		(120)		(120)		359,646			0	101,046	03/05/2038.
172967 GL 9	CITIGROUP INC 3.375 03/01/2023	..	12/07/2015.	CITIGROUP		8,021,120	8,000,000	7,981,040	7,984,158		1,612		1,612		7,985,771		35,349	35,349	344,250	03/01/2023.
17307G AL 2	CMLTI 2003-UST1 PO1 0 12-25-18	..	12/25/2015.	MBS Paydown		217	217	163	164		(858)		(858)		217			0		12/25/2018.
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034	..	12/25/2015.	MBS Paydown		638,298	638,298	577,660	580,083		7,044		7,044		638,298			0	11,057	03/25/2034.
17307G FM 5	CMLTI 2004-RR2 A2 SEQ SSNR CSTR 05/25/34	..	12/25/2015.	MBS Paydown		433,312	433,312	403,522	411,627		18,633		18,633		433,312			0	6,759	05/25/2034.
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035	..	12/25/2015.	MBS Paydown		52,672	52,672	43,849	38,872		12,442		12,442		52,672			0	1,489	08/25/2035.
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36	..	12/25/2015.	MBS Paydown		1,017,120	1,017,120	903,839	902,493		107,566		107,566		1,017,120			0	32,572	04/25/2036.
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36	..	12/25/2015.	Pass-Through Loss			76,713	68,169					0		76,713		(76,713)	(76,713)		04/25/2036.
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36	..	12/31/2015.	Book Value Adjustment									0		(76,713)		76,713	76,713		04/25/2036.
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036	..	12/25/2015.	MBS Paydown		1,403,229	1,403,229	1,243,879	1,203,384		(616)		(616)		1,403,229			0	46,890	04/25/2036.
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036	..	12/25/2015.	Pass-Through Loss			105,834	93,816					0		105,834		(105,834)	(105,834)		04/25/2036.
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036	..	12/31/2015.	Book Value Adjustment									0		(105,834)		105,834	105,834		04/25/2036.
17309D AD 5	CGCMT 2006-C4 A3 SEQ CSTR 3/15/2049	..	12/15/2015.	MBS Paydown		7,169,401	7,169,401	7,424,052	7,186,650		(55,098)		(55,098)		7,169,401			0	342,426	03/15/2049.
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036	..	12/25/2015.	MBS Paydown		2,245,867	2,245,867	1,857,963	2,127,362		(37,995)		(37,995)		2,245,867			0	3,580	08/25/2036.
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036	..	12/25/2015.	MBS Paydown		2,353,875	2,353,875	2,287,322	2,335,667		(13,000)		(13,000)		2,353,875			0	77,507	07/25/2036.
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36	..	12/25/2015.	MBS Paydown		1,148,398	1,148,398	1,070,428	1,119,305		9,238		9,238		1,148,398			0	38,567	09/25/2036.
17311Q BG 4	CGCMT 2007-C6 A3 SEQ CSTR 12/10/49	..	10/10/2015.	MBS Paydown		2,512,880	2,512,880	2,396,103	2,512,880				0		2,512,880			0	79,372	12/10/2049.
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037	..	08/31/2015.	Book Value Adjustment									0		(7,570)		7,570	7,570		04/25/2037.
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037	..	09/25/2015.	MBS Paydown		1,193	1,193	1,161	257		(8,963)		(8,963)		1,193			0	367	04/25/2037.
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037	..	09/25/2015.	Pass-Through Loss			20,013	19,463			(584)		(584)		7,570		(7,570)	(7,570)		04/25/2037.
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037	..	12/25/2015.	MBS Paydown		3,183,894	3,183,894	3,064,763	3,076,765		93,746		93,746		3,183,894			0	92,966	06/25/2037.
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37	..	09/25/2015.	MBS Paydown		9,823	9,823	3,487	3,338		(183)		(183)		9,823			0	120	03/25/2037.
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37	..	12/25/2015.	Pass-Through Loss			17,270	6,131			(10)		(10)		17,270		(17,270)	(17,270)		03/25/2037.
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37	..	12/31/2015.	Book Value Adjustment									0		(17,270)		17,270	17,270		03/25/2037.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
17314Q AC 1	CMLTI 2009-11 2A1 RR SEQ SSNR CSTR 1/36	..	04/25/2015.	MBS Paydown		205,966	205,966	205,194	205,061		905		905		205,966			0	2,056	01/25/2036.
17314Q AD 9	CMLTI 2009-11 2A2 RR MEZ SSNR CSTR 1/36	..	12/25/2015.	MBS Paydown		371,118	371,118	126,180	146,404		222,909		222,909		371,118			0	15,056	01/25/2036.
17314Q BF 3	CMLTI 2009-11 7A2 SUB SSUP CSTR 10/25/35	..	12/25/2015.	MBS Paydown		3,437,654	3,437,654	3,403,278	3,330,653		99,469		99,469		3,437,654			0	122,808	10/25/2035.
17315G AA 6	CMLTI 2009-5 1A1 RR SEQ SSNR CSTR 6/37	..	12/25/2015.	MBS Paydown		670,407	670,407	645,570	650,891		15,761		15,761		670,407			0	7,883	06/25/2037.
17315J AP 7	CMLTI 2009-6 7A2 SUB 6.00 8/25/2037	..	12/25/2015.	MBS Paydown		3,293,980	3,293,980	3,318,684	3,295,832		(8,046)		(8,046)		3,293,980			0	111,308	08/25/2037.
17315J AY 8	CMLTI 2009-6 12A1 SEQ CSTR 7/25/2036	..	12/25/2015.	MBS Paydown		218,837	218,837	206,323	212,767		4,611		4,611		218,837			0	3,185	07/25/2036.
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037	..	12/25/2015.	MBS Paydown		1,339,330	1,339,330	1,339,330	1,335,804		3,312		3,312		1,339,330			0	46,194	04/25/2037.
17315Q AV 8	CMLTI 2010-4 4A4 MEZ CSTR 10/25/2035 RE	..	09/25/2015.	MBS Paydown									0					0		10/25/2035.
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35	..	12/25/2015.	MBS Paydown		3,407,278	3,407,278	3,281,952	3,310,683		79,298		79,298		3,407,278			0	65,284	11/25/2035.
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37	..	12/25/2015.	MBS Paydown		1,794,016	1,794,016	1,767,106	1,775,079		9,064		9,064		1,794,016			0	55,613	05/25/2037.
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35	..	08/25/2015.	MBS Paydown		1,175,956	1,175,956	1,174,119	1,170,770		5,186		5,186		1,175,956			0	31,293	12/25/2035.
17317E BN 0	CMLTI 2010-7 9A2 SUB SSNR 6.0 10/25/2037	..	12/25/2015.	MBS Paydown		2,491,432	2,491,432	2,429,146	2,458,642		21,211		21,211		2,491,432			0	83,471	10/25/2037.
17322N AA 2	CMLTI 2014-J1 A1 SEQ SSNR 3.50 06/25/44	..	12/25/2015.	MBS Paydown		1,757,599	1,757,599	1,764,740	1,764,645		(2,501)		(2,501)		1,757,599			0	36,471	06/25/2044.
17322N AD 6	CMLTI 2014-J1 A2 SEQ SNR SSUP 3.5 06/44	..	12/25/2015.	MBS Paydown		575,225	575,225	571,809	569,343		627		627		575,225			0	11,936	06/25/2044.
185508 AD 0	CLECO POWER LLC 4.95 07/15/2015	..	07/15/2015.	Maturity		5,000,000	5,000,000	4,985,050	4,999,001		999		999		5,000,000			0	247,500	07/15/2015.
191098 AF 9	COCA-COLA BOTTLING 5.30 04/01/2015	..	04/01/2015.	Maturity		5,000,000	5,000,000	4,995,550	4,999,878		122		122		5,000,000			0	132,500	04/01/2015.
19416Q DN 7	COLGATE PALMOLIVE 3.15 08/05/2015	..	05/19/2015.	SUSQUEHANNA INTL GRP		4,023,480	4,000,000	3,994,360	3,999,393		399		399		3,999,792		23,688	23,688	100,450	08/05/2015.
19516P AB 7	COLLB 2007-1A A2 CDO FLT 12/09/2047	..	06/07/2015.	MBS Paydown		699,373	699,373	638,178					0				699,373	699,373	6,716	12/09/2047.
19516P AB 7	COLLB 2007-1A A2 CDO FLT 12/09/2047	..	07/31/2015.	Book Value Adjustment									0		699,373		(699,373)	(699,373)		12/09/2047.
199649 AD 6	CNOVA 2006-2A C CLO MEZ FLT 04/04/2018	..	11/10/2015.	MBS Paydown		1,200,000	1,200,000	1,173,000	1,181,168		18,832		18,832		1,200,000			0	12,403	04/04/2018.
20047Q AE 5	COMM 2006-C7 A4 SEQ CSTR 6/10/46	..	12/10/2015.	MBS Paydown		80,832	80,832	79,292	80,515		(49)		(49)		80,832			0	3,340	06/10/2046.
209111 EK 5	CONSOLIDATED EDI 2005 C 5.375 12/15/2015	..	12/15/2015.	Maturity		4,000,000	4,000,000	3,990,800	3,998,933		1,067		1,067		4,000,000			0	215,000	12/15/2015.
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3/15/2027	..	12/15/2015.	MBS Paydown		37,107	37,107	37,078	15,439				0		37,107			0	1,400	03/15/2027.
210795 QB 9	CONTL AIRLINES 12-2 A 4.00 10/29/2024	..	10/29/2015.	Sinking Fund Redemption		497,767	497,767	501,501	501,334		(256)		(256)		497,767			0	14,899	10/29/2024.
210795 QC 7	CONTL AIRLINES 12-2 B 5.50 10/29/2020	..	10/29/2015.	Sinking Fund Redemption		90,228	90,228	90,228	90,232		(2)		(2)		90,228			0	3,722	10/29/2020.
21079N AA 9	CONTL AIRLINES 5.983 04/19/22	..	10/19/2015.	Sinking Fund Redemption		281,719	281,719	278,638	279,559		183		183		281,719			0	12,743	04/19/2022.
212168 AA 6	CONTINENTAL WIND 6.00 02/28/2033	..	08/31/2015.	Sinking Fund Redemption		327,292	327,292	327,292	327,376		(43)		(43)		327,292			0	5,046	02/28/2033.
222372 AJ 3	COUNTRYWIDE FINL 6.25 05/15/2016	..	12/07/2015.	MITSUBISHI		6,640,010	6,500,000	6,549,101	6,508,439		(5,724)		(5,724)		6,502,715		137,295	137,295	434,462	05/15/2016.
224044 BH 9	COX COMMUN INC 5.50 10/01/2015	..	10/01/2015.	Maturity		9,000,000	9,000,000	8,695,450	8,973,059		26,941		26,941		9,000,000			0	495,000	10/01/2015.
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33	..	12/25/2015.	MBS Paydown		1,006,596	1,006,596	1,015,964	1,011,075		(6,934)		(6,934)		1,006,596			0	31,347	06/25/2033.
22541S ES 3	HEMT 2004-2 M2 MEZ FLT 08/25/2034	..	12/25/2015.	MBS Paydown		409,057	409,057	346,675	385,365		5,051		5,051		409,057			0	6,225	08/25/2034.
225458 KQ 0	CSFB 2005-3 3A19 PAC 5.50 7/25/35	..	06/25/2015.	MBS Paydown		515,147	515,147	517,481	516,141		(1,059)		(1,059)		515,147			0	5,108	07/25/2035.
225458 LD 8	CSFB 2005-3 6A1 SEQ 5.75 07/25/2035	..	10/25/2015.	MBS Paydown		1,142,397	1,142,397	1,008,165	996,232		14,437		14,437		1,142,397			0	38,156	07/25/2035.
225458 QM 3	CSFB 2005-4 3A15 5.50 6/25/35	..	01/25/2015.	MBS Paydown		564,108	564,108	566,224	554,088		10,020		10,020		564,108			0	2,586	06/25/2035.
22545B AC 5	CSMC 2006-C2 A3 SEQ CSTR 3/15/39	..	12/15/2015.	MBS Paydown		23,609,879	23,609,879	23,937,589	23,613,016		(38,815)		(38,815)		23,609,879			0	1,078,408	03/15/2039.
225470 AP 8	CSFB 2005-C5 A4 SEQ 5.10 8/15/38	..	07/15/2015.	MBS Paydown		5,467,189	5,467,189	5,182,510	5,442,287		24,901		24,901		5,467,189			0	104,112	08/15/2038.
2254W0 FJ 9	CSFB 2003-1 1A1 SEQ 7.00 2/25/2033	..	12/25/2015.	MBS Paydown		54,031	54,031	55,990	55,668		(1,318)		(1,318)		54,031			0	2,101	02/25/2033.
227170 AD 9	CRNN 2012-2A A ABS 3.81 09/18/2027	R	02/18/2015.	MBS Paydown		6,200,000	6,200,000	6,197,407	6,197,933		2,067		2,067		6,200,000			0	39,158	09/18/2027.
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	R	12/18/2015.	MBS Paydown		500,000	500,000	499,996	499,997		2		2		500,000			0	8,342	04/18/2028.
227170 AG 2	CRNN 2014-2A A ABS SNR 3.27 11/18/2029	R	12/18/2015.	MBS Paydown		777,778	777,778	777,536	777,540		26		26		777,778			0	13,776	11/18/2029.
228452 AB 4	CRNPT 2012-1A A1LB CLO FLT 11/21/2022	..	11/20/2015.	MBS Paydown		5,763,563	5,763,563	5,771,061	5,763,563				0		5,763,563			0	72,546	11/21/2022.
22943Y UR 8	CSMC 2009-3R 30A1 SEQ SSNR CSTR 7/27/37	..	12/27/2015.	MBS Paydown		500,202	500,202	476,864	487,593		4,037		4,037		500,202			0	6,211	07/27/2037.
22944F BW 8	CSMC 2009-2R 2A5 SEQ SSNR CSTR 06/26/37	..	12/26/2015.	MBS Paydown		511,886	511,886	478,140	506,313		4,379		4,379		511,886			0	5,909	06/26/2037.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
22944J DE 8	CSMC 2010-18R 4A3 SUB SSNR 04/26/38	..	12/26/2015.	MBS Paydown		2,965,490	2,965,490	2,848,724	2,948,198		7,265		7,265		2,965,490			0	40,361	04/26/2038.
22944P AA 5	CSMC 2013-TH1 A1 SEQ SSNR 2.13 02/25/43	..	12/25/2015.	MBS Paydown		2,002,558	2,002,558	1,798,235	1,804,043		85,846		85,846		2,002,558			0	20,714	02/25/2043.
22960* AA 0	OCHSNER CLINIC FOUNDATION 5.26 12/15/28	..	12/15/2015.	Paydown		616,566	616,566	616,566	616,565		1		1		616,566			0	17,708	12/15/2028.
22965@ AA 3	WAG EDINA MN CTL 4.59 7/15/2037	..	12/15/2015.	Paydown		130,388	130,388	131,692	131,690		(41)		(41)		130,388			0	3,248	07/15/2037.
22969* AA 1	WAL-MART GREENVILLE CTL 3.52 12/15/2029	..	12/15/2015.	Paydown		330,102	330,102	333,403			(115)		(115)		330,102			0	5,155	12/15/2029.
22970* AA 8	BNSF RAILWAY SER 2015 4.07 05/15/2034	..	12/15/2015.	Paydown		213,249	213,249	213,249			(0)		(0)		213,249			0	3,762	05/15/2034.
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46	..	12/25/2015.	MBS Paydown		711,941	711,941	469,881	450,829		113,573		113,573		711,941			0	1,226	04/25/2046.
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46	..	12/25/2015.	Pass-Through Loss			115,860	76,467					0		115,860		(115,860)	(115,860)		04/25/2046.
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46	..	12/31/2015.	Book Value Adjustment									0		(115,860)		115,860	115,860		04/25/2046.
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036	..	12/15/2015.	MBS Paydown		171,074	171,074	119,538	132,407		(80,894)		(80,894)		171,074			0	306	07/15/2036.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36	..	12/25/2015.	MBS Paydown		260,023	260,023	203,435	186,077		7,019		7,019		260,023			0	551	12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36	..	12/25/2015.	Pass-Through Loss			1,747	665					0		1,747		(1,747)	(1,747)		12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36	..	12/31/2015.	Book Value Adjustment									0		(1,747)		1,747	1,747		12/25/2046.
23247L AB 4	CWL 2007-11 2A2 SEQ SSNR FLT 06/25/2047	..	05/25/2015.	MBS Paydown		3,114,049	3,114,049	3,015,762	3,070,769		43,280		43,280		3,114,049			0	2,201	06/25/2047.
23248A AJ 0	CWL 2007-SEA1 2A1 SEQ FLT 05/25/47	..	12/25/2015.	MBS Paydown		142,738	142,738	88,498	85,987		(91,478)		(91,478)		142,738			0	402	05/25/2047.
233046 AC 5	DNKN 2015-1A A2I ABS SNR 3.262 02/20/45	..	11/20/2015.	MBS Paydown		75,000	75,000	75,000					0		75,000			0	1,386	02/20/2045.
233046 AD 3	DNKN 2015-1A A2II ABS SNR 3.98 02/20/45	..	11/20/2015.	MBS Paydown		112,500	112,500	112,500					0		112,500			0	2,537	02/20/2045.
23349* AA 0	DTE ENERGY CTL 7.40 11/15/2016	..	12/15/2015.	Paydown		1,152,858	1,152,858	1,273,262	1,182,048		(9,360)		(9,360)		1,152,858			0	46,191	11/15/2016.
237194 AG 0	DARDEN RESTAURANT 6.20 10/15/2017	..	12/10/2015.	Make Whole Call		15,341,855	14,000,000	13,854,726	14,010,989		114,196		114,196		14,125,186		1,216,669	1,216,669	1,040,958	10/15/2017.
239753 Y# 7	DAYTON HUDSON 9.50 06/10/2015 MTN	..	06/10/2015.	Maturity		5,000,000	5,000,000	5,173,650	5,007,650		(7,650)		(7,650)		5,000,000			0	230,903	06/10/2015.
247358 AA 2	DELTA AIR 2012-1 4 05/07/20	..	11/07/2015.	Sinking Fund Redemption		330,388	330,388	330,388	330,375		14		14		330,388			0	12,547	05/07/2020.
247367 BH 7	DELTA AIR LINES 6.821 08/10/2022	..	08/10/2015.	Sinking Fund Redemption		239,602	239,602	239,602	239,581		1		1		239,602			0	12,265	08/10/2022.
24736T AA 5	DELTA AIR LINES 09-1A 7.75 12/17/2019	..	12/17/2015.	Sinking Fund Redemption		370,305	370,305	370,305	370,349		(9)		(9)		370,305			0	21,429	12/17/2019.
24763L FN 5	DELHE 1999-2 A7F NAS 7.03 08/15/30	..	12/15/2015.	MBS Paydown		51,827	51,827	50,119	49,652				0		51,827			0	1,671	08/15/2030.
249030 AC 1	DENTSPLY INTL 4.125 08/15/2021	..	12/11/2015.	Cash Tender		6,312,120	6,000,000	5,979,180	5,985,214		14,786		14,786		6,000,000		312,120	312,120	327,250	08/15/2021.
25150M AC 0	DBALT 2007-RMP1 A2 SEQ SSNR FLT 12/25/36	..	12/25/2015.	MBS Paydown		593,195	593,195	467,141	474,392		20,750		20,750		593,195			0	176	12/25/2036.
251510 CV 3	DBALT 2005-1 1A1 SEQ FLT 02/25/2035	..	12/25/2015.	MBS Paydown		835,672	835,672	606,907	616,589		81,806		81,806		835,672			0	3,014	02/25/2035.
251510 EP 4	DBALT 2005-3 5A1 SEQ FLT 6/25/2035	..	12/25/2015.	MBS Paydown		1,393,659	1,393,659	1,046,031	990,683		13,932		13,932		1,393,659			0	3,314	06/25/2035.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36	..	12/25/2015.	MBS Paydown		84,805	84,805	84,805	55,701		(415)		(415)		84,805			0	2,076	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36	..	12/25/2015.	Pass-Through Loss			42,081	42,081					0					0		02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36	..	12/25/2015.	MBS Paydown		60,575	60,575	60,575	39,787		(229)		(229)		60,575			0	1,483	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36	..	12/25/2015.	Pass-Through Loss			30,058	30,058					0					0		02/25/2036.
25152R XA 6	DEUTSCHE BK LONDON 3.70 05/30/2024	R	01/05/2015.	MIZUHO SEC USA		4,132,480	4,000,000	3,984,760	3,985,507		25		25		3,985,532		146,948	146,948		05/30/2024.
25152R XA 6	DEUTSCHE BK LONDON 3.70 05/30/2024	R	01/06/2015.	DEUTSCHE BANK		4,152,480	4,000,000	3,984,760	3,985,507		29		29		3,985,535		166,945	166,945		05/30/2024.
25152R XA 6	DEUTSCHE BK LONDON 3.70 05/30/2024	R	01/06/2015.	GOLDMAN SACHS		5,170,900	5,000,000	4,980,950	4,981,883		36		36		4,981,919		188,981	188,981		05/30/2024.
25152R XA 6	DEUTSCHE BK LONDON 3.70 05/30/2024	R	01/06/2015.	RBC CAPITAL MARKETS		5,190,600	5,000,000	4,980,950	4,981,883		36		36		4,981,919		208,681	208,681	11,209	05/30/2024.
25157F AJ 3	DMSI 2005-WF1 1A3 SUP CSTR 06/26/2035 RE	..	12/26/2015.	MBS Paydown		491,912	491,912	456,650	462,546		(1,537)		(1,537)		491,912			0	10,974	06/26/2035.
25244S AC 5	DIAGEO FINANCE 5.30 10/28/2015	R	10/28/2015.	Maturity		12,000,000	12,000,000	11,942,930	11,994,080		5,920		5,920		12,000,000			0	636,000	10/28/2015.
25250* AA 2	DIALOG TELECOM TL 10.50 1/17/2018	..	02/27/2015.	Book Value Adjustment									0		87,846		(87,846)	(87,846)		01/17/2018.
25250* AA 2	DIALOG TELECOM TL 10.50 1/17/2018	..	02/27/2015.	Suspense Ledger Adjustment		87,846		87,846					0				87,846	87,846		01/17/2018.
25250* AA 2	DIALOG TELECOM TL 10.50 1/17/2018	..	07/31/2015.	Paydown		866,250	866,250	866,398	864,739				0		866,250			0	30,027	01/17/2018.
25264V AA 7	DHAL 2015-1 A ABS SNR 3.81 07/14/2028	R	12/14/2015.	MBS Paydown		851,779	851,779	851,568			5		5		851,779			0	5,125	07/14/2028.

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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
252747 AD 2	DIAMOND SHAMROCK 8.75 06/15/2015	..	06/15/2015.	Maturity		2,000,000	2,000,000	2,473,092	2,025,745		(25,745)		(25,745)		2,000,000			0	87,500	06/15/2015.
256853 AA 0	DOLPHIN ENERGY 5.888 06/15/2019	R	12/15/2015.	Sinking Fund Redemption		659,400	659,400	657,752	658,547		214		214		659,400			0	29,325	06/15/2019.
25755T AC 4	DPABS 2012-1A A2 ABS 5.216 01/25/2042	..	10/25/2015.	MBS Paydown		5,680,000	5,680,000	5,680,000	5,679,924		76		76		5,680,000			0	296,269	01/25/2042.
258257 AA 2	DORIC NIMROD AIR 2012-1B 6.50 05/30/2021	R	11/30/2015.	Sinking Fund Redemption		669,145	669,145	669,145	669,145				0		669,145			0	13,546	05/30/2021.
258258 AA 0	DORIC NIMROD AIR 2012-1A 5.125 11/30/24	R	11/30/2015.	Sinking Fund Redemption		237,222	237,222	237,222	240,193		(2,971)		(2,971)		237,222			0	6,276	11/30/2022.
260543 BV 4	DOW CHEMICAL CO 5.7 05/15/18	..	09/17/2015.	Cash Tender		1,278,906	1,148,000	1,202,987	1,181,999		(7,008)		(7,008)		1,174,991		103,916	103,916	54,894	05/15/2018.
260543 CC 5	DOW CHEMICAL CO 4.25 11/15/2020	..	09/17/2015.	Cash Tender		1,226,497	1,142,000	1,138,860	1,140,006		1,994		1,994		1,142,000		84,497	84,497	30,529	11/15/2020.
26067* AA 3	DOW CHEMICAL CTL 5.18 3/15/2034	..	12/15/2015.	Paydown		356,115	356,115	357,717	357,641		(52)		(52)		356,115			0	10,071	03/15/2034.
26223N AE 5	DRUG 2012-1 A2 ABS 5.80 07/15/2024	..	10/15/2015.	MBS Paydown		2,133,333	2,133,333	2,132,962	2,133,142		63		63		2,133,333			0	76,084	07/15/2024.
26223U AD 1	DRUGB 2014-1 A2 ABS SNR PT 3.484 07/23	..	10/15/2015.	MBS Paydown		1,028,858	1,028,858	1,028,842	1,028,838		10		10		1,028,858			0	27,159	07/15/2023.
26250D AC 7	DRSLF 2012-24A A CLO FLT 11/2023	..	05/15/2015.	MBS Paydown		7,500,000	7,500,000	7,500,000	7,500,000				0		7,500,000			0	62,454	11/15/2023.
263534 BQ 1	DUPONT EI NEMOUR 5.25 12/15/2016	..	04/28/2015.	Cash Tender		3,868,961	3,599,000	3,586,547	3,596,029		2,971		2,971		3,599,000		269,961	269,961	31,404	12/15/2016.
26358B AA 6	DUANE 2006-3A A1 CLO FLT 01/11/21	..	10/11/2015.	MBS Paydown		1,984,403	1,984,403	1,865,339	1,927,883		56,521		56,521		1,984,403			0	6,708	01/11/2021.
264399 EM 4	DUKE ENERGY CAR 5.30 10/01/2015	..	10/01/2015.	Maturity		6,500,000	6,500,000	6,502,025	6,499,315		685		685		6,500,000			0	344,500	10/01/2015.
26441Y AU 1	DUKE REALTY 6.75 03/15/20	..	04/03/2015.	Cash Tender		6,075,800	5,000,000	5,012,950	5,007,679		(69)		(69)		5,007,610		1,068,190	1,068,190	185,625	03/15/2020.
26882P AS 1	ERAC USA FINANCE 5.60 05/01/2015	..	05/01/2015.	Maturity		2,000,000	2,000,000	1,996,920	1,999,871		130		130		2,000,000			0	56,000	05/01/2015.
26924B AA 1	SYNERGY ET THREE LLC 1586 10.00 9/30/19	..	12/31/2015.	Paydown		121,675	121,675	121,675	121,675				0		121,675			0	9,474	09/30/2019.
26971H AB 8	EGLE 2014-1A A2 ABS SNR SEQ 4.31 12/39	R	12/15/2015.	MBS Paydown		350,000	350,000	349,982	349,982		1		1		350,000			0	8,045	12/15/2039.
27876G BH 0	ECHOSTAR DBS 7.75 05/31/15	..	05/31/2015.	Maturity		2,000,000	2,000,000	2,010,000	2,000,979		(979)		(979)		2,000,000			0	77,500	05/31/2015.
28108P AA 4	ESLFT 2012-A AP ABS FLT 10/01/2025	..	10/01/2015.	MBS Paydown		566,608	566,608	569,441	498,637		55,435		55,435		566,608			0	12,584	10/01/2025.
28108P AB 2	ESLFT 2012-A AT ABS FLT 10/01/2025	..	10/01/2015.	MBS Paydown		586,564	586,564	587,555	586,564				0		586,564			0	11,938	10/01/2025.
28932M AA 3	ELM RD GEN STA 5.209 02/11/2030	..	08/11/2015.	Sinking Fund Redemption		242,886	242,886	242,886	242,886				0		242,886			0	9,849	02/11/2030.
29358Q AB 5	ENSCO PLC 3.25 03/15/2016	R	03/13/2015.	Cash Tender		2,054,840	2,000,000	1,984,780	1,996,090		3,910		3,910		2,000,000		54,840	54,840	32,139	03/15/2016.
294549 AP 5	EQUITABLE RESRCS 5.00 10/01/15	..	10/01/2015.	Maturity		10,000,000	10,000,000	9,967,300	9,995,525		4,475		4,475		10,000,000			0	500,000	10/01/2015.
29760L AA 0	SYNERGY ET THREE LLC 1540 10.00 9/30/19	..	12/31/2015.	Paydown		121,675	121,675	121,675	121,675				0		121,675			0	9,474	09/30/2019.
29977H AD 2	EVEREST ACQ FIN 6.875 05/01/2019	..	05/28/2015.	Cash Tender		1,037,880	1,000,000	1,000,000	1,000,012		(12)		(12)		1,000,000		37,880	37,880	39,531	05/01/2019.
302570 BC 9	FPL GROUP CAPITAL 7.875 12/15/2015	..	12/15/2015.	Maturity		3,783,000	3,783,000	4,167,693	3,848,361		(65,361)		(65,361)		3,783,000			0	297,911	12/15/2015.
30257G AA 9	FPL ENERGY NATL 5.608 03/10/24	..	09/10/2015.	Sinking Fund Redemption		172,322	172,322	171,817	172,324				0		172,322			0	7,061	03/10/2024.
30290U AJ 8	FREMF 2012-K22 B SEQ 3.6866 08/25/2045	..	11/19/2015.	BANC OF AMERICA SECURITIES		6,018,750	6,000,000	6,000,498	5,997,329		(1,721)		(1,721)		5,995,609		23,141	23,141	220,029	08/25/2045.
30290X AN 3	FREMF 2013-K24 B SUB CSTR 11/25/2045	..	11/19/2015.	BANC OF AMERICA SECURITIES		6,040,594	6,157,000	6,043,625	6,060,894		8,045		8,045		6,068,939		(28,344)	(28,344)	214,520	11/25/2045.
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042	..	12/15/2015.	MBS Paydown		361,446	361,446	362,971	362,575		(118)		(118)		361,446			0	8,244	10/15/2042.
30605X AC 7	FWAY 2015-1A A2 ABS PT SNR 4.213 11/42	..	12/15/2015.	MBS Paydown		55,000	55,000	55,000			(0)		(0)		55,000			0	1,023	11/15/2042.
31307# AA 9	CORPUS CHRISTI (FDL) CTL 4.537 2/15/35	..	12/15/2015.	Paydown		79,833	79,833	79,845	79,245		(548)		(548)		79,833			0	2,288	02/15/2035.
31331F AB 7	FEDEX 1993 TRUST A2 8.76 05/22/2015	..	05/22/2015.	Maturity		47,467	47,467	59,001	48,117		(650)		(650)		47,467			0	2,079	05/22/2015.
31331F AQ 4	FEDERAL EXPRESS 7.85 01/30/15	..	01/30/2015.	Maturity		95,884	95,884	95,665	95,877		7		7		95,884			0	3,763	01/30/2015.
31331F AY 7	FEDERAL EXPRESS 6.845 01/15/19	..	01/15/2015.	Sinking Fund Redemption		262,518	262,518	249,611	256,050		91		91		262,518			0	8,985	01/15/2019.
31331F BC 4	FEDERAL EXPRESS 8.25 01/15/19	..	01/15/2015.	Sinking Fund Redemption		148,005	148,005	163,624	150,386		(72)		(72)		148,005			0	6,105	01/15/2019.
316817 AA 3	57TH ST MTGE 7.125 6/01/2017	..	12/01/2015.	Sinking Fund Redemption		513,939	513,939	490,511	510,074		1,429		1,429		513,939			0	19,895	06/01/2017.
319477 AF 2	FIRST-CITIZENS 5.125 06/01/2015	..	06/01/2015.	Maturity		7,000,000	7,000,000	6,981,310	6,998,974		1,026		1,026		7,000,000			0	240,163	06/01/2015.
319963 BC 7	FIRST DATA CORP 7.375 06/15/2019	..	07/27/2015.	Partial Call		2,152,563	2,076,000	2,166,840	2,165,603		(17,561)		(17,561)		2,148,042		4,521	4,521	86,915	06/15/2019.
319963 BC 7	FIRST DATA CORP 7.375 06/15/2019	..	09/04/2015.	Call		1,476,517	1,424,000	1,483,660	1,482,875		(14,185)		(14,185)		1,468,690		7,827	7,827	81,777	06/15/2019.
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/05/2015.	Paydown		78,722	78,722	78,722	78,722				0		78,722			0	612	09/24/2016.
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036	..	12/25/2015.	MBS Paydown		94,458	94,458	82,695			2,004		2,004		94,458			0	46	10/25/2036.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
32027N RU 7	FFML 2005-FF5 M2 MEZ FLT 03/25/2035	..	12/25/2015.	MBS Paydown		150,254	150,254	122,457	142,395		1,789		1,789		150,254			0	1,285	03/25/2035.
32027N ZL 8	FFML 2006-FFH1 A4 SEQ FLT 01/25/2036	..	12/25/2015.	MBS Paydown		1,215,041	1,215,041	938,619	1,079,268		(33,465)		(33,465)		1,215,041			0	3,556	01/25/2036.
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036	..	12/25/2015.	MBS Paydown		2,996,351	2,996,351	2,791,967	2,847,428		19,279		19,279		2,996,351			0	5,241	07/25/2036.
32051G FM 2	FHAMS 2005-FA1 1A2 SEQ 5.50 03/25/2035	..	12/25/2015.	MBS Paydown		225,942	225,942	221,705	222,555		1,966		1,966		225,942			0	6,558	03/25/2035.
32051G NS 0	FHAMS 2005-FA4 1A1 SEQ SSNR FLT 06/25/35	..	12/25/2015.	MBS Paydown		125,528	125,528	94,616	93,670		19,663		19,663		125,528			0	513	06/25/2035.
32051G NS 0	FHAMS 2005-FA4 1A1 SEQ SSNR FLT 06/25/35	..	12/25/2015.	Pass-Through Loss			372	281					0		372		(372)	(372)		06/25/2035.
32051G NS 0	FHAMS 2005-FA4 1A1 SEQ SSNR FLT 06/25/35	..	12/31/2015.	Book Value Adjustment									0		(372)		372	372		06/25/2035.
32051G XV 2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35	..	09/25/2015.	Pass-Through Loss			(287)	(267)					0		(287)		287	287		11/25/2035.
32051G XV 2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35	..	12/25/2015.	MBS Paydown		1,621,794	1,621,794	1,509,543	1,455,242		142,582		142,582		1,621,794			0	39,304	11/25/2035.
32051G XV 2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35	..	12/31/2015.	Book Value Adjustment									0		287		(287)	(287)		11/25/2035.
32051G Y2 5	FHASI 2006-AR1 2A1 SEQ SSNR CSTR 05/36	..	12/25/2015.	MBS Paydown		98,343	98,343	61,956	67,122		21,560		21,560		98,343			0	1,719	05/25/2036.
32051S AA 7	FHAMS 2006-RE2 A1 SEQ FLT 04/25/2035	..	12/25/2015.	MBS Paydown		1,343,282	1,343,282	923,506	910,559		301,846		301,846		1,343,282			0	5,134	04/25/2035.
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37	..	12/25/2015.	MBS Paydown		1,926,306	1,926,306	1,252,931	1,259,174		31,024		31,024		1,926,306			0	26,936	11/25/2037.
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37	..	12/25/2015.	Pass-Through Loss			426,630	277,163					0		426,630		(426,630)	(426,630)		11/25/2037.
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37	..	12/31/2015.	Book Value Adjustment									0		(426,630)		426,630	426,630		11/25/2037.
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036	..	12/25/2015.	MBS Paydown		1,410,236	1,410,236	1,087,645	1,240,696		30,339		30,339		1,410,236			0	3,397	02/25/2036.
337158 AD 1	FIRST TENN BANK 5.05 01/15/2015	..	01/15/2015.	Maturity		5,400,000	5,400,000	4,241,958	5,391,308		8,692		8,692		5,400,000			0	136,350	01/15/2015.
337738 AG 3	FISERV INC 6.80 11/20/2017	..	06/18/2015.	Make Whole Call		2,262,745	2,000,000	1,993,420	1,997,630		2,370		2,370		2,000,000		262,745	262,745	78,578	11/20/2017.
340711 AR 1	FLORIDA GAS TRAN 4.00 07/15/15	..	07/15/2015.	Maturity		3,000,000	3,000,000	2,999,460	2,999,935		65		65		3,000,000			0	120,000	07/15/2015.
34528Q AQ 7	FORDF 2010-3 A1 ABS 4.20 2/15/17	..	02/15/2015.	MBS Paydown		15,000,000	15,000,000	14,994,696	14,999,855		145		145		15,000,000			0	105,000	02/15/2017.
347314 AK 2	FORT EUSTIS 4.98 12/15/2020	..	12/15/2015.	Sinking Fund Redemption		275,000	275,000	266,577	270,600		4,400		4,400		275,000			0	13,695	12/15/2020.
347466 AE 4	IRWIN LAND LLC 5.3 12/15/35	..	12/15/2015.	Sinking Fund Redemption		287,325	287,325	270,210	272,663		642		642		287,325			0	11,456	12/15/2035.
35952F AB 6	FORT HUACHUCA 8.00 12/15/2026	..	12/15/2015.	Sinking Fund Redemption		441,844	441,844	475,645	463,895		(1,251)		(1,251)		441,844			0	18,370	12/15/2026.
360271 AE 0	FULTON FINANCIAL 5.35 04-01-15 NC	..	04/01/2015.	Maturity		8,000,000	8,000,000	8,037,757	8,003,803		(3,803)		(3,803)		8,000,000			0	214,000	04/01/2015.
361448 AJ 2	GATX CORP 4.75 05/15/2015	..	03/20/2015.	Make Whole Call		5,032,800	5,000,000	4,960,400	4,996,968		3,032		3,032		5,000,000		32,800	32,800	82,465	05/15/2015.
36157N FL 3	GECMS 1997-HE4 A6 SEQ 7.17 12/25/28	..	12/25/2015.	MBS Paydown		31,889	31,889	32,918	31,926	386	(479)		(93)		31,889			0	869	12/25/2028.
36157N FL 3	GECMS 1997-HE4 A6 SEQ 7.17 12/25/28	..	12/25/2015.	Pass-Through Loss			5,704	5,888		69			69		5,704		(5,704)	(5,704)		12/25/2028.
36157N FL 3	GECMS 1997-HE4 A6 SEQ 7.17 12/25/28	..	12/31/2015.	Book Value Adjustment									0		(5,704)		5,704	5,704		12/25/2028.
36159X AC 4	GECMC 2007-C1 A3 SEQ 5.481 12/10/2049	..	12/10/2015.	MBS Paydown		1,117,715	1,117,715	997,560	1,117,715				0		1,117,715			0	46,170	12/10/2049.
361856 CQ 8	GMACM 2003-HE2 A5 NAS STP 04/25/2033	..	12/25/2015.	MBS Paydown		59,003	59,003	46,465	54,263		2,728		2,728		59,003			0	1,261	04/25/2033.
36190F AD 2	GSMSC 2009-3R 2A1 SEQ SSNR CSTR 07/25/35	..	12/25/2015.	MBS Paydown		353,342	353,342	335,761	348,009		(4,965)		(4,965)		353,342			0	7,816	07/25/2035.
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37	..	12/26/2015.	MBS Paydown		6,849,134	6,849,134	6,663,982	6,747,969		33,049		33,049		6,849,134			0	232,941	01/26/2037.
36190K AE 9	GSMS 2009-RR1 GGA SEQ CSTR 07/12/2038	..	12/12/2015.	MBS Paydown		135,004	135,004	144,792	137,185		(1,933)		(1,933)		135,004			0	7,143	07/12/2038.
36190K BJ 7	GSMS 2009-RR1 MLA SEQ CSTR 12/14/2049	..	12/14/2015.	MBS Paydown		3,003,450	3,003,450	2,773,263	2,942,330		47,157		47,157		3,003,450			0	82,018	12/14/2049.
36192E AB 7	GTP CELLULAR 12-2 A 4.336 03/15/2019	..	12/15/2015.	Sinking Fund Redemption		184,486	184,486	184,486	184,487		(0)		(0)		184,486			0	4,762	03/15/2019.
362251 AA 8	GRD HOLDING III 10.75 06/01/2019	..	06/05/2015.	Call		3,241,890	3,000,000	3,000,000	2,999,757		244		244		3,000,000		241,890	241,890	164,833	06/01/2019.
36228F G7 5	GSR 2004-3F 2A4 PAC 5.50 2/25/2034	..	12/25/2015.	MBS Paydown		594,432	594,432	591,227	591,992		1,246		1,246		594,432			0	18,617	02/25/2034.
3622EA AA 8	GSAA 2007-3 1A1A SEQ SSNR FLT 03/25/2047	..	12/25/2015.	MBS Paydown		367,140	367,140	243,243	93,819		(17,480)		(17,480)		367,140			0	380	03/25/2047.
362332 AE 8	GSMS 2006-GG8 A4 SEQ 5.56 11/10/39	..	12/10/2015.	MBS Paydown		695,618	695,618	686,107	692,597		1,360		1,360		695,618			0	21,685	11/10/2039.
362341 BR 9	GSAMP 2005-HE3 M2 MEZ FLT 06/25/2035	..	12/25/2015.	MBS Paydown		1,269,389	1,269,389	1,244,002	1,250,045		4,116		4,116		1,269,389			0	9,155	06/25/2035.
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046	..	12/25/2015.	MBS Paydown		2,705,260	2,705,260	1,913,044	1,614,346		408,437		408,437		2,705,260			0	6,125	05/25/2046.
36244S AD 0	GSAA 2006-13 AF4 SEQ STP 07/25/2036	..	12/25/2015.	MBS Paydown		1,101,201	1,101,201	759,829	677,343		394,161		394,161		1,101,201			0	22,498	07/25/2036.
36246M AK 5	GTP ACQUISITION 4.347 06/15/2016	..	05/29/2015.	Make Whole Call		13,000,000	13,000,000	13,000,000	12,999,995		5		5		13,000,000			0	282,555	06/15/2016.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
362631 AB 9	GSR 2006-OA1 2A1 SEQ SSNR FLT 08/25/2046	..	12/25/2015.	MBS Paydown		967,990	967,990	770,762	818,313		79,742		79,742		967,990			0	1,856	08/25/2046.
362669 AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027	..	09/30/2015.	Book Value Adjustment									0		(51,558)		51,558	51,558		06/25/2027.
362669 AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027	..	12/25/2015.	MBS Paydown		953,198	953,198	883,496	895,690		38,174		38,174		953,198			0	34,095	06/25/2027.
362669 AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027	..	12/25/2015.	Pass-Through Loss			54,877	50,864					0		51,558		(51,558)	(51,558)		06/25/2027.
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029	..	12/09/2015.	Sinking Fund Redemption		314,691	314,691	319,096	318,180		(147)		(147)		314,691			0	11,192	10/09/2029.
36318N AH 3	GALXY 2007-8A D CLO MEZ FLT 04/20/2019	..	01/25/2015.	MBS Paydown		1,400,000	1,400,000	1,365,875	1,376,597		23,403		23,403		1,400,000			0	5,427	04/25/2019.
364725 AT 8	GANNETT CO INC 6.375 09/01/2015	..	09/01/2015.	Maturity		4,000,000	4,000,000	3,964,700	3,994,515		5,486		5,486		4,000,000			0	255,000	09/01/2015.
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16	..	12/20/2015.	Sinking Fund Redemption		69,625	69,625	66,924	68,700		899		899		69,625			0	2,533	09/20/2016.
369622 SM 8	GEN ELEC CAP CRP 5.30 02/11/2021	..	10/26/2015.	Exchanged		3,335,619	2,854,000	2,843,925	2,847,228		787		787		2,848,015		487,603	487,603	173,746	02/11/2021.
36962G 4B 7	GEN ELEC CAP CRP 6.875 01/10/2039 MTN	..	10/26/2015.	Exchanged		1,045,333	713,000	853,207	845,900		(2,265)		(2,265)		843,635		201,698	201,698	59,310	01/10/2039.
36962G 4J 0	GEN ELEC CAP CRP 5.50 01/08/20	..	10/26/2015.	Exchanged		5,517,141	4,731,000	4,714,820	4,721,780		1,340		1,340		4,723,120		794,021	794,021	260,205	01/08/2020.
36962G 4R 2	GEN ELEC CAP CRP A MTN 4.375 09/16/2020	..	10/26/2015.	Exchanged		8,036,448	7,136,000	7,080,125	7,101,128		4,480		4,480		7,105,608		930,840	930,840	336,954	09/16/2020.
36962G 4Y 7	GEN ELEC CAP CRP 4.625 01/07/2021	..	10/26/2015.	Exchanged		7,342,784	6,423,000	6,398,593	6,406,991		1,931		1,931		6,408,922		933,863	933,863	361,254	01/07/2021.
36962G 6F 6	GEN ELEC CAP CRP GMTN 3.15 09/07/2022	..	10/26/2015.	Exchanged		6,860,220	6,423,000	6,413,687	6,415,592		708		708		6,416,300		443,920	443,920	221,978	09/07/2022.
36962G 6S 8	GEN ELEC CAP GLOBAL MTN 3.10 01/09/2023	..	10/26/2015.	Exchanged		7,589,315	7,136,000	6,694,282	6,754,029		33,879		33,879		6,787,908		801,408	801,408	268,135	01/09/2023.
369668 AA 6	GECC/LJ VP HOLDINGS LLC 3.80 06/18/2019	..	10/26/2015.	Exchanged		2,169,013	2,000,000	1,997,600	1,998,377		278		278		1,998,655		170,358	170,358	65,022	06/18/2019.
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	R	12/17/2015.	MBS Paydown		1,875,000	1,875,000	1,848,357	1,851,079		2,766		2,766		1,875,000			0	30,165	04/17/2028.
37952U AC 7	SEACO 2013-2A A ABS 3.67 11/17/2028	R	12/17/2015.	MBS Paydown		380,333	380,333	380,303	380,306		3		3		380,333			0	7,771	11/17/2028.
37952U AD 5	SEACO 2014-1A A1 ABS SNR 3.19 07/17/24	R	12/17/2015.	MBS Paydown		1,000,000	1,000,000	999,791	999,798		20		20		1,000,000			0	17,279	07/17/2029.
37954T AA 2	GSFI 2015-1 B1 ABS SNR 2.74 01/18/2030	R	12/18/2015.	MBS Paydown		998,500	998,500	998,468			26		26		998,500			0	13,689	01/18/2030.
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36	..	08/25/2015.	Pass-Through Loss			10,521	10,521					0					0		05/25/2036.
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36	..	12/25/2015.	MBS Paydown		761,471	761,471	761,471	442,889		146,255		146,255		761,471			0	27,223	05/25/2036.
393505 HU 9	GT 1995-6 B1 SUB 7.70 9/15/2026	..	12/15/2015.	MBS Paydown		21,721	21,721	21,908	21,721				0		21,721			0	1,670	09/15/2026.
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029	..	12/15/2015.	MBS Paydown		39,684	39,684	40,910	39,684				0		39,684			0	1,306	01/15/2029.
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34	..	12/25/2015.	MBS Paydown		297,002	297,002	295,517	294,651		1,219		1,219		297,002			0	7,910	09/25/2034.
402524 AA 0	GULF SOUTH PIPE 5.05 02/01/2015	..	02/01/2015.	Maturity		5,000,000	5,000,000	4,985,100	4,999,846		154		154		5,000,000			0	126,250	02/01/2015.
40256B AG 7	GULFS 2006-1A D CLO MEZ FLT 08/21/2020	..	05/21/2015.	MBS Paydown		3,750,000	3,750,000	3,678,125	3,711,885		38,115		38,115		3,750,000			0	34,799	08/21/2020.
404132 AH 5	HCC INSURANCE I 6.30 11/15/2019	..	12/07/2015.	Make Whole Call		5,823,539	5,000,000	4,974,400	4,985,526		14,474		14,474		5,000,000		823,539	823,539	334,250	11/15/2019.
40442L AB 1	H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49	..	12/24/2015.	MBS Paydown		92,806	92,806	92,806			0		0		92,806			0	538	06/24/2049.
40537V AC 3	HLA 2012-2A A CLO FLT 12/20/2024	..	06/08/2015.	BARCLAYS CAPITAL		3,495,100	3,500,000	3,500,000	3,500,000				0		3,500,000		(4,900)	(4,900)	27,904	12/20/2024.
41161G AC 7	HVMLT 2006-8 2A1A SEQ SSNR FLT 08/21/36	..	12/21/2015.	MBS Paydown		64,661	64,661	45,586	43,660		4,485		4,485		64,661			0	140	07/21/2036.
41161P EX 7	HVMLT 2004-5 2A6 SEQ CSTR 06/19/2034	..	12/19/2015.	MBS Paydown		423,044	423,044	339,493	345,810		43,817		43,817		423,044			0	4,950	06/19/2034.
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35	..	12/19/2015.	MBS Paydown		287,599	287,599	201,217	184,978		(46,091)		(46,091)		287,599			0	808	11/19/2035.
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45	..	12/19/2015.	MBS Paydown		436,268	436,268	307,688	315,116		13,609		13,609		436,268			0	1,281	08/19/2045.
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46	..	12/19/2015.	MBS Paydown		56,549	56,549	40,150	33,167		(3,695)		(3,695)		56,549			0	121	09/19/2046.
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043	..	12/20/2015.	MBS Paydown		127,500	127,500	127,500	127,499		1		1		127,500			0	3,565	03/20/2043.
413875 AL 9	HARRIS CORP 6.375 06/15/19	..	05/27/2015.	Make Whole Call		2,370,930	2,000,000	1,993,820	1,996,785		3,215		3,215		2,000,000		370,930	370,930	57,375	06/15/2019.
419838 AA 5	HAWAIIAN AIRLINES A 3.90 01/15/2026	..	07/15/2015.	Sinking Fund Redemption		329,784	329,784	329,784	331,067		(680)		(680)		329,784			0	9,713	01/15/2026.
42249# AA 7	HEALTHPARTNERS INC 2013 4.61 5/15/2030	..	05/15/2015.	Paydown		502,432	502,432	502,432	502,418		14		14		502,432			0	11,581	05/15/2030.
42770Q AA 0	HERO 2014-2A A ABS SNR PT 3.99 09/21/40	..	09/20/2015.	MBS Paydown		758,314	758,314	757,798	757,759		412		412		758,314			0	22,764	09/21/2040.
42770R AA 8	HERO 2014-1A ABS 4.75 09/20/2038	..	09/20/2015.	MBS Paydown		566,568	566,568	566,563	566,568				0		566,568			0	23,260	09/20/2038.
42805R AV 1	HERTZ 2009-2A A2 ABS 5.29 03/25/16	..	03/25/2015.	MBS Paydown		9,500,000	9,500,000	9,597,122	9,503,978		(3,978)		(3,978)		9,500,000			0	83,758	03/25/2016.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	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
42823C AD 2	HICDO 2007-6A C CLO MEZ FLT 06/09/2019	..	06/09/2015.	MBS Paydown		6,450,000	6,450,000	6,337,453	6,378,787		71,213		71,213		6,450,000			0	34,231	06/09/2019.
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036	..	12/25/2015.	MBS Paydown		1,401,237	1,401,237	1,189,300	1,328,847		4,204		4,204		1,401,237			0	4,982	01/25/2036.
43710K AC 0	HEAT 2007-2 2A2 SEQ FLT 07/25/2037	..	12/25/2015.	MBS Paydown		2,747,921	2,747,921	1,639,593	2,196,809		39,644		39,644		2,747,921			0	5,233	07/25/2037.
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037	..	12/25/2015.	MBS Paydown		72,082	72,082	49,327	10,683		18,107		18,107		72,082			0	116	02/25/2037.
437690 AX 8	HMAC 2004-3 AV3 SEQ SSUP FLT 07/25/34	..	12/25/2015.	MBS Paydown		881,936	881,936	767,284	800,045		27,314		27,314		881,936			0	3,445	07/25/2034.
44329H AG 9	HP COMM LLC 5.02 03/15/2023	..	09/15/2015.	Sinking Fund Redemption		476,222	476,222	466,544	471,088		483		483		476,222			0	17,932	03/15/2023.
44329H AS 3	HP COMM LLC 5.32 03/15/2023	..	09/15/2015.	Sinking Fund Redemption		79,580	79,580	78,283	78,897		64		64		79,580			0	3,195	03/15/2023.
44841A AA 6	HUTCH WHAMPOA 4.625 09/11/2015	R	05/27/2015.	BARCLAYS CAPITAL		6,062,340	6,000,000	5,989,740	5,998,665		798		798		5,999,463		62,877	62,877	200,417	09/11/2015.
449786 AA 0	ING BANK NV 5.125 05/01/2015	R	05/01/2015.	Maturity		500,000	500,000	473,055	498,913		1,087		1,087		500,000			0	12,813	05/01/2015.
44986E AA 3	INGIM 2012-3A A CLO FLT 10/15/2022	..	04/15/2015.	MBS Paydown		19,000,000	19,000,000	18,936,521	18,940,684		59,316		59,316		19,000,000			0	162,509	10/15/2022.
44986E AC 9	INGIM 2012-3A B CLO FLT 10/15/2022	..	04/15/2015.	MBS Paydown		6,429,000	6,429,000	6,407,591	6,407,122		21,878		21,878		6,429,000			0	87,490	10/15/2022.
45068H AF 3	ITT HARTFORD GRP 7.30 11/01/2015	..	11/01/2015.	Maturity		4,257,000	4,257,000	4,940,489	4,319,309		(62,309)		(62,309)		4,257,000			0	310,761	11/01/2015.
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043	..	10/25/2015.	MBS Paydown		558,839	558,839	558,839	558,863		(13)		(13)		558,839			0	14,771	01/25/2043.
45138L AU 7	IDAHO POWER CO 6.025 07/15/2018 MTN	..	04/23/2015.	Make Whole Call		4,595,720	4,000,000	4,000,000	4,000,000				0		4,000,000		595,720	595,720	186,106	07/15/2018.
45254N JB 4	IMM 2004-4 2A1 SEQ STP 9/25/2034	..	12/25/2015.	MBS Paydown		292,879	292,879	281,797	282,408		4,269		4,269		292,879			0	7,438	09/25/2034.
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035	..	12/25/2015.	MBS Paydown		853,504	853,504	693,465	711,101		(5,046)		(5,046)		853,504			0	4,111	04/25/2035.
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035	..	12/25/2015.	MBS Paydown		229,221	229,221	129,167	22,226		11,475		11,475		229,221			0	1,039	08/25/2035.
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035	..	12/25/2015.	Pass-Through Loss			99,967	50,046					0					0		08/25/2035.
45254T TN 4	IMSA 2006-1 2A1 SEQ FLT 5/25/36	..	12/25/2015.	MBS Paydown		14,365	14,365	10,056	10,860		2,793		2,793		14,365			0	46	05/25/2036.
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013	..	12/25/2015.	MBS Paydown		23,021	23,021	18,762			580		580				23,021	23,021	102	10/25/2013.
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013	..	12/31/2015.	Book Value Adjustment									0		23,021		(23,021)	(23,021)		10/25/2013.
45660K AA 9	INDX 2006-AR39 A1 SEQ SSNR FLT 2/25/2037	..	10/25/2015.	Pass-Through Loss			29,454	23,729					0		29,454		(29,454)	(29,454)		02/25/2037.
45660K AA 9	INDX 2006-AR39 A1 SEQ SSNR FLT 2/25/2037	..	10/31/2015.	Book Value Adjustment									0		(29,454)		29,454	29,454		02/25/2037.
45660K AA 9	INDX 2006-AR39 A1 SEQ SSNR FLT 2/25/2037	..	12/25/2015.	MBS Paydown		168,419	168,419	135,682			(9,688)		(9,688)		168,419			0	133	02/25/2037.
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35	..	12/25/2015.	MBS Paydown		66,202	66,202	54,811	1,319		62,371		62,371		66,202			0	2,218	06/25/2035.
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35	..	12/25/2015.	Pass-Through Loss			198,978	167,165					0		61,808		(61,808)	(61,808)		06/25/2035.
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35	..	12/31/2015.	Book Value Adjustment									0		(61,808)		61,808	61,808		06/25/2035.
45660N KZ 7	RAST 2002-A14J A10 NAS SSNR 5.75 01/33	..	12/25/2015.	MBS Paydown		1,932,778	1,932,778	1,956,736	1,951,633		(18,855)		(18,855)		1,932,778			0	104,046	01/25/2033.
45660N LD 5	RAST 2002-A14J B1 MEZ 5.75 01/25/2033	..	12/25/2015.	MBS Paydown		308,530	308,530	266,107	281,418		27,113		27,113		308,530			0	16,631	01/25/2033.
45660N W6 8	RAST 2004-R2 A3 Z 5.50 08/25/2034	..	12/25/2015.	MBS Paydown		488,735	488,735	511,339			(19,514)		(19,514)		488,735			0	9,152	08/25/2034.
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34	..	12/25/2015.	MBS Paydown		82,973	82,973	68,038	68,879		(8,986)		(8,986)		82,973			0	1,008	10/25/2034.
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039	..	11/25/2015.	MBS Paydown		17,799	17,799	13,527			258		258				17,799	17,799	65	06/25/2039.
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039	..	11/30/2015.	Book Value Adjustment									0		17,799		(17,799)	(17,799)		06/25/2039.
45661X AB 8	INDX 2006-AR13 A2 SEQ SSNR FLT 07-25-36	..	12/25/2015.	MBS Paydown		744,531	744,531	446,253	464,003		(28,231)		(28,231)		744,531			0	1,872	07/25/2036.
460146 CG 6	INTL PAPER CO 4.75 02/15/2022	..	06/15/2015.	Cash Tender		47,971	43,000	48,342	47,131		(247)		(247)		46,884		1,087	1,087	1,138	02/15/2022.
46184# AA 5	INVISION DIV LIBOR+900 6/30/2020	..	12/31/2015.	Paydown		35,000	35,000	34,650			22		22		35,000			0	1,334	06/30/2020.
462613 AE 0	IPALCO ENTPRS IN 7.25 04/01/2016	..	06/30/2015.	Cash Tender		1,048,720	1,000,000	985,260	997,074		2,926		2,926		1,000,000		48,720	48,720	54,174	04/01/2016.
46616M AA 8	HENDR 2010-3A A ABS 3.82 12/15/2048	..	12/15/2015.	MBS Paydown		307,066	307,066	307,004	306,681		(87)		(87)		307,066			0	6,442	12/15/2048.
46616M AB 6	HENDR 2010-3A B ABS 6.85 12/15/2050	..	12/15/2015.	MBS Paydown		118,532	118,532	118,528	118,530		2		2		118,532			0	4,459	12/15/2050.
46616P AA 1	HENDR 2011-1A A ABS 4.70 10/15/2056	..	12/15/2015.	MBS Paydown		466,639	466,639	466,517	466,532		8		8		466,639			0	11,512	10/15/2056.
46616Q AA 9	HENDR 2011-2A A ABS 4.94 09/15/56	..	12/15/2015.	MBS Paydown		471,253	471,253	470,982	470,918		27		27		471,253			0	13,051	09/15/2056.
46616V AA 8	HENDR 2012-1A A ABS 4.21 02/16/2065	..	12/15/2015.	MBS Paydown		348,276	348,276	348,198	348,179		(23)		(23)		348,276			0	7,969	02/16/2065.
46617A AA 3	HENDR 2012-3A A ABS 3.22 09/15/2065	..	12/15/2015.	MBS Paydown		285,522	285,522	285,331	285,348		13		13		285,522			0	5,168	09/15/2065.

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
46617F AA 2	HENDR 2013-1A A ABS 3.22 03/15/2067	..	12/15/2015.	MBS Paydown		497,248	497,248	496,903	496,914		(18)		(18)		497,248			0	9,226	04/15/2067.
46617J AA 4	HENDR 2013-2A A ABS 4.21 03/15/2062	..	12/15/2015.	MBS Paydown		448,312	448,312	448,206	448,181		(55)		(55)		448,312			0	10,403	03/15/2062.
46617L AA 9	HENDR 2013-3A A ABS 4.08 07/15/41	..	12/15/2015.	MBS Paydown		792,105	792,105	791,464	791,488		24		24		792,105			0	17,804	01/17/2073.
46617T AA 2	HENDR 2014-1A A ABS SNR 3.96 03/15/2063	..	12/15/2015.	MBS Paydown		556,790	556,790	556,475	556,493		6		6		556,790			0	12,665	03/15/2063.
46618A AA 2	HENDR 2014-2A A ABS 3.61 01/17/2073	..	12/15/2015.	MBS Paydown		199,767	199,767	199,637	199,641		9		9		199,767			0	4,056	01/17/2073.
46618H AA 7	HENDR 2014-3A A ABS SNR 3.50 06/15/2077	..	12/15/2015.	MBS Paydown		429,306	429,306	428,655	393,051		(106)		(106)		429,306			0	9,039	06/15/2077.
46618L AA 8	HENDR 2015-1A A ABS SSNR 3.26 09/15/2072	..	12/15/2015.	MBS Paydown		605,230	605,230	599,809			(1,589)		(1,589)		605,230			0	7,757	09/15/2072.
46619R AA 4	HENDR 2015-2A A ABS SSNR 3.87 03/15/2058	..	11/15/2015.	MBS Paydown		12,493	12,493	12,512			3		3		12,493			0	124	03/15/2058.
46619X AA 1	HENDR 2015-3A A ABS SSNR 4.08 03/17/70	..	12/15/2015.	MBS Paydown		2,844	2,844	2,841			0		0		2,844			0	5	03/17/2070.
466247 L6 8	JPMMT 2006-A2 IIB1 MEZ SEQ CSTR 08/25/34	..	12/25/2015.	MBS Paydown		173,588	173,588	165,451	165,918		(7,498)		(7,498)		173,588			0	2,317	08/25/2034.
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035	..	12/25/2015.	MBS Paydown		801,295	801,295	711,150	714,421		34,416		34,416		801,295			0	10,878	07/25/2035.
46625H JJ 0	JPMORGAN CHASE 3.375 05/01/2023	..	12/22/2015.	JP MORGAN SECURITIES INC		6,861,260	7,000,000	6,925,500	6,935,879		6,646		6,646		6,942,525		(81,265)	(81,265)	229,900	05/01/2023.
46625Y CV 3	JPMCC 2004-LN2 A2 SEQ 5.115 07/15/41	..	12/15/2015.	MBS Paydown		1,074,994	1,074,994	1,082,245	1,074,994				0		1,074,994			0	22,232	07/15/2041.
46626L FL 9	JPMAC 2006-FRE1 A3 SEQ FLT 05/25/2035	..	12/25/2015.	MBS Paydown		1,223,538	1,223,538	1,148,214	1,163,652		(19,538)		(19,538)		1,223,538			0	2,548	05/25/2035.
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35	..	12/25/2015.	MBS Paydown		431,803	431,803	415,476	326,425		94,983		94,983		431,803			0	16,962	12/25/2035.
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35	..	12/25/2015.	Pass-Through Loss			90,677	87,248					0					0		12/25/2035.
46627M CT 2	JPALT 2006-A1 1A2 SEQ SSUP FLT 03/25/36	..	11/12/2015.	Suspense Ledger Adjustment		7,962							0				7,962	7,962		03/25/2036.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36	..	11/12/2015.	Suspense Ledger Adjustment		63,331							0				63,331	63,331		03/25/2036.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36	..	12/25/2015.	MBS Paydown		84,972	84,972	89,068	66,179		765		765		84,972			0	1,138	03/25/2036.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36	..	12/25/2015.	Pass-Through Loss			19,130	17,937					0					0		03/25/2036.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36	..	12/31/2015.	Book Value Adjustment									0		63,331		(63,331)	(63,331)		03/25/2036.
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36	..	11/12/2015.	Suspense Ledger Adjustment		54,477							0				54,477	54,477		03/25/2036.
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36	..	12/25/2015.	MBS Paydown		1,175,256	1,175,256	963,710	967,184		(6,550)		(6,550)		1,175,256			0	15,784	03/25/2036.
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36	..	12/31/2015.	Book Value Adjustment									0		54,477		(54,477)	(54,477)		03/25/2036.
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36	..	10/25/2015.	Pass-Through Loss			32,659	30,552					0					0		03/25/2036.
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36	..	11/12/2015.	Suspense Ledger Adjustment		3,331							0				3,331	3,331		03/25/2036.
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36	..	12/25/2015.	MBS Paydown		258,377	258,377	242,485	205,762		849		849		258,377			0	9,267	03/25/2036.
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36	..	12/31/2015.	Book Value Adjustment									0		3,331		(3,331)	(3,331)		03/25/2036.
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36	..	11/12/2015.	Suspense Ledger Adjustment		7,388							0				7,388	7,388		11/25/2036.
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36	..	12/25/2015.	MBS Paydown		837,289	837,289	623,780	735,644		51,260		51,260		837,289			0	17,880	11/25/2036.
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36	..	12/25/2015.	Pass-Through Loss			11,680	8,701					0		11,680		(11,680)	(11,680)		11/25/2036.
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36	..	12/31/2015.	Book Value Adjustment									0		(4,292)		4,292	4,292		11/25/2036.
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36	..	05/25/2015.	MBS Paydown		129,509	129,509	65,555		129,509			129,509		26,594		102,915	102,915	665	05/25/2036.
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36	..	05/25/2015.	Pass-Through Loss			389,093	196,951					0		0		(0)	(0)		05/25/2036.
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36	..	06/25/2015.	Suspense Ledger Adjustment		11,429							0				11,429	11,429		05/25/2036.
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36	..	07/31/2015.	Book Value Adjustment									0		102,915		(102,915)	(102,915)		05/25/2036.
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36	..	08/07/2015.	Suspense Ledger Adjustment		15,715							0				15,715	15,715		05/25/2036.
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36	..	08/27/2015.	Suspense Ledger Adjustment		18,139							0				18,139	18,139		05/25/2036.
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36	..	10/08/2015.	Suspense Ledger Adjustment		12,513							0				12,513	12,513		05/25/2036.
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36	..	11/09/2015.	Suspense Ledger Adjustment		29,723							0				29,723	29,723		05/25/2036.
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36	..	11/12/2015.	Suspense Ledger Adjustment		21,219							0				21,219	21,219		05/25/2036.
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36	..	11/26/2015.	Suspense Ledger Adjustment		8,889							0				8,889	8,889		05/25/2036.
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36	..	12/29/2015.	Suspense Ledger Adjustment		7,637							0				7,637	7,637		05/25/2036.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36	..	12/25/2015.	MBS Paydown		55,233	55,233	42,230	39,031		1,678		1,678		55,233			0	840	06/25/2036.
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36	..	12/25/2015.	Pass-Through Loss		3,065	3,065	2,344					0		3,065		(3,065)	(3,065)		06/25/2036.
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36	..	12/31/2015.	Book Value Adjustment									0		(3,065)		3,065	3,065		06/25/2036.
46628V AH 9	JPALT 2006-S3 A5 SEQ SSNR STP 08/25/36	..	12/25/2015.	Pass-Through Loss		607,287	376,518				(7,590)		(7,590)		607,287		(607,287)	(607,287)		08/25/2036.
46628V AH 9	JPALT 2006-S3 A5 SEQ SSNR STP 08/25/36	..	12/31/2015.	Book Value Adjustment									0		(607,287)		607,287	607,287		08/25/2036.
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036	..	12/25/2015.	MBS Paydown		1,050,153	1,050,153	832,246	879,524		24,206		24,206		1,050,153			0	2,053	07/25/2036.
46629P AC 2	JPMCC 2006-LDP9 A3 SEQ 5.336 5/15/47	..	12/15/2015.	MBS Paydown		861,096	861,096	888,543	870,626		(11,073)		(11,073)		861,096			0	24,399	05/15/2047.
466300 AL 4	JPMRR 2009-11 2A1 SEQ 6.0 11/26/36	..	12/26/2015.	MBS Paydown		1,322,436	1,322,436	1,359,216	1,346,519		(8,955)		(8,955)		1,322,436			0	44,480	11/26/2036.
46630G AN 5	JPMMT 2007-A1 4A2 SEQ SSNR CSTR 07/25/35	..	11/12/2015.	Suspense Ledger Adjustment		4,876							0				4,876	4,876		07/25/2035.
46630G AN 5	JPMMT 2007-A1 4A2 SEQ SSNR CSTR 07/25/35	..	12/25/2015.	MBS Paydown		101,160	101,160	94,585	94,862		534		534		101,160			0	1,543	07/25/2035.
46630G AN 5	JPMMT 2007-A1 4A2 SEQ SSNR CSTR 07/25/35	..	12/31/2015.	Book Value Adjustment									0		4,876		(4,876)	(4,876)		07/25/2035.
46630J AC 3	JPMCC 2007-LDPX A3 SEQ 5.42 1/15/49	..	12/15/2015.	MBS Paydown		325,129	325,129	320,591	324,516		(63)		(63)		325,129			0	14,218	01/15/2049.
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37	..	11/12/2015.	Suspense Ledger Adjustment		27,945							0				27,945	27,945		04/25/2037.
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37	..	12/25/2015.	MBS Paydown		14,407	14,407	14,023	14,544				0		14,407			0	181	04/25/2037.
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37	..	12/25/2015.	Pass-Through Loss			2,771	2,696					0					0		04/25/2037.
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37	..	12/31/2015.	Book Value Adjustment									0		27,945		(27,945)	(27,945)		04/25/2037.
46630V AC 6	JPMCC 2007-CB19 A3 SEQ CSTR 2/12/2049	..	06/12/2015.	MBS Paydown		296,531	296,531	300,995	295,709		822		822		296,531			0	7,085	02/12/2049.
46631B AD 7	JPMCC 2007-LD11 A3 SEQ CSTR 6/15/2049	..	12/15/2015.	MBS Paydown		11,786,865	11,786,865	11,763,803	11,759,257		1,887		1,887		11,786,865			0	323,434	06/15/2049.
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37	..	12/25/2015.	MBS Paydown		45,130	45,130	37,860	37,012		(502)		(502)		45,130			0	1,924	08/25/2037.
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37	..	12/25/2015.	Pass-Through Loss			13,472	11,302					0		13,472		(13,472)	(13,472)		08/25/2037.
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37	..	12/31/2015.	Book Value Adjustment									0		(13,472)		13,472	13,472		08/25/2037.
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37	..	12/27/2015.	MBS Paydown		2,577,189	2,577,189	2,074,604	2,152,140		359,363		359,363		2,577,189			0	32,110	07/27/2037.
46632Y AA 2	JPMMT 2008-R3 1A1 SEQ CSTR 06/26/2036	..	12/26/2015.	MBS Paydown		1,911,440	1,911,440	1,664,745	1,757,115		110,140		110,140		1,911,440			0	28,967	06/26/2036.
46632Y AB 0	JPMMT 2008-R3 1A2 MEZ CSTR 06/26/36	..	12/26/2015.	Pass-Through Loss			106,078	13,525			152		152		106,078		(106,078)	(106,078)		06/26/2036.
46632Y AB 0	JPMMT 2008-R3 1A2 MEZ CSTR 06/26/36	..	12/31/2015.	Book Value Adjustment									0		(106,078)		106,078	106,078		06/26/2036.
46632Y AC 8	JPMMT 2008-R3 2A16 SEQ 6.25 08/26/37 RE	..	12/26/2015.	MBS Paydown		1,656,727	1,656,727	1,449,636	1,268,108		367,760		367,760		1,656,727			0	54,066	08/26/2037.
46632Y AD 6	JPMMT 2008-R3 2A2 MEZ 6.25 08/26/37 RE	..	12/26/2015.	Pass-Through Loss			12,613	6,243			(332)		(332)					0		08/26/2037.
46632Y AF 1	JPMMT 2008-R3 2A3 MEZ 6.25 08/26/2037	..	10/31/2015.	Book Value Adjustment							(11,097)		(11,097)		249		(249)	(249)		08/26/2037.
46632Y AF 1	JPMMT 2008-R3 2A3 MEZ 6.25 08/26/2037	..	11/26/2014.	MBS Paydown									0					0		08/26/2037.
46632Y AF 1	JPMMT 2008-R3 2A3 MEZ 6.25 08/26/2037	..	11/26/2015.	Pass-Through Loss			651,773	62,378			11,096		11,096		(249)		249	249		24,863	08/26/2037.
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37	..	12/26/2015.	MBS Paydown		522,762	522,762	400,566	444,868		(56)		(56)		522,762			0	8,549	03/26/2037.
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE	..	12/26/2015.	MBS Paydown		277,586	277,586	215,302	277,586				0		277,586			0	10,421	11/26/2036.
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE	..	12/26/2015.	MBS Paydown		721,159	721,159	524,643	613,470		35,314		35,314		721,159			0	38,160	06/26/2037.
46633K AN 3	JPMRR 2009-5 2A1 SEQ SSNR CSTR 1/26/37	..	12/26/2015.	MBS Paydown		673,956	673,956	637,553	655,498		845		845		673,956			0	6,372	01/26/2037.
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37	..	12/26/2015.	MBS Paydown		1,694,076	1,694,076	1,616,341	1,683,603		9,219		9,219		1,694,076			0	21,598	05/26/2037.
46633M AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35	..	12/26/2015.	MBS Paydown		1,446,318	1,446,318	1,341,460	1,387,073		55,333		55,333		1,446,318			0	18,112	04/26/2035.
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE	..	05/26/2015.	MBS Paydown		0	0	0					0		0			0		04/26/2035.
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE	..	12/26/2015.	Pass-Through Loss			43,070	(8,166)					0		43,070		(43,070)	(43,070)		04/26/2035.
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE	..	12/31/2015.	Book Value Adjustment									0		(43,070)		43,070	43,070		04/26/2035.
46633P AC 6	JPMRR 2009-7 2A1 SEQ SSNR 6.0 2/27/2037	..	12/27/2015.	MBS Paydown		343,433	343,433	346,792	343,433				0		343,433			0	11,866	02/27/2037.
46633P AU 6	JPMRR 2009-7 11A1 SEQ SSNR CSTR 09/36 RE	..	12/27/2015.	MBS Paydown		36,073	36,073	33,564	27,678		(31)		(31)		36,073			0	501	09/27/2036.
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37	..	12/27/2015.	MBS Paydown		1,422,810	1,422,810	1,320,990	1,381,489		29,045		29,045		1,422,810			0	20,267	03/27/2037.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
46633T AA 2	JPMRR 2009-8 A1 SEQ CSTR 4/20/2036	..	12/20/2015.	MBS Paydown		872,516	872,516	854,857	863,362		6,137		6,137		872,516			0	24,353	04/20/2036.
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35	..	12/26/2015.	MBS Paydown		1,919,840	1,919,840	1,898,241	1,880,499		11,489		11,489		1,919,840			0	69,140	12/26/2035.
46634D AE 8	JPMRR 2010-1 1A5 MEZ 6.00 2/26/2037	..	11/26/2015.	MBS Paydown		5,989,000	5,989,000	5,779,385	5,918,598		70,402		70,402		5,989,000			0	186,805	02/26/2037.
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37	..	12/26/2015.	MBS Paydown		1,971,941	1,971,941	1,971,941	1,971,941				0		1,971,941			0	60,519	04/26/2037.
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036	..	12/26/2015.	MBS Paydown		5,523,590	5,523,590	5,596,506	5,456,994		(299,850)		(299,850)		5,523,590			0	182,649	07/26/2036.
46634F AZ 6	JPMRR 2010-2 3A6 NAS EX 6.00 07/26/2036	..	04/26/2015.	MBS Paydown									0					0		07/26/2036.
46634F BA 0	JPMRR 2010-2 3A7 NAS EX 6.00 7/26/2036	..	04/26/2015.	MBS Paydown									0					0		07/26/2036.
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039	..	12/26/2015.	MBS Paydown		3,226,020	3,226,020	3,459,907	3,241,702		(117,274)		(117,274)		3,226,020			0	98,805	03/26/2039.
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE	..	12/26/2015.	MBS Paydown		2,749,908	2,749,908	2,553,977	2,594,234		35,131		35,131		2,749,908			0	39,924	06/26/2035.
46637D AC 9	JPMRR 2012-1 2A1 SEQ SSNR 3.25 05/47 RE	..	12/26/2015.	MBS Paydown		2,007,492	2,007,492	1,866,967	1,909,430		36,605		36,605		2,007,492			0	33,081	05/26/2047.
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47	..	12/25/2015.	MBS Paydown		1,079,285	1,079,285	988,338	827,034		22,165		22,165		1,079,285			0	31,714	06/25/2047.
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035	..	12/26/2015.	MBS Paydown		2,274,176	2,274,176	1,742,946	1,894,942		245,526		245,526		2,274,176			0	66,149	10/25/2035.
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37	..	12/26/2015.	MBS Paydown		693,881	693,881	599,690	643,931		8,086		8,086		693,881			0	10,582	01/25/2037.
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039	..	12/26/2015.	MBS Paydown		2,242,702	2,242,702	1,894,458	2,040,280		93,103		93,103		2,242,702			0	27,392	01/25/2039.
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39	..	11/26/2015.	MBS Paydown		0	0						0		0			0		01/25/2039.
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39	..	12/26/2015.	Pass-Through Loss			223,147	50,266					0		12,016		(12,016)	(12,016)		01/25/2039.
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39	..	12/31/2015.	Book Value Adjustment									0		(12,016)		12,016	12,016		01/25/2039.
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37	..	06/30/2015.	Book Value Adjustment									0		890		(890)	(890)		01/25/2037.
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37	..	12/26/2014.	MBS Paydown									0					0		01/25/2037.
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37	..	12/26/2015.	Pass-Through Loss			211,493	44,367			50		50		(890)		890	890		01/25/2037.
47232A AA 6	JMAC 2008-R3 1A1 SEQ CSTR 03/20/2036	..	12/20/2015.	MBS Paydown		1,349,905	1,349,905	1,242,967	1,318,921		13,550		13,550		1,349,905			0	21,318	03/20/2036.
47232A AD 0	JMAC 2008-R3 2A1 SEQ CSTR 06/25/2036	..	12/25/2015.	MBS Paydown		955,367	955,367	916,257	949,806		(1,879)		(1,879)		955,367			0	11,425	06/25/2036.
47232A AG 3	JMAC 2008-R3 3A1 SEQ CSTR 05/25/2037	..	12/25/2015.	MBS Paydown		502,221	502,221	438,188	502,221				0		502,221			0	8,117	05/25/2037.
47232A AH 1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037	..	12/25/2015.	Pass-Through Loss			213,602	51,337			1,403		1,403		213,602		(213,602)	(213,602)		05/25/2037.
47232A AH 1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037	..	12/31/2015.	Book Value Adjustment									0		(213,602)		213,602	213,602		05/25/2037.
47232A AN 8	JMAC 2008-R3 1A4 SEQ CSTR 3/20/2036	..	02/20/2015.	MBS Paydown		0	0						0		0			0		03/20/2036.
47232A AN 8	JMAC 2008-R3 1A4 SEQ CSTR 3/20/2036	..	12/20/2015.	Pass-Through Loss			258,498	56,225			(736)		(736)		36,980		(36,980)	(36,980)		03/20/2036.
47232A AN 8	JMAC 2008-R3 1A4 SEQ CSTR 3/20/2036	..	12/31/2015.	Book Value Adjustment									0		(36,980)		36,980	36,980		03/20/2036.
47232C AV 6	JMAC 2009-R1 5A3 SUB CSTR 05/21/2036 RE	..	12/21/2015.	MBS Paydown		3,385,368	3,385,368	3,188,593	3,286,244		75,318		75,318		3,385,368			0	102,037	05/21/2036.
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36	..	12/26/2015.	MBS Paydown		714,991	714,991	714,979	710,137		1,751		1,751		714,991			0	30,411	09/26/2036.
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36	..	12/26/2015.	Pass-Through Loss			207,613	156,603			(10,607)		(10,607)		124,420		(124,420)	(124,420)		09/26/2036.
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36	..	12/31/2015.	Book Value Adjustment									0		(124,420)		124,420	124,420		09/26/2036.
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47	..	12/26/2015.	MBS Paydown		326,738	326,738	326,738	326,738				0		326,738			0	5,826	01/26/2047.
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47	..	12/26/2015.	Pass-Through Loss			124,750	37,727			(84)		(84)		11,640		(11,640)	(11,640)		01/26/2047.
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47	..	12/31/2015.	Book Value Adjustment									0		(11,640)		11,640	11,640		01/26/2047.
47232D AU 6	JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36	..	12/26/2015.	MBS Paydown		639,330	639,330	601,308	620,145		(2,634)		(2,634)		639,330			0	20,092	09/26/2036.
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36	..	12/26/2015.	MBS Paydown		347,226	347,226	353,239	316,257		30,601		30,601		347,226			0	12,136	01/26/2036.
47232D BC 5	JMAC 2009-R5 6A1 SEQ SSNR CSTR 2/26/37	..	12/26/2015.	MBS Paydown		977,871	977,871	898,641	977,871				0		977,871			0	30,583	02/26/2037.
47232D BG 6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37	..	12/26/2015.	Pass-Through Loss			261,943	41,065					0		261,943		(261,943)	(261,943)		02/26/2037.
47232D BG 6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37	..	12/31/2015.	Book Value Adjustment									0		(261,943)		261,943	261,943		02/26/2037.
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36	..	08/31/2013.	Book Value Adjustment									0					0		09/26/2036.
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36	..	09/26/2015.	MBS Paydown		62,300	62,300	62,300	62,300				0		62,300		(0)	(0)	136	09/26/2036.
47232D BJ 0	JMAC 2009-R5 7A2 SUB SSUP CSTR 9/26/36	..	12/26/2015.	MBS Paydown		43,383	43,383	43,383	33,912		9,465		9,465		43,383			0	206	09/26/2036.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
47232D BM 3	JMAC 2009-R5 7A5 SUB SSUP CSTR 9/26/36	..	12/26/2015.	Pass-Through Loss			10,982	1,246			(31)		(31)		2,365		(2,365)	(2,365)		09/26/2036.
47232D BM 3	JMAC 2009-R5 7A5 SUB SSUP CSTR 9/26/36	..	12/31/2015.	Book Value Adjustment									0		(2,365)		2,365	2,365		09/26/2036.
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36	..	06/30/2015.	Book Value Adjustment									0		2,401		(2,401)	(2,401)		09/26/2036.
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36	..	11/26/2015.	MBS Paydown			4,790	1,444					0					0	162	09/26/2036.
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36	..	11/26/2015.	Pass-Through Loss			49,542	14,937					0		(2,401)		2,401	2,401		09/26/2036.
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37	..	12/26/2015.	MBS Paydown		371,604	371,604	371,604	366,307		(3,313)		(3,313)		371,604			0	14,670	07/26/2037.
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37	..	12/26/2015.	Pass-Through Loss			315,163	195,166			(3,713)		(3,713)		153,006		(153,006)	(153,006)		07/26/2037.
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37	..	12/31/2015.	Book Value Adjustment									0		(153,006)		153,006	153,006		07/26/2037.
47232D BV 3	JMAC 2009-R5 9A1 SEQ SSNR CSTR 6/26/37	..	03/26/2015.	MBS Paydown		85,860	85,860	79,234	40,545		(1)		(1)		85,860			0	1,671	06/26/2037.
47232D BW 1	JMAC 2009-R5 9A2 SUB SSUP CSTR 6/26/37	..	12/26/2015.	MBS Paydown		604,226	604,226	318,159	473,931		113,788		113,788		604,226			0	21,295	06/26/2037.
47232D BZ 4	JMAC 2009-R5 9A5 MEZ SSUP CSTR 6/26/37	..	12/26/2015.	Pass-Through Loss			93,567	23,716			(1,072)		(1,072)					0		06/26/2037.
47232D BZ 4	JMAC 2009-R5 9A5 MEZ SSUP CSTR 6/26/37	..	12/31/2015.	Book Value Adjustment									0					0		06/26/2037.
47232D CA 8	JMAC 2009-R5 10A1 SEQ SSNR CSTR 2/26/47	..	12/26/2015.	MBS Paydown		366,203	366,203	366,203	363,828		1,416		1,416		366,203			0	6,503	02/26/2047.
47232D CA 8	JMAC 2009-R5 10A1 SEQ SSNR CSTR 2/26/47	..	12/31/2015.	Book Value Adjustment									0					0		02/26/2047.
47232D CE 0	JMAC 2009-R5 10A5 SUB SSUP CSTR 2/26/47	..	12/26/2015.	Pass-Through Loss			69,422	26,633			413		413					0		02/26/2047.
47232D CF 7	JMAC 2009-R5 10A6 MEZ SSUP CSTR 2/26/47	..	02/28/2015.	Book Value Adjustment									0					0		02/26/2047.
47232D CF 7	JMAC 2009-R5 10A6 MEZ SSUP CSTR 2/26/47	..	03/26/2015.	Pass-Through Loss			28,339	21,100			(1)		(1)					0	94	02/26/2047.
47232D CF 7	JMAC 2009-R5 10A6 MEZ SSUP CSTR 2/26/47	..	12/30/2015.	Suspense Ledger Adjustment			9						0				9	9		02/26/2047.
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36	..	12/21/2015.	MBS Paydown		378,092	378,092	378,092	378,092				0		378,092			0	5,943	05/21/2036.
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36	..	12/21/2015.	Pass-Through Loss			100,174	30,710			(1,094)		(1,094)		85,670		(85,670)	(85,670)		05/21/2036.
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36	..	12/31/2015.	Book Value Adjustment									0		(85,670)		85,670	85,670		05/21/2036.
47232D CP 5	JMAC 2009-R5 12A2 SUB SSUP CSTR 12/26/36	..	12/26/2015.	MBS Paydown		213,209	213,209	213,209	213,920		(732)		(732)		213,209			0	6,596	12/26/2036.
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36	..	12/26/2015.	Pass-Through Loss			57,538	13,497			703		703		57,538		(57,538)	(57,538)		12/26/2036.
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36	..	12/31/2015.	Book Value Adjustment									0		(57,538)		57,538	57,538		12/26/2036.
47232D CV 2	JMAC 2009-R5 13A2 SUB SSUP CSTR 4/26/47	..	12/26/2015.	MBS Paydown		224,168	224,168	210,797	223,845		16		16		224,168			0	2,515	04/26/2047.
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47	..	12/26/2015.	Pass-Through Loss			129,109	31,033			(787)		(787)		73,311		(73,311)	(73,311)		04/26/2047.
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47	..	12/31/2015.	Book Value Adjustment									0		(73,311)		73,311	73,311		04/26/2047.
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37	..	12/26/2015.	MBS Paydown		929,023	929,023	910,864	909,196		10,795		10,795		929,023			0	29,417	06/26/2037.
47232D DA 7	JMAC 2009-R5 14A2 SUB SSUP CSTR 6/26/37	..	04/26/2015.	MBS Paydown									0					0		06/26/2037.
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37	..	04/26/2015.	MBS Paydown									0					0		06/26/2037.
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37	..	12/26/2015.	Pass-Through Loss			127,181	37,565			429		429		127,181		(127,181)	(127,181)		06/26/2037.
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37	..	12/31/2015.	Book Value Adjustment									0		(127,181)		127,181	127,181		06/26/2037.
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37	..	12/26/2015.	MBS Paydown		543,623	543,623	543,623	544,537				0		543,623			0	18,021	08/26/2037.
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37	..	10/26/2015.	Pass-Through Loss			67,815	17,858			(46)		(46)		67,815		(67,815)	(67,815)		08/26/2037.
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37	..	10/31/2015.	Book Value Adjustment									0		(67,815)		67,815	67,815		08/26/2037.
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37	..	12/26/2015.	MBS Paydown		2,978,596	2,978,596	2,959,858	2,949,611		8,349		8,349		2,978,596			0	124,220	08/26/2037.
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37	..	12/26/2015.	Pass-Through Loss			889,132	245,359			(2,194)		(2,194)		80,838		(80,838)	(80,838)		08/26/2037.
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37	..	12/31/2015.	Book Value Adjustment									0		(80,830)		80,830	80,830		08/26/2037.
47232D DQ 2	JMAC 2009-R5 17A2 SUB SSUP CSTR 9/26/35	..	12/26/2015.	MBS Paydown		1,296,542	1,296,542	1,296,542	1,296,542				0		1,296,542			0	19,786	09/26/2035.
47232D DW 9	JMAC 2009-R5 18A2 SUB SSUP CSTR 4/37	..	12/26/2015.	MBS Paydown		780,014	780,014	684,765	727,416		17,342		17,342		780,014			0	12,148	04/26/2037.
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37	..	12/26/2015.	Pass-Through Loss			260,654	49,632			50		50		260,654		(260,654)	(260,654)		04/26/2037.
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37	..	12/31/2015.	Book Value Adjustment									0		(260,654)		260,654	260,654		04/26/2037.

SCHEDULE D - PART 4

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

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										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
47232D ED 0	JMAC 2009-R5 19A3 SUB SSUP CSTR 6/26/37	..	01/26/2015.	MBS Paydown		12,064	12,064	6,409	11,980		84		84		12,064			0	25	06/26/2037.
47232D EE 8	JMAC 2009-R5 19A4 SUB SSUP CSTR 6/26/37	..	12/26/2015.	MBS Paydown		146,326	146,326	59,404	142,503		1,102		1,102		146,326			0	1,942	06/26/2037.
47232D EG 3	JMAC 2009-R5 20A1 SEQ SSNR CSTR 2/26/37	..	12/26/2015.	MBS Paydown		1,027,005	1,027,005	1,027,005	1,021,971		1,646		1,646		1,027,005			0	14,309	02/26/2037.
47232D EL 2	JMAC 2009-R5 20A5 MEZ SSUP CSTR 2/26/37	..	12/26/2015.	Pass-Through Loss			1,834	6,090			(29)		(29)		1,834		(1,834)	(1,834)		02/26/2037.
47232D EL 2	JMAC 2009-R5 20A5 MEZ SSUP CSTR 2/26/37	..	12/31/2015.	Book Value Adjustment									0		(1,834)		1,834	1,834		02/26/2037.
47232D EM 0	JMAC 2009-R5 21A1 SEQ SSNR CSTR 5/26/37	..	12/26/2015.	MBS Paydown		734,178	734,178	734,178	710,394		26,741		26,741		734,178			0	6,564	05/26/2037.
47232D ET 5	JMAC 2009-R5 21A5 MEZ SSUP CSTR 5/26/37	..	04/26/2015.	Pass-Through Loss			4,065	1,398			11		11		4,065		(4,065)	(4,065)		05/26/2037.
47232D ET 5	JMAC 2009-R5 21A5 MEZ SSUP CSTR 5/26/37	..	04/30/2015.	Book Value Adjustment									0		(4,065)		4,065	4,065		05/26/2037.
47232D EU 2	JMAC 2009-R5 22A1 SEQ SSNR CSTR 8/26/37	..	09/26/2015.	MBS Paydown		661,301	661,301	635,172	575,470		33,064		33,064		661,301			0	7,093	08/26/2037.
47232D EV 0	JMAC 2009-R5 22A2 SUB SSUP CSTR 8/26/37	..	12/26/2015.	MBS Paydown		306,338	306,338	171,360	199,925		32,934		32,934		306,338			0	6,595	08/26/2037.
47232D EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37	..	12/26/2014.	MBS Paydown		(47)	(47)						0		(47)			0		08/26/2037.
47232D EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37	..	12/26/2015.	Pass-Through Loss			109,142	78,759			(365)		(365)		109,142		(109,142)	(109,142)		08/26/2037.
47232D EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37	..	12/31/2015.	Book Value Adjustment									0		(109,142)		109,142	109,142		08/26/2037.
47232D EZ 1	JMAC 2009-R5 23A1 SEQ SSNR CSTR 11/26/36	..	12/26/2015.	MBS Paydown		2,077,615	2,077,615	2,077,615	2,092,301		(43,463)		(43,463)		2,077,615			0	26,082	11/26/2036.
47232D FE 7	JMAC 2009-R5 23A4 MEZ SSUP CSTR 11/26/36	..	12/26/2015.	Pass-Through Loss			48,409	17,229			237		237		48,409		(48,409)	(48,409)		11/26/2036.
47232D FE 7	JMAC 2009-R5 23A4 MEZ SSUP CSTR 11/26/36	..	12/31/2015.	Book Value Adjustment									0		(48,409)		48,409	48,409		11/26/2036.
47232D FG 2	JMAC 2009-R5 24A2 SUB SSUP CSTR 12/26/36	..	08/26/2015.	MBS Paydown		222,140	222,140	222,140	221,668		472		472		222,140			0	5,118	12/26/2036.
47232D FH 0	JMAC 2009-R5 24A3 SUB SSUP CSTR 12/26/36	..	12/26/2015.	MBS Paydown		135,839	135,839	135,839	135,603		(194)		(194)		135,839			0	5,696	12/26/2036.
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37	..	08/26/2015.	MBS Paydown		0	0						0		0			0		06/26/2037.
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37	..	12/26/2015.	Pass-Through Loss			19,464	3,813			577		577		19,464		(19,464)	(19,464)		06/26/2037.
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37	..	12/31/2015.	Book Value Adjustment									0		(19,464)		19,464	19,464		06/26/2037.
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE	..	12/26/2015.	MBS Paydown		1,705,355	1,705,355	1,659,873	1,558,926		(38,368)		(38,368)		1,705,355			0	28,212	11/26/2037.
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37	..	12/26/2015.	MBS Paydown		173,810	173,810	173,810	172,312		(722)		(722)		173,810			0	6,226	02/26/2037.
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37	..	12/26/2015.	Pass-Through Loss			73,542	57,785					0		1		(1)	(1)		02/26/2037.
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37	..	12/26/2015.	MBS Paydown		245,215	245,215	244,981	243,400		(733)		(733)		245,215			0	8,638	02/26/2037.
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37	..	12/26/2015.	Pass-Through Loss			103,755	45,238			(13,237)		(13,237)		17,822		(17,822)	(17,822)		02/26/2037.
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37	..	12/31/2015.	Book Value Adjustment									0		(17,822)		17,822	17,822		02/26/2037.
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37	..	12/26/2015.	MBS Paydown		269,445	269,445	269,445	264,703		135		135		269,445			0	8,204	07/26/2037.
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37	..	12/26/2015.	Pass-Through Loss			70,027	49,778			(46,305)		(46,305)		17,880		(17,880)	(17,880)		07/26/2037.
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37	..	12/31/2015.	Book Value Adjustment									0		(17,880)		17,880	17,880		07/26/2037.
47232V AR 3	JMAC 2009-R4 4A1 SEQ SSNR 6.00 09/26/36	..	12/26/2015.	MBS Paydown		374,169	374,169	355,175	349,016		1,769		1,769		374,169			0	11,892	09/26/2036.
47232V AV 4	JMAC 2009-R4 4A5 MEZ SSUP 6.00 09/26/36	..	12/26/2015.	Pass-Through Loss			120,771	70,597			(6,181)		(6,181)		120,771		(120,771)	(120,771)		09/26/2036.
47232V AV 4	JMAC 2009-R4 4A5 MEZ SSUP 6.00 09/26/36	..	12/31/2015.	Book Value Adjustment									0		(120,771)		120,771	120,771		09/26/2036.
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35	..	12/26/2015.	MBS Paydown		458,791	458,791	419,993	430,382		(1,185)		(1,185)		458,791			0	6,475	09/26/2035.
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35	..	12/26/2015.	Pass-Through Loss			72,086	56,301			163		163		67,595		(67,595)	(67,595)		09/26/2035.
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35	..	12/31/2015.	Book Value Adjustment									0		(67,595)		67,595	67,595		09/26/2035.
47232V BB 7	JMAC 2009-R4 6A1 SEQ SSNR FLT 09/26/35	..	12/26/2015.	MBS Paydown		1,194,243	1,194,243	1,028,338	1,063,309		67,223		67,223		1,194,243			0	3,486	09/26/2035.
47232V BE 1	JMAC 2009-R4 6A4 SUB SSUP FLT 09/26/35	..	12/26/2015.	Pass-Through Loss			184,476	18,111			413		413		130,559		(130,559)	(130,559)		09/26/2035.
47232V BE 1	JMAC 2009-R4 6A4 SUB SSUP FLT 09/26/35	..	12/31/2015.	Book Value Adjustment									0		(130,559)		130,559	130,559		09/26/2035.
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36	..	12/26/2015.	MBS Paydown		260,390	260,390	260,390	258,733		569		569		260,390			0	7,378	11/26/2036.
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36	..	12/26/2015.	Pass-Through Loss			47,507	22,982			(434)		(434)					0		11/26/2036.
47232V BX 9	JMAC 2009-R4 9A5 SUB SSUP CSTR 11/26/37	..	12/26/2015.	MBS Paydown		1,888,092	1,888,092	1,631,283	1,888,092				0		1,888,092			0	26,040	11/26/2037.
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37	..	05/31/2015.	Book Value Adjustment									0		(159,001)		159,001	159,001		11/26/2037.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37	..	12/26/2015.	MBS Paydown		161,500	161,500	49,472	159,325		4,050		4,050		161,500			0	5,097	11/26/2037.
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37	..	12/26/2015.	Pass-Through Loss			264,165	81,148			4,883		4,883		159,001		(159,001)	(159,001)		11/26/2037.
47232V CA 8	JMAC 2009-R4 10A2 SUB SSUP 6.00 07/26/36	..	12/26/2015.	MBS Paydown		210,507	210,507	210,507	210,507				0		210,507			0	6,601	07/26/2036.
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36	..	12/26/2015.	Pass-Through Loss			88,849	16,379			(1,519)		(1,519)		84,154		(84,154)	(84,154)		07/26/2036.
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36	..	12/31/2015.	Book Value Adjustment									0		(84,154)		84,154	84,154		07/26/2036.
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37	..	11/26/2015.	MBS Paydown		166,886	166,886	166,886	166,886				0		166,886			0	4,797	04/26/2037.
47232V CG 5	JMAC 2009-R4 11A2 SUB SSUP 5.8368 04/37	..	12/26/2015.	MBS Paydown		28,704	28,704	28,704	28,378		78		78		28,704			0	974	04/26/2037.
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35	..	12/26/2015.	MBS Paydown		1,224,293	1,224,293	1,222,334	1,220,256		319		319		1,224,293			0	39,040	11/26/2035.
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35	..	12/26/2015.	Pass-Through Loss			154,805	142,443			(1,854)		(1,854)		14,073		(14,073)	(14,073)		11/26/2035.
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35	..	12/31/2015.	Book Value Adjustment									0		(14,073)		14,073	14,073		11/26/2035.
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36	..	12/26/2015.	MBS Paydown		740,363	740,363	730,427	733,540		3,668		3,668		740,363			0	25,955	05/26/2036.
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36	..	01/26/2015.	MBS Paydown		0	0						0		0			0		05/26/2036.
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36	..	12/26/2015.	Pass-Through Loss			59,597	37,709			(785)		(785)					0		05/26/2036.
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36	..	12/31/2015.	Book Value Adjustment							9		9					0		05/26/2036.
47232V CV 2	JMAC 2009-R4 14A1 SEQ SSNR 6.50 11/26/36	..	12/26/2015.	MBS Paydown		1,698,441	1,698,441	1,651,891	1,672,083		7,916		7,916		1,698,441			0	69,620	11/26/2036.
47232V DB 5	JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36	..	12/26/2015.	Pass-Through Loss			61,027	31,070			(1,537)		(1,537)		61,027		(61,027)	(61,027)		11/26/2036.
47232V DB 5	JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36	..	12/31/2015.	Book Value Adjustment									0		(61,027)		61,027	61,027		11/26/2036.
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35	..	12/26/2015.	MBS Paydown		1,070,813	1,070,813	1,064,789	1,064,509		2,522		2,522		1,070,813			0	32,425	09/26/2035.
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35	..	06/26/2015.	MBS Paydown		(20)	(20)						0		(20)			0		09/26/2035.
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35	..	12/26/2015.	Pass-Through Loss			136,631	89,036			(4,445)		(4,445)		89,233		(89,233)	(89,233)		09/26/2035.
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35	..	12/31/2015.	Book Value Adjustment									0		(89,233)		89,233	89,233		09/26/2035.
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36	..	12/26/2015.	MBS Paydown		683,028	683,028	656,932	676,240		6,750		6,750		683,028			0	23,642	04/26/2036.
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36	..	12/26/2015.	Pass-Through Loss			70,738	15,646			(496)		(496)		70,738		(70,738)	(70,738)		04/26/2036.
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36	..	12/31/2015.	Book Value Adjustment									0		(70,739)		70,739	70,739		04/26/2036.
47232V DN 9	JMAC 2009-R4 17A1 SEQ SSNR 5.75 02/26/36	..	12/26/2015.	MBS Paydown		1,166,360	1,166,360	1,166,360	1,118,461		16,622		16,622		1,166,360			0	31,806	02/26/2036.
47232V DQ 2	JMAC 2009-R4 17A3 MEZ SSUP 5.75 02/26/36	..	06/26/2015.	Pass-Through Loss			423,347	359,604			(1,390)		(1,390)					0		02/26/2036.
47232V DQ 2	JMAC 2009-R4 17A3 MEZ SSUP 5.75 02/26/36	..	12/26/2014.	MBS Paydown		(22)	(22)						0		(22)			0		02/26/2036.
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36	..	12/26/2015.	MBS Paydown		360,438	360,438	360,438	363,239		(2,421)		(2,421)		360,438			0	10,886	04/26/2036.
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36	..	12/26/2015.	Pass-Through Loss			81,969	36,877			(278)		(278)		19,182		(19,182)	(19,182)		04/26/2036.
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36	..	12/31/2015.	Book Value Adjustment									0		(19,182)		19,182	19,182		04/26/2036.
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36	..	12/26/2015.	MBS Paydown		249,754	249,754	249,404	249,004				0		249,754			0	8,947	07/26/2036.
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36	..	02/28/2015.	Book Value Adjustment									0		(3,791)		3,791	3,791		07/26/2036.
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36	..	12/26/2015.	Pass-Through Loss			68,743	58,457		843	(3,227)		(2,384)		3,791		(3,791)	(3,791)		07/26/2036.
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36	..	12/26/2015.	MBS Paydown		542,838	542,838	542,838	536,067		(4,261)		(4,261)		542,838			0	20,350	03/26/2036.
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36	..	12/26/2015.	Pass-Through Loss			123,082	31,787					0		2		(2)	(2)		03/26/2036.
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37	..	12/26/2015.	MBS Paydown		155,337	155,337	156,588	151,273		(1,794)		(1,794)		155,337			0	5,009	03/26/2037.
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37	..	12/26/2015.	Pass-Through Loss			101,329	102,146			(949)		(949)					0		03/26/2037.
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37	..	12/26/2015.	MBS Paydown		102,354	102,354	103,887	99,854		2,501		2,501		102,354			0	3,133	04/26/2037.
47232V EK 4	JMAC 2009-R4 22A2 SUB SSUP 5.75 04/26/37	..	12/26/2015.	MBS Paydown		1,771	1,771	1,797	1,767		7		7		1,771			0	102	04/26/2037.
47232V EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37	..	12/26/2015.	Pass-Through Loss			30,567	31,024			(46)		(46)		3,960		(3,960)	(3,960)		04/26/2037.
47232V EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37	..	12/31/2015.	Book Value Adjustment									0		(3,960)		3,960	3,960		04/26/2037.
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37	..	04/30/2015.	Book Value Adjustment									0					0		04/26/2037.
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37	..	06/26/2015.	Pass-Through Loss			29,239	29,677			(165)		(165)					0	526	04/26/2037.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
47232V ER 9	JMAC 2009-R4 23A2 SUB SSUP 5.75 01/26/36	..	07/31/2015.	Book Value Adjustment							(580)		(580)					0		01/26/2036.
47232V ER 9	JMAC 2009-R4 23A2 SUB SSUP 5.75 01/26/36	..	08/26/2015.	MBS Paydown		496,220	496,220	495,806	494,024		2,776		2,776		496,220			0	10,180	01/26/2036.
47232V ES 7	JMAC 2009-R4 23A3 SUB SSUP 5.75 01/26/36	..	12/26/2015.	MBS Paydown		399,297	399,297	397,710	397,779		1,241		1,241		399,297			0	19,524	01/26/2036.
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36	..	12/26/2015.	Pass-Through Loss			295,301	280,850			(1,046)		(1,046)		20,176		(20,176)	(20,176)		01/26/2036.
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36	..	12/31/2015.	Book Value Adjustment									0		(20,176)		20,176	20,176		01/26/2036.
47232V EX 6	JMAC 2009-R4 24A2 SUB SSUP 5.50 02/26/36	..	12/26/2015.	MBS Paydown		229,434	229,434	229,434	229,434				0		229,434			0	7,026	02/26/2036.
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36	..	12/26/2015.	Pass-Through Loss			75,785	10,299			2,840		2,840		20,092		(20,092)	(20,092)		02/26/2036.
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36	..	12/31/2015.	Book Value Adjustment									0		(20,092)		20,092	20,092		02/26/2036.
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36	..	12/26/2015.	MBS Paydown		84,522	84,522	82,166	73,488		10,262		10,262		84,522			0	2,077	01/26/2036.
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36	..	12/26/2015.	Pass-Through Loss			4,156	4,040					0					0		01/26/2036.
47232V FG 2	JMAC 2009-R4 26A2 SUB SSUP 5.75 1/26/36	..	07/26/2015.	MBS Paydown		627,096	627,096	627,096	627,096				0		627,096			0	11,295	01/26/2036.
47232V FH 0	JMAC 2009-R4 26A3 SUB SSUP 5.75 01/26/36	..	12/26/2015.	MBS Paydown		337,246	337,246	337,246	336,626		734		734		337,246			0	14,733	01/26/2036.
47232V FJ 6	JMAC 2009-R4 26A4 MEZ SSUP 5.75 1/26/36	..	12/26/2015.	Pass-Through Loss			47,421	47,166			(218)		(218)					0		01/26/2036.
47232V FM 9	JMAC 2009-R4 27A3 SUB SSUP CSTR 06/36	..	03/26/2015.	MBS Paydown		253,866	253,866	90,482	238,698		15,168		15,168		253,866			0	3,033	06/26/2036.
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36	..	06/26/2015.	Pass-Through Loss			92	25			(59)		(59)					0		06/26/2036.
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36	..	06/30/2015.	Book Value Adjustment							(48,493)		(48,493)					0		06/26/2036.
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36	..	07/26/2015.	MBS Paydown		991,767	991,767	271,450	807,460		232,784		232,784		991,767			0	19,284	06/26/2036.
47232V FP 2	JMAC 2009-R4 28A1SEQ SSNR 5.95 11/26/36	..	12/26/2015.	MBS Paydown		1,898,938	1,898,938	1,230,266	1,611,483		3,059		3,059		1,898,938			0	51,403	11/26/2036.
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47	..	12/26/2015.	MBS Paydown		457,492	457,492	457,492	457,492		(2,908)		(2,908)		457,492			0	1,770	01/26/2047.
47232V FW 7	JMAC 2009-R4 30A1 SEQ SSNR CSTR 07/37	..	12/26/2015.	MBS Paydown		499,094	499,094	499,094	476,205		(2,805)		(2,805)		499,094			0	6,350	07/26/2037.
47232V GA 4	JMAC 2009-R4 30A5 MEZ SSUP CSTR 07/37	..	12/26/2015.	Pass-Through Loss			61,959	14,839			(97)		(97)		61,959		(61,959)	(61,959)		07/26/2037.
47232V GA 4	JMAC 2009-R4 30A5 MEZ SSUP CSTR 07/37	..	12/31/2015.	Book Value Adjustment									0		(61,959)		61,959	61,959		07/26/2037.
47232V GD 8	JMAC 2009-R4 31A3 SUB SSUP 5.75 2/26/36	..	10/26/2015.	MBS Paydown		298,915	298,915	298,915	298,915				0		298,915			0	7,215	02/26/2036.
47232V GE 6	JMAC 2009-R4 31A4 SUB SSUP 5.75 2/26/36	..	12/26/2015.	MBS Paydown		70,891	70,891	70,891	70,662		23		23		70,891			0	3,797	02/26/2036.
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36	..	12/26/2015.	Pass-Through Loss			15,499	13,910			(316)		(316)		15,499		(15,499)	(15,499)		02/26/2036.
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36	..	12/31/2015.	Book Value Adjustment									0		(15,499)		15,499	15,499		02/26/2036.
47232V GJ 5	JMAC 2009-R4 32A2 SUB SSUP 6.50 3/26/36	..	12/26/2015.	MBS Paydown		317,096	317,096	312,928	317,096				0		317,096			0	12,201	03/26/2036.
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36	..	12/26/2015.	Pass-Through Loss			232,748	97,295		28,953	(26,590)		2,364					0		03/26/2036.
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47	..	12/26/2015.	Pass-Through Loss			83,272	5,796			(16)		(16)					0		01/26/2047.
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37	..	12/26/2015.	MBS Paydown		640,983	640,983	591,306	615,404		18,449		18,449		640,983			0	8,924	03/26/2037.
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37	..	12/31/2015.	Book Value Adjustment									0					0		03/26/2037.
47233C AA 1	JMAC 2009-R9 1A1 SEQ SSNR CSTR 8/26/46	..	12/26/2015.	MBS Paydown		57,298	57,298	52,958	55,580		(207)		(207)		57,298			0	851	08/26/2046.
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR 6.00 9/26/36	..	12/26/2015.	MBS Paydown		1,937,398	1,937,398	1,821,155	1,907,847		(18,310)		(18,310)		1,937,398			0	59,535	09/26/2036.
478115 AA 6	JOHNS HOPKINS 5.25 07/01/2019	..	02/19/2015.	Partial Call		206,054	181,000	180,873	180,937		63		63		181,000		25,054	25,054	5,687	07/01/2019.
48124W AA 7	JPMCC 2009-RR1 A4A SEQ SSNR CSTR 3/18/51	..	12/18/2015.	MBS Paydown		4,953,767	4,953,767	4,378,480	4,750,969		182,989		182,989		4,953,767			0	170,674	03/18/2051.
48124X AC 1	JPMCC 2009-RR2 MLA SEQ CSTR 6/17/2050	..	12/17/2015.	MBS Paydown		3,864,655	3,864,655	3,564,219	3,754,027		99,484		99,484		3,864,655			0	142,495	06/17/2050.
48248C AA 2	KKR 2007-1A A CLO FLT 05/15/2021	..	11/15/2015.	MBS Paydown		33,559,525	33,559,525	30,391,661	32,816,852		481,612		481,612		33,559,525			0	119,904	05/15/2021.
49306S AA 4	KEY BANK NA 7.413 05/06/2015	..	05/06/2015.	Put		4,000,000	4,000,000	4,022,000	4,003,982		(65)		(65)		4,003,917		(3,917)	(3,917)	148,260	05/06/2015.
493268 AY 2	KSLT 2000-B A2 ABS FLT 07/25/29	..	10/25/2015.	MBS Paydown		116,245	116,245	94,159	116,218		4		4		116,245			0	389	07/25/2029.
493268 BY 1	KSLT 2004-A 2A2 ABS FLT 10/28/2041	..	10/27/2015.	MBS Paydown		2,652,297	2,652,297	2,478,240	2,502,059		87,558		87,558		2,652,297			0	9,171	10/28/2041.
49327X AA 8	KEY BANK NA 4.95 09/15/2015	..	05/27/2015.	KEYBANK CAPITAL MARKET		9,107,370	9,000,000	8,868,688	9,012,251		(7,271)		(7,271)		9,004,980		102,390	102,390	316,800	09/15/2015.
500255 AP 9	KOHL'S CORP 6.25 12/15/2017	..	07/17/2015.	Cash Tender		2,868,070	2,560,000	2,550,477	2,556,868		3,132		3,132		2,560,000		308,070	308,070	94,222	12/15/2017.

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
501044 CM 1	KROGER CO/THE 3.90 10/01/2015	..	05/19/2015.	CITIGROUP		12,141,720	12,000,000	12,025,830	12,003,613		(1,876)		(1,876)		12,001,737		139,983	139,983	300,300	10/01/2015.
50183Y AB 5	LCM 12A A CLO FLT 10/19/2022	..	06/11/2015.	Distribution		12,000,000	12,000,000	12,000,000	12,000,000				0		12,000,000			0	134,203	10/19/2022.
50183Y AC 3	LCM 12A B CLO MEZ FLT 10/19/2022	..	06/12/2015.	Distribution		2,500,000	2,500,000	2,462,155	2,472,213		2,610		2,610		2,474,823		25,177	25,177	44,696	10/19/2022.
50188N AA 6	LCM 19A COMB CLO MEZ 07/15/2027	..	10/31/2015.	Book Value Adjustment		286,580							0		286,580			0		07/15/2027.
502413 BD 8	L-3 COMMS CORP 3.95 05/28/2024	..	12/22/2015.	Cash Tender		3,245,815	3,290,000	3,271,741	3,272,632		1,514		1,514		3,274,145		(28,330)	(28,330)	135,656	05/28/2024.
50540R AF 9	LABORATORY CP 5.625 12/15/2015	..	12/15/2015.	Maturity		4,000,000	4,000,000	3,988,520	3,998,608		1,392		1,392		4,000,000			0	225,000	12/15/2015.
51488Y AB 5	LANDESBK BAD NY MTN 5.05 12/30/2015	R	12/30/2015.	Maturity		8,000,000	8,000,000	8,000,000	7,999,952		48		48		8,000,000			0	404,000	12/30/2015.
515074 AA 0	LANDMARK LEASING 6.20 10/01/2022	..	10/01/2015.	Sinking Fund Redemption		651,016	651,016	660,359	650,617		(735)		(735)		651,016			0	30,462	10/01/2022.
52327@ AA 3	LECTRUS CORP TL 13% PIK 11/15/2016	..	03/10/2015.	Book Value Adjustment							116		116		59,331		(59,331)	(59,331)		11/15/2016.
52327@ AA 3	LECTRUS CORP TL 13% PIK 11/15/2016	..	03/11/2015.	Suspense Ledger Adjustment		55,000							0				55,000	55,000		11/15/2016.
52327@ AA 3	LECTRUS CORP TL 13% PIK 11/15/2016	..	12/01/2015.	Paydown		288,750	288,750	287,808	286,093		3,155		3,155		288,750			0	26,667	11/15/2016.
52518R BE 5	LSSC 2002-GE1 A SEQ CSTR 7/26/24	..	12/26/2015.	MBS Paydown		22,306	22,306	21,295	19,331	2,975			2,975		22,306			0		07/26/2024.
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035	..	12/25/2015.	MBS Paydown		2,459,265	2,459,265	2,314,015	2,284,928		121,841		121,841		2,459,265			0	73,860	11/25/2035.
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035	..	12/25/2015.	Pass-Through Loss			85,448	80,401					0		85,448		(85,448)	(85,448)		11/25/2035.
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035	..	12/31/2015.	Book Value Adjustment									0		(85,448)		85,448	85,448		11/25/2035.
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035	..	12/25/2015.	MBS Paydown		222,674	222,674	161,731	164,332		3,735		3,735		222,674			0	6,671	12/25/2035.
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035	..	12/25/2015.	Pass-Through Loss			20,566	14,936					0		17,297		(17,297)	(17,297)		12/25/2035.
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035	..	12/31/2015.	Book Value Adjustment									0		(17,297)		17,297	17,297		12/25/2035.
525221 AS 6	LXS 2005-3 3A2B SEQ SSNR STP 09/25/2035	..	05/25/2015.	MBS Paydown		752,682	752,682	667,064	732,676		20,006		20,006		752,682			0	19,642	09/25/2035.
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035	..	12/25/2015.	MBS Paydown		547,755	547,755	401,732	423,316		(19,618)		(19,618)		547,755			0	1,560	12/25/2035.
52522G AB 0	LXS 2006-18N A2A SEQ SNR FLT 12/25/2036	..	12/25/2015.	MBS Paydown		5,966,010	5,966,010	5,531,572	2,860,643		56,842		56,842		5,966,010			0	9,641	12/25/2036.
52522G AB 0	LXS 2006-18N A2A SEQ SNR FLT 12/25/2036	..	12/25/2015.	Pass-Through Loss			214,789	198,556					0		214,789		(214,789)	(214,789)		12/25/2036.
52522G AB 0	LXS 2006-18N A2A SEQ SNR FLT 12/25/2036	..	12/31/2015.	Book Value Adjustment									0		(214,789)		214,789	214,789		12/25/2036.
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036	..	12/25/2015.	MBS Paydown		600,894	600,894	361,231	376,594		15,473		15,473		600,894			0	1,126	10/25/2036.
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036	..	12/25/2015.	Pass-Through Loss			57,499	32,855					0		57,499		(57,499)	(57,499)		10/25/2036.
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036	..	12/31/2015.	Book Value Adjustment									0		(57,499)		57,499	57,499		10/25/2036.
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037	..	12/25/2015.	MBS Paydown		73,386	73,386	48,234	44,360		(593)		(593)		73,386			0	1,325	01/25/2037.
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037	..	12/25/2015.	Pass-Through Loss			93,450	60,997			(118)		(118)		93,450		(93,450)	(93,450)		01/25/2037.
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037	..	12/31/2015.	Book Value Adjustment									0		(93,450)		93,450	93,450		01/25/2037.
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037	..	12/25/2015.	MBS Paydown		162,447	162,447	53,125	20,730				0		162,447			0		05/25/2037.
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037	..	12/25/2015.	Pass-Through Loss			118,586	35,251					0		118,586		(118,586)	(118,586)		05/25/2037.
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037	..	12/31/2015.	Book Value Adjustment									0		(118,586)		118,586	118,586		05/25/2037.
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047	..	12/25/2015.	MBS Paydown		3,904,996	3,904,996	3,444,637	3,508,257		134,279		134,279		3,904,996			0	132,250	07/25/2047.
52602E AD 4	LENDER PROC SRV 5.75 04/15/2023	..	05/29/2015.	Partial Call		1,793,520	1,696,000	1,789,280	1,767,419		(8,097)		(8,097)		1,759,322		34,198	34,198	52,803	04/15/2023.
526602 AA 5	LEONARD WOOD FAM 5.124 07-15-20	..	07/15/2015.	Sinking Fund Redemption		291,278	291,278	291,278	291,278				0		291,278			0	11,179	07/15/2020.
53225V AE 9	LIGHT 2006-5A B CLO MEZ FLT 08/05/2019	R	11/09/2015.	MBS Paydown		1,800,000	1,800,000	1,759,500	1,772,483		27,517		27,517		1,800,000			0	17,827	08/05/2019.
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18	..	10/31/2015.	Paydown		1,102,301	1,102,301	1,097,766	1,072,382		1,774		1,774		1,102,301			0	69,495	07/23/2018.
542514 EV 2	LBMLT 2004-1 M2 MEZ FLT 02/25/2034	..	12/25/2015.	MBS Paydown		203,639	203,639	199,261	193,205		4,513		4,513		203,639			0	705	02/25/2034.
55265K 6U 8	MASTR 2004-1 5A18 PAC 5.50 2/25/34	..	12/25/2015.	MBS Paydown		2,091,863	2,091,863	2,086,634	2,084,740		1,770		1,770		2,091,863			0	72,092	02/25/2034.
55265K G7 8	MASTR 2003-7 4A42 INV 9/25/2033	..	12/25/2015.	MBS Paydown		137,255	137,255	128,076	102,107		7,081		7,081		137,255			0	11,135	09/25/2033.
55265K VR 7	MASTR 2003-4 6A6 IO INV 5/25/2033	..	01/25/2015.	MBS Paydown				609,375			(0)		(0)					0	5	05/25/2033.
55265K XJ 3	MASTR 2003-5 2A1 SEQ 5.0 6/25/2018	..	12/25/2015.	MBS Paydown		170,697	170,697	164,830	168,321		1,089		1,089		170,697			0	4,739	06/25/2018.
55265K YX 1	MASTR 2003-6 6A9 SEQ 5.0 7/25/2033	..	12/25/2015.	MBS Paydown		34,703	34,703	35,256	34,330		214		214		34,703			0	853	07/25/2033.

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	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
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36	..	09/25/2015.	Pass-Through Loss			64,074	57,987					0		64,074		(64,074)	(64,074)		06/25/2036.
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36	..	12/25/2015.	MBS Paydown		985,813	985,813	892,160	853,090		109,053		109,053		985,813			0	28,280	06/25/2036.
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36	..	12/31/2015.	Book Value Adjustment									0		(64,074)		64,074	64,074		06/25/2036.
55279Y AA 1	MCA 2014-1 A ABS SNR PT FLT 08/15/2024	..	11/15/2015.	MBS Paydown		695,379	695,379	695,379	695,379				0		695,379			0	10,810	08/15/2024.
552848 AA 1	MGIC INVT CORP 5.375 11/01/2015	..	11/01/2015.	Maturity		4,030,000	4,030,000	4,201,275	4,114,316		(84,316)		(84,316)		4,030,000			0	216,613	11/01/2015.
55952U AB 1	MAGNE 2012-6A A CLO FLT 09/15/2023	..	06/05/2015.	WELLS FARGO BROKERAGE SERVICES		19,000,190	19,000,000	19,010,625	19,000,000				0		19,000,000		190	190	163,028	09/15/2023.
55952U AC 9	MAGNE 2012-6A B CLO FLT 09/15/2023	..	06/05/2015.	WELLS FARGO BROKERAGE SERVICES		6,000,060	6,000,000	6,000,000	6,000,000				0		6,000,000		60	60	88,149	09/15/2023.
564760 BH 8	MTTC 2003-1 A1 SEQ CSTR 11/25/2033	..	12/25/2015.	MBS Paydown		1,580,742	1,580,742	1,620,261	1,593,073		3,499		3,499		1,580,742			0	47,181	11/25/2033.
566428 AA 6	MAREA 2012-1A A CLO FLT 10/16/2023	..	06/15/2015.	DEUTSCHE BANK		13,214,000	13,214,000	13,206,623	13,199,285		691		691		13,199,976		14,024	14,024	159,872	10/16/2023.
566428 AC 2	MAREA 2012-1A B CLO FLT 10/16/2023	..	07/15/2015.	MBS Paydown		3,000,000	3,000,000	2,921,780	2,934,941		65,059		65,059		3,000,000			0	59,218	10/16/2023.
568416 AA 9	MRNPK 2012-1A A1A CLO FLT 05/18/2023	..	05/27/2015.	BNP PARIBAS		12,002,400	12,000,000	12,000,000	12,000,000				0		12,000,000		2,400	2,400	109,228	05/18/2023.
568416 AE 1	MRNPK 2012-1A B CLO FLT 05/18/2023	..	07/07/2015.	Distribution		4,500,000	4,500,000	4,382,100	4,400,945		5,175		5,175		4,406,120		93,880	93,880	96,757	05/18/2023.
57430U 30 1	MDIBS 2006-1A A ABS 5.55 12/10/2065	..	11/10/2015.	MBS Paydown		382,409	382,409	359,584	374,265		7,986		7,986		382,409			0	1,769	12/10/2065.
576431 AJ 9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36	..	12/25/2015.	MBS Paydown		50,508	50,508	40,670	31,290		475		475		50,508			0	657	11/25/2036.
576431 AJ 9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36	..	12/25/2015.	Pass-Through Loss			18,447	14,853			141		141					0		11/25/2036.
576434 HM 9	MALT 2003-7 7A4 5.75 11/25/2033	..	12/25/2015.	MBS Paydown		497,473	497,473	514,735	505,712		(4,089)		(4,089)		497,473			0	15,946	11/25/2033.
576434 J7 0	MALT 2005-2 4A3 SEQ FLT 03/25/2035	..	12/25/2015.	MBS Paydown		844,268	844,268	701,798	722,937		(33,341)		(33,341)		844,268			0	2,000	03/25/2035.
576434 W5 9	MALT 2005-6 3A1 SEQ SSNR 5.5 11/25/2020	..	12/25/2015.	MBS Paydown		544,728	544,728	533,493	531,750		11,346		11,346		544,728			0	15,038	11/25/2020.
57643L LZ 7	MABS 2005-FRE1 A5 SEQ FLT 10/25/2035	..	12/25/2015.	MBS Paydown		4,297,775	4,297,775	3,701,459	4,297,775				0		4,297,775			0	16,574	10/25/2035.
57643M LZ 5	MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36	..	12/25/2015.	MBS Paydown		490,555	490,555	479,057	455,021		31,356		31,356		490,555			0	13,982	05/25/2036.
57645T AA 5	MARM 2007-HF2 A1 SEQ SNR FLT 09/25/2037	..	12/25/2015.	MBS Paydown		5,662,870	5,662,870	4,965,534	5,080,461		(25,434)		(25,434)		5,662,870			0	17,219	09/25/2037.
58501W BU 4	STEER Z1 A (JCP) 7.54 03/01/2017	..	09/01/2015.	Paydown		405,219	405,219	431,846	409,179		(1,360)		(1,360)		405,219			0	22,615	03/01/2017.
589929 PL 6	GNABS 1998-GN1 M28.02 02/25/27	..	01/25/2015.	MBS Paydown		5,801	5,801	5,799	5,801				0		5,801			0		02/25/2027.
589929 RJ 9	GNABS 1998-GN2 M1 7.155 07/27	..	12/25/2015.	MBS Paydown		46,854	46,854	46,849	46,440		893		893		46,854			0	1,598	07/25/2027.
589929 RK 6	MLMI 1998-GN2 M2 MEZ 7.50 7/25/2027	..	12/25/2015.	MBS Paydown		26,315	26,315	26,313	26,315				0		26,315			0	1,307	07/25/2027.
589929 TP 3	MLMI 1999-H1 A5 NAS STP 5/20/2028	..	12/20/2015.	MBS Paydown		111,990	111,990	111,967	111,990				0		111,990			0	4,210	05/20/2028.
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35	..	09/25/2015.	Pass-Through Loss			48,543	40,837					0		48,543		(48,543)	(48,543)		12/25/2035.
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35	..	12/25/2015.	MBS Paydown		575,780	575,780	484,386	477,405		70,172		70,172		575,780			0	9,945	12/25/2035.
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35	..	12/31/2015.	Book Value Adjustment									0		(48,543)		48,543	48,543		12/25/2035.
59020U ZZ 1	MLCC 2005-2 1A SEQ FLT 10/25/2035	..	12/25/2015.	MBS Paydown		260,374	260,374	226,526	228,562		9,421		9,421		260,374			0	2,418	10/25/2035.
59022V AC 5	MLMI 2006-OPT1 A2B SEQ SSNR FLT 08/25/37	..	01/25/2015.	MBS Paydown		452,208	452,208	439,772	452,208				0		327,599		124,608	124,608	275	08/25/2037.
59023B AC 8	MLMT 2006-C1 A3 SEQ CSTR 05/12/2039	..	11/12/2015.	MBS Paydown		1,093,167	1,093,167	915,528	1,093,167				0		1,093,167			0	51,482	05/12/2039.
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36	..	06/25/2015.	Pass-Through Loss			69	42					0					0		10/25/2036.
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36	..	12/25/2015.	MBS Paydown		42,085	42,085	25,251			3,651		3,651				42,085	42,085		10/25/2036.
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36	..	12/31/2015.	Book Value Adjustment									0		42,085		(42,085)	(42,085)		10/25/2036.
59023P AB 9	MLCC 2006-3 2A1 SEQ SSNR CSTR 10/25/36	..	12/25/2015.	MBS Paydown		265,368	265,368	237,504	237,966		(39,234)		(39,234)		265,368			0	3,091	10/25/2036.
595481 AA 0	MDST 2005-1 A SEQ 5.745 01/15/40	..	12/15/2015.	MBS Paydown		156,252	156,252	150,002	151,874		275		275		156,252			0	5,117	01/15/2040.
59549N AA 1	MID-STATE TR6 A1 SEQ ABS 7.34 7/1/35	..	10/01/2015.	MBS Paydown		440,167	440,167	438,124	439,402		271		271		440,167			0	20,200	07/01/2035.
59549P AA 6	MID-STATE TR 4A ABS 8.33 4/1/2030	..	10/01/2015.	MBS Paydown		566,594	566,594	571,568	566,594				0		566,594			0	29,074	04/01/2030.
59549W AA 1	MDST 11 A1 4.864 07/15/2038	..	12/15/2015.	MBS Paydown		216,354	216,354	216,348	216,351		(0)		(0)		216,354			0	5,716	07/15/2038.
59560W AA 5	MDST 2010-1 A SEQ 3.50 12/15/2045	..	12/15/2015.	MBS Paydown		543,796	543,796	542,606	542,140		89		89		543,796			0	10,036	12/15/2045.
59748T AA 7	MIDLAND COGEN 6.00 03/15/2025	..	09/15/2015.	Sinking Fund Redemption		371,000	371,000	371,000	371,015		(9)		(9)		371,000			0	17,220	03/15/2025.
59748T AB 5	MIDLAND COGEN VENTURE 5.25 03/15/2025	..	09/15/2015.	Sinking Fund Redemption		612,952	612,952	612,952	612,935		12		12		612,952			0	21,964	03/15/2025.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
604668 AC 7	MRMX 2014-1A A2 ABS SNR 3.34 07/20/2026	..	10/20/2015.	MBS Paydown		1,289,600	1,289,600	1,289,528	1,289,521		12		12		1,289,600			0	29,499	07/20/2026.
60687V AE 5	MLCFC 2006-3 A4 SEQ 5.414 7/12/46	..	12/12/2015.	MBS Paydown		611,193	611,193	604,031	609,099		831		831		611,193			0	22,521	07/12/2046.
60688H AA 3	MMCAPS 18A A1 CDO SSNR FLT 12/26/2039	..	12/26/2015.	MBS Paydown		37,521	37,521	28,072			(27,249)		(27,249)		37,521			0	85	12/26/2039.
61744C ZC 3	MSAC 2006-NC3 A2C SEQ SSNR FLT 03/25/36	..	12/25/2015.	MBS Paydown		969,978	969,978	936,938	953,657		5,756		5,756		969,978			0	1,955	03/25/2036.
61745M 6G 3	MSC 2005-HQ6 A4A SEQ 4.989 8/13/42	..	03/13/2015.	MBS Paydown		23,368,603	23,368,603	22,864,718	23,313,896		54,707		54,707		23,368,603			0	122,789	08/13/2042.
61746W UV 0	MSDWC 2002-WL1 1A4 SEQ 5.50 7/25/17	..	12/25/2015.	MBS Paydown		1,092	1,092	1,118	908		6		6		1,092			0	31	07/25/2017.
61746W UZ 1	MSDWC 2002-WL1 2A2 SEQ 5.50 4/25/17	..	12/25/2015.	MBS Paydown		265	265	271	226		23		23		265			0	7	04/25/2017.
61749L AP 6	MSM 2006-8AR 5A4 SEQ CSTR 6/25/2036	..	12/25/2015.	MBS Paydown		2,047,158	2,047,158	1,498,264	1,528,490		266,847		266,847		2,047,158			0	24,553	06/25/2036.
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36	..	12/25/2015.	MBS Paydown		60,410	60,410	46,893	27,641		6,957		6,957		60,410			0	778	06/25/2036.
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46	..	12/25/2015.	MBS Paydown		695,352	695,352	471,101	408,389		261,865		261,865		695,352			0	10,731	10/25/2046.
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047	..	12/25/2015.	MBS Paydown		2,589,618	2,589,618	2,358,980	2,340,497		50,642		50,642		2,589,618			0	49,716	07/25/2047.
61751Q AB 1	MSHEL 2007-1 A2 SEQ FLT 12/25/2036	..	12/25/2015.	MBS Paydown		353,144	353,144	202,395	118,463		(78,061)		(78,061)		353,144			0	525	12/25/2036.
617526 AD 0	MSAC 2007-HE1 A2B SEQ FLT 11/25/2036	..	12/25/2015.	MBS Paydown		533,367	533,367	333,355	311,441		(49,190)		(49,190)		533,367			0	885	11/25/2036.
61754J AF 5	MSC 2007-T27 A4 SEQ CSTR 6/11/42	..	12/11/2015.	MBS Paydown		81,795	81,795	81,073	81,500		163		163		81,795			0	3,485	06/11/2042.
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037	..	12/25/2015.	MBS Paydown		4,690,486	4,690,486	4,262,112	4,439,523		124,394		124,394		4,690,486			0	6,858	06/25/2037.
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE	..	12/26/2015.	MBS Paydown		2,568,663	2,568,663	2,667,545	2,626,383		(58,515)		(58,515)		2,568,663			0	82,523	04/26/2036.
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37	..	12/26/2015.	MBS Paydown		1,442,333	1,442,333	1,442,333	1,442,333				0		1,442,333			0	49,349	10/26/2037.
61758V AP 2	MSRR 2010-R2 3B1 RR SUB 6.50 10/26/37	..	12/26/2015.	MBS Paydown		7,399	7,399	6,807	7,031		335		335		7,399			0	481	10/26/2037.
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37	..	12/26/2015.	Pass-Through Loss			169,655	95,770			557		557		169,655		(169,655)	(169,655)		10/26/2037.
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37	..	12/31/2015.	Book Value Adjustment									0		(169,655)		169,655	169,655		10/26/2037.
61759X AB 8	MSRR 2010-R8 1B SUB SSUP 6.00 1/26/2037	..	12/26/2015.	MBS Paydown		1,664,086	1,664,086	1,664,086	1,664,086				0		1,664,086			0	58,017	01/26/2037.
61759X AC 6	MSRR 2010-R8 1C MEZ SSUP CSTR 01/26/2037	..	12/26/2015.	Pass-Through Loss			187,081	126,753			724		724		187,081		(187,081)	(187,081)		01/26/2037.
61759X AC 6	MSRR 2010-R8 1C MEZ SSUP CSTR 01/26/2037	..	12/31/2015.	Book Value Adjustment									0		(187,081)		187,081	187,081		01/26/2037.
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40	..	07/19/2015.	MBS Paydown		1,862,965	1,862,965	1,835,239	1,853,248		7,751		7,751		1,862,965			0	26,771	12/17/2040.
61915R AK 2	MHL 2005-3 A1 SEQ SSNR FLT 8/25/2035	..	12/25/2015.	MBS Paydown		19,207	19,207	11,044	12,842		5,428		5,428		19,207			0	53	08/25/2035.
61915R AU 0	MHL 2005-5 A1 SEQ SSNR 12/25/2035	..	12/25/2015.	MBS Paydown		585,141	585,141	377,416	421,060		128,415		128,415		585,141			0	1,522	12/25/2035.
62431R AA 7	MVEW 2007-3A A1 CLO SSNR FLT 04/16/21	..	10/16/2015.	MBS Paydown		1,220,514	1,220,514	1,199,155	1,216,221		(4,603)		(4,603)		1,220,514			0	4,300	04/16/2021.
628855 AN 8	NCNB CORP 10.20 07/15/2015	..	07/15/2015.	Maturity		1,000,000	1,000,000	1,434,343	1,026,795		(26,795)		(26,795)		1,000,000			0	102,000	07/15/2015.
62888X AB 0	NGN 2010-C1 A2 SUB 2.90 10/29/2020	..	12/27/2015.	MBS Paydown		1,745,625	1,745,625	1,741,174	1,743,679		1,558		1,558		1,745,625			0	42,389	10/29/2020.
62914Q AA 5	NII INTL TELECOM 11.375 08/15/2019	R	02/09/2015.	BARCLAYS CAPITAL		2,448,688	2,537,500	2,537,500	1,712,813				0		1,712,813		735,875	735,875		08/15/2019.
62914Q AA 5	NII INTL TELECOM 11.375 08/15/2019	R	06/26/2015.	Distribution									0					0		08/15/2019.
62914Q AA 5	NII INTL TELECOM 11.375 08/15/2019	R	06/26/2015.	Exchanged		1,313,317	1,522,500	1,311,450	1,027,688				0		1,027,688		285,629	285,629		08/15/2019.
62942K AA 4	NRPMT 2013-1 A1 SEQ SNR 3.25 07/25/2043	..	12/25/2015.	MBS Paydown		2,667,483	2,667,483	2,550,496	2,551,828		(14,242)		(14,242)		2,667,483			0	47,640	07/25/2043.
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037	..	12/25/2015.	MBS Paydown		4,275,595	4,275,595	4,003,220	4,091,798		80,780		80,780		4,275,595			0	7,684	03/25/2037.
638612 AG 6	NATIONWIDE FIN 5.625 02/13/2015	..	02/13/2015.	Maturity		16,440,000	16,440,000	16,502,341	16,445,064		(5,064)		(5,064)		16,440,000			0	462,375	02/13/2015.
638612 AH 4	NATIONWIDE FIN 5.10 10/01/2015	..	10/01/2015.	Maturity		9,000,000	9,000,000	8,972,730	8,997,457		2,543		2,543		9,000,000			0	459,000	10/01/2015.
64128X AA 8	NEUBERGER BERMAN GRP 5.625 03/15/2020	..	05/15/2015.	Call		1,042,190	1,000,000	1,000,000	999,999		1		1		1,000,000		42,190	42,190	37,500	03/15/2020.
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36	..	12/25/2015.	MBS Paydown		532,326	532,326	353,997	311,642		198,610		198,610		532,326			0	10,869	10/25/2036.
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36	..	12/25/2015.	MBS Paydown		242,866	242,866	161,506	142,407		90,488		90,488		242,866			0	4,959	10/25/2036.
650119 AA 8	NEW YORK UNIV 5.236 07/01/32	..	07/01/2015.	Sinking Fund Redemption		271,000	271,000	274,348	273,646		(2,631)		(2,631)		271,000			0	14,133	07/01/2032.
650119 AA 8	NEW YORK UNIV 5.236 07/01/32	..	09/01/2012.	Transfer to Hannover									0		15		(15)	(15)		07/01/2032.
65106F AB 8	NCMT 2007-1 2A1 SEQ FLT 04/25/2037	..	12/25/2015.	MBS Paydown		3,552,864	3,552,864	3,059,705	3,291,400		178,456		178,456		3,552,864			0	6,140	04/25/2037.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
65364T AA 7	NIAGARA MOHAWK 5.469 01/01/18	..	01/01/2015.	Sinking Fund Redemption		430,000	430,000	430,000	424,983				0		430,000			0	11,758	01/01/2018.
65444# AA 1	MARSH & MCLENNAN COS CTL 3.48 7/11/2024	..	12/11/2015.	Paydown		354,779	354,779	354,779	354,779				0		354,779			0	6,799	07/01/2024.
65473Q AQ 6	NISOURCE FINANCE 5.25 09/15/2017	..	05/19/2015.	Cash Tender		3,841,250	3,500,000	3,487,260	3,496,394		3,606		3,606		3,500,000		341,250	341,250	124,542	09/15/2017.
65473Q AY 9	NISOURCE FINANCE 4.45 12/01/2021	..	05/19/2015.	Cash Tender		5,584,450	5,000,000	4,981,150	4,986,164		13,836		13,836		5,000,000		584,450	584,450	103,833	12/01/2021.
65504L AB 3	NOBLE HLDG INTL 3.45 08/01/2015	R	08/01/2015.	Maturity		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	69,000	08/01/2015.
65504R AG 9	NOBLE GROUP LTD 4.875 08/05/2015	R	08/05/2015.	Maturity		6,000,000	6,000,000	5,990,520	5,998,751		1,249		1,249		6,000,000			0	292,500	08/05/2015.
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035	..	11/25/2015.	MBS Paydown		338,903	338,903	314,756	333,964		4,939		4,939		338,903			0	9,387	03/25/2035.
65535V KX 5	NAA 2005-WF1 2A5 NAS 5.159 03/25/2035	..	12/25/2015.	MBS Paydown		323,646	323,646	328,986	328,486		(501)		(501)		323,646			0	10,274	03/25/2035.
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036	..	12/25/2015.	MBS Paydown		161,654	161,654	58,245	28,812		60,840		60,840		161,654			0	5,233	04/25/2036.
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036	..	12/25/2015.	Pass-Through Loss			5,624	1,762					0					0		04/25/2036.
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036	..	12/25/2015.	MBS Paydown		1,612,375	1,612,375	1,271,473	1,398,003		42,345		42,345		1,612,375			0	3,058	03/25/2036.
65539W AA 0	NMRR 2012-1R A SEQ SSNR FLT 08/47 RE	..	12/27/2015.	MBS Paydown		4,560,356	4,560,356	3,785,095	4,102,894		198,008		198,008		4,560,356			0	15,387	08/27/2047.
667294 AW 2	NORTHWEST AIRLINE 7.041 04/01/22	..	10/01/2015.	Sinking Fund Redemption		146,313	146,313	150,205	149,303		(177)		(177)		146,313			0	7,004	04/01/2022.
667294 AY 8	NORTHWEST AIR 017.691 04/01/17	..	10/01/2015.	Sinking Fund Redemption		15,923	15,923	15,525	15,702		45		45		15,923			0	820	04/01/2017.
667294 BE 1	NORTHWEST AIRLINE 7.027 11/01/19	..	11/01/2015.	Sinking Fund Redemption		420,302	420,302	420,302	420,319		(2)		(2)		420,302			0	22,068	11/01/2019.
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24	..	12/15/2015.	MBS Paydown		153,336	153,336	153,325	46,923		79,736		79,736		153,336			0	4,914	05/15/2024.
674135 EM 6	OAK 1999-A M2 MEZ V/R 04/15/2029	..	08/15/2015.	MBS Paydown		0	0						0		0			0		04/15/2029.
674135 EM 6	OAK 1999-A M2 MEZ V/R 04/15/2029	..	08/31/2015.	Book Value Adjustment									0					0		04/15/2029.
674135 EM 6	OAK 1999-A M2 MEZ V/R 04/15/2029	..	12/15/2015.	Pass-Through Loss			82,735	84,295			(136)		(136)					0		04/15/2029.
67576G AA 5	ODBERECHT OFFSHORE DRILL 6.75 10/01/2022	R	12/01/2015.	Sinking Fund Redemption		199,600	199,600	199,588	199,598		0		0		199,600			0	8,609	10/01/2022.
677071 AA 0	OHANA MILITARY 5.471 10/01/21	..	10/01/2015.	Sinking Fund Redemption		495,000	495,000	492,550	496,082		571		571		495,000			0	21,555	10/01/2021.
677071 AF 9	OHANA MILITARY 5.675 10/01/2026	..	10/01/2015.	Sinking Fund Redemption		154,450	154,450	156,314	155,800		(90)		(90)		154,450			0	6,585	10/01/2026.
677071 AM 4	OHANA MILITARY 5.462 10/01/2026	..	10/01/2015.	Sinking Fund Redemption		104,275	104,275	107,342	106,687		(164)		(164)		104,275			0	4,291	10/01/2026.
679574 AG 8	OLD DOMIN ELEC 6.21 B 12/01/2028	..	12/01/2015.	Sinking Fund Redemption		604,167	604,167	650,981	643,400		(4,435)		(4,435)		604,167			0	37,141	12/01/2028.
679574 AH 6	OLD DOMIN ELEC 5.676 12/01/28	..	12/01/2015.	Sinking Fund Redemption		166,672	166,672	173,195	172,673		(692)		(692)		166,672			0	9,397	12/01/2028.
68063* AA 9	LAI/OLG FINANCE TL 14.00 12/31/2018	..	03/31/2015.	Exchanged		2,473,770	2,473,770	2,424,007	2,430,873		1,994		1,994		2,432,867		40,903	40,903		12/31/2018.
68233D AL 1	ONCOR ELECTRIC 6.375 01/15/2015	..	01/15/2015.	Maturity		8,500,000	8,500,000	8,665,275	8,501,558		(1,558)		(1,558)		8,500,000			0	270,938	01/15/2015.
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035	..	12/25/2015.	MBS Paydown		989,863	989,863	760,958	813,775		90,370		90,370		989,863			0	3,033	07/25/2035.
68383N DN 0	OPMAC 2005-5 2A1C SEQ 5.801 12/25/2035	..	10/25/2015.	MBS Paydown		7,485,000	7,485,000	6,811,350	7,219,658		265,342		265,342		7,485,000			0	197,088	12/25/2035.
68389F JW 5	OOMLT 2005-5 A3 SEQ FLT 12/25/2035	..	12/25/2015.	MBS Paydown		649,487	649,487	560,182	600,738		10,897		10,897		649,487			0	1,418	12/25/2035.
68403B AB 1	OOMLT 2007-FXD2 2A1 SEQ SSNR 5.9 03/2037	..	12/25/2015.	MBS Paydown		161,184	161,184	161,486	160,025		9,747		9,747		161,184			0	3,405	03/25/2037.
684065 BA 2	ORNG & RKLND UTL 05-A 5.30 04/01/2015	..	04/01/2015.	Maturity		5,000,000	5,000,000	4,990,000	4,999,660		340		340		5,000,000			0	132,500	04/01/2015.
68504R AA 6	ONGLT 2014-AA A ABS SNR 2.29 07/09/2029	..	12/09/2015.	MBS Paydown		1,260,254	1,260,254	1,260,033	1,260,041		81		81		1,260,254			0	14,778	07/09/2029.
693456 AA 3	PMTLT 2013-J1 A1 SEQ SNR 3.5 09/25/2043	..	12/25/2015.	MBS Paydown		3,580,758	3,580,758	3,489,001	3,491,640		22,163		22,163		3,580,758			0	68,347	09/25/2043.
693476 AT 0	PNC FUNDING CORP 5.25 11/15/2015	..	11/15/2015.	Maturity		1,500,000	1,500,000	1,494,270	1,499,457		543		543		1,500,000			0	78,750	11/15/2015.
69352J AG 2	PPL ENERGY SUPPL A 5.70 10/15/2035	..	10/15/2015.	Put		7,000,000	7,000,000	6,998,600	6,998,682		27		27		6,998,709		1,291	1,291	399,000	10/15/2035.
69403W AA 5	PACIFIC BEACON MIL HSG 5.379 07/15/2026	..	07/15/2015.	Sinking Fund Redemption		492,837	492,837	543,629	535,211		(1,833)		(1,833)		492,837			0	20,057	07/15/2026.
70337U 10 0	PATRONS' IV 5.775 12/23/2063	..	04/23/2015.	Sinking Fund Redemption		2,267,917	2,267,917	2,214,998	2,221,928				0		2,267,917			0	42,056	04/23/2018.
70337Y 10 2	PATRONS' LEGACY 5.8594 05/10/2018	..	11/10/2015.	Sinking Fund Redemption		1,110,215	1,110,215	1,074,133	1,110,222				0		1,110,215			0	52,959	01/10/2020.
70338C 10 9	PATRONS' 04-IA 6.673 11/4/2019	..	10/04/2015.	Sinking Fund Redemption		558,516	558,516	558,516	558,516				0		558,516			0	17,885	11/04/2019.
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020	..	12/31/2015.	Paydown		108,305	108,305	93,634	40,044		901		901		108,305			0	2,674	09/24/2020.
72650R AJ 1	PLAINS ALL AMER 5.25 06/15/2015	..	06/15/2015.	Maturity		4,000,000	4,000,000	3,980,720	3,998,899		1,101		1,101		4,000,000			0	105,000	06/15/2015.
72925P AB 1	PLUM CREEK TIMBR 5.875 11/15/2015	..	11/15/2015.	Maturity		4,000,000	4,000,000	3,958,790	3,995,192		4,808		4,808		4,000,000			0	235,000	11/15/2015.

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
73316Q AB 4	POPLR 2006-D A2 SEQ FLT 11/25/2046	..	12/25/2015.	MBS Paydown		1,019,678	1,019,678	957,223	982,075		5,826		5,826		1,019,678			0	1,935	11/25/2046.
73755L AG 2	POTASH CORP 3.75 09/30/2015	I.	05/19/2015.	WELLS FARGO BROKERAGE SERVICES		7,075,250	7,000,000	6,961,640	6,994,745		2,739		2,739		6,997,484		77,766	77,766	169,167	09/30/2015.
74005P AV 6	PRAXAIR INC 3 09/15/15	..	05/19/2015.	SUSQUEHANNA INTL GRP		6,054,780	6,000,000	5,984,580	5,998,048		1,079		1,079		5,999,128		55,652	55,652	133,792	09/15/2015.
74041A AA 1	PRETSL 13A A1 CDO SSNR FLT 03/24/34	R	12/24/2015.	MBS Paydown		271,488	271,488	225,255			12,129		12,129		271,488			0	607	03/24/2034.
74041E AA 3	PRETSL 16A A1 CDO SSNR FLT 03/23/2035	..	12/23/2015.	MBS Paydown		207,596	207,596	157,353			(40,507)		(40,507)		207,596			0	785	03/23/2035.
74041N AA 3	PRETSL 12A A1 CDO SEQ SSNR FLT 12/24/33	..	12/24/2015.	MBS Paydown		394,327	394,327	342,468			5,642		5,642		394,327			0	1,808	12/24/2033.
74041U AA 7	PRETSL 14A A1 CDO SEQ SSNR FLT 06/24/34	..	12/24/2015.	MBS Paydown		406,684	406,684	326,364			176		176		406,684			0	1,461	06/24/2034.
74042E AA 2	PRETSL 17 A1 CDO SEQ SSNR FLT 06/23/35	..	06/23/2015.	MBS Paydown		945,309	945,309	730,251			(3,691)		(3,691)		945,309			0	2,360	06/23/2035.
74042H AA 5	PRETSL 19A A1 CDO SEQ SSNR FLT 12/22/35	..	09/22/2015.	MBS Paydown		1,020,631	1,020,631	765,733			(115,698)		(115,698)		1,020,631			0	2,211	12/22/2035.
74042J AA 1	PRESTL 21A A1 CDO SEQ SSNR FLT 03/22/38	..	06/22/2015.	MBS Paydown		96,264	96,264	72,378			(22,568)		(22,568)		96,264			0	151	03/22/2038.
74043C AA 5	PRETSL 24A A1 CDO SSNR FLT 03/22/2037	..	12/22/2015.	MBS Paydown		524,695	524,695	393,588			(76,203)		(76,203)		524,695			0	1,536	03/22/2037.
74160M HK 1	PRIME 2005-2 1A2 SEQ 5.00 07/25/20	..	12/25/2015.	MBS Paydown		303,614	303,614	305,701	305,255		(1,065)		(1,065)		303,614			0	5,638	07/25/2020.
7425A0 AW 0	PRINCIPAL LIFE 5.05 03/15/2015	..	03/15/2015.	Maturity		8,000,000	8,000,000	7,947,560	7,998,741		1,259		1,259		8,000,000			0	202,000	03/15/2015.
74348T AC 6	PROSPECT CAPITAL 6.25 12/15/2015	..	12/15/2015.	Maturity		815,000	815,000	830,754	830,357		(15,357)		(15,357)		815,000			0	50,938	12/15/2015.
745332 BZ 8	PUGET SOUND ENERGY 6.75 01/15/2016	..	06/05/2015.	Make Whole Call		6,223,524	6,000,000	6,000,000	6,000,000				0		6,000,000		223,524	223,524	360,000	01/15/2016.
74834L AM 2	DGX-CALL04/15 6.40 07/01/2017	..	04/09/2015.	Make Whole Call		5,617,109	5,000,000	5,186,296	5,100,668		(7,478)		(7,478)		5,093,190		523,919	523,919	247,111	07/01/2017.
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046	..	12/25/2015.	MBS Paydown		2,766,739	2,766,739	2,542,721	2,612,139		37,342		37,342		2,766,739			0	5,717	08/25/2046.
74923G AC 7	RALI 2007-QA1 A3 SEQ SSNR FLT 01/25/2037	..	12/25/2015.	Paydown		25,377	25,377	19,572					0		25,377			0		01/25/2037.
74924N AB 3	RASC 2007-KS4 A2 SEQ FLT 05/25/2037	..	12/25/2015.	MBS Paydown		1,187,297	1,187,297	1,071,380	1,114,642		133,470		133,470		1,187,297			0	2,390	05/25/2037.
74924Y AB 9	RASC 2007-KS3 AI2 SEQ STP 04/25/2037	..	12/25/2015.	MBS Paydown		2,177,653	2,177,653	1,951,722	2,143,076		34,118		34,118		2,177,653			0	4,430	04/25/2037.
74927B AK 6	RBSSP 2009-8 7A1 SEQ SSNR CSTR 9/26/37	..	12/26/2015.	MBS Paydown		128,984	128,984	139,141	134,996		(3,789)		(3,789)		128,984			0	9,883	09/26/2037.
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37	..	12/26/2015.	MBS Paydown		3,241,547	3,241,547	3,221,392	3,225,713		3,686		3,686		3,241,547			0	98,077	10/26/2037.
749289 AA 2	RBSCF 2009-RR2 CWA SEQ SSNR CSTR 8/48	..	12/16/2015.	MBS Paydown		5,819,580	5,819,580	5,415,258	5,693,811		111,617		111,617		5,819,580			0	155,746	08/16/2048.
749289 AZ 7	RBSCF 2009-RR2 WBA SEQ SSNR CSTR 2/16/51	..	12/16/2015.	MBS Paydown		1,926,900	1,926,900	1,842,598	1,893,144		28,580		28,580		1,926,900			0	80,921	02/16/2051.
749289 BT 0	RBSCF 2009-RR2 JPA SEQ SSNR CSTR 5/16/47	..	12/16/2015.	MBS Paydown		1,306,654	1,306,654	1,196,793	1,272,888		30,164		30,164		1,306,654			0	37,388	05/16/2047.
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37	..	01/26/2015.	MBS Paydown		59,302	59,302	60,192	59,286		16		16		59,302			0	104	06/26/2037.
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037	..	12/26/2015.	MBS Paydown		826,950	826,950	401,987	470,581		34,198		34,198		826,950			0	7,998	06/26/2037.
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037	..	12/26/2015.	Pass-Through Loss			133,510	54,850					0		133,510		(133,510)	(133,510)		06/26/2037.
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037	..	12/31/2015.	Book Value Adjustment									0		(133,510)		133,510	133,510		06/26/2037.
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036	..	12/26/2015.	MBS Paydown		1,682,907	1,682,907	953,377	934,448				0		1,682,907			0	50,732	03/26/2036.
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036	..	12/26/2015.	Pass-Through Loss			178,777	101,278					0		178,777		(178,777)	(178,777)		03/26/2036.
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036	..	12/31/2015.	Book Value Adjustment									0		(178,777)		178,777	178,777		03/26/2036.
74928H AA 4	RBSCF 2010-RR3 CSCA SEQ 5.467 09/16/2039	..	12/16/2015.	MBS Paydown		1,016,501	1,016,501	1,026,190	1,016,947		2,713		2,713		1,016,501			0	32,068	09/16/2039.
74928H AB 2	RBSCF 2010-RR3 CSCB SUB 5.467 09/16/2039	..	09/16/2015.	MBS Paydown		(0)	(0)	(0)					0		(0)			0		09/16/2039.
74928R AB 0	RBSSP 2009-10 1A2 RR MEZ CSTR 8/26/35	..	12/26/2015.	MBS Paydown		3,301,419	3,301,419	2,228,458	3,076,098		(529,626)		(529,626)		3,301,419			0	71,014	08/26/2035.
74928R AE 4	RBSSP 2009-10 3A1 RR SEQ SSNR CSTR 12/35	..	12/26/2015.	MBS Paydown		1,621,573	1,621,573	1,426,984	1,467,119		(38,984)		(38,984)		1,621,573			0	39,488	12/26/2035.
74928R AF 1	RBSSP 2009-10 3A2 RR MEZ CSTR 12/26/35	..	02/26/2015.	MBS Paydown		0	0				0		0		0			0		12/26/2035.
74928R AF 1	RBSSP 2009-10 3A2 RR MEZ CSTR 12/26/35	..	08/26/2015.	Pass-Through Loss			0						0		0		(0)	(0)		12/26/2035.
74928T AB 6	RBSSP 2009-11 1A2 MEZ 5.528 6/26/2034	..	12/26/2015.	MBS Paydown		401,085	401,085	387,047	394,428		2,635		2,635		401,085			0	11,460	06/26/2034.
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36	..	12/26/2015.	MBS Paydown		1,143,535	1,143,535	1,109,229	1,118,620		16,537		16,537		1,143,535			0	26,930	08/25/2036.
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE	..	12/26/2015.	Pass-Through Loss			128,135	90,354			(212)		(212)		128,135		(128,135)	(128,135)		08/25/2036.
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE	..	12/31/2015.	Book Value Adjustment				19,692					0		(128,135)		128,135	128,135		08/25/2036.
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36	..	12/26/2015.	MBS Paydown		432,968	432,968	417,814	422,441		6,375		6,375		432,968			0	6,692	10/25/2036.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
74928U AW 7	RBSSP 2009-12 8A1 RR SEQ SSNR CSTR 6/36	..	12/26/2015.	MBS Paydown		957,656	957,656	945,733	945,872		5,458		5,458		957,656			0	30,115	06/25/2036.
74928U AX 5	RBSSP 2009-12 8A2 RR MEZ CSTR 06/25/2036	..	12/26/2015.	Pass-Through Loss			179,812	78,163			(732)		(732)		179,812		(179,812)	(179,812)		06/25/2036.
74928U AX 5	RBSSP 2009-12 8A2 RR MEZ CSTR 06/25/2036	..	12/31/2015.	Book Value Adjustment									0		(179,812)		179,812	179,812		06/25/2036.
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE	..	12/26/2015.	Pass-Through Loss			206,564	124,086			1,409		1,409		206,564		(206,564)	(206,564)		01/26/2036.
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE	..	12/31/2015.	Book Value Adjustment									0		(206,564)		206,564	206,564		01/26/2036.
74930A AA 5	RBSCF 2010-RR4 CMLA SEQ SSNR CSTR 12/49	..	12/16/2015.	MBS Paydown		3,477,384	3,477,384	3,785,422	3,618,120		(148,127)		(148,127)		3,477,384			0	200,499	12/16/2049.
74930A AG 2	RBSCF 2010-RR4 CMLB SUB SSUP CSTR 12/49	..	12/16/2015.	MBS Paydown		(0)	(0)	(0)					0		(0)			0		12/16/2049.
74930A BE 6	RBSCF 2010-RR4 CSCA SEQ SSNR 5.695 9/40	..	12/16/2015.	MBS Paydown		1,023,443	1,023,443	1,092,441	1,051,397		(30,735)		(30,735)		1,023,443			0	49,264	09/16/2040.
74930N AQ 2	RBSSP 2011-3 3A7 SUB 9.8224 07/26/37	..	12/26/2015.	MBS Paydown		45,921	45,921	36,048	34,254		11,164		11,164		45,921			0	2,930	07/26/2037.
74930N AQ 2	RBSSP 2011-3 3A7 SUB 9.8224 07/26/37	..	12/26/2015.	Pass-Through Loss			87,624	68,785			1,320		1,320		87,624		(87,624)	(87,624)		07/26/2037.
74930N AQ 2	RBSSP 2011-3 3A7 SUB 9.8224 07/26/37	..	12/31/2015.	Book Value Adjustment									0		(87,624)		87,624	87,624		07/26/2037.
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036	..	12/26/2015.	MBS Paydown		1,939,550	1,939,550	1,866,817	1,862,201		3,896		3,896		1,939,550			0	29,097	05/26/2036.
74930X AX 5	RBSSP 2012-1 5A1 SEQ SSNR CSTR 12/2035RE	..	12/27/2015.	MBS Paydown		3,536,451	3,536,451	3,439,199	3,421,620		54,388		54,388		3,536,451			0	97,632	12/27/2035.
74931J AC 1	RBSSP 2012-3 2A1 SEQ SSNR FLT 2/26/36 RE	..	12/26/2015.	MBS Paydown		4,056,321	4,056,321	3,691,252	3,871,682		117,217		117,217		4,056,321			0	9,773	02/26/2036.
74931N AA 6	RBSSP 2012-5 1A1 SEQ 6.27 11/26/2036 RE	..	12/26/2015.	MBS Paydown		918,341	918,341	912,601	893,140		2,978		2,978		918,341			0	32,804	11/26/2036.
74931N AK 4	RBSSP 2012-5 4A1 SEQ FLT 08/26/2036 RE	..	06/26/2015.	MBS Paydown		1,152,305	1,152,305	1,150,865	1,141,152		11,153		11,153		1,152,305			0	14,505	08/26/2036.
74932H AC 4	RBSSP 2013-5 2A1 SEQ SSNR FLT 07/2033 RE	..	12/27/2015.	MBS Paydown		623,831	623,831	548,971	560,215		5,253		5,253		623,831			0	2,816	07/26/2033.
74935T AA 9	RCMC 2012-CRE1 A SEQ 5.6235 11/15/2044	..	12/15/2015.	MBS Paydown		878,532	878,532	878,532	878,532				0		878,532			0	33,847	11/15/2044.
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037	..	12/10/2015.	MBS Paydown		2,446,287	2,446,287	1,084,425	1,109,931		109,584		109,584		2,446,287			0	10,197	03/10/2037.
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36	..	12/25/2015.	MBS Paydown		202,687	202,687	137,418	107,740		6,712		6,712		202,687			0	4,168	08/25/2036.
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36	..	12/25/2015.	Pass-Through Loss			20,026	13,492					0		20,026		(20,026)	(20,026)		08/25/2036.
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36	..	12/31/2015.	Book Value Adjustment									0		(20,026)		20,026	20,026		08/25/2036.
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37	..	12/25/2015.	MBS Paydown		111,691	111,691	59,196	38,721		3,309		3,309		111,691			0	1,876	02/25/2037.
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37	..	12/25/2015.	Pass-Through Loss			34,238	18,146					0		34,238		(34,238)	(34,238)		02/25/2037.
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37	..	12/31/2015.	Book Value Adjustment									0		(34,238)		34,238	34,238		02/25/2037.
74982G AC 5	RACEP 2012-7A A CLO FLT 11/08/2024	..	06/08/2015.	BANC OF AMERICA SECURITIES		9,502,850	9,500,000	9,500,000	9,500,000				0		9,500,000		2,850	2,850	93,353	11/08/2024.
75086# AA 3	GSA RAINIER 4.82 6/15/2036	..	12/15/2015.	Paydown		90,145	90,145	90,145			(0)		(0)		90,145			0	1,019	06/15/2036.
751028 AF 8	RALCORP HOLDINGS 4.95 08/15/20	..	12/14/2015.	Make Whole Call		1,133,490	1,000,000	1,066,615	1,049,191		(7,302)		(7,302)		1,041,889		91,601	91,601	65,863	08/15/2020.
75114R AD 7	RALI 2006-QA3 A1 SEQ FLT 04/25/36	..	01/26/2015.	Suspense Ledger Adjustment		519							0				519	519		04/25/2036.
75114R AD 7	RALI 2006-QA3 A1 SEQ FLT 04/25/36	..	05/26/2015.	Suspense Ledger Adjustment		18,547							0				18,547	18,547		04/25/2036.
75114R AD 7	RALI 2006-QA3 A1 SEQ FLT 04/25/36	..	06/25/2015.	Suspense Ledger Adjustment		2,948							0				2,948	2,948		04/25/2036.
75114R AD 7	RALI 2006-QA3 A1 SEQ FLT 04/25/36	..	12/25/2015.	MBS Paydown		3,373,129	3,373,129	2,909,324	2,917,821		60,758		60,758		3,373,129			0	7,360	04/25/2036.
75114R AD 7	RALI 2006-QA3 A1 SEQ FLT 04/25/36	..	12/25/2015.	Pass-Through Loss			1,501	1,150					0		1,306		(1,306)	(1,306)		04/25/2036.
75114R AD 7	RALI 2006-QA3 A1 SEQ FLT 04/25/36	..	12/31/2015.	Book Value Adjustment									0		20,707		(20,707)	(20,707)		04/25/2036.
75281A AL 3	RANGE RESOURCES 6.75 08/01/2020	..	08/01/2015.	Call		2,170,875	2,100,000	2,115,750	2,115,677		(2,189)		(2,189)		2,113,488		57,387	57,387	142,538	08/01/2020.
75406E AD 3	RASC 2006-KS4 A4 SEQ FLT 06/25/36	..	12/25/2015.	MBS Paydown		451,785	451,785	223,633	314,933		(20,415)		(20,415)		451,785			0	1,818	06/25/2036.
75406W AC 5	RASC 2006-KS6 A3 SEQ FLT 8/25/2036	..	12/25/2015.	MBS Paydown		2,027,804	2,027,804	1,591,826	1,741,890		37,210		37,210		2,027,804			0	3,778	08/25/2036.
754427 AA 0	KEYSPAN CORP 5.996 01/15/2019	..	01/15/2015.	Sinking Fund Redemption		383,137	383,137	383,137	383,129		0		0		383,137			0	11,486	01/15/2019.
755920 AF 2	ROCS-NSC-1998-1 6.375 05/15/2017	..	11/15/2015.	Paydown		176,470	176,470	175,069	176,255		94		94		176,470			0	8,414	05/15/2017.
759676 AF 6	RAMC 2006-2 AF3 SEQ STP 8/25/36	..	12/25/2015.	MBS Paydown		19,857	19,857	17,871	12,983		6,873		6,873		19,857			0	577	08/25/2036.
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037	..	12/25/2015.	MBS Paydown		202,107	202,107	145,517	151,086		29,102		29,102		202,107			0	4,843	09/25/2037.
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36	..	12/25/2015.	MBS Paydown		1,552,737	1,552,737	1,437,521	1,508,077		(5,374)		(5,374)		1,552,737			0	40,660	02/25/2036.
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34	..	12/25/2015.	MBS Paydown		456,939	456,939	426,441	307,670		27,159		27,159		456,939			0	11,940	07/25/2034.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	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
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34	..	12/25/2015.	Pass-Through Loss			8,356	7,798					0		2,228		(2,228)	(2,228)		07/25/2034.
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34	..	12/31/2015.	Book Value Adjustment									0		(2,228)		2,228	2,228		07/25/2034.
760985 GQ 8	RAMP 2002-RS1 AI5 NAS 5.91* 01/25/32	..	12/25/2015.	MBS Paydown		92,698	92,698	92,677	92,357		212		212		92,698			0	2,589	01/25/2032.
760985 M7 3	RAMP 2004-RS1 AI6A SEQ STP 01/25/34	..	12/25/2015.	MBS Paydown		154,538	154,538	144,879	148,345		278		278		154,538			0	5,025	01/25/2034.
760985 M8 1	RAMP 2004-RS1 AI6B SEQ STP 01/25/2034	..	12/25/2015.	MBS Paydown		35,122	35,122	31,610	32,567		1,335		1,335		35,122			0	1,130	01/25/2034.
760985 UA 7	RAMP 2003-RS3 AI4 SEQ 5.67 4/25/33	..	12/25/2015.	MBS Paydown		195,595	195,595	195,497	180,706		(5,337)		(5,337)		195,595			0	6,535	04/25/2033.
760985 V3 2	RAMP 2004-RS3 AI4 SEQ CSTR 03/25/2034	..	12/25/2015.	MBS Paydown		319,388	319,388	285,054	289,961		20,312		20,312		319,388			0	10,002	03/25/2034.
760985 WY 3	RAMP 2003-RS5 AI5 SEQ 4.87 06/25/33	..	12/25/2015.	MBS Paydown		473,343	473,343	473,066	472,252		(271)		(271)		473,343			0	13,416	06/25/2033.
760985 WZ 0	RAMP 2003-RS5 AI6 NAS 4.02 4/25/33	..	12/25/2015.	MBS Paydown		36,173	36,173	34,845	32,736		(1,874)		(1,874)		36,173			0	724	04/25/2033.
760985 WZ 0	RAMP 2003-RS5 AI6 NAS 4.02 4/25/33	..	12/25/2015.	MBS Paydown		36,173	36,173	34,845	32,736		(1,874)		(1,874)		36,173			0	724	04/25/2033.
760985 XK 2	RAMP 2003-RS6 AI5 SEQ 5.42 7/25/33	..	12/25/2015.	MBS Paydown		575,030	575,030	574,895	535,487		716		716		575,030			0	19,878	07/25/2033.
76110G 5J 6	RALI 2003-QS2 A2 SEQ 6.0 02/25/2033	..	11/25/2015.	MBS Paydown		3,000,000	3,000,000	2,932,500	2,941,264		58,736		58,736		3,000,000			0	165,000	02/25/2033.
76110H E8 8	RALI 2004-QS15 A5 NAS 5.5 11/25/2034	..	12/25/2015.	MBS Paydown		431,745	431,745	418,793	419,959		2,032		2,032		431,745			0	13,495	11/25/2034.
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34	..	12/25/2015.	MBS Paydown		714,085	714,085	650,924	696,832		16,970		16,970		714,085			0	16,290	03/25/2034.
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035	..	05/25/2015.	Suspense Ledger Adjustment		128							0				128	128		02/25/2035.
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035	..	12/25/2015.	MBS Paydown		254,217	254,217	193,231	181,819		(110,625)		(110,625)		254,217			0	6,088	02/25/2035.
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035	..	12/25/2015.	Pass-Through Loss			87,434	66,459					0		15,861		(15,861)	(15,861)		02/25/2035.
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035	..	12/31/2015.	Book Value Adjustment									0		(15,733)		15,733	15,733		02/25/2035.
76110V HJ 0	RFMS2 2001-HI4 A7 SEQ STP 10/25/26	..	12/25/2015.	MBS Paydown		101,095	101,095	101,616	101,095				0		101,095			0	3,898	10/25/2026.
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36	..	12/25/2015.	MBS Paydown		788,559	788,559	808,174	272,455		129,687		129,687		788,559			0	23,764	02/25/2036.
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36	..	12/25/2015.	Pass-Through Loss			(50,628)	(56,585)					0					0		02/25/2036.
76110W XQ 4	RASC 2004-KS4 AI4 SEQ 4.26 11/25/31	..	12/25/2015.	MBS Paydown		826,653	826,653	708,990	756,642		33,614		33,614		826,653			0	18,914	11/25/2031.
76110W XQ 4	RASC 2004-KS4 AI4 SEQ 4.26 11/25/31	..	12/25/2015.	Pass-Through Loss			2,052	1,746					0		450		(450)	(450)		11/25/2031.
76110W XQ 4	RASC 2004-KS4 AI4 SEQ 4.26 11/25/31	..	12/31/2015.	Book Value Adjustment									0		(450)		450	450		11/25/2031.
76110W XS 0	RASC 2004-KS4 AI6 NAS 4.43 05/25/2034	..	12/25/2015.	MBS Paydown		846,715	846,715	724,179	677,972		159,116		159,116		846,715			0	18,640	05/25/2034.
76110W XS 0	RASC 2004-KS4 AI6 NAS 4.43 05/25/2034	..	12/25/2015.	Pass-Through Loss			4,422	3,677					0		4,422		(4,422)	(4,422)		05/25/2034.
76110W XS 0	RASC 2004-KS4 AI6 NAS 4.43 05/25/2034	..	12/31/2015.	Book Value Adjustment									0		(4,422)		4,422	4,422		05/25/2034.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	..	05/26/2015.	Suspense Ledger Adjustment		3,131							0				3,131	3,131		10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	..	12/25/2015.	MBS Paydown		422,876	422,876	385,218	318,090		361		361		422,876			0	16,511	10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	..	12/25/2015.	Pass-Through Loss			141,957	129,316					0		97,715		(97,715)	(97,715)		10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	..	12/31/2015.	Book Value Adjustment									0		(94,584)		94,584	94,584		10/25/2035.
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36	..	12/25/2015.	MBS Paydown		46,692	46,692	43,243	33,695		107		107		46,692			0	1,443	02/25/2036.
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36	..	12/25/2015.	Pass-Through Loss			15,423	14,284					0		7,089		(7,089)	(7,089)		02/25/2036.
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36	..	12/31/2015.	Book Value Adjustment									0		(7,089)		7,089	7,089		02/25/2036.
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33	..	11/25/2015.	MBS Paydown		3,375,335	3,375,335	3,481,869	3,440,473		(65,139)		(65,139)		3,375,335			0	154,376	06/25/2033.
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033	..	12/25/2015.	MBS Paydown		487,533	487,533	499,857	495,946		(8,813)		(8,813)		487,533			0	16,050	03/25/2033.
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16	..	12/25/2015.	MBS Paydown		24,338	24,338	22,148	21,223		2,731		2,731		24,338			0	816	02/25/2036.
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16	..	12/25/2015.	Pass-Through Loss			4,831	4,397					0		4,831		(4,831)	(4,831)		02/25/2036.
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16	..	12/31/2015.	Book Value Adjustment									0		(4,831)		4,831	4,831		02/25/2036.
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035	..	12/25/2015.	MBS Paydown		1,159,499	1,159,499	1,090,654	1,091,424		55,407		55,407		1,159,499			0	15,720	03/25/2035.
76111X TF 0	RFMSI 2005-SA1 3A SEQ CSTR 03/25/2035	..	12/25/2015.	MBS Paydown		386,578	386,578	373,048	373,895		1,998		1,998		386,578			0	4,716	03/25/2035.
76112B 2C 3	RAMP 2006-RS2 A2 SEQ FLT 03/25/2036	..	12/25/2015.	MBS Paydown		956,503	956,503	902,700	937,906		17,091		17,091		956,503			0	2,026	03/25/2036.

SCHEDULE D - PART 4

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										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
76112B C5 7	RAMP 2005-EFC4 M2 MEZ FLT 09/25/35	..	12/25/2015.	MBS Paydown		212,644	212,644	125,992	167,680		10,970		10,970		212,644			0	1,354	09/25/2035.
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032	..	03/31/2015.	Book Value Adjustment									0					0		10/25/2032.
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032	..	04/25/2015.	MBS Paydown		50,813	50,813	45,194	39,074		(0)		(0)		50,814			0	420	10/25/2032.
76112B H4 5	RAMP 2005-EFC5 M1 MEZ FLT 10/25/35	..	12/25/2015.	MBS Paydown		2,157,222	2,157,222	1,517,069	1,909,016		178,278		178,278		2,157,222			0	7,867	10/25/2035.
76112B KC 3	RAMP 2005-RS2 M2 MEZ FLT 02/25/35	..	12/25/2015.	MBS Paydown		1,961,307	1,961,307	1,294,463	1,712,900		96,711		96,711		1,961,307			0	9,578	02/25/2035.
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34	..	12/25/2015.	MBS Paydown		815,502	815,502	787,501	803,909		7,480		7,480		815,502			0	21,843	09/25/2034.
76126C DE 9	CBBC-CCE 98-1 7.00 5/15/2018	..	11/15/2015.	Sinking Fund Redemption		662,510	662,510	674,491	663,796		(499)		(499)		662,510			0	32,689	05/15/2018.
76972K AC 3	LOGAN'S ROADHOUS 144A 10.75 10/15/2017	..	08/13/2015.	GOLDMAN SACHS		1,480,000	2,000,000	2,000,000	1,500,000				0		1,500,000		(20,000)	(20,000)	180,958	10/15/2017.
771196 AS 1	ROCHE HLDGS INC 6.00 03/01/2019	..	03/26/2015.	Partial Make Whole Call		611,217	526,000	517,731	521,885		4,115		4,115		526,000		85,217	85,217	16,279	03/01/2019.
771196 AS 1	ROCHE HLDGS INC 6.00 03/01/2019	..	09/24/2015.	Cash Tender		2,036,133	1,784,000	1,755,956	1,770,044		13,956		13,956		1,784,000		252,133	252,133	115,571	03/01/2019.
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 05/17/2021	..	11/15/2015.	MBS Paydown		483,589	483,589	483,025	483,445		30		30		483,589			0	16,457	05/17/2021.
78386N BC 2	SACO 1999-03 BA 1B1 SUB CSTR 4/25/39	..	11/25/2015.	MBS Paydown		81,638	81,638	79,483	80,001		(606)		(606)		81,638			0	2,903	04/25/2039.
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042	..	12/15/2015.	MBS Paydown		1,797,902	1,797,902	1,797,902	1,797,902				0		1,797,902			0	36,397	07/15/2042.
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44	..	12/15/2015.	MBS Paydown		1,869,336	1,869,336	1,869,336	1,869,336				0		1,869,336			0	35,213	05/16/2044.
78445Q AB 7	SLMA 2010-C A2 ABS FLT 12/16/2019	..	12/15/2015.	MBS Paydown		7,818,946	7,818,946	7,818,946	7,818,946				0		7,818,946			0	120,318	12/16/2019.
78454L AB 6	SM-CALL06/15 6.625 02/15/2019	..	05/21/2015.	Cash Tender		725,816	700,000	679,000	679,110		20,890		20,890		700,000		25,816	25,816	35,554	02/15/2019.
786514 BU 2	SAFEWAY INC 4.75 12/01/2021	..	02/02/2015.	Cash Tender		9,090,000	9,000,000	8,995,910	8,996,934		7,410		7,410		9,004,344		85,656	85,656	72,438	12/01/2021.
803440 AA 4	SARA 2006-1 A1 CLO FLT 12/15/2019	..	06/15/2015.	MBS Paydown		2,823,348	2,823,348	2,692,768	2,806,361		16,987		16,987		2,823,348			0	6,367	12/15/2019.
80557B AB 0	SAST 2007-3 2A1 SEQ FLT 09/25/47	..	12/25/2015.	MBS Paydown		7,608,599	7,608,599	7,053,896	6,923,304		103,956		103,956		7,608,599			0	16,706	09/25/2047.
80629Q AA 3	SCHAHIN II FINANCE 5.875 09/25/2022	R	03/25/2015.	Sinking Fund Redemption		337,333	337,333	337,333	337,170		163		163		337,333			0	9,897	09/25/2022.
80875A AJ 0	SCIENTIFIC GAMES TL B1 LIB+500 10/18/20	..	12/31/2015.	Paydown		12,121	12,121	12,000			121		121		12,121			0	384	10/18/2020.
81013T AB 7	IBERDROLA INTL 5.375 03/15/2015	R	03/15/2015.	Maturity		6,000,000	6,000,000	6,037,399	6,003,166		(3,166)		(3,166)		6,000,000			0	161,250	03/15/2015.
81375F CM 3	SASI 1993-7 TA6 6.25 12/25/2023	..	12/25/2015.	MBS Paydown		195	195	196	195		0		0		195			0	7	12/25/2023.
81375W JE 7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035	..	12/25/2015.	MBS Paydown		3,409,752	3,409,752	3,016,565	3,220,022		80,756		80,756		3,409,752			0	8,052	10/25/2035.
81378E AA 1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037	..	12/25/2015.	MBS Paydown		919,406	919,406	402,513	262,657		(122,632)		(122,632)		919,406			0	1,426	05/25/2037.
81683R AJ 3	SEMINOLE TRIBE 7.804 10/01/2020	..	10/01/2015.	Sinking Fund Redemption		430,000	430,000	430,000	430,003		(3)		(3)		430,000			0	33,557	10/01/2020.
81745A AB 3	SEMT 2013-5 A2 SEQ CSTR 05/25/2043	..	12/25/2015.	MBS Paydown		2,444,976	2,444,976	2,314,705	2,318,919		33,472		33,472		2,444,976			0	34,180	05/25/2043.
81745C AA 1	SEMT 2013-7 A1 SEQ SNR CSTR 06/25/2043	..	12/25/2015.	MBS Paydown		1,867,048	1,867,048	1,682,401	1,685,124		57,737		57,737		1,867,048			0	24,812	06/25/2043.
81745J AA 6	SEMT 2013-11 A1 SEQ SNR 3.50 09/25/2043	..	12/25/2015.	MBS Paydown		2,531,278	2,531,278	2,497,264	2,498,512		16,574		16,574		2,531,278			0	46,764	09/25/2043.
81745M AA 9	SEMT 2013-2 A SEQ SNR CSTR 02/25/2043	..	12/25/2015.	MBS Paydown		3,407,287	3,407,287	3,052,254	3,052,614		127,245		127,245		3,407,287			0	34,934	02/25/2043.
81745R AB 6	SEMT 2013-3 A2 SEQ SNR CSTR 03/25/43	..	12/25/2015.	MBS Paydown		3,148,968	3,148,968	2,911,483	2,905,768		67,129		67,129		3,148,968			0	44,172	03/25/2043.
82321U AA 1	SHNTN 2015-1A A ABS SNR 4.75 10/15/2042	..	12/15/2015.	MBS Paydown		108,950	108,950	107,904			(1)		(1)		108,950			0	624	10/15/2042.
82650A AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029	..	12/20/2015.	MBS Paydown		220,820	220,820	220,780	220,787		17		17		220,820			0	2,132	08/20/2029.
826552 AA 9	SIAL-CALL12/15 3.375 11/01/2020	..	12/18/2015.	Make Whole Call		4,292,520	4,000,000	3,996,600	3,997,887		2,113		2,113		4,000,000		292,520	292,520	152,625	11/01/2020.
82817* AA 9	SILVER SPRINGS CTL III-A1 3.81 1/5/2029	..	12/05/2015.	Paydown		423,418	423,418	423,418	423,418		0		0		423,418			0	8,789	01/05/2029.
82817@ AA 7	SILVER SPRINGS CTL IV-A1 3.89 1/5/2029	..	12/05/2015.	Paydown		190,899	190,899	190,899	190,899		0		0		190,899			0	4,046	01/05/2029.
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025	..	12/15/2015.	MBS Paydown		1,446,978	1,446,978	1,447,141	1,447,083		(59)		(59)		1,446,978			0	21,088	03/17/2025.
82922T AA 7	SINAI HEALTH SYS 3.034 01/20/2036	..	07/20/2015.	Sinking Fund Redemption		150,000	150,000	150,000	149,996		4		4		150,000			0	3,565	01/20/2036.
83367T AD 1	SOCIETE GENERALE 3.10 09/14/2015	R	05/19/2015.	BARCLAYS CAPITAL		7,052,850	7,000,000	6,997,760	6,999,664		186		186		6,999,851		52,999	52,999	149,489	09/14/2015.
83417E AA 0	SOCTY 2014-1 A ABS 4.59 04/20/2044	..	12/20/2015.	MBS Paydown		97,065	97,065	97,055	97,056		2		2		97,065			0	2,579	04/20/2044.
83417F AA 7	SOCTY 2014-2 A ABS PT 4.02 07/20/2044	..	07/20/2015.	MBS Paydown		143,109	143,109	143,107	143,109				0		143,109			0	3,967	07/20/2044.
83417P AA 5	SOCTY 2015-1 A ABS SEQ SNR 4.18 08/45	..	08/20/2015.	MBS Paydown		69,855	69,855	69,819			(0)		(0)		69,855			0	57	08/21/2045.
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041	..	03/25/2015.	RBC CAPITAL MARKETS		2,342,379	2,212,400	2,246,277	2,231,722		(1,388)		(1,388)		2,230,491		111,887	111,887	30,078	05/20/2041.

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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
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041	..	12/20/2015.	MBS Paydown		175,500	175,500	175,530	175,671		(13)		(13)		175,500			0	4,866	05/20/2041.
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035	..	12/25/2015.	MBS Paydown		533,727	533,727	291,549	137,340		371,496		371,496		533,727			0	16,692	05/25/2035.
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035	..	12/25/2015.	Pass-Through Loss			57,257	31,277					0					0		05/25/2035.
843646 AF 7	SOUTHERN POWER D 4.875 07/15/2015	..	05/26/2015.	CITIGROUP		4,022,480	4,000,000	3,795,920	3,987,623		9,436		9,436		3,997,060		25,420	25,420	170,083	07/15/2015.
84474Y AA 4	SOUTHWEST AIR 6.15 08/01/22	..	08/01/2015.	Sinking Fund Redemption		280,761	280,761	281,497	281,170		(25)		(25)		280,761			0	12,899	08/01/2022.
845335 BQ 0	SOUTHWN BELL TEL 7.00 07/01/2015	..	07/01/2015.	Maturity		2,000,000	2,000,000	2,336,970	2,019,312		(19,312)		(19,312)		2,000,000			0	140,000	07/01/2015.
845437 BG 6	SOUTHWESTN EL PR D 4.90 07/01/2015	..	05/26/2015.	MORGAN STANLEY		8,030,320	8,000,000	7,993,040	7,999,569		355		355		7,999,923		30,397	30,397	357,156	07/01/2015.
850228 AC 1	SCFT 2014-AA A ABS SEQ SSNR 2.7 05/25/23	..	12/25/2015.	MBS Paydown		2,472,240	2,472,240	2,472,078	2,472,093		39		39		2,472,240			0	35,113	05/25/2023.
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037	..	12/25/2015.	MBS Paydown		1,559,707	1,559,707	1,419,334	1,426,188		114,973		114,973		1,559,707			0	27,953	01/25/2037.
860630 20 1	STIFEL FINANCIAL 6.70 1/15/2022	..	01/15/2015.	Call		2,500,000		2,500,000	2,491,203		8,797		8,797		2,500,000			0	41,875	01/15/2022.
86213B AA 5	STR 2014-1A A1 ABS 4.21 04/20/2044	..	12/20/2015.	MBS Paydown		17,500	17,500	17,499	17,499		0		0		17,500			0	399	04/20/2044.
86213C AA 3	STR 2015-1A A1 ABS SNR 3.75 04/20/2045	..	12/20/2015.	MBS Paydown		27,667	27,667	27,704			(2)		(2)		27,667			0	401	04/20/2045.
86213C AB 1	STR 2015-1A A2 ABS SNR 4.17 04/20/2045	..	12/20/2015.	MBS Paydown		58,750	58,750	58,580			1		1		58,750			0	839	04/20/2045.
863222 ZZ 1	STRIPES 2013 1 LIBOR + 350 4/5/2023	..	12/20/2015.	Paydown		1,359,481	1,359,517	1,370,419	1,368,446		(8,969)		(8,969)		1,359,481			0	27,506	04/05/2023.
863572 LV 3	SASC 1996-4 A SEQ CSTR 09/25/2031	..	12/25/2015.	MBS Paydown		60,405	60,405	56,629	56,940		2,478		2,478		60,405			0	2,962	09/25/2031.
863576 EQ 3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035	..	12/25/2015.	MBS Paydown		2,360,930	2,360,930	1,567,349	1,697,305		260,491		260,491		2,360,930			0	5,134	12/25/2035.
863579 SU 3	SARM 2005-12 3A1 SEQ SSNR CSTR 06/25/35	..	12/25/2015.	MBS Paydown		880,249	880,249	676,091	681,100		140,820		140,820		880,249			0	14,775	06/25/2035.
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35	..	12/25/2015.	MBS Paydown		162,087	162,087	122,173	120,852		25,751		25,751		162,087			0	3,220	07/25/2035.
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35	..	12/25/2015.	Pass-Through Loss			6,483	4,887					0		6,483		(6,483)	(6,483)		07/25/2035.
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35	..	12/31/2015.	Book Value Adjustment									0		(6,483)		6,483	6,483		07/25/2035.
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35	..	12/25/2015.	MBS Paydown		1,679,703	1,679,703	1,175,792	1,150,347		290,878		290,878		1,679,703			0	2,832	08/25/2035.
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35	..	12/25/2015.	MBS Paydown		1,502,529	1,502,529	1,160,703	1,130,515		288,303		288,303		1,502,529			0	36,685	09/25/2035.
86358E A8 9	SAIL 2006-1 A3 SEQ FLT 01/25/2036	..	12/25/2015.	MBS Paydown		1,146,725	1,146,725	867,927	986,873		15,162		15,162		1,146,725			0	2,592	01/25/2036.
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31	..	12/25/2015.	MBS Paydown		817,676	817,676	732,906	759,284		(8,782)		(8,782)		817,676			0	14,756	08/25/2031.
86358R XY 8	SASC 2002-AL1 A2 SEQ 3.45 02/25/32	..	12/25/2015.	MBS Paydown		675,334	675,334	531,924	559,818		61,578		61,578		675,334			0	12,085	02/25/2032.
86358R XZ 5	SASC 2002-AL1 A3 SEQ 3.45 2/25/32	..	12/25/2015.	MBS Paydown		1,291,090	1,291,090	1,165,552	1,190,564		65,211		65,211		1,291,090			0	23,791	02/25/2032.
86358R YB 7	SASC 2002-AL1 APO PO 02/25/2032	..	12/25/2015.	MBS Paydown		201,385	201,385	143,613	161,441		(2,586)		(2,586)		201,385			0		02/25/2032.
86359A ME 0	SASC 2003-AL1 A SEQ 3.3565 4/25/31	..	12/25/2015.	MBS Paydown		384,359	384,359	335,163	345,489		25,320		25,320		384,359			0	6,892	04/25/2031.
86359A MG 5	SASC 2003-AL1 APO 4/25/31	..	12/25/2015.	MBS Paydown		141,817	141,817	99,886	116,677		8,483		8,483		141,817			0		04/25/2031.
86359A WR 0	SASC 2003-AL2 A SEQ 3.3565 1/25/2031	..	12/25/2015.	MBS Paydown		1,912,684	1,912,684	1,610,392	1,560,766		133,295		133,295		1,912,684			0	32,748	01/25/2031.
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031	..	12/25/2015.	MBS Paydown		381,703	381,703	296,774	324,501		1,402		1,402		381,703			0		01/25/2031.
86359B LE 9	SARM 2004-2 4A1 SEQ CSTR 03/25/34	..	12/25/2015.	MBS Paydown		254,400	254,400	245,178	245,589		3,411		3,411		254,400			0	3,624	03/25/2034.
86359B RB 9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34	..	12/25/2015.	MBS Paydown		996,106	996,106	839,219	930,803		53,357		53,357		996,106			0	28,453	05/25/2034.
86359F AB 8	SASC 2006-S2 A2 SEQ 5.50 6/25/36	..	12/25/2015.	MBS Paydown		86,325	86,325	67,118	13,813		7,442		7,442		86,325			0	2,319	06/25/2036.
86359L NA 3	SAMI 2005-AR6 2A1 SEQ SSNR FLT 09/25/45	..	12/25/2015.	MBS Paydown		629,714	629,714	437,415	471,908		31,720		31,720		629,714			0	1,769	09/25/2045.
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036	..	12/25/2015.	MBS Paydown		1,497,342	1,497,342	1,047,234	1,137,032		126,759		126,759		1,497,342			0	2,852	03/25/2036.
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036	..	12/25/2015.	MBS Paydown		453,588	453,588	367,437	368,559		436		436		453,588			0	13,173	05/25/2036.
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036	..	12/25/2015.	Pass-Through Loss			38,587	30,313					0		38,587		(38,587)	(38,587)		05/25/2036.
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036	..	12/31/2015.	Book Value Adjustment									0		(38,587)		38,587	38,587		05/25/2036.
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037	..	12/25/2015.	MBS Paydown		1,253,352	1,253,352	1,184,418	1,210,531		6,075		6,075		1,253,352			0	1,816	06/25/2037.
86365D AC 3	SASC 2007-BC4 A3 SEQ SSNR FLT 11/25/2037	..	12/25/2015.	MBS Paydown		306,074	306,074	281,588	306,074		0		0		306,074			0	803	11/25/2037.
86614R AB 3	SUMMIT MATERIALS 10.50 01/31/2020	..	04/01/2015.	Partial Make Whole Call		1,542,680	1,362,000	1,372,125	1,367,952		(419)		(419)		1,367,533		175,147	175,147	71,298	01/31/2020.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
86614R AB 3	SUMMIT MATERIALS 10.50 01/31/2020	..	04/22/2015.	Partial Make Whole Call		18,037	16,000	16,000	16,000				0		16,000		2,037	2,037	1,137	01/31/2020.
86614R AB 3	SUMMIT MATERIALS 10.50 01/31/2020	..	08/03/2015.	Partial Make Whole Call		785,141	714,000	714,000	714,000				0		714,000		71,141	71,141	88,553	01/31/2020.
86614R AB 3	SUMMIT MATERIALS 10.50 01/31/2020	..	12/07/2015.	Make Whole Call		648,356	608,000	608,000	608,000				0		608,000		40,356	40,356	97,928	01/31/2020.
86764P AE 9	SUNOCO INC 9.625 04/15/2015	..	04/15/2015.	Maturity		500,000	500,000	497,145	499,820		180		180		500,000			0	24,063	04/15/2015.
86909# AA 5	SUSQUEHANNA CTL 5.73 12/23/2036	..	12/23/2015.	Paydown		49,315	49,315	49,315	49,315				0		49,315			0	1,544	12/23/2036.
870836 AB 9	UBS AG STAMFORD 7.375 07/15/2015	R	07/15/2015.	Maturity		3,100,000	3,100,000	3,846,477	3,145,021		(45,021)		(45,021)		3,100,000			0	228,625	07/15/2015.
87155M AA 9	SYMP 2007-5A A1 CLO FLT 01/15/2024	..	10/15/2015.	MBS Paydown		566,101	566,101	553,895	559,666		(33,104)		(33,104)		566,101			0	3,665	01/15/2024.
871577 ZA 3	SYNERGY PLANE 9 6.75 9/30/2015	R	12/04/2015.	Paydown		25,000,000	25,000,000	25,000,000	24,997,073		2,927		2,927		25,000,000		0	0	1,640,625	09/30/2015.
871577 ZZ 8	SYNERGY 6.50 9/3/2015	..	09/03/2015.	Maturity									0					0		09/03/2015.
871577 ZZ 8	SYNERGY 6.50 9/3/2015	..	12/04/2015.	Paydown		6,304,849	6,304,849	6,292,488	6,296,858		7,991		7,991		6,304,849		(0)	(0)	236,803	09/03/2015.
871829 AU 1	SYSCO CORP 3.50 10/02/2024	..	07/14/2015.	Call		8,080,000	8,000,000	7,969,280	7,969,919		30,081		30,081		8,000,000		80,000	80,000	219,333	10/02/2024.
871928 AJ 6	IBM-TIERS 97 7.35 6/01/2017	..	12/01/2015.	Sinking Fund Redemption		1,052,351	1,052,351	1,067,118	1,055,497		(1,462)		(1,462)		1,052,351			0	56,741	06/01/2017.
87305N AV 0	TTX CO 5.453 01/02/22	..	07/02/2015.	Sinking Fund Redemption		434,448	434,448	434,448	434,448				0		434,448			0	11,845	01/02/2022.
87305N AW 8	TTX CO A2 5.503 01/02/2022	..	01/02/2015.	Sinking Fund Redemption		93,105	93,105	93,105	93,105				0		93,105			0	2,562	01/02/2022.
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038	..	12/20/2015.	MBS Paydown		2,120,000	2,120,000	2,120,532	2,120,450		(55)		(55)		2,120,000			0	32,393	02/22/2038.
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038	..	12/20/2015.	MBS Paydown		650,000	650,000	649,720	649,753		27		27		650,000			0	12,499	11/20/2038.
87407P AJ 9	TAL 2014-1A A ABS SNR 3.51 02/22/2039	..	12/20/2015.	MBS Paydown		500,000	500,000	708,327	499,995		3		3		500,000			0	9,506	02/22/2039.
87407P AP 5	TAL 2014-2A A2 ABS SEQ SNR 3.33 05/20/39	..	12/20/2015.	MBS Paydown		272,937	272,937	272,817	272,826		12		12		272,937			0	4,923	05/20/2039.
87407P AR 1	TAL 2014-3A A ABS SNR 3.27 11/21/2039	..	12/20/2015.	MBS Paydown		600,000	600,000	599,796	599,798		20		20		600,000			0	10,628	11/21/2039.
87425E AG 8	TALISMAN ENERGY 5.125 05/15/2015	I.	05/15/2015.	Maturity		7,000,000	7,000,000	6,993,980	6,999,720		280		280		7,000,000			0	179,375	05/15/2015.
87819# AA 2	TD BK MIAMI CTL 3.79 1/15/2038	..	12/15/2015.	Paydown		84,981	84,981	84,981	84,973		6		6		84,981			0	1,755	01/15/2038.
878888 ZZ 2	TECH FUNDING LLC 2013 TL 3.483 2/25/2018	..	11/25/2015.	Paydown		2,434,156	2,434,156	2,343,707	2,357,430		23,616		23,616		2,434,156			0	43,877	02/15/2018.
881561 LE 2	TMTS 2004-11HE A SEQ FLT 10/25/2035	..	12/25/2015.	MBS Paydown		346,358	346,358	277,519	293,484		44,397		44,397		346,358			0	2,164	10/25/2035.
881561 LR 3	TMTS 2004-19HE A1 SEQ FLT 10/25/2034	..	11/25/2015.	MBS Paydown		106,553	106,553	78,450	84,939		19,154		19,154		106,553			0	734	10/25/2034.
881561 LS 1	TMTS 2004-19HE M1 MEZ FLT 10/25/2034	..	10/25/2015.	MBS Paydown		753,249	753,249	596,848	621,154		128,470		128,470		753,249			0	3,916	10/25/2034.
881561 UH 5	TMTS 2005-8HE M1 MEZ FLT 07/25/2035	..	12/25/2015.	MBS Paydown		6,402,814	6,402,814	5,474,406	6,341,200		41,776		41,776		6,402,814			0	27,381	07/25/2035.
881561 XJ 8	TMTS 2005-14HE AF2 SEQ STP 8/25/2036	..	12/25/2015.	MBS Paydown		203,051	203,051	196,960	199,917		(1,752)		(1,752)		203,051			0	6,287	08/25/2036.
88156P AY 7	TMTS 2006-7 2A2 SEQ FLT 08/25/2037	..	12/25/2015.	MBS Paydown		2,245,691	2,245,691	1,729,182	1,914,951		66,298		66,298		2,245,691			0	4,665	08/25/2037.
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038	..	12/25/2015.	MBS Paydown		303,470	303,470	157,805	180,803		92,177		92,177		303,470			0	897	08/25/2038.
88165F AF 9	TEVA PHARM FIN BV 3.65 11/10/2021	R	02/27/2015.	Cash Tender		1,460,356	1,374,000	1,368,985	1,370,368		3,632		3,632		1,374,000		86,356	86,356	8,192	11/10/2021.
88165F AG 7	TEVA PHARM FIN BV 2.95 12/18/2022	R	02/27/2015.	Cash Tender		9,839,574	9,711,000	9,418,049	9,456,572		11,940		11,940		9,711,000		128,574	128,574		12/18/2022.
88166J AA 1	TEVA PHARM FIN IV BV 3.65 11/10/2021	R	02/27/2015.	Cash Tender		2,921,775	2,749,000	2,738,966	2,741,734		7,266		7,266		2,749,000		172,775	172,775	16,397	11/10/2021.
88314R AA 4	TMCL 2013-1A A ABS SEQ 3.9 09/20/2038	R	12/20/2015.	MBS Paydown		425,000	425,000	422,822	423,069		214		214		425,000			0	8,978	09/20/2038.
88314R AC 0	TMCL 2014-1A A ABS SNR 3.27 10/20/2039	R	12/20/2015.	MBS Paydown		1,143,333	1,143,333	1,140,770	1,049,649		58		58		1,143,333			0	18,968	10/20/2039.
885220 DX 8	TMST 2003-4 M1 MEZ FLT 09/25/2043	..	12/25/2015.	MBS Paydown		459,836	459,836	388,561	389,560		(42,524)		(42,524)		459,836			0	1,833	09/25/2043.
885220 GK 3	TMST 2004-4 5A SEQ CSTR 12/25/2044	..	12/25/2015.	MBS Paydown		1,124,093	1,124,093	1,069,293	997,964		61,603		61,603		1,124,093			0	9,733	12/25/2044.
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10/25/46	..	12/25/2015.	MBS Paydown		490,524	490,524	324,923	231,935		55,556		55,556		490,524			0	14,226	10/25/2046.
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10/25/46	..	12/25/2015.	Pass-Through Loss			668,898	443,079					0		626,471		(626,471)	(626,471)		10/25/2046.
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10/25/46	..	12/31/2015.	Book Value Adjustment									0		(626,471)		626,471	626,471		10/25/2046.
887317 AJ 4	TIME WARNER INC 3.15 07/15/15	..	05/19/2015.	BARCLAYS CAPITAL		3,011,640	3,000,000	2,996,430	2,999,588		299		299		2,999,887		11,753	11,753	80,588	07/15/2015.
88948A AQ 0	TOLL ROAD INV 0.00 02/15/2015	..	02/15/2015.	Maturity		1,950,000	1,950,000	1,640,204	1,935,555		14,445		14,445		1,950,000			0		02/15/2015.
89054X AB 1	TOPAZ SOLAR FARM 4.875 09/30/2039	..	09/30/2015.	Sinking Fund Redemption		154,890	154,890	154,890	155,830		(940)		(940)		154,890			0	7,551	09/30/2039.
89148* AA 4	ORCHARD TOSCA TL B 14.00 11/3/2017	..	12/29/2015.	Call		7,343,936	7,343,936	7,196,300	7,304,390		39,546		39,546		7,343,936			0	508,632	11/03/2017.

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
89346D AD 9	TRANSALTA CORP 4.75 01/15/2015	I.	01/15/2015.	Maturity		3,000,000	3,000,000	2,993,490	2,999,949		51		51		3,000,000			0	71,250	01/15/2015.
894126 AB 7	TRAP 2003-4A A1B CDO SEQ SSNR FLT 05/34	..	11/24/2015.	MBS Paydown		22,011	22,011	17,416			(4,763)		(4,763)		22,011			0	139	05/24/2034.
894128 AB 3	TRAP 2003-2A A1B CDO SSNR FLT 10/05/2033	..	10/05/2015.	MBS Paydown		415,649	415,649	403,310			(2,561)		(2,561)		415,649			0	2,682	10/05/2033.
89412W AA 2	TRAP 2004-7A A1 CDO SSNR FLT 01/25/2035	..	10/25/2015.	MBS Paydown		147,403	147,403	115,712	116,563		21,418		21,418		147,403			0	634	01/25/2035.
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039	..	12/16/2015.	MBS Paydown		642,120	642,120	656,166	654,813		(672)		(672)		642,120			0	22,894	11/16/2039.
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040	..	12/16/2015.	MBS Paydown		496,568	496,568	519,037	516,538		(5,296)		(5,296)		496,568			0	13,984	10/16/2040.
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41	..	12/15/2015.	MBS Paydown		1,116,739	1,116,739	1,116,739	1,116,741		(1)		(1)		1,116,739			0	25,567	07/15/2041.
89690E AD 9	TRMF 2014-1A A1 ABS SEQ SNR 2.863 04/44	..	12/15/2015.	MBS Paydown		230,138	230,138	230,138	230,138		0		0		230,138			0	4,034	04/15/2044.
90131H AJ 4	21ST CENTURY FOX AMERICA 7.60 10/11/2015	..	10/11/2015.	Maturity		1,000,000	1,000,000	1,215,432	1,018,759		(18,759)		(18,759)		1,000,000			0	76,000	10/11/2015.
902118 BL 1	TYC-CALL09/15 8.50 01/15/2019	R	09/16/2015.	Cash Tender		20,752,750	17,000,000	17,725,970	16,999,998		2		2		17,000,000		3,752,750	3,752,750	1,689,847	01/15/2019.
90261X EM 0	UBS AG STAMFORD 5.875 12/20/2017	..	12/18/2015.	Cash Tender		5,809,260	5,811,000	5,804,027	5,808,493		767		767		5,809,260			0	825,529	12/20/2017.
90261X GD 8	UBS AG STAMFORD 4.875 08/04/20	R	12/18/2015.	Cash Tender		11,947,661	11,712,000	12,164,234	11,991,306		(43,646)		(43,646)		11,947,661			0	1,833,918	08/04/2020.
90272* AA 0	UNITED HEALTH CARE CTL 3.50 5/15/2033	..	12/15/2015.	Paydown		131,291	131,291	131,291	131,291		0		0		131,291			0	2,527	05/15/2033.
902752 AA 2	UIRC-GSA V LLC 2015-A 4.71 12/05/2035	..	11/05/2015.	Sinking Fund Redemption		123,096	123,096	123,096					0		123,096			0	1,291	12/05/2035.
902753 AA 0	UIRC-GSA IV LLC 5.00 12/05/2034	..	12/05/2015.	Sinking Fund Redemption		268,019	268,019	268,019	268,018		0		0		268,019			0	7,314	12/05/2034.
902756 AA 3	UIRC-GSA III LLC 5.36 12/05/33	..	12/05/2015.	Paydown		1,048,425	1,048,425	1,048,425	1,048,438		(9)		(9)		1,048,425			0	30,688	12/05/2033.
90332U AE 3	US AIRWAYS PASS-THR 991A 8.36 01/20/19	..	07/20/2015.	Sinking Fund Redemption		1,015,866	1,015,866	1,038,723	1,015,866				0		1,015,866			0	78,234	01/20/2019.
90333W AC 2	US BANK NA BKNT 4.80 04/15/2015	..	04/15/2015.	Maturity		8,000,000	8,000,000	7,698,640	7,989,731		10,269		10,269		8,000,000			0	192,000	04/15/2015.
903436 AA 1	US AIR 2011-1 A 7.125 10/22/23	..	10/22/2015.	Sinking Fund Redemption		121,408	121,408	121,408	121,395		7		7		121,408			0	6,467	10/22/2023.
90343K AN 2	US SILICA CO TL B LIBOR+300 7/22/2020	..	12/31/2015.	Paydown		12,183	12,183	11,391			48		48		12,183			0	243	07/23/2020.
90345W AA 2	US AIR 2012-1A 5.9 10/01/24	..	10/01/2015.	Sinking Fund Redemption		319,135	319,135	319,135	319,115		11		11		319,135			0	14,079	10/01/2024.
90346W AA 1	US AIRWAYS 2013-1A 3.95 11/15/2025	..	11/15/2015.	Sinking Fund Redemption		265,046	265,046	264,383	264,447		46		46		265,046			0	7,798	11/15/2025.
907833 AE 7	UNION PACIFIC RR 6.7 02/23/19	..	08/23/2015.	Sinking Fund Redemption		217,736	217,736	209,605	215,623		467		467		217,736			0	10,992	02/23/2019.
90783T AA 8	UNP CO 2004 TRST 04-1 5.404 07/02/2025	..	07/02/2015.	Sinking Fund Redemption		1,815,576	1,815,576	1,815,576	1,815,576				0		1,815,576			0	52,053	07/02/2025.
90783X AA 9	UNION PACIFIC RR 6.176 01/02/31	..	07/02/2015.	Sinking Fund Redemption		217,961	217,961	217,961	217,929		1		1		217,961			0	9,843	01/02/2031.
908594 AC 8	UNION TANK CAR CO 4.71 05/15/2020	..	05/15/2015.	Sinking Fund Redemption		818,182	818,182	818,182	818,171		1		1		818,182			0	19,268	05/15/2020.
909287 AA 2	UAL 2007 PT TRUST 6.636 07/02/22	..	07/02/2015.	Sinking Fund Redemption		124,372	124,372	119,060	120,437		142		142		124,372			0	5,881	07/02/2022.
909319 AA 3	UNITED AIR 2013-1 A 4.30 08/15/2025	..	08/15/2015.	Sinking Fund Redemption		336,093	336,093	336,093	336,093				0		336,093			0	10,976	08/15/2025.
90932P AA 6	UNITED AIR 2014-1 A 4.00 04/11/2026	..	10/11/2015.	Sinking Fund Redemption		178,323	178,323	178,323	178,324		(1)		(1)		178,323			0	7,133	04/11/2026.
91412N AG 5	UNIV OF CHICAGO 3.065 10/01/24	..	10/01/2015.	Sinking Fund Redemption		352,000	352,000	351,982	352,000		0		0		352,000			0	10,789	10/01/2024.
91845# AA 2	VERIZON CTL 3.812 05/15/2035	..	12/15/2015.	Paydown		105,554	105,554	105,554			(0)		(0)		105,554			0	1,474	05/15/2035.
91979N AA 3	VAL NAT BK WAYNE 5.00 07/15/2015	..	07/15/2015.	Maturity		8,000,000	8,000,000	8,000,000	8,000,002		(2)		(2)		8,000,000			0	400,000	07/15/2015.
92328B AC 1	VENTR 2005-1A B CLO MEZ FLT 11/22/2018	..	11/22/2015.	MBS Paydown		79,456	79,456	78,860			596		596		79,456			0	825	11/22/2018.
92328C AA 3	VENTR 2012-11A A CLO FLT 11/14/2022	..	05/14/2015.	MBS Paydown		12,300,000	12,300,000	12,277,860	12,275,861		24,139		24,139		12,300,000			0	104,794	11/14/2022.
92328C AB 1	VENTR 2012-11A B CLO FLT 11/14/2022	..	05/14/2015.	MBS Paydown		7,000,000	7,000,000	6,818,700	6,850,983		149,017		149,017		7,000,000			0	91,314	11/14/2022.
92328C AC 9	VENTR 2012-11A C CLO FLT 11/14/2022	..	05/14/2015.	MBS Paydown		7,100,000	7,100,000	6,878,480	6,916,416		183,584		183,584		7,100,000			0	124,746	11/14/2022.
92658T AK 4	VIDEOTRON LTEE 6.375 12/15/2015	I.	04/10/2015.	Call		500,000	500,000	497,500	499,685		315		315		500,000			0	10,182	12/15/2015.
926999 ZZ 9	VILLAGE ROADSHOW TL A-2 L+375 11/21/2017	R	10/30/2015.	Book Value Adjustment							(756)		(756)		36,063		(36,063)	(36,063)		11/21/2017.
926999 ZZ 9	VILLAGE ROADSHOW TL A-2 L+375 11/21/2017	R	10/30/2015.	Paydown		3,766,920	3,766,920	3,768,260	3,796,376		7,364		7,364		3,766,920			0	230,035	11/21/2017.
926999 ZZ 9	VILLAGE ROADSHOW TL A-2 L+375 11/21/2017	R	10/30/2015.	Suspense Ledger Adjustment		36,819							0				36,819	36,819		11/21/2017.
92765Y AA 5	VIRGIN AUSTRALIA 2013 1A 5.00 10/23/2023	R	10/23/2015.	Sinking Fund Redemption		2,403,145	2,403,145	2,403,145	2,403,147		(1)		(1)		2,403,145			0	79,328	10/23/2023.
92886A AA 1	VOLVO TREAS AB 5.95 04/01/2015	R	04/01/2015.	Maturity		10,000,000	10,000,000	10,080,240	10,004,232		(4,232)		(4,232)		10,000,000			0	297,500	04/01/2015.
92922F W3 8	WAMU 2005-AR10 1A2 SEQ CSTR 09/25/2035	..	09/25/2015.	MBS Paydown		1,183,301	1,183,301	1,167,030	1,178,725		4,576		4,576		1,183,301			0	13,840	09/25/2035.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46	..	12/25/2015.	MBS Paydown		134,320	134,320	108,463	96,222		32,205		32,205		134,320			0	909	01/25/2046.
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37	..	12/25/2015.	MBS Paydown		238,019	238,019	190,516	194,214		1,881		1,881		238,019			0	2,911	02/25/2037.
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37	..	12/25/2015.	Pass-Through Loss			19,364	15,424					0		19,364		(19,364)	(19,364)		02/25/2037.
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37	..	12/31/2015.	Book Value Adjustment									0		(19,364)		19,364	19,364		02/25/2037.
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015	..	04/15/2015.	Sinking Fund Redemption		331,353	331,353	330,526	323,240		2,606		2,606		331,353			0	2,833	11/15/2015.
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015	..	05/15/2015.	Call		8,230,543	8,230,543	8,210,004	8,029,037		40,203		40,203		8,230,543			0	142,016	11/15/2015.
92935H AB 5	WCP 2010-1 B 6.829 11/15/2015	..	05/15/2015.	Call		2,000,000	2,000,000	2,000,000	2,000,002		(2)		(2)		2,000,000			0	56,908	11/15/2015.
92937W AA 2	WCP ISSUER LLC 3.819 08/15/2020	..	12/15/2015.	Sinking Fund Redemption		35,368	35,368	35,368			(10)		(10)		35,368			0	(797,578)	08/15/2020.
939336 QT 3	WAMMS 2003-MS2 3A5 SEQ 5.0 3/25/18	..	12/25/2015.	MBS Paydown		55,490	55,490	54,103	55,085		198		198		55,490			0	1,249	03/25/2018.
939336 TX 1	WAMMS 2003-MS7 P PO 3/25/2033	..	12/25/2015.	MBS Paydown		2,703	2,703	1,730	1,308		(4,086)		(4,086)		2,703			0		03/25/2033.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036	..	12/25/2015.	MBS Paydown		51,318	51,318	40,171	23,643		665		665		51,318			0	222	07/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036	..	12/25/2015.	Pass-Through Loss			27,533	21,552					0					0		07/25/2036.
9497EU AD 9	WFHET 2006-1 A4 SEQ FLT 05/25/2036	..	12/25/2015.	MBS Paydown		596,289	596,289	502,373	564,223		1,338		1,338		596,289			0	1,293	05/25/2036.
94980G AH 4	WFHET 2004-2 AI7 SEQ 5.0 5/25/2034	..	12/25/2015.	MBS Paydown		1,279,759	1,279,759	1,201,707	1,267,141		4,652		4,652		1,279,759			0	46,583	05/25/2034.
94980G AR 2	WFHET 2004-2 M4 MEZ FLT 5/25/2034	..	10/25/2015.	MBS Paydown		305,654	305,654	210,901	212,259		54,193		54,193		305,654			0	2,221	10/25/2034.
94980S BD 6	WFMBS 2006-9 1A28 IO INV 8/25/2036	..	08/25/2014.	MBS Paydown				168,740					0					0		08/25/2036.
94981S AN 4	WFMBS 2005-16 A10 PAC 5.75 1/25/2036	..	12/25/2015.	MBS Paydown		795,250	795,250	802,302	739,307		54,167		54,167		795,250			0	23,521	01/25/2036.
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037	..	12/25/2015.	MBS Paydown		359,894	359,894	387,786	186,015				0		359,894			0	75,473	07/25/2037.
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037	..	12/25/2015.	Pass-Through Loss			20,183	21,747					0					0		07/25/2037.
94983K AE 9	WFMBS 2006-AR2 2A3 SEQ SSNR CSTR 3/36	..	12/25/2015.	MBS Paydown		417,799	417,799	319,616	335,028		72,263		72,263		417,799			0	6,040	03/25/2036.
94983Q AN 6	WFMBS 2006-3 APO PO 3/25/2036	..	12/25/2015.	MBS Paydown		29,401	29,401	16,759	14,913		(12,015)		(12,015)		29,401			0		03/25/2036.
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36	..	12/25/2015.	MBS Paydown		717,352	717,352	635,753	627,266		50,221		50,221		717,352			0	11,358	03/25/2036.
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037	..	12/25/2015.	MBS Paydown		318,851	318,851	256,077	243,283		22,935		22,935		318,851			0		12/28/2037.
94986M AA 0	WFMBS 2007-AR10 1A1SEQ SSNR CSTR 1/25/38	..	12/25/2015.	MBS Paydown		996,967	996,967	1,002,575	997,700		(5,075)		(5,075)		996,967			0	35,511	01/25/2038.
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9/25/2033	..	04/25/2015.	MBS Paydown		133,574	133,574	123,890	121,967		11,607		11,607		133,574			0	1,668	09/25/2033.
95058X AB 4	WEN 2015-1A A2II ABS SEQ SNR 4.08 06/45	..	12/15/2015.	MBS Paydown		42,500	42,500	42,500					0		42,500			0	934	06/15/2045.
95058X AC 2	WEN 2015-1A A23 ABS SEQ SNR 4.497 06/45	..	12/15/2015.	MBS Paydown		41,250	41,250	41,189			3		3		41,250			0	1,000	06/15/2045.
95259# AA 2	WALGREEN CO-W DUNDE IL 6.69 12/15/18	..	12/15/2015.	Paydown		190,841	190,841	205,739	197,711		(1,016)		(1,016)		190,841			0	6,986	12/15/2018.
95709T AG 5	WR-CALL/11/15 8.625 12/01/2018	..	11/15/2015.	Make Whole Call		4,811,880	4,000,000	3,966,960	3,983,718		16,282		16,282		4,000,000		811,880	811,880	329,667	12/01/2018.
96032Q AA 0	WESTR 2012-1 A ABS 4.50 09/20/2025	..	02/20/2015.	MBS Paydown		618,675	618,675	618,675	618,675				0		618,675			0	5,320	09/20/2025.
96032T AA 4	WESTR 2012-2A A ABS 3.0 01/20/2025	..	11/20/2015.	MBS Paydown		2,022,559	2,022,559	2,022,559	2,022,559				0		2,022,559			0	39,298	01/20/2025.
96032V AB 7	WESTR 2013-1A B ABS MEZ 3.75 08/20/2025	..	03/30/2015.	AMHERST SECURITIES CORP		6,257,077	6,197,598	6,311,866	6,287,600		(19,310)		(19,310)		6,282,229		(25,152)	(25,152)	58,833	08/20/2025.
96032V AB 7	WESTR 2013-1A B ABS MEZ 3.75 08/20/2025	..	12/20/2015.	MBS Paydown		1,138,943	1,138,943	1,153,154	1,150,136		2,746		2,746		1,138,943			0	18,288	08/20/2025.
96032X AA 5	WESTR 2014-1A A ABS SSNR PT 2.15 12/26	..	12/20/2015.	MBS Paydown		2,429,380	2,429,380	2,420,080	2,416,028		1,901		1,901		2,429,380			0	26,815	12/20/2026.
96033L AA 0	WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28	..	12/20/2015.	MBS Paydown		260,576	260,576	260,229			(2)		(2)		260,576			0	255	07/20/2028.
961548 AS 3	WESTVACO CORP 7.50 06/15/2027	..	06/15/2015.	Sinking Fund Redemption		628,000	628,000	635,856	634,028		(6,028)		(6,028)		628,000			0	23,550	06/15/2027.
96647K AE 2	WHITMAN CORP 7.625 06/15/2015	..	06/15/2015.	Maturity		3,000,000	3,000,000	3,426,732	3,023,263		(23,263)		(23,263)		3,000,000			0	114,375	06/15/2015.
96928* CN 5	WALGREEN-AURORA IN 6.66 9/15/2031	..	08/13/2015.	Paydown		3,948,848	2,984,050	2,984,050	2,984,050				0		2,984,050		964,798	964,798	114,974	09/15/2031.
96928* CN 5	WALGREEN-AURORA IN 6.66 9/15/2031	..	08/15/2015.	Distribution		8,455	8,455	8,455	8,455				0		8,455			0	15,533	09/15/2031.
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033	..	12/15/2015.	Paydown		95,837	95,837	95,837	95,837				0		95,837			0	3,492	06/15/2033.
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034	..	12/15/2015.	Paydown		117,338	117,338	117,338	117,338				0		117,338			0	4,276	05/15/2034.
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033	..	01/01/2015.	Private Placement		2	2	2					0		2		(2)	(2)		10/15/2033.
96928* CU 9	LOWES WM BLAIR PASS 5.90 02/15/2029	..	12/15/2015.	Paydown		499,983	499,983	504,694	503,651		(196)		(196)		499,983			0	16,122	02/15/2029.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	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
96928* CX 3	HD WM BLAIR SER 2010-A 6.19 1/15/2035	..	12/15/2015.	Paydown		187,618	187,618	189,508	189,234		(45)		(45)		187,618			0	6,350	01/15/2035.
96928* CZ 8	CVS CAREMARK SER 2010E 7.25 1/15/2036	..	12/15/2015.	Paydown		70,638	70,638	71,355	71,265		(17)		(17)		70,638			0	2,805	01/15/2036.
96928* DA 2	VET AFFAIR HENDERSON NV 5.37 8/15/2031	..	12/15/2015.	Paydown		531,219	531,219	536,942	535,771		(202)		(202)		531,219			0	15,578	08/15/2031.
96928* DE 4	KOHL'S CORP CTL 5.80 1/25/2029	..	12/25/2015.	Paydown		740,450	740,450	747,335	745,917		(311)		(311)		740,450			0	23,468	01/25/2029.
96928* DJ 3	FRANKLIN COUNTY OH 5.25 9/15/2031	..	12/15/2015.	Paydown		175,984	175,984	175,984	175,984				0		175,984			0	5,045	09/15/2031.
96928* DZ 7	BANK OF AMERICA 2011-D 5.60 10/15/2029	..	12/15/2015.	Paydown		345,624	345,624	348,801	348,221		(122)		(122)		345,624			0	10,659	10/15/2029.
96928* EN 3	VET AFFAIRS MANSFIELD OH 4.16 2/15/2034	..	12/15/2015.	Paydown		333,775	333,775	337,369	336,778		(120)		(120)		333,775			0	7,569	02/15/2034.
96928* EZ 6	VHA CTL SERIES 2012-I 5.04 9/15/2033	..	12/15/2015.	Paydown		178,080	178,080	178,080	178,080		0		0		178,080			0	5,353	09/15/2033.
96928* FH 5	LA FARGE CTL SER 2013-D 6.17 4/15/2025	..	12/15/2015.	Paydown		616,976	616,976	616,976	616,980		(3)		(3)		616,976			0	21,075	04/15/2025.
96928* FK 8	CA HIGHWAY PATROL CTL F 5.93 11/15/2032	..	12/15/2015.	Paydown		201,627	201,627	201,627	201,627				0		201,627			0	6,534	11/15/2032.
96928* FQ 5	GSA PORTLAND OR CTL 4.01 9/15/2033	..	12/15/2015.	Paydown		349,945	349,945	349,945	349,945		0		0		349,945			0	7,648	09/15/2033.
96928* FV 4	BCBS OF NC CTL 4.09% 09/15/2044	..	12/15/2015.	Paydown		175,147	175,147	175,147	175,147		0		0		175,147			0	3,904	09/15/2044.
96928* FY 8	WAGS (FAIRBANKS, AK) CTL 4.51 01/15/2035	..	12/15/2015.	Paydown		178,766	178,766	178,766			0		0		178,766			0	4,138	01/15/2035.
96928@ AA 3	SOUTH CAROLINA CTL 4.00 6/15/2023	..	12/15/2015.	Paydown		558,598	558,598	558,598	558,542		39		39		558,598			0	12,164	06/15/2023.
96930@ AA 9	WAGS (FRANKLIN NJ) CTL 4.37 08/15/2035	..	12/15/2015.	Paydown		62,827	62,827	62,827			(0)		(0)		62,827			0	367	08/15/2035.
97358F AB 6	WINDSOR FINANCING TL B L+500 12/5/2017	..	12/31/2015.	Paydown		284,618	284,618	281,764	282,803		1,813		1,813		284,618			0	8,972	12/05/2017.
97652P AL 5	WIN 2014-1 A11 SEQ SSUP 3.50 06/27/2044	..	12/20/2015.	MBS Paydown		3,108,037	3,108,037	3,088,611	3,088,149		6,687		6,687		3,108,037			0	46,379	06/20/2044.
98886Y AA 6	ZAIS2 2014-2A A1A CLO SSNR FLT 07/25/26	..	06/08/2015.	RBC CAPITAL MARKETS		3,488,100	3,500,000	3,481,800	3,484,217		3,195		3,195		3,487,411		689	689	43,299	07/25/2026.
989701 AM 9	ZIONS BANCORP 5.50 11/16/2015	..	11/16/2015.	Maturity		1,048,000	1,048,000	1,039,501	1,005,836		42,164		42,164		1,048,000			0	57,640	11/16/2015.
G0620B AB 4	ATLSS 2014-1 A ABS SNR 4.875 12/15/2039	E	12/15/2015.	MBS Paydown		521,000	521,000	521,000			0		0		521,000			0	11,643	12/15/2039.
G2956L AA 4	VISTAJET/DEVOCATOR LTD TL 3.50 3/31/2015	..	03/31/2015.	Maturity									0					0		03/31/2015.
G2956L AA 4	VISTAJET/DEVOCATOR LTD TL 3.50 3/31/2015	..	05/29/2015.	Paydown		4,500,000	4,500,000	4,500,000	4,461,704		37,367		37,367		4,500,000			0	39,375	03/31/2015.
G2956L AA 4	VISTAJET/DEVOCATOR LTD TL 3.50 3/31/2015	..	12/15/2014.	Book Value Adjustment									0		(929)		929	929		03/31/2015.
G3163H AC 6	C&J ENERGY TL B1 LIBOR + 550 03/19/2020	E	09/29/2015.	Consent Fee		78,553							0		78,553			0		03/19/2020.
G3163H AC 6	C&J ENERGY TL B1 LIBOR + 550 03/19/2020	E	12/31/2015.	Paydown		118,125	118,125	102,178			1,447		1,447		118,125			0	3,694	03/19/2020.
G3600K AB 2	FLOATEL INTL TL B LIBOR+500 06/13/2020	F	12/31/2015.	Paydown		33,249	33,249	25,875			7,375		7,375		33,249			0	1,040	06/13/2020.
Q3930A AC 2	FMG TL LIBOR + 275 6/30/2019	F	12/31/2015.	Paydown		74,320	74,320	66,797	43,800		542		542		74,320			0	1,174	06/30/2019.
3899999. Total - Bonds - Industrial and Miscellaneous						2,208,599,768	2,201,407,350	2,124,904,129	2,110,446,562	33,226	20,342,602	0	20,375,828	0	2,184,697,148	0	23,902,621	23,902,621	62,318,617	XXX
Bonds - Hybrid Securities																				
44841Y AA 4	HUTCHINSON WHAMPOA INTL 6.00 VR	R	10/28/2015.	Call		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	120,000	10/28/2020.
4899999. Total - Bonds - Hybrid Securities						2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	120,000	XXX
8399997. Total - Bonds - Part 4						2,295,018,912	2,287,905,841	2,208,927,289	2,191,282,974	33,226	20,122,146	0	20,155,372	0	2,271,116,287	0	23,902,626	23,902,626	64,673,205	XXX
8399998. Total - Bonds - Summary Item from Part 5						61,743,246	62,986,427	62,459,844			278,697		278,697		62,738,540		(995,294)	(995,294)	1,390,584	XXX
8399999. Total - Bonds						2,356,762,158	2,350,892,268	2,271,387,133	2,191,282,974	33,226	20,400,843	0	20,434,069	0	2,333,854,826	0	22,907,332	22,907,332	66,063,789	XXX
Common Stocks - Industrial and Miscellaneous																				
001747 AE 4	AMMC CLO 2012-11A SUB 0 10/30/23	R	05/31/2015.	Distribution		83,597	XXX						0		83,597			0		XXX
001747 AE 4	AMMC CLO 2012-11A SUB 0 10/30/23	R	08/31/2015.	Distribution		58,656	XXX						0		58,656			0		XXX
001747 AE 4	AMMC CLO 2012-11A SUB 0 10/30/23	R	10/31/2015.	Distribution		180,230	XXX						0		180,230			0		XXX
001748 AD 4	AMMC 2014-14A SUB 0 07/27/26	R	01/31/2015.	Distribution		65,305	XXX						0		65,305			0		XXX
001748 AD 4	AMMC 2014-14A SUB 0 07/27/26	R	04/30/2015.	Distribution		221,894	XXX						0		221,894			0		XXX
001748 AD 4	AMMC 2014-14A SUB 0 07/27/26	R	07/31/2015.	Distribution		192,407	XXX						0		192,407			0		XXX
001748 AD 4	AMMC 2014-14A SUB 0 07/27/26	R	10/31/2015.	Distribution		166,731	XXX						0		166,731			0		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
001750 AB 4	AMMC CLO 2011-9A 01-15-22	R	01/31/2015.	Distribution		90,848	XXX						0		90,848			0		XXX
001750 AB 4	AMMC CLO 2011-9A 01-15-23	R	05/31/2015.	Distribution		35,820	XXX						0		35,820			0		XXX
001750 AB 4	AMMC CLO 2011-9A 01-15-24	R	08/31/2015.	Distribution		138,341	XXX						0		138,341			0		XXX
001750 AB 4	AMMC CLO 2011-9A 01-15-25	R	10/31/2015.	Distribution		56,120	XXX						0		56,120			0		XXX
001752 AE 4	AMMC CLO 2012-10A SUB 04/11/22	R	01/31/2015.	Distribution		178,761	XXX						0		178,761			0		XXX
001752 AE 4	AMMC CLO 2012-10A SUB 04/11/22	R	04/30/2015.	Distribution		221,526	XXX						0		221,526			0		XXX
001752 AE 4	AMMC CLO 2012-10A SUB 04/11/22	R	08/31/2015.	Distribution		124,588	XXX						0		124,588			0		XXX
001752 AE 4	AMMC CLO 2012-10A SUB 04/11/22	R	10/31/2015.	Distribution		219,917	XXX						0		219,917			0		XXX
00175N AC 2	AMMC CLO 2014-15A SUB 0 12/09/26	R	06/30/2015.	Distribution		96,240	XXX						0		96,240			0		XXX
00175N AC 2	AMMC CLO 2014-15A SUB 0 12/09/26	R	09/30/2015.	Distribution		221,449	XXX						0		221,449			0		XXX
00175N AC 2	AMMC CLO 2014-15A SUB 0 12/09/26	R	12/31/2015.	Distribution		199,724	XXX						0		199,724			0		XXX
00176B AF 0	AMMC CLO 2013-13A SUB 0 01/24/26	R	01/31/2015.	Distribution		231,217	XXX						0		231,217			0		XXX
00176B AF 0	AMMC CLO 2013-13A SUB 0 01/24/26	R	04/30/2015.	Distribution		292,811	XXX						0		292,811			0		XXX
00176B AF 0	AMMC CLO 2013-13A SUB 0 01/24/26	R	07/31/2015.	Distribution		331,798	XXX						0		331,798			0		XXX
00176B AF 0	AMMC CLO 2013-13A SUB 0 01/24/26	R	10/31/2015.	Distribution		217,556	XXX						0		217,556			0		XXX
00176E AE 7	AMMC CLO 2013-12A SUB 0 05/10/25	R	02/28/2015.	Distribution		132,362	XXX						0		132,362			0		XXX
00176E AE 7	AMMC CLO 2013-12A SUB 0 05/10/25	R	06/30/2015.	Distribution		108,325	XXX						0		108,325			0		XXX
00176E AE 7	AMMC CLO 2013-12A SUB 0 05/10/25	R	08/31/2015.	Distribution		250,025	XXX						0		250,025			0		XXX
00176E AE 7	AMMC CLO 2013-12A SUB 0 05/10/25	R	11/30/2015.	Distribution		203,139	XXX						0		203,139			0		XXX
00176K AC 7	AMMC CLO 2014-15A SUB 0 12/09/26	R	10/31/2015.	Distribution		274,377	XXX						0		274,377			0		XXX
00174A 20 6	AMMC CLO V LTD 08/08/2017	R	12/21/2015.	Distribution	3,300.000		XXX	3,135,000	16,830	(16,830)			(16,830)		0			(0)	(0)	XXX
02665T 30 6	AMERICAN HOMES 4 RENT CLASS A		10/23/2015.	FRIEDMAN BILLINGS RAMSEY	120,000.000	2,017,763	XXX	1,800,000	2,043,600	(243,600)			(243,600)		1,800,000		217,763	217,763	18,000	XXX
02665T 30 6	AMERICAN HOMES 4 RENT CLASS A		10/27/2015.	FRIEDMAN BILLINGS RAMSEY	66,000.000	1,107,922	XXX	990,000	1,123,980	(133,980)			(133,980)		990,000		117,922	117,922	9,900	XXX
02665T 30 6	AMERICAN HOMES 4 RENT CLASS A		10/28/2015.	FRIEDMAN BILLINGS RAMSEY	170,000.000	2,823,699	XXX	2,550,000	2,895,100	(345,100)			(345,100)		2,550,000		273,699	273,699	25,500	XXX
02665T 30 6	AMERICAN HOMES 4 RENT CLASS A		10/29/2015.	CORNERSTONE MACRO	171,482.000	2,851,693	XXX	2,572,230	2,920,338	(348,108)			(348,108)		2,572,230		279,463	279,463	25,722	XXX
02665T 30 6	AMERICAN HOMES 4 RENT CLASS A		10/30/2015.	CORNERSTONE MACRO	72,518.000	1,194,306	XXX	1,087,770	1,234,982	(147,212)			(147,212)		1,087,770		106,536	106,536	10,878	XXX
02927E 30 3	AMERICAN RESIDENTIAL PROPERTIES		12/04/2015.	ISI GROUP	100,000.000	1,800,787	XXX	2,000,000	1,757,000	118,000			118,000		1,875,000		(74,213)	(74,213)	20,000	XXX
02927E 30 3	AMERICAN RESIDENTIAL PROPERTIES		12/07/2015.	BERNSTEIN	100,000.000	1,788,367	XXX	2,000,000	1,757,000	118,000			118,000		1,875,000		(86,633)	(86,633)	20,000	XXX
02927E 30 3	AMERICAN RESIDENTIAL PROPERTIES		12/08/2015.	BERNSTEIN	300,000.000	5,454,619	XXX	6,000,000	5,271,000	354,000			354,000		5,625,000		(170,381)	(170,381)	60,000	XXX
037347 10 1	ANWORTH MORTGAGE ASSET CORP		10/12/2015.	STRATEGAS RESEARCH	200,000.000	991,542	XXX	1,546,399	1,050,000	143,154			143,154		1,193,154		(201,612)	(201,612)	85,321	XXX
037347 10 1	ANWORTH MORTGAGE ASSET CORP		10/13/2015.	STRATEGAS RESEARCH	400,000.000	1,972,004	XXX	1,870,249	2,100,000	(229,751)			(229,751)		1,870,249		101,754	101,754	157,765	XXX
037347 10 1	ANWORTH MORTGAGE ASSET CORP		10/14/2015.	STRATEGAS RESEARCH	118,450.000	579,364	XXX	503,054	621,863	(118,809)			(118,809)		503,054		76,310	76,310	180,800	XXX
09253U 10 8	BLACKSTONE GROUP LP/THE		10/01/2015.	Spin Off 69343T107		201,121	XXX	201,121					0		201,121			0		XXX
23204G 10 0	CUSTOMERS BANCORP INC		04/29/2015.	SANDLER & O'NEIL PARTNERS	26,000.000	673,889	XXX	251,250	505,960	(254,710)			(254,710)		251,250		422,639	422,639		XXX
23204G 10 0	CUSTOMERS BANCORP INC		04/30/2015.	SANDLER & O'NEIL PARTNERS	6,500.000	165,786	XXX		126,490	(126,490)			(126,490)				165,786	165,786		XXX
23204G 10 0	CUSTOMERS BANCORP INC		06/03/2015.	SANDLER & O'NEIL PARTNERS	12,000.000	313,191	XXX		233,520	(233,520)			(233,520)				313,191	313,191		XXX
23204G 10 0	CUSTOMERS BANCORP INC		06/04/2015.	SANDLER & O'NEIL PARTNERS	200.000	5,192	XXX		3,892	(3,892)			(3,892)				5,192	5,192		XXX
23204G 10 0	CUSTOMERS BANCORP INC		06/05/2015.	SANDLER & O'NEIL PARTNERS	26,788.000	698,139	XXX	279,832	521,294	(241,462)			(241,462)		279,832		418,307	418,307		XXX
23204G 10 0	CUSTOMERS BANCORP INC		06/10/2015.	SANDLER & O'NEIL PARTNERS	6,000.000	165,347	XXX	84,000	116,760	(32,760)			(32,760)		84,000		81,347	81,347		XXX
23204G 10 0	CUSTOMERS BANCORP INC		06/11/2015.	SANDLER & O'NEIL PARTNERS	22,000.000	593,419	XXX	308,000	428,120	(120,120)			(120,120)		308,000		285,419	285,419		XXX
23204G 10 0	CUSTOMERS BANCORP INC		06/12/2015.	SANDLER & O'NEIL PARTNERS	20,000.000	535,758	XXX	280,000	389,200	(109,200)			(109,200)		280,000		255,758	255,758		XXX
23204G 10 0	CUSTOMERS BANCORP INC		06/15/2015.	SANDLER & O'NEIL PARTNERS	25,000.000	663,668	XXX	350,000	486,500	(136,500)			(136,500)		350,000		313,668	313,668		XXX
23204G 10 0	CUSTOMERS BANCORP INC		06/16/2015.	SANDLER & O'NEIL PARTNERS	27,000.000	716,837	XXX	378,000	525,420	(147,420)			(147,420)		378,000		338,837	338,837		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
23204G 10 0	CUSTOMERS BANCORP INC	..	06/17/2015.	SANDLER & O'NEIL PARTNERS	10,500.000	277,177	XXX	147,000	204,330	(57,330)			(57,330)		147,000		130,177	130,177		XXX
23204G 10 0	CUSTOMERS BANCORP INC	..	06/18/2015.	SANDLER & O'NEIL PARTNERS	33,000.000	871,042	XXX	462,000	642,180	(180,180)			(180,180)		462,000		409,042	409,042		XXX
23204G 10 0	CUSTOMERS BANCORP INC	..	06/19/2015.	CORNERSTONE MACRO	33,816.000	900,240	XXX	473,424	658,059	(184,635)			(184,635)		473,424		426,816	426,816		XXX
23204G 10 0	CUSTOMERS BANCORP INC	..	06/22/2015.	CORNERSTONE MACRO	16,908.000	453,075	XXX	236,712	329,030	(92,318)			(92,318)		236,712		216,363	216,363		XXX
23204G 10 0	CUSTOMERS BANCORP INC	..	06/23/2015.	STRATEGAS RESEARCH	33,816.000	918,483	XXX	473,424	658,059	(184,635)			(184,635)		473,424		445,059	445,059		XXX
23204G 10 0	CUSTOMERS BANCORP INC	..	06/24/2015.	SANDLER & O'NEIL PARTNERS	13,000.000	357,744	XXX	182,000	252,980	(70,980)			(70,980)		182,000		175,744	175,744		XXX
23204G 10 0	CUSTOMERS BANCORP INC	..	06/25/2015.	SANDLER & O'NEIL PARTNERS	6,500.000	177,932	XXX	91,000	126,490	(35,490)			(35,490)		91,000		86,932	86,932		XXX
23204G 10 0	CUSTOMERS BANCORP INC	..	06/26/2015.	SANDLER & O'NEIL PARTNERS	18,000.000	493,637	XXX	252,000	350,280	(98,280)			(98,280)		252,000		241,637	241,637		XXX
23204G 10 0	CUSTOMERS BANCORP INC	..	06/29/2015.	SANDLER & O'NEIL PARTNERS	6,000.000	162,596	XXX	84,000	116,760	(32,760)			(32,760)		84,000		78,596	78,596		XXX
23204G 10 0	CUSTOMERS BANCORP INC	..	06/30/2015.	SANDLER & O'NEIL PARTNERS	16,404.000	440,718	XXX	229,656	319,222	(89,566)			(89,566)		229,656		211,062	211,062		XXX
23204G 10 0	CUSTOMERS BANCORP INC	..	07/01/2015.	SANDLER & O'NEIL PARTNERS	20,000.000	545,734	XXX	280,000	389,200	(109,200)			(109,200)		280,000		265,734	265,734		XXX
23204G 10 0	CUSTOMERS BANCORP INC	..	07/06/2015.	SANDLER & O'NEIL PARTNERS	17,000.000	458,740	XXX	238,000	330,820	(92,820)			(92,820)		238,000		220,740	220,740		XXX
23204G 10 0	CUSTOMERS BANCORP INC	..	07/09/2015.	SANDLER & O'NEIL PARTNERS	5,068.000	135,973	XXX	70,952	98,623	(27,671)			(27,671)		70,952		65,021	65,021		XXX
278642 10 3	EBAY INC	..	07/20/2015.	STRATEGAS RESEARCH	23,000.000	648,517	XXX	475,240	1,290,760	(161,596)			(161,596)		475,240		173,276	173,276		XXX
278642 10 3	EBAY INC	..	07/20/2015.	Spin Off 70450Y103		2,083,914	XXX	2,083,914					0		2,083,914			0		XXX
278642 10 3	EBAY INC	..	10/12/2015.	CORNERSTONE MACRO	50,400.000	1,235,004	XXX	1,039,248	2,828,448	(359,209)			(359,209)		1,039,248		195,756	195,756		XXX
337930 70 5	FLAGSTAR BANCORP, INC. NEW	..	10/27/2015.	FRIEDMAN BILLINGS RAMSEY	10,000.000	227,345	XXX	152,618	157,300	(4,682)			(4,682)		152,618		74,727	74,727		XXX
337930 70 5	FLAGSTAR BANCORP, INC. NEW	..	10/28/2015.	FRIEDMAN BILLINGS RAMSEY	22,156.000	503,109	XXX	308,770	348,514	(39,744)			(39,744)		308,770		194,339	194,339		XXX
337930 70 5	FLAGSTAR BANCORP, INC. NEW	..	11/06/2015.	SANDLER & O'NEIL PARTNERS	125,000.000	2,890,934	XXX	1,668,689	1,966,250	(297,561)			(297,561)		1,668,689		1,222,245	1,222,245		XXX
337930 70 5	FLAGSTAR BANCORP, INC. NEW	..	11/11/2015.	FRIEDMAN BILLINGS RAMSEY	31,948.000	740,541	XXX	418,126	502,542	(84,416)			(84,416)		418,126		322,415	322,415		XXX
371866 ZA 5	INTERCLOUD (GENESIS) WTS $5.00 9/30/2015	..	09/17/2015.	Expiration	131,170.000		XXX	233,294	1,312	231,982			231,982		233,294		(233,294)	(233,294)		XXX
40434L 10 5	HP INC	..	11/02/2015.	Spin Off 42824C109		938,452	XXX	938,452					0		938,452			0		XXX
43785V 10 2	HOMESTREET INC	..	05/22/2015.	FRIEDMAN BILLINGS RAMSEY	24,000.000	565,434	XXX	426,937	417,840	9,097			9,097		426,937		138,497	138,497		XXX
43785V 10 2	HOMESTREET INC	..	06/11/2015.	FRIEDMAN BILLINGS RAMSEY	9,000.000	215,923	XXX	160,076	156,690	3,386			3,386		160,076		55,847	55,847		XXX
43785V 10 2	HOMESTREET INC	..	06/12/2015.	FRIEDMAN BILLINGS RAMSEY	8,000.000	189,482	XXX	142,290	139,280	3,010			3,010		142,290		47,193	47,193		XXX
43785V 10 2	HOMESTREET INC	..	06/15/2015.	FRIEDMAN BILLINGS RAMSEY	15,000.000	352,802	XXX	266,793	261,150	5,643			5,643		266,793		86,009	86,009		XXX
43785V 10 2	HOMESTREET INC	..	06/16/2015.	FRIEDMAN BILLINGS RAMSEY	7,000.000	164,828	XXX	124,049	121,870	2,179			2,179		124,049		40,779	40,779		XXX
43785V 10 2	HOMESTREET INC	..	06/17/2015.	FRIEDMAN BILLINGS RAMSEY	15,000.000	351,945	XXX	262,908	261,150	1,758			1,758		262,908		89,036	89,036		XXX
43785V 10 2	HOMESTREET INC	..	06/18/2015.	FRIEDMAN BILLINGS RAMSEY	15,000.000	351,429	XXX	260,628	261,150	(522)			(522)		260,628		90,801	90,801		XXX
43785V 10 2	HOMESTREET INC	..	06/19/2015.	FRIEDMAN BILLINGS RAMSEY	23,950.000	563,959	XXX	407,863	416,970	(9,107)			(9,107)		407,863		156,097	156,097		XXX
43785V 10 2	HOMESTREET INC	..	06/22/2015.	FRIEDMAN BILLINGS RAMSEY	14,360.000	338,572	XXX	243,854	250,008	(6,153)			(6,153)		243,854		94,718	94,718		XXX
43785V 10 2	HOMESTREET INC	..	06/23/2015.	FRIEDMAN BILLINGS RAMSEY	15,126.000	359,396	XXX	256,862	263,344	(6,481)			(6,481)		256,862		102,534	102,534		XXX
43785V 10 2	HOMESTREET INC	..	06/24/2015.	FRIEDMAN BILLINGS RAMSEY	20,000.000	476,853	XXX	337,429	348,200	(10,771)			(10,771)		337,429		139,424	139,424		XXX
43785V 10 2	HOMESTREET INC	..	06/25/2015.	FRIEDMAN BILLINGS RAMSEY	9,000.000	212,795	XXX	130,898	156,690	(25,792)			(25,792)		130,898		81,897	81,897		XXX
43785V 10 2	HOMESTREET INC	..	06/26/2015.	FRIEDMAN BILLINGS RAMSEY	5,000.000	118,501	XXX	55,000	87,050	(32,050)			(32,050)		55,000		63,501	63,501		XXX
59156R 10 8	METLIFE INC	..	11/06/2015.	STIFEL NICOLAUS	50,200.000	2,593,144	XXX	1,355,446	2,715,318	(1,359,872)			(1,359,872)		1,355,446		1,237,697	1,237,697	55,220	XXX
603042 ZA 3	MOTRICITY INC WRTS $14.541	..	01/01/2015.	Dissolution	24,757.000		XXX	0		0			0		0		(0)	(0)		XXX
633707 10 4	NATIONAL BANK HOLDINGS CORP CL A	..	08/11/2015.	Cash Tender	59,723.000	1,284,045	XXX	1,194,460	1,159,223	35,237			35,237		1,194,460		89,585	89,585	5,972	XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP	..	04/15/2015.	FRIEDMAN BILLINGS RAMSEY	43,000.000	841,064	XXX	550,337	800,230	(249,894)			(249,894)		550,337		290,728	290,728	1,135	XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP	..	05/07/2015.	CORNERSTONE MACRO	5,988.000	120,058	XXX	62,874	111,437	(48,563)			(48,563)		62,874		57,184	57,184	249	XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP	..	05/08/2015.	CORNERSTONE MACRO	5,272.000	106,377	XXX	55,356	98,112	(42,756)			(42,756)		55,356		51,021	51,021	219	XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP	..	05/11/2015.	CORNERSTONE MACRO	4,500.000	90,223	XXX	47,250	83,745	(36,495)			(36,495)		47,250		42,973	42,973	187	XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP	..	06/17/2015.	FRIEDMAN BILLINGS RAMSEY	36,000.000	696,951	XXX	378,000	669,960	(291,960)			(291,960)		378,000		318,951	318,951	1,497	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
636220 30 3	NATIONAL GENERAL HOLDING CORP	..	06/22/2015.	FRIEDMAN BILLINGS RAMSEY	21,389.000	421,569	XXX	224,585	398,049	(173,465)			(173,465)		224,585		196,985	196,985	890	XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP	..	06/23/2015.	FRIEDMAN BILLINGS RAMSEY	21,389.000	420,928	XXX	224,585	398,049	(173,465)			(173,465)		224,585		196,343	196,343	890	XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP	..	06/25/2015.	FRIEDMAN BILLINGS RAMSEY	55,000.000	1,086,780	XXX	577,500	1,023,550	(446,050)			(446,050)		577,500		509,280	509,280	2,288	XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP	..	06/26/2015.	FRIEDMAN BILLINGS RAMSEY	35,000.000	714,918	XXX	367,500	651,350	(283,850)			(283,850)		367,500		347,418	347,418	1,456	XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP	..	06/29/2015.	FRIEDMAN BILLINGS RAMSEY	33,000.000	680,180	XXX	346,500	614,130	(267,630)			(267,630)		346,500		333,680	333,680	1,373	XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP	..	06/30/2015.	FRIEDMAN BILLINGS RAMSEY	30,000.000	627,222	XXX	315,000	558,300	(243,300)			(243,300)		315,000		312,222	312,222	1,248	XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP	..	07/01/2015.	FRIEDMAN BILLINGS RAMSEY	10,000.000	209,065	XXX	105,000	186,100	(81,100)			(81,100)		105,000		104,065	104,065	416	XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP	..	07/02/2015.	FRIEDMAN BILLINGS RAMSEY	18,700.000	395,808	XXX	196,350	348,007	(151,657)			(151,657)		196,350		199,458	199,458	778	XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP	..	07/06/2015.	FRIEDMAN BILLINGS RAMSEY	20,818.000	436,664	XXX	218,589	387,423	(168,834)			(168,834)		218,589		218,075	218,075	866	XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP	..	07/07/2015.	FRIEDMAN BILLINGS RAMSEY	30,000.000	631,386	XXX	315,000	558,300	(243,300)			(243,300)		315,000		316,386	316,386	1,248	XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP	..	07/08/2015.	FRIEDMAN BILLINGS RAMSEY	14,379.000	301,782	XXX	150,980	267,593	(116,614)			(116,614)		150,980		150,803	150,803	598	XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP	..	07/09/2015.	FRIEDMAN BILLINGS RAMSEY	25,804.000	546,261	XXX	270,942	480,212	(209,270)			(209,270)		270,942		275,319	275,319	4,727	XXX
675746 30 9	OCWEN FINANCIAL CORPORATION	..	10/12/2015.	STRATEGAS RESEARCH	45,000.000	353,954	XXX	1,444,817				308,250	(308,250)		371,250		(17,296)	(17,296)		XXX
694171 10 9	PACIFIC DATAVISION INC	..	07/16/2015.	Exchanged	650,000.000	13,000,000	XXX	13,000,000	22,750,000	(9,750,000)			(9,750,000)		13,000,000			0		XXX
811065 10 1	SCRIPPS NETWORKS INTER-CL A	..	10/28/2015.	CORNERSTONE MACRO	52,000.000	2,999,773	XXX	2,704,702					0		2,704,702		295,071	295,071	7,082	XXX
811065 10 1	SCRIPPS NETWORKS INTER-CL A	..	10/29/2015.	ISI GROUP	35,000.000	2,070,821	XXX	1,820,473					0		1,820,473		250,348	250,348	5,174	XXX
881575 30 2	TESCO PLC-SPONSORED ADR	R	10/12/2015.	STRATEGAS RESEARCH	85,000.000	782,283	XXX	1,259,513	739,075	33,150			33,150		772,225		10,058	10,058		XXX
881575 30 2	TESCO PLC-SPONSORED ADR	R	10/16/2015.	STRATEGAS RESEARCH	27,500.000	249,558	XXX	407,490	239,113	10,725			10,725		249,838		(280)	(280)		XXX
881575 30 2	TESCO PLC-SPONSORED ADR	R	10/28/2015.	CORNERSTONE MACRO	120,000.000	1,030,433	XXX	1,746,054	1,043,400	46,800			46,800		1,090,200		(59,767)	(59,767)		XXX
881575 30 2	TESCO PLC-SPONSORED ADR	R	10/29/2015.	CORNERSTONE MACRO	20,500.000	172,666	XXX	286,073	178,248	7,995			7,995		186,243		(13,576)	(13,576)		XXX
90187B 10 1	TWO HARBORS INVESTMENT CORP	..	10/12/2015.	STRATEGAS RESEARCH	250,000.000	2,280,083	XXX	2,568,175	2,505,000	63,175			63,175		2,568,175		(288,092)	(288,092)	186,996	XXX
90187B 10 1	TWO HARBORS INVESTMENT CORP	..	10/13/2015.	STRATEGAS RESEARCH	215,000.000	1,945,370	XXX	2,031,753	2,154,300	(122,547)			(122,547)		2,031,753		(86,383)	(86,383)	62,213	XXX
92857W 30 8	VODAFONE GROUP PLC-SP ADR	R	10/12/2015.	BERNSTEIN	71,181.000	2,292,520	XXX	3,460,588	1,403,921				0		2,432,255		(139,735)	(139,735)	121,040	XXX
9319H1 ZZ 0	VALIDUS HOLDINGS LTD $17.50 12/12/2015	R	02/10/2015.	Exchanged	392,027.780	9,702,688	XXX	7,417,166	9,534,116	(2,116,950)			(2,116,950)		7,417,166		2,285,522	2,285,522		XXX
98883A ZZ 9	NAYLOR PUBLISHING WTS EXP 4/20/2021	..	01/21/2015.	Dissolution	2,923.000	53,755	XXX						0				53,755	53,755		XXX
G5785G 10 7	MALLINCKRODT PLC	F	12/23/2015.	ISI GROUP	5,000.000	382,576	XXX	344,984					0		344,984		37,592	37,592		XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous					101,151,910	XXX	87,249,051	92,897,660	(20,673,693)	0	308,250	(20,981,943)	0	84,227,046	0	16,924,864	16,924,864	1,077,646	XXX
9799997.	Total - Common Stocks - Part 4					101,151,910	XXX	87,249,051	92,897,660	(20,673,693)	0	308,250	(20,981,943)	0	84,227,046	0	16,924,864	16,924,864	1,077,646	XXX
9799998	Total - Common Stocks - Summary Item from Part 5					32,598,329	XXX	30,408,622					0		30,408,622		2,189,707	2,189,707	110,934	XXX
9799999.	Total - Common Stocks					133,750,240	XXX	117,657,674	92,897,660	(20,673,693)	0	308,250	(20,981,943)	0	114,635,668	0	19,114,571	19,114,571	1,188,579	XXX
9899999.	Total - Preferred and Common Stocks					133,750,240	XXX	117,657,674	92,897,660	(20,673,693)	0	308,250	(20,981,943)	0	114,635,668	0	19,114,571	19,114,571	1,188,579	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					2,490,512,398	XXX	2,389,044,806	2,284,180,634	(20,640,467)	20,400,843	308,250	(547,874)	0	2,448,490,495	0	42,021,903	42,021,903	67,252,369	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous																				
04015K AA 8	ARES FINANCE CO II 5.25 09/01/2025	..	08/13/2015	BANC OF AMERICA SECURITIES	11/05/2015	Call	17,000,000	16,747,040	17,170,000	17,000,000		252,960		252,960			170,000	170,000	190,896	
08857# AA 1	BEXION PHARMACEUTICALS PIK 4.00 7/31/15	..	07/30/2015	Capitalized Interest	07/31/2015	Maturity	11,934	11,934	11,934	11,934				0				0		
12669E Z9 0	CWALT 2003-J1 3A1 SEQ 5.00 10/25/2018	..	01/05/2015	SOUTHWEST SECURITIES	02/25/2015	MBS Paydown	4,387	4,431	4,387	4,387		17		17				0	33	4
12669E Z9 0	CWALT 2003-J1 3A1 SEQ 5.00 10/25/2018	..	01/05/2015	SOUTHWEST SECURITIES	03/25/2015	MBS Paydown	5,419	5,473	5,419	5,419		(2)		(2)				0	63	5
12669E Z9 0	CWALT 2003-J1 3A1 SEQ 5.00 10/25/2018	..	01/05/2015	SOUTHWEST SECURITIES	04/25/2015	MBS Paydown	3,949	3,988	3,949	3,949		16		16				0	62	4
12669E Z9 0	CWALT 2003-J1 3A1 SEQ 5.00 10/25/2018	..	01/05/2015	SOUTHWEST SECURITIES	05/25/2015	MBS Paydown	3,962	4,002	3,962	3,962		13		13				0	79	4
12669E Z9 0	CWALT 2003-J1 3A1 SEQ 5.00 10/25/2018	..	01/05/2015	SOUTHWEST SECURITIES	06/25/2015	MBS Paydown	141,782	143,200	141,782	141,782		(1,640)		(1,640)				0	6,518	138
165167 CC 9	CHESAPEAKE ENERGY 7.25 12/15/2018	..	08/13/2015	BANC OF AMERICA SECURITIES	12/23/2015	Exchanged	2,100,000	1,853,250	835,690	1,875,392		22,142		22,142			(1,039,702)	(1,039,702)	79,508	26,644
172967 JP 7	CITIGROUP INC 3.30 04/27/2025	..	04/22/2015	CITIGROUP	12/07/2015	CITIGROUP	4,000,000	3,992,560	3,926,040	3,992,954		394		394			(66,914)	(66,914)	81,767	
30161N AJ 0	EXELON CORP 3.95 06/15/2025	..	06/08/2015	GOLDMAN SACHS	12/02/2015	Exchanged	7,000,000	6,985,650	6,968,738	6,968,738		588		588				0	131,338	
30161N AJ 0	EXELON CORP 3.95 06/15/2025	..	06/08/2015	GOLDMAN SACHS	12/02/2015	Consent Fee			17,500	17,500				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/15/2015	Private Placement	01/16/2015	Paydown	142,684	142,684	142,684	142,684				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/15/2015	Private Placement	01/21/2015	Paydown	47,622	47,622	47,622	47,622				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/15/2015	Private Placement	01/22/2015	Paydown	7,775	7,775	7,775	7,775				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/15/2015	Private Placement	01/23/2015	Paydown	12,634	12,634	12,634	12,634				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/15/2015	Private Placement	01/26/2015	Paydown	28,185	28,185	28,185	28,185		0		0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/15/2015	Private Placement	02/02/2015	Paydown	5,046	5,046	5,046	5,046		(0)		(0)				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/15/2015	Private Placement	02/03/2015	Paydown	32,419	32,419	32,419	32,419				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/15/2015	Private Placement	02/04/2015	Paydown	13,457	13,457	13,457	13,457				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/15/2015	Private Placement	02/05/2015	Paydown	1,223	1,223	1,223	1,223		0		0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/15/2015	Private Placement	02/06/2015	Paydown	6,025	6,025	6,025	6,025		(0)		(0)				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/15/2015	Private Placement	02/10/2015	Paydown	3,058	3,058	3,058	3,058				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/20/2015	Private Placement	01/21/2015	Paydown	193,465	193,465	193,465	193,465				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/20/2015	Private Placement	01/22/2015	Paydown	31,586	31,586	31,586	31,586				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/20/2015	Private Placement	01/23/2015	Paydown	51,327	51,327	51,327	51,327				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/20/2015	Private Placement	01/26/2015	Paydown	114,500	114,500	114,500	114,500		(0)		(0)				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/20/2015	Private Placement	02/02/2015	Paydown	20,501	20,501	20,501	20,501				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/20/2015	Private Placement	02/03/2015	Paydown	131,701	131,701	131,701	131,701				0				0	0	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/20/2015	Private Placement	02/04/2015	Paydown	54,668	54,668	54,668	54,668				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/20/2015	Private Placement	02/05/2015	Paydown	4,970	4,970	4,970	4,970		(0)		(0)				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/20/2015	Private Placement	02/06/2015	Paydown	24,476	24,476	24,476	24,476				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/20/2015	Private Placement	02/10/2015	Paydown	12,425	12,425	12,425	12,425		0		0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/27/2015	Private Placement	02/02/2015	Paydown	15,409	15,409	15,409	15,409				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/27/2015	Private Placement	02/03/2015	Paydown	98,993	98,993	98,993	98,993				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/27/2015	Private Placement	02/04/2015	Paydown	41,091	41,091	41,091	41,091		0		0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/27/2015	Private Placement	02/05/2015	Paydown	3,736	3,736	3,736	3,736		(0)		(0)				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/27/2015	Private Placement	02/06/2015	Paydown	18,398	18,398	18,398	18,398		(0)		(0)				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/27/2015	Private Placement	02/10/2015	Paydown	9,339	9,339	9,339	9,339				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/28/2015	Private Placement	02/02/2015	Paydown	4,055	4,055	4,055	4,055		(0)		(0)				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/28/2015	Private Placement	02/03/2015	Paydown	26,051	26,051	26,051	26,051		0		0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/28/2015	Private Placement	02/04/2015	Paydown	10,814	10,814	10,814	10,814				0				0		

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/28/2015	Private Placement	02/05/2015	Paydown	983	983	983	983		0		0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/28/2015	Private Placement	02/06/2015	Paydown	4,842	4,841	4,842	4,842				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/28/2015	Private Placement	02/10/2015	Paydown	2,458	2,458	2,458	2,458		(0)		(0)				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/29/2015	Private Placement	02/02/2015	Paydown	26,926	26,926	26,926	26,926				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/29/2015	Private Placement	02/03/2015	Paydown	172,977	172,977	172,977	172,977		(0)		(0)				0	0	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/29/2015	Private Placement	02/04/2015	Paydown	71,802	71,802	71,802	71,802		(0)		(0)				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/29/2015	Private Placement	02/05/2015	Paydown	6,527	6,527	6,527	6,527				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/29/2015	Private Placement	02/06/2015	Paydown	32,148	32,148	32,148	32,148		0		0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/29/2015	Private Placement	02/10/2015	Paydown	16,319	16,319	16,319	16,319		0		0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/30/2015	Private Placement	02/02/2015	Paydown	90,428	90,428	90,428	90,428				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/30/2015	Private Placement	02/03/2015	Paydown	580,931	580,931	580,931	580,931		0		0				0	0	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/30/2015	Private Placement	02/04/2015	Paydown	241,141	241,141	241,141	241,141		(0)		(0)				0	0	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/30/2015	Private Placement	02/05/2015	Paydown	21,922	21,922	21,922	21,922				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/30/2015	Private Placement	02/06/2015	Paydown	107,966	107,966	107,966	107,966		(0)		(0)				0	0	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/30/2015	Private Placement	02/10/2015	Paydown	54,805	54,805	54,805	54,805		0		0				0	0	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/09/2015	Private Placement	02/10/2015	Paydown	494,967	494,967	494,967	494,967				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/17/2015	Private Placement	02/18/2015	Paydown	186,966	186,966	186,966	186,966				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/17/2015	Private Placement	02/19/2015	Paydown	314,889	314,889	314,889	314,889				0				0	0	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/17/2015	Private Placement	03/02/2015	Paydown	55,439	55,439	55,439	55,439		(0)		(0)				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/17/2015	Private Placement	03/03/2015	Paydown	309,734	309,734	309,734	309,734		(0)		(0)				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/17/2015	Private Placement	03/04/2015	Paydown	136,669	136,669	136,669	136,669		0		0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/17/2015	Private Placement	03/05/2015	Paydown	5,303	5,303	5,303	5,303		0		0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/17/2015	Private Placement	03/06/2015	Paydown	53,752	53,752	53,752	53,752				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/20/2015	Private Placement	03/02/2015	Paydown	43,281	43,281	43,281	43,281				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/20/2015	Private Placement	03/03/2015	Paydown	241,810	241,810	241,810	241,810		0		0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/20/2015	Private Placement	03/04/2015	Paydown	106,698	106,698	106,698	106,698		(0)		(0)				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/20/2015	Private Placement	03/05/2015	Paydown	4,140	4,140	4,140	4,140		(0)		(0)				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/20/2015	Private Placement	03/06/2015	Paydown	41,964	41,964	41,964	41,964		0		0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/23/2015	Private Placement	03/02/2015	Paydown	15,562	15,562	15,562	15,562				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/23/2015	Private Placement	03/03/2015	Paydown	86,943	86,943	86,943	86,943		(0)		(0)				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/23/2015	Private Placement	03/04/2015	Paydown	38,363	38,363	38,363	38,363				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/23/2015	Private Placement	03/05/2015	Paydown	1,489	1,489	1,489	1,489				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/23/2015	Private Placement	03/06/2015	Paydown	15,088	15,088	15,088	15,088		(0)		(0)				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/24/2015	Private Placement	03/02/2015	Paydown	26,747	26,747	26,747	26,747		0		0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/24/2015	Private Placement	03/03/2015	Paydown	149,433	149,433	149,433	149,433				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/24/2015	Private Placement	03/04/2015	Paydown	65,937	65,937	65,937	65,937				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/24/2015	Private Placement	03/05/2015	Paydown	2,558	2,558	2,558	2,558				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/24/2015	Private Placement	03/06/2015	Paydown	25,933	25,933	25,933	25,933				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/26/2015	Private Placement	03/02/2015	Paydown	61,761	61,761	61,761	61,761				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/26/2015	Private Placement	03/03/2015	Paydown	345,055	345,055	345,055	345,055				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/26/2015	Private Placement	03/04/2015	Paydown	152,254	152,254	152,254	152,254				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/26/2015	Private Placement	03/05/2015	Paydown	5,908	5,908	5,908	5,908		0		0				0		

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		02/26/2015	Private Placement	03/06/2015	Paydown	59,881	59,881	59,881	59,881		(0)		(0)				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		02/27/2015	Private Placement	03/02/2015	Paydown	23,537	23,537	23,537	23,537				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		02/27/2015	Private Placement	03/03/2015	Paydown	131,501	131,501	131,501	131,501				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		02/27/2015	Private Placement	03/04/2015	Paydown	58,024	58,024	58,024	58,024		(0)		(0)				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		02/27/2015	Private Placement	03/05/2015	Paydown	2,251	2,251	2,251	2,251				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		02/27/2015	Private Placement	03/06/2015	Paydown	22,821	22,821	22,821	22,821				0				0	0	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		03/09/2015	Private Placement	03/10/2015	Paydown	53,138	53,138	53,138	53,138				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		03/09/2015	Private Placement	03/11/2015	Paydown	12,792	12,792	12,792	12,792				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		03/13/2015	Private Placement	03/18/2015	Paydown	6,951	6,951	6,951	6,951				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		03/13/2015	Private Placement	03/19/2015	Paydown	49,135	49,135	49,135	49,135				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		03/13/2015	Private Placement	03/31/2015	Paydown	35,296	35,296	35,296	35,296		(0)		(0)				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		03/13/2015	Private Placement	04/01/2015	Paydown	15,087	15,087	15,087	15,087				0				0	66	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		03/13/2015	Private Placement	04/03/2015	Paydown	44,074	44,074	44,074	44,074		0		0				0	173	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		03/13/2015	Private Placement	04/06/2015	Paydown	35,279	35,279	35,279	35,279		0		0				0	154	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		03/13/2015	Private Placement	04/07/2015	Paydown	3,478	3,478	3,478	3,478		0		0				0	19	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		03/13/2015	Private Placement	04/08/2015	Paydown	10,733	10,733	10,733	10,733				0				0	59	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		03/13/2015	Private Placement	04/09/2015	Paydown	10,087	10,087	10,087	10,087				0				0	62	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		03/13/2015	Private Placement	04/10/2015	Paydown	4,397	4,397	4,397	4,397				0				0	255	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		03/17/2015	Private Placement	03/18/2015	Paydown	21,586	21,586	21,586	21,586				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		03/17/2015	Private Placement	03/19/2015	Paydown	152,590	152,590	152,590	152,590				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		03/17/2015	Private Placement	03/31/2015	Paydown	109,613	109,613	109,613	109,613				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		03/17/2015	Private Placement	04/01/2015	Paydown	46,852	46,852	46,852	46,852		0		0				0	204	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		03/17/2015	Private Placement	04/03/2015	Paydown	136,873	136,873	136,873	136,873		0		0				0	528	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		03/17/2015	Private Placement	04/06/2015	Paydown	109,560	109,560	109,560	109,560		0		0				0	465	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		03/17/2015	Private Placement	04/07/2015	Paydown	10,802	10,802	10,802	10,802				0				0	59	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		03/17/2015	Private Placement	04/08/2015	Paydown	33,331	33,331	33,331	33,331		0		0				0	179	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		03/17/2015	Private Placement	04/09/2015	Paydown	31,325	31,325	31,325	31,325		0		0				0	186	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		03/17/2015	Private Placement	04/10/2015	Paydown	13,656	13,656	13,656	13,656				0				0	416	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		03/20/2015	Private Placement	03/31/2015	Paydown	48,230	48,230	48,230	48,230				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		03/20/2015	Private Placement	04/01/2015	Paydown	20,615	20,615	20,615	20,615		0		0				0	90	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		03/20/2015	Private Placement	04/03/2015	Paydown	60,224	60,224	60,224	60,224		0		0				0	217	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		03/20/2015	Private Placement	04/06/2015	Paydown	48,207	48,207	48,207	48,207				0				0	187	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		03/20/2015	Private Placement	04/07/2015	Paydown	4,753	4,753	4,753	4,753				0				0	25	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		03/20/2015	Private Placement	04/08/2015	Paydown	14,666	14,666	14,666	14,666		(0)		(0)				0	74	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		03/20/2015	Private Placement	04/09/2015	Paydown	13,783	13,783	13,783	13,783		0		0				0	73	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		03/20/2015	Private Placement	04/10/2015	Paydown	6,009	6,009	6,009	6,009				0				0	197	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		03/23/2015	Private Placement	03/31/2015	Paydown	49,107	49,107	49,107	49,107		0		0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		03/23/2015	Private Placement	04/01/2015	Paydown	20,990	20,990	20,990	20,990		0		0				0	91	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		03/23/2015	Private Placement	04/03/2015	Paydown	61,319	61,319	61,319	61,319		0		0				0	215	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		03/23/2015	Private Placement	04/06/2015	Paydown	49,083	49,083	49,083	49,083				0				0	183	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		03/23/2015	Private Placement	04/07/2015	Paydown	4,839	4,839	4,839	4,839				0				0	26	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		03/23/2015	Private Placement	04/08/2015	Paydown	14,932	14,932	14,932	14,932				0				0	73	

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/23/2015	Private Placement	04/09/2015	Paydown	14,034	14,034	14,034	14,034		0		0				0	71	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/23/2015	Private Placement	04/10/2015	Paydown	6,118	6,118	6,118	6,118				0				0	133	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/24/2015	Private Placement	03/31/2015	Paydown	61,822	61,822	61,822	61,822		0		0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/24/2015	Private Placement	04/01/2015	Paydown	26,425	26,425	26,425	26,425		0		0				0	115	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/24/2015	Private Placement	04/03/2015	Paydown	77,197	77,197	77,197	77,197		0		0				0	263	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/24/2015	Private Placement	04/06/2015	Paydown	61,792	61,792	61,792	61,792		0		0				0	221	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/24/2015	Private Placement	04/07/2015	Paydown	6,092	6,092	6,092	6,092				0				0	32	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/24/2015	Private Placement	04/08/2015	Paydown	18,799	18,799	18,799	18,799				0				0	89	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/24/2015	Private Placement	04/09/2015	Paydown	17,667	17,667	17,667	17,667		0		0				0	85	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/24/2015	Private Placement	04/10/2015	Paydown	7,702	7,702	7,702	7,702				0				0	139	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/26/2015	Private Placement	03/31/2015	Paydown	7,673	7,673	7,673	7,673				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/26/2015	Private Placement	04/01/2015	Paydown	3,280	3,280	3,280	3,280				0				0	14	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/26/2015	Private Placement	04/03/2015	Paydown	9,581	9,581	9,581	9,581		0		0				0	31	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/26/2015	Private Placement	04/06/2015	Paydown	7,669	7,669	7,669	7,669		(0)		(0)				0	26	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/26/2015	Private Placement	04/07/2015	Paydown	756	756	756	756				0				0	4	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/26/2015	Private Placement	04/08/2015	Paydown	2,333	2,333	2,333	2,333		0		0				0	11	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/26/2015	Private Placement	04/09/2015	Paydown	2,193	2,193	2,193	2,193		0		0				0	10	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/26/2015	Private Placement	04/10/2015	Paydown	956	956	956	956				0				0	10	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/27/2015	Private Placement	03/31/2015	Paydown	29,157	29,157	29,157	29,157				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/27/2015	Private Placement	04/01/2015	Paydown	12,463	12,463	12,463	12,463				0				0	54	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/27/2015	Private Placement	04/03/2015	Paydown	36,408	36,408	36,408	36,408		0		0				0	119	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/27/2015	Private Placement	04/06/2015	Paydown	29,143	29,143	29,143	29,143				0				0	99	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/27/2015	Private Placement	04/07/2015	Paydown	2,873	2,873	2,873	2,873		0		0				0	15	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/27/2015	Private Placement	04/08/2015	Paydown	8,866	8,866	8,866	8,866		0		0				0	40	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/27/2015	Private Placement	04/09/2015	Paydown	8,332	8,332	8,332	8,332				0				0	37	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/27/2015	Private Placement	04/10/2015	Paydown	3,633	3,633	3,633	3,633				0				0	25	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/30/2015	Private Placement	03/31/2015	Paydown	92,075	92,075	92,075	92,075				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/30/2015	Private Placement	04/01/2015	Paydown	39,356	39,356	39,356	39,356				0				0	171	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/30/2015	Private Placement	04/03/2015	Paydown	114,974	114,974	114,974	114,974				0				0	369	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/30/2015	Private Placement	04/06/2015	Paydown	92,031	92,031	92,031	92,031				0				0	304	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/30/2015	Private Placement	04/07/2015	Paydown	9,073	9,073	9,073	9,073				0				0	47	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/30/2015	Private Placement	04/08/2015	Paydown	27,998	27,998	27,998	27,998				0				0	125	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/30/2015	Private Placement	04/09/2015	Paydown	26,313	26,313	26,313	26,313		0		0				0	114	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/30/2015	Private Placement	04/10/2015	Paydown	11,471	11,471	11,471	11,471				0				0	(48)	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/31/2015	Private Placement	04/01/2015	Paydown	85,541	85,541	85,541	85,541		(0)		(0)				0	372	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/31/2015	Private Placement	04/03/2015	Paydown	249,897	249,897	249,897	249,897				0				0	760	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/31/2015	Private Placement	04/06/2015	Paydown	200,030	200,030	200,030	200,030		0		0				0	614	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/31/2015	Private Placement	04/07/2015	Paydown	19,721	19,721	19,721	19,721				0				0	100	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/31/2015	Private Placement	04/08/2015	Paydown	60,854	60,854	60,854	60,854				0				0	256	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/31/2015	Private Placement	04/09/2015	Paydown	57,192	57,192	57,192	57,192				0				0	225	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/31/2015	Private Placement	04/10/2015	Paydown	24,933	24,933	24,933	24,933				0				0	(196)	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/02/2015	Private Placement	04/03/2015	Paydown	82,286	82,286	82,286	82,286				0				0	221	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		04/02/2015	Private Placement	04/06/2015	Paydown	65,866	65,866	65,866	65,866		0		0				0	170	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		04/02/2015	Private Placement	04/07/2015	Paydown	6,494	6,494	6,494	6,494				0				0	32	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		04/02/2015	Private Placement	04/08/2015	Paydown	20,038	20,038	20,038	20,038				0				0	74	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		04/02/2015	Private Placement	04/09/2015	Paydown	18,832	18,832	18,832	18,832				0				0	59	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		04/02/2015	Private Placement	04/10/2015	Paydown	8,210	8,210	8,210	8,210				0				0	(87)	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		04/13/2015	Private Placement	04/14/2015	Paydown	127,924	127,924	127,924	127,924				0				0	(0)	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		04/13/2015	Private Placement	04/15/2015	Paydown	113,163	113,163	113,163	113,163				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		04/17/2015	Private Placement	04/21/2015	Paydown	15,163	15,163	15,163	15,163				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		04/17/2015	Private Placement	04/22/2015	Paydown	35,942	35,942	35,942	35,942				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		04/17/2015	Private Placement	04/23/2015	Paydown	25,272	25,272	25,272	25,272				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		04/17/2015	Private Placement	05/04/2015	Paydown	11,117	11,117	11,117	11,117				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		04/17/2015	Private Placement	05/05/2015	Paydown	19,728	19,728	19,728	19,728				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		04/17/2015	Private Placement	05/06/2015	Paydown	614	614	614	614				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		04/17/2015	Private Placement	05/08/2015	Paydown	2,263	2,263	2,263	2,263				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		04/17/2015	Private Placement	05/11/2015	Paydown	1,096	1,096	1,096	1,096				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		04/20/2015	Private Placement	04/21/2015	Paydown	11,406	11,406	11,406	11,406				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		04/20/2015	Private Placement	04/22/2015	Paydown	27,036	27,036	27,036	27,036				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		04/20/2015	Private Placement	04/23/2015	Paydown	19,010	19,010	19,010	19,010				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		04/20/2015	Private Placement	05/04/2015	Paydown	8,363	8,363	8,363	8,363				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		04/20/2015	Private Placement	05/05/2015	Paydown	14,840	14,840	14,840	14,840				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		04/20/2015	Private Placement	05/06/2015	Paydown	462	462	462	462				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		04/20/2015	Private Placement	05/08/2015	Paydown	1,703	1,703	1,703	1,703				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		04/20/2015	Private Placement	05/11/2015	Paydown	824	824	824	824				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		04/24/2015	Private Placement	05/04/2015	Paydown	14,139	14,139	14,139	14,139				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		04/24/2015	Private Placement	05/05/2015	Paydown	25,090	25,090	25,090	25,090				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		04/24/2015	Private Placement	05/06/2015	Paydown	781	781	781	781				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		04/24/2015	Private Placement	05/08/2015	Paydown	2,879	2,879	2,879	2,879				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		04/24/2015	Private Placement	05/11/2015	Paydown	1,393	1,393	1,393	1,393				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		04/27/2015	Private Placement	05/04/2015	Paydown	84,833	84,833	84,833	84,833				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		04/27/2015	Private Placement	05/05/2015	Paydown	150,539	150,539	150,539	150,539		0		0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		04/27/2015	Private Placement	05/06/2015	Paydown	4,684	4,684	4,684	4,684				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		04/27/2015	Private Placement	05/08/2015	Paydown	17,271	17,271	17,271	17,271		(0)		(0)				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		04/27/2015	Private Placement	05/11/2015	Paydown	8,361	8,361	8,361	8,361				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		04/28/2015	Private Placement	05/04/2015	Paydown	53,413	53,413	53,413	53,413				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		04/28/2015	Private Placement	05/05/2015	Paydown	94,784	94,784	94,784	94,784				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		04/28/2015	Private Placement	05/06/2015	Paydown	2,949	2,949	2,949	2,949				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		04/28/2015	Private Placement	05/08/2015	Paydown	10,874	10,874	10,874	10,874				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		04/28/2015	Private Placement	05/11/2015	Paydown	5,264	5,264	5,264	5,264				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		04/29/2015	Private Placement	05/04/2015	Paydown	127,249	127,249	127,249	127,249				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		04/29/2015	Private Placement	05/05/2015	Paydown	225,809	225,809	225,809	225,809		0		0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		04/29/2015	Private Placement	05/06/2015	Paydown	7,026	7,026	7,026	7,026		(0)		(0)				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		04/29/2015	Private Placement	05/08/2015	Paydown	25,907	25,907	25,907	25,907				0				0		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		04/29/2015	Private Placement	05/11/2015	Paydown	12,541	12,541	12,541	12,541		(0)		(0)				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		04/30/2015	Private Placement	05/04/2015	Paydown	175,949	175,949	175,949	175,949				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		04/30/2015	Private Placement	05/05/2015	Paydown	312,229	312,229	312,229	312,229		(0)		(0)				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		04/30/2015	Private Placement	05/06/2015	Paydown	9,715	9,715	9,715	9,715				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		04/30/2015	Private Placement	05/08/2015	Paydown	35,821	35,821	35,821	35,821		0		0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		04/30/2015	Private Placement	05/11/2015	Paydown	17,341	17,341	17,341	17,341				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		05/01/2015	Private Placement	05/04/2015	Paydown	166,524	166,524	166,524	166,524				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		05/01/2015	Private Placement	05/05/2015	Paydown	295,503	295,503	295,503	295,503				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		05/01/2015	Private Placement	05/06/2015	Paydown	9,195	9,195	9,195	9,195				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		05/01/2015	Private Placement	05/08/2015	Paydown	33,902	33,902	33,902	33,902				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		05/01/2015	Private Placement	05/11/2015	Paydown	16,412	16,412	16,412	16,412				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		05/07/2015	Private Placement	05/08/2015	Paydown	147,860	147,860	147,860	147,860				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		05/07/2015	Private Placement	05/11/2015	Paydown	71,579	71,579	71,579	71,579		(0)		(0)				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		05/20/2015	Private Placement	05/21/2015	Paydown	127,924	127,924	127,924	127,924				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		05/20/2015	Private Placement	05/22/2015	Paydown	289,305	289,305	289,305	289,305				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		05/20/2015	Private Placement	05/27/2015	Paydown	27,077	27,077	27,077	27,077				0				0	1	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		05/20/2015	Private Placement	06/02/2015	Paydown	588,925	588,925	588,925	588,925				0				0	19	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		05/26/2015	Private Placement	05/27/2015	Paydown	24,092	24,092	24,092	24,092				0				0	0	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		05/26/2015	Private Placement	06/02/2015	Paydown	524,012	524,012	524,012	524,012				0				0	2	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		05/28/2015	Private Placement	06/02/2015	Paydown	462,494	462,494	462,494	462,494				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		05/29/2015	Private Placement	06/02/2015	Paydown	127,924	127,924	127,924	127,924				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		06/01/2015	Private Placement	06/02/2015	Paydown	34,441	34,441	34,441	34,441				0				0	6,870	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/15/2015	Private Placement	02/17/2015	Paydown	416,507	416,507	416,507	416,507				0				0	759	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/15/2015	Private Placement	02/20/2015	Paydown	84,781	84,781	84,781	84,781				0				0	119	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/15/2015	Private Placement	02/26/2015	Paydown	78,974	78,974	78,974	78,974				0				0	163	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/15/2015	Private Placement	03/02/2015	Paydown	17,550	17,550	17,550	17,550				0				0	40	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/15/2015	Private Placement	03/05/2015	Paydown	9,876	9,876	9,876	9,876				0				0	19	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/15/2015	Private Placement	03/17/2015	Paydown	172,346	172,346	172,346	172,346				0				0	746	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/15/2015	Private Placement	03/23/2015	Paydown	9,209	9,209	9,209	9,209				0				0	18	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/15/2015	Private Placement	04/02/2015	Paydown	9,209	9,209	9,209	9,209				0				0	25	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/15/2015	Private Placement	04/07/2015	Paydown	6,139	6,139	6,139	6,139				0				0	18	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/15/2015	Private Placement	04/13/2015	Paydown	19,645	19,645	19,645	19,645				0				0	77	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/15/2015	Private Placement	04/17/2015	Paydown	25,342	25,342	25,342	25,342				0				0	102	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/15/2015	Private Placement	04/20/2015	Paydown	3,135	3,135	3,135	3,135				0				0	8	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/15/2015	Private Placement	05/05/2015	Paydown	1,951	1,951	1,951	1,951				0				0	3	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/15/2015	Private Placement	05/13/2015	Paydown	2,203	2,203	2,203	2,203				0				0	4	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/15/2015	Private Placement	05/15/2015	Paydown	5,997	5,997	5,997	5,997				0				0	16	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/15/2015	Private Placement	05/18/2015	Paydown	6,296	6,296	6,296	6,296				0				0	1,647	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/15/2015	Private Placement	05/20/2015	Paydown	6,873	6,873	6,873	6,873				0				0	29	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/15/2015	Private Placement	05/26/2015	Paydown	716	716	716	716				0				0	3	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/15/2015	Private Placement	06/02/2015	Paydown	8,878	8,878	8,878	8,878		0		0				0	46	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/16/2015	Private Placement	02/17/2015	Paydown	23,139	23,139	23,139	23,139				0				0	42	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/16/2015	Private Placement	02/20/2015	Paydown	4,710	4,710	4,710	4,710				0				0	6	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/16/2015	Private Placement	02/26/2015	Paydown	4,387	4,387	4,387	4,387		(0)		(0)				0	9	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/16/2015	Private Placement	03/02/2015	Paydown	975	975	975	975				0				0	2	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/16/2015	Private Placement	03/05/2015	Paydown	549	549	549	549		0		0				0	1	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/16/2015	Private Placement	03/17/2015	Paydown	9,575	9,575	9,575	9,575				0				0	40	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/16/2015	Private Placement	03/23/2015	Paydown	512	512	512	512				0				0	1	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/16/2015	Private Placement	04/02/2015	Paydown	512	512	512	512				0				0	1	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/16/2015	Private Placement	04/07/2015	Paydown	341	341	341	341				0				0	1	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/16/2015	Private Placement	04/13/2015	Paydown	1,091	1,091	1,091	1,091				0				0	4	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/16/2015	Private Placement	04/17/2015	Paydown	1,408	1,408	1,408	1,408				0				0	6	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/16/2015	Private Placement	04/20/2015	Paydown	174	174	174	174				0				0	0	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/16/2015	Private Placement	05/05/2015	Paydown	108	108	108	108				0				0	0	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/16/2015	Private Placement	05/13/2015	Paydown	122	122	122	122				0				0	0	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/16/2015	Private Placement	05/15/2015	Paydown	333	333	333	333				0				0	1	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/16/2015	Private Placement	05/18/2015	Paydown	350	350	350	350				0				0	1	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/16/2015	Private Placement	05/20/2015	Paydown	382	382	382	382				0				0	2	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/16/2015	Private Placement	05/26/2015	Paydown	40	40	40	40				0				0	0	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/16/2015	Private Placement	06/02/2015	Paydown	493	493	493	493				0				0	4	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/20/2015	Private Placement	02/17/2015	Paydown	208,254	208,254	208,254	208,254				0				0	380	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/20/2015	Private Placement	02/20/2015	Paydown	42,390	42,390	42,390	42,390				0				0	59	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/20/2015	Private Placement	02/26/2015	Paydown	39,487	39,487	39,487	39,487				0				0	79	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/20/2015	Private Placement	03/02/2015	Paydown	8,775	8,775	8,775	8,775				0				0	20	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/20/2015	Private Placement	03/05/2015	Paydown	4,938	4,938	4,938	4,938				0				0	9	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/20/2015	Private Placement	03/17/2015	Paydown	86,173	86,173	86,173	86,173				0				0	358	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/20/2015	Private Placement	03/23/2015	Paydown	4,604	4,604	4,604	4,604		0		0				0	9	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/20/2015	Private Placement	04/02/2015	Paydown	4,604	4,604	4,604	4,604				0				0	12	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/20/2015	Private Placement	04/07/2015	Paydown	3,070	3,070	3,070	3,070				0				0	9	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/20/2015	Private Placement	04/13/2015	Paydown	9,823	9,823	9,823	9,823				0				0	38	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/20/2015	Private Placement	04/17/2015	Paydown	12,671	12,671	12,671	12,671				0				0	50	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/20/2015	Private Placement	04/20/2015	Paydown	1,567	1,567	1,567	1,567		0		0				0	4	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/20/2015	Private Placement	05/05/2015	Paydown	976	976	976	976				0				0	2	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/20/2015	Private Placement	05/13/2015	Paydown	1,101	1,101	1,101	1,101				0				0	2	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/20/2015	Private Placement	05/15/2015	Paydown	2,998	2,998	2,998	2,998				0				0	8	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/20/2015	Private Placement	05/18/2015	Paydown	3,148	3,148	3,148	3,148				0				0	7	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/20/2015	Private Placement	05/20/2015	Paydown	3,437	3,437	3,437	3,437				0				0	14	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/20/2015	Private Placement	05/26/2015	Paydown	358	358	358	358				0				0	2	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/20/2015	Private Placement	06/02/2015	Paydown	4,439	4,439	4,439	4,439		(0)		(0)				0	34	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/26/2015	Private Placement	02/17/2015	Paydown	208,254	208,254	208,254	208,254				0				0	380	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/26/2015	Private Placement	02/20/2015	Paydown	42,390	42,390	42,390	42,390				0				0	58	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/26/2015	Private Placement	02/26/2015	Paydown	39,487	39,487	39,487	39,487				0				0	78	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/26/2015	Private Placement	03/02/2015	Paydown	8,775	8,775	8,775	8,775				0				0	20	

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/26/2015	Private Placement	03/05/2015	Paydown	4,938	4,938	4,938	4,938		(0)		(0)				0	9	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/26/2015	Private Placement	03/17/2015	Paydown	86,173	86,173	86,173	86,173				0				0	351	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/26/2015	Private Placement	03/23/2015	Paydown	4,604	4,604	4,604	4,604		0		0				0	9	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/26/2015	Private Placement	04/02/2015	Paydown	4,604	4,604	4,604	4,604				0				0	12	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/26/2015	Private Placement	04/07/2015	Paydown	3,070	3,070	3,070	3,070				0				0	9	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/26/2015	Private Placement	04/13/2015	Paydown	9,823	9,823	9,823	9,823				0				0	38	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/26/2015	Private Placement	04/17/2015	Paydown	12,671	12,671	12,671	12,671				0				0	50	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/26/2015	Private Placement	04/20/2015	Paydown	1,567	1,567	1,567	1,567		0		0				0	4	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/26/2015	Private Placement	05/05/2015	Paydown	976	976	976	976				0				0	2	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/26/2015	Private Placement	05/13/2015	Paydown	1,101	1,101	1,101	1,101				0				0	2	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/26/2015	Private Placement	05/15/2015	Paydown	2,998	2,998	2,998	2,998				0				0	8	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/26/2015	Private Placement	05/18/2015	Paydown	3,148	3,148	3,148	3,148				0				0	7	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/26/2015	Private Placement	05/20/2015	Paydown	3,437	3,437	3,437	3,437		0		0				0	14	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/26/2015	Private Placement	05/26/2015	Paydown	358	358	358	358				0				0	2	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	01/26/2015	Private Placement	06/02/2015	Paydown	4,439	4,439	4,439	4,439		(0)		(0)				0	34	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/02/2015	Private Placement	02/17/2015	Paydown	46,279	46,279	46,279	46,279				0				0	84	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/02/2015	Private Placement	02/20/2015	Paydown	9,420	9,420	9,420	9,420				0				0	13	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/02/2015	Private Placement	02/26/2015	Paydown	8,775	8,775	8,775	8,775				0				0	17	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/02/2015	Private Placement	03/02/2015	Paydown	1,950	1,950	1,950	1,950				0				0	4	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/02/2015	Private Placement	03/05/2015	Paydown	1,097	1,097	1,097	1,097		(0)		(0)				0	2	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/02/2015	Private Placement	03/17/2015	Paydown	19,150	19,150	19,150	19,150		0		0				0	70	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/02/2015	Private Placement	03/23/2015	Paydown	1,023	1,023	1,023	1,023		(0)		(0)				0	2	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/02/2015	Private Placement	04/02/2015	Paydown	1,023	1,023	1,023	1,023				0				0	3	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/02/2015	Private Placement	04/07/2015	Paydown	682	682	682	682				0				0	2	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/02/2015	Private Placement	04/13/2015	Paydown	2,183	2,183	2,183	2,183				0				0	8	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/02/2015	Private Placement	04/17/2015	Paydown	2,816	2,816	2,816	2,816				0				0	11	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/02/2015	Private Placement	04/20/2015	Paydown	348	348	348	348		0		0				0	1	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/02/2015	Private Placement	05/05/2015	Paydown	217	217	217	217				0				0	0	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/02/2015	Private Placement	05/13/2015	Paydown	245	245	245	245				0				0	0	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/02/2015	Private Placement	05/15/2015	Paydown	666	666	666	666				0				0	2	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/02/2015	Private Placement	05/18/2015	Paydown	700	700	700	700				0				0	2	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/02/2015	Private Placement	05/20/2015	Paydown	764	764	764	764				0				0	3	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/02/2015	Private Placement	05/26/2015	Paydown	80	80	80	80				0				0	0	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/02/2015	Private Placement	06/02/2015	Paydown	986	986	986	986		(0)		(0)				0	8	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/05/2015	Private Placement	02/17/2015	Paydown	32,395	32,395	32,395	32,395				0				0	546	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/05/2015	Private Placement	02/20/2015	Paydown	6,594	6,594	6,594	6,594				0				0	9	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/05/2015	Private Placement	02/26/2015	Paydown	6,142	6,142	6,142	6,142				0				0	13	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/05/2015	Private Placement	03/02/2015	Paydown	1,365	1,365	1,365	1,365				0				0	3	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/05/2015	Private Placement	03/05/2015	Paydown	768	768	768	768				0				0	1	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/05/2015	Private Placement	03/17/2015	Paydown	13,405	13,405	13,405	13,405		(0)		(0)				0	49	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/05/2015	Private Placement	03/23/2015	Paydown	716	716	716	716		0		0				0	1	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/05/2015	Private Placement	04/02/2015	Paydown	716	716	716	716				0				0	2	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		02/05/2015	Private Placement	04/07/2015	Paydown	477	477	477	477				0				0	1	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		02/05/2015	Private Placement	04/13/2015	Paydown	1,528	1,528	1,528	1,528		(0)		(0)				0	6	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		02/05/2015	Private Placement	04/17/2015	Paydown	1,971	1,971	1,971	1,971		0		0				0	7	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		02/05/2015	Private Placement	04/20/2015	Paydown	244	244	244	244				0				0	1	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		02/05/2015	Private Placement	05/05/2015	Paydown	152	152	152	152				0				0	0	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		02/05/2015	Private Placement	05/13/2015	Paydown	171	171	171	171				0				0	0	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		02/05/2015	Private Placement	05/15/2015	Paydown	466	466	466	466				0				0	1	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		02/05/2015	Private Placement	05/18/2015	Paydown	490	490	490	490				0				0	1	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		02/05/2015	Private Placement	05/20/2015	Paydown	535	535	535	535				0				0	2	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		02/05/2015	Private Placement	05/26/2015	Paydown	56	56	56	56				0				0	0	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		02/05/2015	Private Placement	06/02/2015	Paydown	691	691	691	691				0				0	5	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		02/17/2015	Private Placement	02/20/2015	Paydown	252,528	252,528	252,528	252,528				0				0	341	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		02/17/2015	Private Placement	02/26/2015	Paydown	235,232	235,232	235,232	235,232				0				0	461	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		02/17/2015	Private Placement	03/02/2015	Paydown	52,274	52,274	52,274	52,274				0				0	116	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		02/17/2015	Private Placement	03/05/2015	Paydown	29,417	29,417	29,417	29,417		(0)		(0)				0	56	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		02/17/2015	Private Placement	03/17/2015	Paydown	513,353	513,353	513,353	513,353				0				0	1,875	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		02/17/2015	Private Placement	03/23/2015	Paydown	27,429	27,429	27,429	27,429				0				0	54	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		02/17/2015	Private Placement	04/02/2015	Paydown	27,429	27,429	27,429	27,429				0				0	74	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		02/17/2015	Private Placement	04/07/2015	Paydown	18,286	18,286	18,286	18,286				0				0	54	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		02/17/2015	Private Placement	04/13/2015	Paydown	58,515	58,515	58,515	58,515				0				0	223	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		02/17/2015	Private Placement	04/17/2015	Paydown	75,483	75,483	75,483	75,483				0				0	297	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		02/17/2015	Private Placement	04/20/2015	Paydown	9,337	9,337	9,337	9,337		0		0				0	24	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		02/17/2015	Private Placement	05/05/2015	Paydown	5,813	5,813	5,813	5,813		0		0				0	10	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		02/17/2015	Private Placement	05/13/2015	Paydown	6,562	6,562	6,562	6,562		0		0				0	13	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		02/17/2015	Private Placement	05/15/2015	Paydown	17,862	17,862	17,862	17,862		0		0				0	47	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		02/17/2015	Private Placement	05/18/2015	Paydown	18,754	18,754	18,754	18,754		0		0				0	42	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		02/17/2015	Private Placement	05/20/2015	Paydown	20,473	20,473	20,473	20,473		0		0				0	83	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		02/17/2015	Private Placement	05/26/2015	Paydown	2,133	2,133	2,133	2,133				0				0	9	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		02/17/2015	Private Placement	06/02/2015	Paydown	26,444	26,444	26,444	26,444		0		0				0	143	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		02/23/2015	Private Placement	02/26/2015	Paydown	30,330	30,330	30,330	30,330				0				0	55	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		02/23/2015	Private Placement	03/02/2015	Paydown	6,740	6,740	6,740	6,740		0		0				0	15	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		02/23/2015	Private Placement	03/05/2015	Paydown	3,793	3,793	3,793	3,793				0				0	7	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		02/23/2015	Private Placement	03/17/2015	Paydown	66,189	66,189	66,189	66,189		(0)		(0)				0	265	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		02/23/2015	Private Placement	03/23/2015	Paydown	3,537	3,537	3,537	3,537		(0)		(0)				0	7	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		02/23/2015	Private Placement	04/02/2015	Paydown	3,537	3,537	3,537	3,537				0				0	9	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		02/23/2015	Private Placement	04/07/2015	Paydown	2,358	2,358	2,358	2,358				0				0	7	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		02/23/2015	Private Placement	04/13/2015	Paydown	7,545	7,545	7,545	7,545				0				0	28	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		02/23/2015	Private Placement	04/17/2015	Paydown	9,732	9,732	9,732	9,732		0		0				0	37	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		02/23/2015	Private Placement	04/20/2015	Paydown	1,204	1,204	1,204	1,204		0		0				0	3	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		02/23/2015	Private Placement	05/05/2015	Paydown	749	749	749	749				0				0	1	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		02/23/2015	Private Placement	05/13/2015	Paydown	846	846	846	846				0				0	2	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		02/23/2015	Private Placement	05/15/2015	Paydown	2,303	2,303	2,303	2,303				0				0	6	

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		02/23/2015	Private Placement	05/18/2015	Paydown	2,418	2,418	2,418	2,418				0				0	5	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		02/23/2015	Private Placement	05/20/2015	Paydown	2,640	2,640	2,640	2,640				0				0	11	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		02/23/2015	Private Placement	05/26/2015	Paydown	275	275	275	275				0				0	1	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		02/23/2015	Private Placement	06/02/2015	Paydown	3,410	3,410	3,410	3,410				0				0	9	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/02/2015	Private Placement	03/05/2015	Paydown	10,130	10,130	10,130	10,130				0				0	20	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/02/2015	Private Placement	03/17/2015	Paydown	176,774	176,774	176,774	176,774				0				0	690	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/02/2015	Private Placement	03/23/2015	Paydown	9,445	9,445	9,445	9,445				0				0	18	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/02/2015	Private Placement	04/02/2015	Paydown	9,445	9,445	9,445	9,445		(0)		(0)				0	25	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/02/2015	Private Placement	04/07/2015	Paydown	6,297	6,297	6,297	6,297				0				0	18	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/02/2015	Private Placement	04/13/2015	Paydown	20,150	20,150	20,150	20,150		(0)		(0)				0	73	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/02/2015	Private Placement	04/17/2015	Paydown	25,993	25,993	25,993	25,993				0				0	96	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/02/2015	Private Placement	04/20/2015	Paydown	3,215	3,215	3,215	3,215				0				0	8	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/02/2015	Private Placement	05/05/2015	Paydown	2,002	2,002	2,002	2,002				0				0	4	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/02/2015	Private Placement	05/13/2015	Paydown	2,260	2,260	2,260	2,260		0		0				0	4	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/02/2015	Private Placement	05/15/2015	Paydown	6,151	6,151	6,151	6,151		0		0				0	16	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/02/2015	Private Placement	05/18/2015	Paydown	6,458	6,458	6,458	6,458		(0)		(0)				0	14	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/02/2015	Private Placement	05/20/2015	Paydown	7,050	7,050	7,050	7,050				0				0	29	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/02/2015	Private Placement	05/26/2015	Paydown	734	734	734	734				0				0	3	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/02/2015	Private Placement	06/02/2015	Paydown	9,106	9,106	9,106	9,106		0		0				0	25	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/03/2015	Private Placement	03/05/2015	Paydown	3,377	3,377	3,377	3,377				0				0	6	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/03/2015	Private Placement	03/17/2015	Paydown	58,925	58,925	58,925	58,925				0				0	233	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/03/2015	Private Placement	03/23/2015	Paydown	3,148	3,148	3,148	3,148				0				0	6	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/03/2015	Private Placement	04/02/2015	Paydown	3,148	3,148	3,148	3,148				0				0	8	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/03/2015	Private Placement	04/07/2015	Paydown	2,099	2,099	2,099	2,099		0		0				0	6	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/03/2015	Private Placement	04/13/2015	Paydown	6,717	6,717	6,717	6,717				0				0	25	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/03/2015	Private Placement	04/17/2015	Paydown	8,664	8,664	8,664	8,664		0		0				0	32	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/03/2015	Private Placement	04/20/2015	Paydown	1,072	1,072	1,072	1,072				0				0	3	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/03/2015	Private Placement	05/05/2015	Paydown	667	667	667	667				0				0	1	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/03/2015	Private Placement	05/13/2015	Paydown	753	753	753	753				0				0	1	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/03/2015	Private Placement	05/15/2015	Paydown	2,050	2,050	2,050	2,050				0				0	5	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/03/2015	Private Placement	05/18/2015	Paydown	2,153	2,153	2,153	2,153				0				0	5	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/03/2015	Private Placement	05/20/2015	Paydown	2,350	2,350	2,350	2,350				0				0	10	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/03/2015	Private Placement	05/26/2015	Paydown	245	245	245	245		0		0				0	1	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/03/2015	Private Placement	06/02/2015	Paydown	3,035	3,035	3,035	3,035				0				0	8	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/13/2015	Private Placement	03/17/2015	Paydown	195,259	195,259	195,259	195,259				0				0	737	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/13/2015	Private Placement	03/23/2015	Paydown	10,433	10,433	10,433	10,433				0				0	20	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/13/2015	Private Placement	04/02/2015	Paydown	10,433	10,433	10,433	10,433				0				0	28	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/13/2015	Private Placement	04/07/2015	Paydown	6,955	6,955	6,955	6,955				0				0	20	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/13/2015	Private Placement	04/13/2015	Paydown	22,257	22,257	22,257	22,257		(0)		(0)				0	80	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/13/2015	Private Placement	04/17/2015	Paydown	28,711	28,711	28,711	28,711		0		0				0	105	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/13/2015	Private Placement	04/20/2015	Paydown	3,551	3,551	3,551	3,551		0		0				0	9	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/13/2015	Private Placement	05/05/2015	Paydown	2,211	2,211	2,211	2,211				0				0	4	

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/13/2015	Private Placement	05/13/2015	Paydown	2,496	2,496	2,496	2,496				0				0	5	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/13/2015	Private Placement	05/15/2015	Paydown	6,794	6,794	6,794	6,794				0				0	18	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/13/2015	Private Placement	05/18/2015	Paydown	7,133	7,133	7,133	7,133		0		0				0	16	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/13/2015	Private Placement	05/20/2015	Paydown	7,787	7,787	7,787	7,787		0		0				0	32	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/13/2015	Private Placement	05/26/2015	Paydown	811	811	811	811				0				0	4	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/13/2015	Private Placement	06/02/2015	Paydown	10,058	10,058	10,058	10,058		(0)		(0)				0	52	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/17/2015	Private Placement	03/23/2015	Paydown	60,930	60,930	60,930	60,930				0				0	115	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/17/2015	Private Placement	04/02/2015	Paydown	60,930	60,930	60,930	60,930				0				0	561	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/17/2015	Private Placement	04/07/2015	Paydown	40,620	40,620	40,620	40,620				0				0	283	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/17/2015	Private Placement	04/13/2015	Paydown	129,983	129,983	129,983	129,983				0				0	498	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/17/2015	Private Placement	04/17/2015	Paydown	167,675	167,675	167,675	167,675				0				0	603	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/17/2015	Private Placement	04/20/2015	Paydown	20,741	20,741	20,741	20,741				0				0	53	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/17/2015	Private Placement	05/05/2015	Paydown	12,912	12,912	12,912	12,912				0				0	23	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/17/2015	Private Placement	05/13/2015	Paydown	14,576	14,576	14,576	14,576				0				0	28	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/17/2015	Private Placement	05/15/2015	Paydown	39,678	39,678	39,678	39,678		0		0				0	105	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/17/2015	Private Placement	05/18/2015	Paydown	41,660	41,660	41,660	41,660		0		0				0	92	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/17/2015	Private Placement	05/20/2015	Paydown	45,477	45,477	45,477	45,477		0		0				0	188	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/17/2015	Private Placement	05/26/2015	Paydown	4,737	4,737	4,737	4,737				0				0	21	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/17/2015	Private Placement	06/02/2015	Paydown	58,742	58,742	58,742	58,742		0		0				0	476	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/19/2015	Private Placement	03/23/2015	Paydown	12,014	12,014	12,014	12,014				0				0	23	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/19/2015	Private Placement	04/02/2015	Paydown	12,014	12,014	12,014	12,014				0				0	32	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/19/2015	Private Placement	04/07/2015	Paydown	8,010	8,010	8,010	8,010				0				0	23	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/19/2015	Private Placement	04/13/2015	Paydown	25,631	25,631	25,631	25,631		0		0				0	91	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/19/2015	Private Placement	04/17/2015	Paydown	33,063	33,063	33,063	33,063		0		0				0	120	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/19/2015	Private Placement	04/20/2015	Paydown	4,090	4,090	4,090	4,090				0				0	10	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/19/2015	Private Placement	05/05/2015	Paydown	2,546	2,546	2,546	2,546		0		0				0	5	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/19/2015	Private Placement	05/13/2015	Paydown	2,874	2,874	2,874	2,874		0		0				0	5	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/19/2015	Private Placement	05/15/2015	Paydown	7,824	7,824	7,824	7,824				0				0	21	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/19/2015	Private Placement	05/18/2015	Paydown	8,215	8,215	8,215	8,215		0		0				0	18	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/19/2015	Private Placement	05/20/2015	Paydown	8,967	8,967	8,967	8,967		0		0				0	37	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/19/2015	Private Placement	05/26/2015	Paydown	934	934	934	934		0		0				0	4	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/19/2015	Private Placement	06/02/2015	Paydown	11,583	11,583	11,583	11,583		(0)		(0)				0	50	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		04/13/2015	Private Placement	04/17/2015	Paydown	73,116	73,116	73,116	73,116				0				0	278	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		04/13/2015	Private Placement	04/20/2015	Paydown	9,044	9,044	9,044	9,044				0				0	23	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		04/13/2015	Private Placement	05/05/2015	Paydown	5,630	5,630	5,630	5,630		(0)		(0)				0	10	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		04/13/2015	Private Placement	05/13/2015	Paydown	6,356	6,356	6,356	6,356				0				0	12	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		04/13/2015	Private Placement	05/15/2015	Paydown	17,302	17,302	17,302	17,302				0				0	45	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		04/13/2015	Private Placement	05/18/2015	Paydown	18,166	18,166	18,166	18,166		(0)		(0)				0	39	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		04/13/2015	Private Placement	05/20/2015	Paydown	19,831	19,831	19,831	19,831		0		0				0	79	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		04/13/2015	Private Placement	05/26/2015	Paydown	2,066	2,066	2,066	2,066				0				0	9	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		04/13/2015	Private Placement	06/02/2015	Paydown	25,615	25,615	25,615	25,615		0		0				0	55	

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/15/2015	Private Placement	04/17/2015	Paydown	199,037	199,037	199,037	199,037				0				0	736	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/15/2015	Private Placement	04/20/2015	Paydown	24,621	24,621	24,621	24,621				0				0	62	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/15/2015	Private Placement	05/05/2015	Paydown	15,327	15,327	15,327	15,327				0				0	27	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/15/2015	Private Placement	05/13/2015	Paydown	17,302	17,302	17,302	17,302				0				0	33	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/15/2015	Private Placement	05/15/2015	Paydown	47,100	47,100	47,100	47,100				0				0	124	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/15/2015	Private Placement	05/18/2015	Paydown	49,452	49,452	49,452	49,452				0				0	107	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/15/2015	Private Placement	05/20/2015	Paydown	53,984	53,984	53,984	53,984		0		0				0	220	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/15/2015	Private Placement	05/26/2015	Paydown	5,623	5,623	5,623	5,623				0				0	25	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/15/2015	Private Placement	06/02/2015	Paydown	69,729	69,729	69,729	69,729		0		0				0	421	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/16/2015	Private Placement	04/17/2015	Paydown	20,310	20,310	20,310	20,310				0				0	70	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/16/2015	Private Placement	04/20/2015	Paydown	2,512	2,512	2,512	2,512				0				0	6	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/16/2015	Private Placement	05/05/2015	Paydown	1,564	1,564	1,564	1,564				0				0	3	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/16/2015	Private Placement	05/13/2015	Paydown	1,766	1,766	1,766	1,766				0				0	3	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/16/2015	Private Placement	05/15/2015	Paydown	4,806	4,806	4,806	4,806				0				0	12	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/16/2015	Private Placement	05/18/2015	Paydown	5,046	5,046	5,046	5,046				0				0	11	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/16/2015	Private Placement	05/20/2015	Paydown	5,509	5,509	5,509	5,509				0				0	22	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/16/2015	Private Placement	05/26/2015	Paydown	574	574	574	574		0		0				0	3	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/16/2015	Private Placement	06/02/2015	Paydown	7,115	7,115	7,115	7,115		(0)		(0)				0	14	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/17/2015	Private Placement	04/20/2015	Paydown	51,341	51,341	51,341	51,341				0				0	132	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/17/2015	Private Placement	05/05/2015	Paydown	31,961	31,961	31,961	31,961		0		0				0	57	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/17/2015	Private Placement	05/13/2015	Paydown	36,079	36,079	36,079	36,079				0				0	68	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/17/2015	Private Placement	05/15/2015	Paydown	98,216	98,216	98,216	98,216				0				0	254	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/17/2015	Private Placement	05/18/2015	Paydown	103,121	103,121	103,121	103,121		0		0				0	218	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/17/2015	Private Placement	05/20/2015	Paydown	112,570	112,570	112,570	112,570		0		0				0	451	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/17/2015	Private Placement	05/26/2015	Paydown	11,726	11,726	11,726	11,726		0		0				0	51	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/17/2015	Private Placement	06/02/2015	Paydown	145,403	145,403	145,403	145,403		0		0				0	288	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/20/2015	Private Placement	05/05/2015	Paydown	56,008	56,008	56,008	56,008		0		0				0	98	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/20/2015	Private Placement	05/13/2015	Paydown	63,225	63,225	63,225	63,225				0				0	117	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/20/2015	Private Placement	05/15/2015	Paydown	172,112	172,112	172,112	172,112		(0)		(0)				0	431	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/20/2015	Private Placement	05/18/2015	Paydown	180,706	180,706	180,706	180,706				0				0	366	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/20/2015	Private Placement	05/20/2015	Paydown	197,266	197,266	197,266	197,266		0		0				0	764	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/20/2015	Private Placement	05/26/2015	Paydown	20,549	20,549	20,549	20,549				0				0	89	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/20/2015	Private Placement	06/02/2015	Paydown	254,802	254,802	254,802	254,802		0		0				0	472	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/24/2015	Private Placement	05/05/2015	Paydown	5,834	5,834	5,834	5,834				0				0	10	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/24/2015	Private Placement	05/13/2015	Paydown	6,586	6,586	6,586	6,586				0				0	12	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/24/2015	Private Placement	05/15/2015	Paydown	17,928	17,928	17,928	17,928				0				0	43	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/24/2015	Private Placement	05/18/2015	Paydown	18,824	18,824	18,824	18,824				0				0	36	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/24/2015	Private Placement	05/20/2015	Paydown	20,549	20,549	20,549	20,549		0		0				0	75	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/24/2015	Private Placement	05/26/2015	Paydown	2,140	2,140	2,140	2,140		(0)		(0)				0	9	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/24/2015	Private Placement	06/02/2015	Paydown	26,542	26,542	26,542	26,542		0		0				0	130	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	05/05/2015	Private Placement	05/13/2015	Paydown	10,501	10,501	10,501	10,501				0				0	20	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	05/05/2015	Private Placement	05/15/2015	Paydown	28,587	28,587	28,587	28,587				0				0	67	

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	05/05/2015	Private Placement	05/18/2015	Paydown	30,015	30,015	30,015	30,015				0				0	66	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	05/05/2015	Private Placement	05/20/2015	Paydown	32,765	32,765	32,765	32,765				0				0	119	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	05/05/2015	Private Placement	05/26/2015	Paydown	3,413	3,413	3,413	3,413				0				0	15	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	05/05/2015	Private Placement	06/02/2015	Paydown	42,322	42,322	42,322	42,322				0				0	50	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	05/15/2015	Private Placement	05/18/2015	Paydown	133,367	133,367	133,367	133,367				0				0	290	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	05/15/2015	Private Placement	05/20/2015	Paydown	145,589	145,589	145,589	145,589				0				0	580	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	05/15/2015	Private Placement	05/26/2015	Paydown	15,166	15,166	15,166	15,166				0				0	65	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	05/15/2015	Private Placement	06/02/2015	Paydown	188,052	188,052	188,052	188,052				0				0	411	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	05/18/2015	Private Placement	05/20/2015	Paydown	246,435	246,435	246,435	246,435				0				0	888	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	05/18/2015	Private Placement	05/26/2015	Paydown	25,670	25,670	25,670	25,670				0				0	108	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	05/18/2015	Private Placement	06/02/2015	Paydown	318,312	318,312	318,312	318,312				0				0	196	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	05/29/2015	Private Placement	06/02/2015	Paydown	344,410	344,410	344,410	344,410				0				0	2,495	
617555 ZD 2	MSI LIGHTING BRIDGE LOAN 15.00 9/10/2015	..	08/20/2015	Private Placement	09/10/2015	Maturity	310,000	310,000	310,000	310,000				0				0	4,204	
68063* AA 9	LAI/OLG FINANCE TL 14.00 12/31/2018	..	03/31/2015	Capitalized Interest	03/31/2015	Exchanged	12,032	11,844	12,032	11,844				0				0	85,041	
89148* AA 4	ORCHARD TOSCA TL B 14.00 11/3/2017	..	06/30/2015	Capitalized Interest	12/29/2015	Call	72,836	71,617	72,836	72,836		1,218		1,218			187	187	85,041	
90350C AA 8	USROF 2015-1A III PT 3.7213 01/27/2035	..	02/06/2015	WELLS FARGO BROKERAGE SERVICES	03/27/2015	MBS Paydown	17,332	17,332	17,332	17,332		0		0				0	517,752	
90350C AA 8	USROF 2015-1A III PT 3.7213 01/27/2035	..	02/06/2015	WELLS FARGO BROKERAGE SERVICES	04/27/2015	MBS Paydown	11,285	11,285	11,285	11,285		0		0				0	77	
90350C AA 8	USROF 2015-1A III PT 3.7213 01/27/2035	..	02/06/2015	WELLS FARGO BROKERAGE SERVICES	05/27/2015	MBS Paydown	1,887	1,885	1,887	1,887				0				0	85	
90350C AA 8	USROF 2015-1A III PT 3.7213 01/27/2035	..	02/06/2015	WELLS FARGO BROKERAGE SERVICES	06/27/2015	MBS Paydown	46,615	46,571	46,615	46,615		(0)		(0)				0	20	
90350C AA 8	USROF 2015-1A III PT 3.7213 01/27/2035	..	02/06/2015	WELLS FARGO BROKERAGE SERVICES	07/27/2015	MBS Paydown	42,081	42,041	42,081	42,081		(0)		(0)				0	641	
90350C AA 8	USROF 2015-1A III PT 3.7213 01/27/2035	..	02/06/2015	WELLS FARGO BROKERAGE SERVICES	08/27/2015	MBS Paydown	36,386	36,351	36,386	36,386		(0)		(0)				0	709	
90350C AA 8	USROF 2015-1A III PT 3.7213 01/27/2035	..	02/06/2015	WELLS FARGO BROKERAGE SERVICES	09/27/2015	MBS Paydown	29,634	29,606	29,634	29,634		(0)		(0)				0	726	
90350C AA 8	USROF 2015-1A III PT 3.7213 01/27/2035	..	02/06/2015	WELLS FARGO BROKERAGE SERVICES	10/27/2015	MBS Paydown	21,504	21,484	21,504	21,504				0				0	683	
90350C AA 8	USROF 2015-1A III PT 3.7213 01/27/2035	..	02/06/2015	WELLS FARGO BROKERAGE SERVICES	11/27/2015	MBS Paydown	276,597	276,332	276,597	276,597		(0)		(0)				0	562	
90350C AA 8	USROF 2015-1A III PT 3.7213 01/27/2035	..	02/06/2015	WELLS FARGO BROKERAGE SERVICES	12/27/2015	MBS Paydown	23,790	23,767	23,790	23,790				0				0	8,091	
90350C AA 8	USROF 2015-1A III PT 3.7213 01/27/2035	..	02/06/2015	WELLS FARGO BROKERAGE SERVICES	12/28/2015	WELLS FARGO BROKERAGE SERVICES.	1,492,888	1,493,346	1,481,692	1,492,888		(0)		(0)			(11,197)	(11,197)	696	
90350J AA 3	USROF 2015-1IV A PT SNR 3.7211 02/27/35	..	02/19/2015	WELLS FARGO BROKERAGE SERVICES	03/27/2015	MBS Paydown	4,980	4,980	4,980	4,980		0		0				0	48,988	
90350J AA 3	USROF 2015-1IV A PT SNR 3.7211 02/27/35	..	02/19/2015	WELLS FARGO BROKERAGE SERVICES	04/27/2015	MBS Paydown	48,042	48,042	48,042	48,042		0		0				0	16	
90350J AA 3	USROF 2015-1IV A PT SNR 3.7211 02/27/35	..	02/19/2015	WELLS FARGO BROKERAGE SERVICES	05/27/2015	MBS Paydown	13,000	13,000	13,000	13,000				0				0	303	
90350J AA 3	USROF 2015-1IV A PT SNR 3.7211 02/27/35	..	02/19/2015	WELLS FARGO BROKERAGE SERVICES	06/27/2015	MBS Paydown	48,898	48,898	48,898	48,898				0				0	122	
90350J AA 3	USROF 2015-1IV A PT SNR 3.7211 02/27/35	..	02/19/2015	WELLS FARGO BROKERAGE SERVICES	07/27/2015	MBS Paydown	31,228	31,228	31,228	31,228				0				0	612	
90350J AA 3	USROF 2015-1IV A PT SNR 3.7211 02/27/35	..	02/19/2015	WELLS FARGO BROKERAGE SERVICES	08/27/2015	MBS Paydown	55,977	55,977	55,977	55,977				0				0	487	
90350J AA 3	USROF 2015-1IV A PT SNR 3.7211 02/27/35	..	02/19/2015	WELLS FARGO BROKERAGE SERVICES	09/27/2015	MBS Paydown	36,303	36,303	36,303	36,303				0				0	1,047	
90350J AA 3	USROF 2015-1IV A PT SNR 3.7211 02/27/35	..	02/19/2015	WELLS FARGO BROKERAGE SERVICES	10/27/2015	MBS Paydown	20,989	20,989	20,989	20,989				0				0	792	
90350J AA 3	USROF 2015-1IV A PT SNR 3.7211 02/27/35	..	02/19/2015	WELLS FARGO BROKERAGE SERVICES	11/27/2015	MBS Paydown	259,749	259,749	259,749	259,749		(0)		(0)				0	523	
90350J AA 3	USROF 2015-1IV A PT SNR 3.7211 02/27/35	..	02/19/2015	WELLS FARGO BROKERAGE SERVICES	12/27/2015	MBS Paydown	14,495	14,495	14,495	14,495				0				0	7,276	
90350J AA 3	USROF 2015-1IV A PT SNR 3.7211 02/27/35	..	02/19/2015	WELLS FARGO BROKERAGE SERVICES	12/29/2015	WELLS FARGO BROKERAGE SERVICES.	1,966,338	1,966,338	1,947,290	1,966,338		(0)		(0)			(19,049)	(19,049)	451	
91827A AJ 6	VOLT 2015-NPL4 A1 SEQ SNR 3.50 02/25/55	..	02/25/2015	CS FIRST BOSTON	12/29/2015	BANC OF AMERICA SECURITIES	3,190,094	3,186,730	3,159,190	3,187,811		2,578		2,578			(28,621)	(28,621)	61,181	
91827A AJ 6	VOLT 2015-NPL4 A1 SEQ SNR 3.50 02/25/55	..	02/25/2015	CS FIRST BOSTON	03/25/2015	MBS Paydown	96,492	96,390	96,492	96,492		(125)		(125)				0	92,424	
91827A AJ 6	VOLT 2015-NPL4 A1 SEQ SNR 3.50 02/25/55	..	02/25/2015	CS FIRST BOSTON	04/25/2015	MBS Paydown	421,312	420,867	421,312	421,312		252		252				0	263	
91827A AJ 6	VOLT 2015-NPL4 A1 SEQ SNR 3.50 02/25/55	..	02/25/2015	CS FIRST BOSTON	05/25/2015	MBS Paydown	594,807	594,180	594,807	594,807		498		498				0	2,376	
91827A AJ 6	VOLT 2015-NPL4 A1 SEQ SNR 3.50 02/25/55	..	02/25/2015	CS FIRST BOSTON	06/25/2015	MBS Paydown	136,827	136,682	136,827	136,827		(15)		(15)				0	5,089	
																			1,570	

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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
91827A AJ 6	VOLT 2015-NPL4 A1 SEQ SNR 3.50 02/25/55	..	02/25/2015	CS FIRST BOSTON	07/25/2015	MBS Paydown	108,798	108,684	108,798	108,798		(38)		(38)				0	1,565	
91827A AJ 6	VOLT 2015-NPL4 A1 SEQ SNR 3.50 02/25/55	..	02/25/2015	CS FIRST BOSTON	08/25/2015	MBS Paydown	111,712	111,595	111,712	111,712		(22)		(22)				0	1,933	
91827A AJ 6	VOLT 2015-NPL4 A1 SEQ SNR 3.50 02/25/55	..	02/25/2015	CS FIRST BOSTON	09/25/2015	MBS Paydown	99,852	99,747	99,852	99,852		(27)		(27)				0	2,019	
91827A AJ 6	VOLT 2015-NPL4 A1 SEQ SNR 3.50 02/25/55	..	02/25/2015	CS FIRST BOSTON	10/25/2015	MBS Paydown	108,632	108,517	108,632	108,632		(5)		(5)				0	2,514	
91827A AJ 6	VOLT 2015-NPL4 A1 SEQ SNR 3.50 02/25/55	..	02/25/2015	CS FIRST BOSTON	11/25/2015	MBS Paydown	81,976	81,890	81,976	81,976		(33)		(33)				0	2,136	
91827A AJ 6	VOLT 2015-NPL4 A1 SEQ SNR 3.50 02/25/55	..	02/25/2015	CS FIRST BOSTON	12/25/2015	MBS Paydown	49,498	49,446	49,498	49,498		(73)		(73)				0	1,434	
3899999. Total - Bonds - Industrial and Miscellaneous							62,986,427	62,459,844	61,743,246	62,738,540	0	278,697	0	278,697	0	0	(995,294)	(995,294)	1,390,584	26,799
8399998. Total - Bonds							62,986,427	62,459,844	61,743,246	62,738,540	0	278,697	0	278,697	0	0	(995,294)	(995,294)	1,390,584	26,799
Common Stocks - Industrial and Miscellaneous																				
337930 70 5	FLAGSTAR BANCORP, INC. NEW	..	01/28/2015	ISI GROUP	10/28/2015	FRIEDMAN BILLINGS RAMSEY	5,751.000	82,777	130,591	82,777				0			47,814	47,814		
337930 70 5	FLAGSTAR BANCORP, INC. NEW	..	01/29/2015	ISI GROUP	10/27/2015	FRIEDMAN BILLINGS RAMSEY	4,250.000	61,264	96,622	61,264				0			35,358	35,358		
337930 70 5	FLAGSTAR BANCORP, INC. NEW	..	01/30/2015	ISI GROUP	10/27/2015	FRIEDMAN BILLINGS RAMSEY	1,350.000	19,478	30,692	19,478				0			11,214	11,214		
337930 70 5	FLAGSTAR BANCORP, INC. NEW	..	01/30/2015	ISI GROUP	10/28/2015	FRIEDMAN BILLINGS RAMSEY	23,650.000	341,217	537,034	341,217				0			195,817	195,817		
337930 70 5	FLAGSTAR BANCORP, INC. NEW	..	02/02/2015	ISI GROUP	10/28/2015	FRIEDMAN BILLINGS RAMSEY	8,550.000	122,427	194,150	122,427				0			71,723	71,723		
337930 70 5	FLAGSTAR BANCORP, INC. NEW	..	03/26/2015	STRATEGAS RESEARCH	10/28/2015	FRIEDMAN BILLINGS RAMSEY	3,084.000	43,482	70,030	43,482				0			26,549	26,549		
337930 70 5	FLAGSTAR BANCORP, INC. NEW	..	03/27/2015	STRATEGAS RESEARCH	10/28/2015	FRIEDMAN BILLINGS RAMSEY	11,809.000	166,585	268,154	166,585				0			101,569	101,569		
59156R 10 8	METLIFE INC	..	09/24/2015	STRATEGAS RESEARCH	11/06/2015	STIFEL NICOLAUS	5,000.000	228,809	258,281	228,809				0			29,473	29,473	20,700	
70450Y 10 3	PAYPAL HOLDINGS INC	..	07/20/2015	Spin Off	10/12/2015	CORNERSTONE MACRO	50,400.000	1,429,990	1,637,526	1,429,990				0			207,536	207,536		
70450Y 10 3	PAYPAL HOLDINGS INC	..	07/20/2015	Spin Off	07/20/2015	STRATEGAS RESEARCH	23,000.000	653,924	932,076	653,924				0			278,152	278,152		
780259 20 6	ROYAL DUTCH SHELL SPON ADR A	R	08/21/2015	ISI GROUP	10/12/2015	CORNERSTONE MACRO	123,500.000	6,543,240	6,781,594	6,543,240				0			238,354	238,354		
811065 10 1	SCRIPPS NETWORKS INTER-CL A	..	08/27/2015	CORNERSTONE MACRO	10/28/2015	CORNERSTONE MACRO	48,000.000	2,505,581	2,769,021	2,505,581				0			263,440	263,440	5,046	
896522 10 9	TRINITY INDUSTRIES INC	..	01/05/2015	STIFEL NICOLAUS	04/22/2015	STIFEL NICOLAUS	40,500.000	1,094,095	1,330,583	1,094,095				0			236,487	236,487	4,050	
896522 10 9	TRINITY INDUSTRIES INC	..	01/06/2015	STIFEL NICOLAUS	04/22/2015	STIFEL NICOLAUS	18,000.000	475,565	591,370	475,565				0			115,805	115,805	7,650	
911363 10 9	UNITED RENTALS INC	..	08/24/2015	STRATEGAS RESEARCH	10/29/2015	ISI GROUP	5,000.000	293,232	371,820	293,232				0			78,588	78,588		
911363 10 9	UNITED RENTALS INC	..	09/28/2015	BERNSTEIN	10/29/2015	ISI GROUP	10,000.000	600,205	743,640	600,205				0			143,435	143,435		
911363 10 9	UNITED RENTALS INC	..	10/02/2015	STRATEGAS RESEARCH	10/29/2015	ISI GROUP	15,000.000	873,144	1,115,460	873,144				0			242,316	242,316		
G5785G 10 7	MALLINCKRODT PLC	F	09/22/2015	DEUTSCHE BANK	10/28/2015	CORNERSTONE MACRO	25,000.000	1,854,505	1,779,375	1,854,505				0			(75,130)	(75,130)		
G5785G 10 7	MALLINCKRODT PLC	F	09/22/2015	DEUTSCHE BANK	10/29/2015	ISI GROUP	10,000.000	741,802	716,468	741,802				0			(25,334)	(25,334)		
G5785G 10 7	MALLINCKRODT PLC	F	09/22/2015	DEUTSCHE BANK	12/23/2015	ISI GROUP	21,000.000	1,557,784	1,606,819	1,557,784				0			49,035	49,035		
G5785G 10 7	MALLINCKRODT PLC	F	09/23/2015	DEUTSCHE BANK	12/23/2015	ISI GROUP	14,000.000	1,016,847	1,071,213	1,016,847				0			54,366	54,366		
G9319H 10 2	VALIDUS HOLDINGS LTD	F	02/10/2015	Exchanged	03/11/2015	ISI GROUP	16,250.000	686,563	666,494	686,563				0			(20,068)	(20,068)		
G9319H 10 2	VALIDUS HOLDINGS LTD	F	02/10/2015	Exchanged	03/12/2015	ISI GROUP	15,000.000	633,750	618,736	633,750				0			(15,014)	(15,014)		
G9319H 10 2	VALIDUS HOLDINGS LTD	F	02/10/2015	Exchanged	03/13/2015	ISI GROUP	16,275.000	687,619	670,542	687,619				0			(17,077)	(17,077)		
G9319H 10 2	VALIDUS HOLDINGS LTD	F	02/10/2015	Exchanged	03/16/2015	ISI GROUP	23,500.000	992,875	969,529	992,875				0			(23,346)	(23,346)		
G9319H 10 2	VALIDUS HOLDINGS LTD	F	02/10/2015	Exchanged	03/17/2015	ISI GROUP	16,450.000	695,013	680,182	695,013				0			(14,831)	(14,831)		
G9319H 10 2	VALIDUS HOLDINGS LTD	F	02/10/2015	Exchanged	03/18/2015	ISI GROUP	15,000.000	633,750	621,023	633,750				0			(12,727)	(12,727)		
G9319H 10 2	VALIDUS HOLDINGS LTD	F	02/10/2015	Exchanged	03/19/2015	ISI GROUP	11,100.000	468,975	458,717	468,975				0			(10,258)	(10,258)		
G9319H 10 2	VALIDUS HOLDINGS LTD	F	02/10/2015	Exchanged	03/20/2015	ISI GROUP	15,000.000	633,750	623,300	633,750				0			(10,450)	(10,450)		
G9319H 10 2	VALIDUS HOLDINGS LTD	F	02/10/2015	Exchanged	03/23/2015	ISI GROUP	19,111.000	807,440	806,206	807,440				0			(1,234)	(1,234)		
G9319H 10 2	VALIDUS HOLDINGS LTD	F	02/10/2015	Exchanged	03/24/2015	ISI GROUP	47,100.000	1,989,975	1,987,631	1,989,975				0			(2,345)	(2,345)		
G9319H 10 2	VALIDUS HOLDINGS LTD	F	02/10/2015	Exchanged	03/25/2015	ISI GROUP	25,000.000	1,056,250	1,052,216	1,056,250				0			(4,034)	(4,034)		
G9319H 10 2	VALIDUS HOLDINGS LTD	F	02/10/2015	Exchanged	03/26/2015	ISI GROUP	9,863.000	416,712	411,236	416,712				0			(5,476)	(5,476)	73,488	

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
9099999.	Total - Common Stocks - Industrial and Miscellaneous							30,408,622	32,598,329	30,408,622	0	0	0	0	0	0	2,189,707	2,189,707	110,934	0
9799998.	Total - Common Stocks							30,408,622	32,598,329	30,408,622	0	0	0	0	0	0	2,189,707	2,189,707	110,934	0
9899999.	Total - Preferred and Common Stocks							30,408,622	32,598,329	30,408,622	0	0	0	0	0	0	2,189,707	2,189,707	110,934	0
9999999.	Total - Bonds, Preferred and Common Stocks							92,868,466	94,341,575	93,147,162	0	278,697	0	278,697	0	0	1,194,413	1,194,413	1,501,518	26,799

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
				Naic Valuation				9	10
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	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. Life Insurer									
03612* 10 4	ANNUITY INVESTORS LIFE INSURANCE CO		93661	2ciB1	NO		245,567,406	20,000.000	100.0
563116 ZZ 8	MANHATTAN NATIONAL HOLDING CORP			2ciB1	NO		11,974,163	100.000	100.0
1299999. Total - Common Stocks - U.S. Life Insurer						0	257,541,569	XXX	XXX
Common Stocks - Investment Subsidiary									
36352@ 10 6	GALIC BROTHERS, INC			2ciB2	NO			80.000	80.0
1699999. Total - Common Stocks - Investment Subsidiary						0	0	XXX	XXX
Common Stocks - Other Affiliates									
11800@ 10 7	BROTHERS MANAGEMENT, LLC			2ciB2	NO		1,000	100.000	100.0
1799999. Total - Common Stocks - Other Affiliates						0	1,000	XXX	XXX
1899999. Total - Common Stocks						0	257,542,569	XXX	XXX
1999999. Total - Preferred and Common Stock						0	257,542,569	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $.....1,598,114,008.

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

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Number of Shares	% of Outstanding
Common Stocks					
563116 10 2	MANHATTAN NATIONAL LIFE INSURANCE CO	MANHATTAN NATIONAL HOLDING CORP		200.000	100.0
0299999. Total - Common Stock			0	XXX	XXX
0399999. Total - Preferred and Common Stock			0	XXX	XXX

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																				
	GE Capital INTL 0.964 04/15/2016		R	10/26/2015.	Exchanged	04/15/2016.	2,166,700		(2,313)			2,163,000	2,169,013	4,010		0.964	0.407	AO		
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						2,166,700	0	(2,313)	0	0	2,163,000	2,169,013	4,010	0	XXX	XXX	XXX	0	0
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)						2,166,700	0	(2,313)	0	0	2,163,000	2,169,013	4,010	0	XXX	XXX	XXX	0	0
Total Bonds																				
7799999.	Subtotals - Issuer Obligations						2,166,700	0	(2,313)	0	0	2,163,000	2,169,013	4,010	0	XXX	XXX	XXX	0	0
8399999.	Subtotals - Bonds						2,166,700	0	(2,313)	0	0	2,163,000	2,169,013	4,010	0	XXX	XXX	XXX	0	0
Exempt Money Market Mutual Funds																				
825252 30 7	Invesco AIM Advisor Inc. Treasury Portfolio Cash Management		..	12/31/2015.	The Bank of New York Mellon	XXX	203,304,489						203,304,489	4,369		0.050	0.050	Mtly	33,997	
8899999.	Total - Exempt Money Market Mutual Funds						203,304,489	0	0	0	0	XXX	203,304,489	4,369	0	XXX	XXX	XXX	33,997	0
9199999.	Total - Short-Term Investments						205,471,189	0	(2,313)	0	0	XXX	205,473,502	8,379	0	XXX	XXX	XXX	33,997	0

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central / Counterparty 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)
Purchased Options - Hedging Other - Call Options and Warrants																						
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	.01/09/2015	.01/08/2016		1,394,812	2,025.9000		57,978		23,303	*#.	23,303	18,472		(53,146)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	.02/13/2015	.02/12/2016		2,282,303	2,067.0400		91,820		963	*#.	963	(14,340)		(76,517)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	.03/13/2015	.03/12/2016		2,288,685	2,043.9400		88,101		14,995	*#.	14,995	(7,030)		(66,076)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	.04/10/2015	.04/09/2016		2,452,360	2,081.4600		88,588		3,071	*#.	3,071	(26,459)		(59,059)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	.05/15/2015	.05/14/2016		2,221,712	2,098.4800		81,935		2,605	*#.	2,605	(31,534)		(47,795)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	.06/12/2015	.06/11/2016		2,165,424	2,105.6000		62,198		4,861	*#.	4,861	(26,238)		(31,099)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	.07/10/2015	.07/09/2016		2,090,549	2,047.9600		91,443		27,798	*#.	27,798	(25,544)		(38,101)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	.08/14/2015	.08/13/2016		2,245,212	2,087.0600		70,152		17,225	*#.	17,225	(29,543)		(23,384)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	.09/11/2015	.09/10/2016		1,604,644	1,947.3600		71,417		91,441	*#.	91,441	37,878		(17,854)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	.10/09/2015	.10/08/2016		2,640,115	1,994.1600		114,242		116,067	*#.	116,067	20,866		(19,040)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	.11/13/2015	.11/12/2016		2,092,502	2,073.4400		57,625		48,768	*#.	48,768	(4,054)		(4,802)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	.12/11/2015	.12/10/2016		3,380,164	2,044.4400		122,712		122,795	*#.	122,795	83					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	.07/07/2014	.01/06/2016		3,139,560	1,985.4400	102,926			95,432	*#.	95,432	30,684		(68,618)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	.07/21/2014	.01/20/2016		1,737,432	1,978.2200	58,028			64,231	*#.	64,231	27,800		(38,685)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	.08/07/2014	.02/06/2016		4,636,812	1,920.2400	160,481			259,550	*#.	259,550	142,220		(106,988)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	.08/21/2014	.02/20/2016		3,481,892	1,986.5100	121,923			133,508	*#.	133,508	66,402		(81,282)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	.09/08/2014	.03/06/2016		3,743,766	2,007.7100	129,242			127,070	*#.	127,070	60,695		(86,161)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	.09/21/2014	.03/20/2016		3,749,832	2,010.4000	127,133			129,924	*#.	129,924	62,473		(84,755)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	.10/07/2014	.04/06/2016		4,571,985	1,964.8200	160,232			207,419	*#.	207,419	109,805		(106,821)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	.10/21/2014	.04/20/2016		3,610,932	1,904.0100	137,685			199,536	*#.	199,536	112,533		(91,790)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	.11/07/2014	.05/06/2016		3,951,640	2,031.2100	139,023			133,430	*#.	133,430	71,907		(92,682)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	.11/21/2014	.05/20/2016		4,032,069	2,052.7500	145,883			122,270	*#.	122,270	69,706		(97,255)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	.12/08/2014	.06/06/2016		2,356,057	2,075.3700	82,385			64,639	*#.	64,639	36,256		(54,923)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA	.12/22/2014	.06/20/2016		2,973,035	2,070.6500	111,676			86,542	*#.	86,542	54,272		(74,451)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	.01/07/2015	.01/06/2016		57,383,618	2,002.6100		1,371,973		1,520,196	*#.	1,520,196	1,405,865		(1,257,642)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	.01/07/2015	.01/06/2016		14,878,551	2,002.6100		325,840		19,784	*#.	19,784	(7,370)		(298,687)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	.01/07/2015	.01/06/2016		400,522	2,002.6100		28,569		9,054	*#.	9,054	6,673		(26,188)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	.01/07/2015	.01/06/2016		2,571,816	117.1200		62,143			*#.		(5,179)		(56,965)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	.01/07/2015	.01/06/2016		73,696,048	2,002.6100		2,036,667		1,641,930	*#.	1,641,930	1,472,207		(1,866,944)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	.01/07/2015	.01/06/2016		55,272,036	2,002.6100		1,167,320		1,150,621	*#.	1,150,621	1,053,345		(1,070,043)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	.01/07/2015	.01/06/2016		54,671,253	2,002.6100		1,421,899		1,206,503	*#.	1,206,503	1,088,011		(1,303,407)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	.01/07/2015	.01/06/2016		44,057,420	2,002.6100		965,012		928,869	*#.	928,869	848,451		(884,595)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	.01/07/2015	.01/06/2016		45,459,247	2,002.6100		1,070,627		981,291	*#.	981,291	892,072		(981,408)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	.01/07/2015	.07/06/2016		3,933,260	2,002.6100		151,194		159,429	*#.	159,429	100,631		(92,396)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	.01/21/2015	.01/20/2016		53,969,658	2,022.5500		1,196,509		1,274,835	*#.	1,274,835	1,175,125		(1,096,800)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	.01/21/2015	.01/20/2016		13,022,223	2,022.5500		286,489		17,394	*#.	17,394	6,480		(262,615)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	.01/21/2015	.01/20/2016		237,934	2,022.5500		15,116		4,937	*#.	4,937	3,678		(13,856)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	.01/21/2015	.01/20/2016		2,299,271	124.2000		55,353		1	*#.	1	(4,612)		(50,740)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	.01/21/2015	.07/20/2016		2,575,643	2,022.5500		95,701		98,175	*#.	98,175	60,958		(58,484)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	.01/21/2015	.01/20/2016		48,469,680	2,022.5500		1,136,643		890,323	*#.	890,323	795,603		(1,041,923)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	.01/21/2015	.01/20/2016		55,203,758	2,022.5500		1,113,328		937,762	*#.	937,762	844,985		(1,020,551)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	.01/21/2015	.01/20/2016		51,810,629	2,022.5500		1,106,888		908,380	*#.	908,380	816,139		(1,014,648)			1	B

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, or Central	Counterparty 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)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.01/21/2015	.01/20/2016		63,493,057	2,022.5500		1,757,356		1,244,274	*#	1,244,274	1,097,828		(1,610,910)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.01/21/2015	.01/20/2016		50,719,611	2,022.5500		1,295,230		965,370	*#	965,370	857,434		(1,187,294)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		.02/09/2015	.02/06/2016		75,030,252	2,055.4700		1,570,347		132,643	*#	132,643	(129,081)		(1,308,623)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.02/09/2015	.02/06/2016		17,900,333	2,055.4700		402,758		96,097	*#	96,097	28,970		(335,631)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.02/09/2015	.02/06/2016		616,434	2,055.4700		37,161		9,714	*#	9,714	3,521		(30,967)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.02/09/2015	.02/06/2016		5,371,596	118.6400		121,794		525	*#	525	(19,774)		(101,495)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.02/09/2015	.08/06/2016		3,410,707	2,055.4700		121,712		112,575	*#	112,575	58,481		(67,618)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.02/09/2015	.02/06/2016		85,354,517	2,055.4700		2,320,032		1,257,567	*#	1,257,567	870,895		(1,933,360)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.02/09/2015	.02/06/2016		40,521,091	2,055.4700		787,960		504,297	*#	504,297	372,970		(656,633)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.02/09/2015	.02/06/2016		44,616,301	2,055.4700		948,124		585,700	*#	585,700	427,679		(790,103)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.02/09/2015	.02/06/2016		65,133,567	2,055.4700		1,354,975		844,609	*#	844,609	618,779		(1,129,146)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.02/09/2015	.02/06/2016		62,501,930	2,055.4700		1,410,609		848,044	*#	848,044	612,943		(1,175,508)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.02/09/2015	.02/06/2016		48,490,300	2,055.4700		1,177,892		682,207	*#	682,207	485,892		(981,576)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		.02/23/2015	.02/20/2016		56,479,945	2,110.3000		1,154,864		79	*#	79	(192,399)		(962,387)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.02/23/2015	.02/20/2016		15,565,208	2,110.3000		382,904		44,176	*#	44,176	(19,642)		(319,087)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.02/23/2015	.02/20/2016		625,989	2,110.3000		34,484		4,777	*#	4,777	(971)		(28,737)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.02/23/2015	.02/20/2016		4,216,015	115.2800		96,550		2,454	*#	2,454	(13,638)		(80,458)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.02/23/2015	.08/20/2016		3,854,097	2,110.3000		134,637		94,978	*#	94,978	35,139		(74,798)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA		.02/23/2015	.02/20/2016		55,440,600	2,110.3000		1,194,299		385,191	*#	385,191	186,142		(995,249)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA		.02/23/2015	.02/20/2016		50,508,436	2,110.3000		996,383		338,369	*#	338,369	172,306		(830,319)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA		.02/23/2015	.02/20/2016		45,241,389	2,110.3000		934,498		309,042	*#	309,042	153,292		(778,749)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA		.02/23/2015	.02/20/2016		49,738,474	2,110.3000		1,170,220		356,241	*#	356,241	161,204		(975,183)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA		.02/23/2015	.02/20/2016		70,146,051	2,110.3000		1,910,959		521,281	*#	521,281	202,787		(1,592,466)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		.03/09/2015	.03/06/2016		62,188,867	2,071.2600		1,323,487		53,328	*#	53,328	(277,544)		(992,615)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.03/09/2015	.03/06/2016		16,606,895	2,071.2600		376,977		102,669	*#	102,669	8,425		(282,732)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.03/09/2015	.03/06/2016		774,109	2,071.2600		43,918		14,603	*#	14,603	3,624		(32,939)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.03/09/2015	.09/06/2016		3,689,221	2,071.2600		129,614		109,502	*#	109,502	44,695		(64,807)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.03/09/2015	.03/06/2016		39,895,306	2,071.2600		765,447		525,238	*#	525,238	333,876		(574,085)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.03/09/2015	.03/06/2016		46,031,057	2,071.2600		970,064		648,280	*#	648,280	405,763		(727,548)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.03/09/2015	.03/06/2016		71,332,774	2,071.2600		1,520,151		1,012,282	*#	1,012,282	632,244		(1,140,114)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.03/09/2015	.03/06/2016		48,745,632	2,071.2600		1,089,638		716,775	*#	716,775	444,366		(817,228)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.03/09/2015	.03/06/2016		50,102,590	2,071.2600		1,324,371		813,543	*#	813,543	482,450		(993,278)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.03/09/2015	.03/06/2016		60,540,217	2,071.2600		1,714,847		1,019,033	*#	1,019,033	590,321		(1,286,135)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		.03/09/2015	.03/06/2016		4,452,322	111.8600		113,836		7,923	*#	7,923	(20,536)		(85,377)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		.03/23/2015	.03/20/2016		64,608,390	2,108.0600		1,329,215		6,977	*#	6,977	(325,327)		(996,912)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		.03/23/2015	.03/20/2016		18,777,328	2,108.0600		424,368		79,130	*#	79,130	(26,962)		(318,276)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		.03/23/2015	.03/20/2016		373,281	2,108.0600		20,918		4,846	*#	4,846	(383)		(15,688)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.03/23/2015	.03/20/2016		52,294,197	2,108.0600		1,100,429		546,649	*#	546,649	271,542		(825,322)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.03/23/2015	.03/20/2016		46,833,937	2,108.0600		1,360,545		572,443	*#	572,443	232,306		(1,020,409)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.03/23/2015	.03/20/2016		48,815,930	2,108.0600		1,202,996		556,744	*#	556,744	255,995		(902,247)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.03/23/2015	.03/20/2016		52,007,573	2,108.0600		1,118,822		550,757	*#	550,757	271,051		(839,116)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.03/23/2015	.03/20/2016		49,651,516	2,108.0600		1,102,289		535,494	*#	535,494	259,922		(826,717)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.03/23/2015	.03/20/2016		61,898,135	2,108.0600		1,709,491		742,647	*#	742,647	315,274		(1,282,118)			1	B

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, or Central	Counterparty 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)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		.03/23/2015	.03/20/2016		5,551,905	113.5700		132,479		9,389	*#	9,389	(23,731)		(99,359)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		.03/23/2015	.09/20/2016		4,275,453	2,108.0600		151,320		110,491	*#	110,491	34,831		(75,660)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		.03/23/2015	.03/20/2016		40,973,365	2,108.0600		781,931		403,707	*#	403,707	208,224		(586,449)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.04/07/2015	.04/06/2016		80,643,132	2,080.6200		1,748,814		98,350	*#	98,350	(484,588)		(1,165,876)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.04/07/2015	.04/06/2016		22,428,389	2,080.6200		522,581		182,477	*#	182,477	8,283		(348,388)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.04/07/2015	.04/06/2016		298,725	2,080.6200		17,854		6,361	*#	6,361	409		(11,902)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.04/07/2015	.10/06/2016		4,191,744	2,080.6200		146,929		122,774	*#	122,774	41,147		(65,302)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		.04/07/2015	.04/06/2016		4,710,619	116.6900		104,797		6,078	*#	6,078	(28,854)		(69,865)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		.04/07/2015	.04/06/2016		54,795,675	2,080.6200		1,228,322		849,095	*#	849,095	439,654		(818,881)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		.04/07/2015	.04/06/2016		49,502,306	2,080.6200		1,074,927		749,304	*#	749,304	390,995		(716,618)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		.04/07/2015	.04/06/2016		70,080,497	2,080.6200		2,031,055		1,281,786	*#	1,281,786	604,768		(1,354,037)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		.04/07/2015	.04/06/2016		55,272,947	2,080.6200		1,420,729		939,315	*#	939,315	465,739		(947,153)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		.04/07/2015	.04/06/2016		50,132,110	2,080.6200		1,147,153		788,449	*#	788,449	406,065		(764,769)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		.04/07/2015	.04/06/2016		38,337,444	2,080.6200		740,356		530,656	*#	530,656	283,871		(493,570)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		.04/07/2015	.04/06/2016		86,571,271	2,080.6200		1,845,333		1,289,040	*#	1,289,040	673,929		(1,230,222)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.04/21/2015	.04/20/2016		65,526,983	2,100.4000		1,342,423		57,842	*#	57,842	(389,632)		(894,949)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.04/21/2015	.04/20/2016		17,120,291	2,100.4000		398,903		104,677	*#	104,677	(28,291)		(265,935)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.04/21/2015	.04/20/2016		187,451	2,100.4000		10,790		3,450	*#	3,450	(147)		(7,193)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.04/21/2015	.04/20/2016		67,050,649	2,100.4000		1,868,761		1,076,668	*#	1,076,668	453,748		(1,245,840)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.04/21/2015	.04/20/2016		62,392,475	2,100.4000		1,515,551		922,369	*#	922,369	417,186		(1,010,368)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.04/21/2015	.04/20/2016		49,068,729	2,100.4000		1,060,150		669,823	*#	669,823	316,440		(706,767)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.04/21/2015	.04/20/2016		60,295,953	2,100.4000		1,330,851		835,310	*#	835,310	391,693		(887,234)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.04/21/2015	.04/20/2016		44,449,489	2,100.4000		867,023		563,038	*#	563,038	274,030		(578,015)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.04/21/2015	.04/20/2016		54,195,435	2,100.4000		1,132,727		722,739	*#	722,739	345,164		(755,151)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.04/21/2015	.10/20/2016		5,251,000	2,100.4000		181,502		144,398	*#	144,398	43,564		(80,668)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.04/21/2015	.04/20/2016		4,458,836	114.7200		103,387		9,871	*#	9,871	(24,591)		(68,924)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		.05/07/2015	.05/06/2016		82,354,667	2,080.1500		1,821,966		212,011	*#	212,011	(547,142)		(1,062,813)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.05/07/2015	.05/06/2016		21,786,733	2,080.1500		535,954		225,833	*#	225,833	2,518		(312,640)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.05/07/2015	.05/06/2016		169,568	2,080.1500		10,485		4,267	*#	4,267	(102)		(6,116)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.05/07/2015	.05/06/2016		6,621,444	114.3600		140,315		18,222	*#	18,222	(40,243)		(81,850)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		.05/07/2015	.11/06/2016		7,396,853	2,080.1500		270,072		229,703	*#	229,703	64,659		(105,028)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		.05/07/2015	.05/06/2016		50,328,399	2,080.1500		1,156,018		872,750	*#	872,750	391,076		(674,344)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		.05/07/2015	.05/06/2016		46,699,700	2,080.1500		1,017,890		776,820	*#	776,820	352,699		(593,769)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		.05/07/2015	.05/06/2016		60,300,115	2,080.1500		1,356,945		1,028,887	*#	1,028,887	463,493		(791,551)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		.05/07/2015	.05/06/2016		57,847,286	2,080.1500		1,461,929		1,078,628	*#	1,078,628	469,491		(852,792)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		.05/07/2015	.05/06/2016		76,509,241	2,080.1500		1,630,853		1,250,277	*#	1,250,277	570,755		(951,331)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		.05/07/2015	.05/06/2016		42,719,237	2,080.1500		838,921		652,355	*#	652,355	302,805		(489,370)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.05/07/2015	.05/06/2016		54,278,135	2,080.1500		1,481,582		1,069,187	*#	1,069,187	451,861		(864,256)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.05/07/2015	.05/06/2016		42,764,996	2,080.1500		1,274,634		894,852	*#	894,852	363,755		(743,536)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.05/21/2015	.05/20/2016		73,029,521	2,125.8500		1,537,644		34,503	*#	34,503	(606,182)		(896,959)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.05/21/2015	.05/20/2016		20,467,895	2,125.8500		499,417		157,286	*#	157,286	(50,805)		(291,326)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.05/21/2015	.05/20/2016		207,178	2,125.8500		11,479		3,329	*#	3,329	(1,454)		(6,696)			1	B

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, 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)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.05/21/2015	.05/20/2016		47,492,938	2,125.8500		1,047,108		589,672	*#	589,672	153,377		(610,813)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.05/21/2015	.05/20/2016		72,861,255	2,125.8500		2,045,469		1,044,254	*#	1,044,254	191,975		(1,193,190)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.05/21/2015	.05/20/2016		75,435,124	2,125.8500		1,880,334		1,012,699	*#	1,012,699	229,226		(1,096,861)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.05/21/2015	.05/20/2016		47,399,411	2,125.8500		1,045,046		588,511	*#	588,511	153,075		(609,610)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.05/21/2015	.05/20/2016		50,019,640	2,125.8500		1,045,169		598,696	*#	598,696	163,209		(609,682)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.05/21/2015	.05/20/2016		40,227,332	2,125.8500		784,545		458,123	*#	458,123	131,229		(457,651)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.05/21/2015	.05/20/2016		48,565,828	2,125.8500		1,114,854		619,192	*#	619,192	154,670		(650,332)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.05/21/2015	.11/20/2016		5,062,467	2,125.8500		175,175		126,871	*#	126,871	19,819		(68,123)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.05/21/2015	.05/20/2016		4,909,170	116.0800		102,768		12,029	*#	12,029	(30,791)		(59,948)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		.06/07/2015	.06/06/2016		78,647,181	2,092.8300		1,598,250		249,936	*#	249,936	(549,189)		(799,125)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.06/07/2015	.06/06/2016		18,900,497	2,092.8300		427,151		200,615	*#	200,615	(12,961)		(213,576)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		.06/07/2015	.06/06/2016		171,994	2,092.8300		9,998		4,779	*#	4,779	(220)		(4,999)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		.06/07/2015	.06/06/2016		5,849,583	112.2400		131,855		30,238	*#	30,238	(35,690)		(65,928)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		.06/07/2015	.12/06/2016		6,498,090	2,092.8300		224,486		190,227	*#	190,227	40,569		(74,829)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		.06/07/2015	.06/06/2016		42,273,114	2,092.8300		794,427		625,385	*#	625,385	228,171		(397,214)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.06/07/2015	.06/06/2016		87,505,116	2,092.8300		2,483,206		1,815,459	*#	1,815,459	573,856		(1,241,603)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.06/07/2015	.06/06/2016		98,138,400	2,092.8300		2,030,453		1,576,786	*#	1,576,786	561,559		(1,015,226)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.06/07/2015	.06/06/2016		52,224,640	2,092.8300		1,117,444		863,000	*#	863,000	304,278		(558,722)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.06/07/2015	.06/06/2016		57,474,866	2,092.8300		1,282,510		983,886	*#	983,886	342,631		(641,255)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.06/07/2015	.06/06/2016		67,091,251	2,092.8300		1,734,640		1,295,153	*#	1,295,153	427,832		(867,320)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.06/07/2015	.06/06/2016		45,675,259	2,092.8300		1,076,828		820,951	*#	820,951	282,537		(538,414)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		.06/22/2015	.06/20/2016		74,427,637	2,109.9900		1,638,121		188,408	*#	188,408	630,653		(819,061)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.06/22/2015	.06/20/2016		18,786,111	2,109.9900		460,260		182,138	*#	182,138	47,992		(230,130)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.06/22/2015	.06/20/2016		421,998	2,109.9900		25,303		10,594	*#	10,594	2,058		(12,652)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.06/22/2015	.06/20/2016		58,914,568	2,109.9900		1,688,427		1,114,038	*#	1,114,038	269,825		(844,213)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.06/22/2015	.06/20/2016		57,161,474	2,109.9900		1,552,307		1,037,580	*#	1,037,580	261,427		(776,154)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.06/22/2015	.06/20/2016		58,680,375	2,109.9900		1,541,827		1,038,284	*#	1,038,284	267,370		(770,914)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		.06/22/2015	.06/20/2016		51,564,419	2,109.9900		1,165,459		808,445	*#	808,445	225,716		(582,730)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		.06/22/2015	.06/20/2016		53,594,670	2,109.9900		1,359,431		922,778	*#	922,778	243,062		(679,716)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		.06/22/2015	.06/20/2016		49,487,843	2,109.9900		1,058,247		741,698	*#	741,698	212,574		(529,124)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		.06/22/2015	.06/20/2016		63,514,176	2,109.9900		1,312,131		924,697	*#	924,697	268,632		(656,065)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.06/22/2015	.12/20/2016		4,852,977	2,109.9900		177,869		138,952	*#	138,952	20,373		(59,290)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		.06/22/2015	.06/20/2016		5,330,530	115.1200		114,649		22,465	*#	22,465	34,859		(57,325)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO		.07/07/2015	.07/06/2016		80,483,521	2,068.7600		1,669,770		677,503	*#	677,503	296,529		(695,737)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.07/07/2015	.07/06/2016		15,602,913	2,068.7600		333,902		189,187	*#	189,187	5,590		(139,126)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.07/07/2015	.07/06/2016		1,241,256	2,068.7600		69,615		46,354	*#	46,354	5,745		(29,006)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.07/07/2015	.07/06/2016		50,384,633	2,068.7600		1,006,592		949,960	*#	949,960	362,781		(419,413)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.07/07/2015	.07/06/2016		51,470,958	2,068.7600		1,231,565		1,141,480	*#	1,141,480	423,067		(513,152)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.07/07/2015	.07/06/2016		57,971,857	2,068.7600		1,248,123		1,170,385	*#	1,170,385	442,313		(520,051)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.07/07/2015	.07/06/2016		49,989,263	2,068.7600		1,218,101		1,125,971	*#	1,125,971	415,412		(507,542)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.07/07/2015	.07/06/2016		66,027,316	2,068.7600		1,703,696		1,565,100	*#	1,565,100	571,278		(709,873)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.07/07/2015	.07/06/2016		51,367,048	2,068.7600		1,172,963		1,093,604	*#	1,093,604	409,376		(488,735)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.07/07/2015	.07/06/2016		45,158,901	2,068.7600		850,893		806,905	*#	806,905	310,551		(354,539)			1	B

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, or Central	Counterparty 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)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		07/07/2015	07/06/2016		49,076,160	2,068.7600		1,323,953		1,210,766	*#	1,210,766	438,460		(551,647)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		07/07/2015	07/06/2016		4,919,434	112.0600		108,472		31,654	*#	31,654	(31,621)		(45,197)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		07/07/2015	01/06/2017		4,137,520	2,068.7600		140,102		135,351	*#	135,351	34,166		(38,917)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO		07/21/2015	07/20/2016		72,888,398	2,128.2800		1,427,438		164,448	*#	164,448	(668,225)		(594,766)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		07/21/2015	07/20/2016		13,193,538	2,128.2800		299,493		131,277	*#	131,277	(43,428)		(124,789)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA		07/21/2015	07/20/2016		2,397,283	2,128.2800		123,757		56,751	*#	56,751	(15,441)		(51,565)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		07/21/2015	07/20/2016		45,934,908	2,128.2800		959,369		675,421	*#	675,421	115,789		(399,737)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		07/21/2015	07/20/2016		50,243,808	2,128.2800		1,135,767		789,344	*#	789,344	126,813		(473,236)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		07/21/2015	07/20/2016		68,465,275	2,128.2800		1,336,956		951,763	*#	951,763	171,872		(557,065)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA		07/21/2015	07/20/2016		49,813,203	2,128.2800		1,223,165		834,686	*#	834,686	121,173		(509,652)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA		07/21/2015	07/20/2016		60,613,567	2,128.2800		1,635,895		1,091,731	*#	1,091,731	137,459		(681,623)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	UBS SECURITIES		07/21/2015	07/20/2016		5,455,960	105.7000		136,786		79,513	*#	79,513	(279)		(56,994)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	UBS SECURITIES		07/21/2015	07/20/2016		77,821,288	2,128.2800		1,987,692		1,346,189	*#	1,346,189	186,702		(828,205)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	UBS SECURITIES		07/21/2015	07/20/2016		53,124,244	2,128.2800		1,250,053		859,889	*#	859,889	130,692		(520,855)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO		07/21/2015	01/20/2017		2,380,185	2,128.2800		81,965		64,584	*#	64,584	5,387		(22,768)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA		08/07/2015	08/06/2016		103,788,262	2,083.5600		2,102,604		846,192	*#	846,192	(555,544)		(700,868)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		08/07/2015	08/06/2016		22,423,036	2,083.5600		488,822		304,395	*#	304,395	(21,486)		(162,941)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		08/07/2015	08/06/2016		4,832,076	2,083.5600		255,199		175,023	*#	175,023	4,891		(85,066)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		08/07/2015	08/06/2016		57,959,570	2,083.5600		1,256,798		1,159,762	*#	1,159,762	321,896		(418,933)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		08/07/2015	08/06/2016		66,250,559	2,083.5600		1,728,475		1,559,613	*#	1,559,613	407,296		(576,158)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		08/07/2015	08/06/2016		52,234,040	2,083.5600		1,343,480		1,213,164	*#	1,213,164	317,511		(447,827)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		08/07/2015	08/06/2016		55,130,616	2,083.5600		1,382,790		1,253,889	*#	1,253,889	332,029		(460,930)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		08/07/2015	08/06/2016		62,710,151	2,083.5600		1,505,181		1,374,572	*#	1,374,572	371,118		(501,727)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		08/07/2015	08/06/2016		60,450,753	2,083.5600		1,426,289		1,304,649	*#	1,304,649	353,789		(475,430)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		08/07/2015	08/06/2016		49,627,820	2,083.5600		1,098,283		1,010,759	*#	1,010,759	278,570		(366,094)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		08/07/2015	08/06/2016		41,257,729	2,083.5600		734,638		685,090	*#	685,090	195,332		(244,879)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		08/07/2015	08/06/2016		80,318,699	2,083.5600		1,587,439		1,473,889	*#	1,473,889	415,596		(529,146)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		08/07/2015	02/06/2017		6,695,422	2,083.5600		250,167		235,741	*#	235,741	41,166		(55,593)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		08/07/2015	08/06/2016		44,555,830	2,083.5600		1,203,946		1,076,429	*#	1,076,429	273,799		(401,315)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	UBS SECURITIES		08/07/2015	08/06/2016		6,738,771	104.3900		172,101		111,649	*#	111,649	(3,008)		(57,444)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA		08/21/2015	07/20/2016		3,817,806	2,093.7200		43,781		25,186	*#	25,186	(4,002)		(14,594)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO		08/21/2015	08/20/2016		76,778,652	2,035.7300		1,480,335		1,289,943	*#	1,289,943	303,053		(493,445)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		08/21/2015	08/20/2016		15,428,239	2,035.7300		311,650		203,457	*#	203,457	(4,310)		(103,883)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO		08/21/2015	08/20/2016		2,731,241	2,035.7300		140,283		141,658	*#	141,658	48,136		(46,761)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		08/21/2015	07/06/2016		7,280,745	2,068.7600		154,219		172,582	*#	172,582	69,769		(51,406)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		08/21/2015	08/06/2016		8,911,280	2,083.5600		181,685		205,549	*#	205,549	84,425		(60,562)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		08/21/2015	07/20/2016		8,179,009	2,128.2800		133,468		142,344	*#	142,344	53,366		(44,489)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		08/21/2015	08/20/2016		53,417,597	2,035.7300		954,612		1,107,301	*#	1,107,301	470,893		(318,204)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		08/21/2015	08/20/2016		55,920,843	2,035.7300		1,115,269		1,293,819	*#	1,293,819	550,306		(371,756)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		08/21/2015	08/20/2016		84,326,496	2,035.7300		1,907,954		2,203,314	*#	2,203,314	931,345		(635,985)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		08/21/2015	08/20/2016		53,054,075	2,035.7300		1,263,198		1,456,613	*#	1,456,613	614,481		(421,066)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		08/21/2015	08/20/2016		49,913,472	2,035.7300		1,061,905		1,224,731	*#	1,224,731	516,794		(353,968)			1	B

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, 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)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.08/21/2015	.08/20/2016		58,936,823	....2,035.7300		1,346,810		1,566,217	*#.	1,566,217	668,343		....(448,937)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	UBS SECURITIES		.08/21/2015	.08/20/2016		6,870,030	.....110.4400		173,555		62,078	*#.	62,078	.....(53,626)		.....(57,852)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO		.08/21/2015	.02/20/2017		8,213,644	....2,035.7300		290,743		324,898	*#.	324,898	98,765		.....(64,610)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO		.08/21/2015	.08/20/2016		91,426,033	....2,035.7300		2,327,272		2,666,925	*#.	2,666,925	1,115,411		....(775,757)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.09/08/2015	.09/06/2016		80,505,544	....1,921.2200		2,145,451		2,887,425	*#.	2,887,425	1,278,336		....(536,363)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.09/08/2015	.09/06/2016		18,245,247	....1,921.2200		436,061		481,807	*#.	481,807	154,761		....(109,015)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.09/08/2015	.09/06/2016		3,970,526	....1,921.2200		330,708		382,288	*#.	382,288	134,257		.....(82,677)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		.09/08/2015	.09/06/2016		60,529,057	....1,921.2200		1,327,643		1,626,822	*#.	1,626,822	631,090		....(331,911)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		.09/08/2015	.09/06/2016		55,883,849	....1,921.2200		1,715,010		2,114,294	*#.	2,114,294	828,037		....(428,753)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		.09/08/2015	.09/06/2016		60,908,959	....1,921.2200		1,622,256		1,995,125	*#.	1,995,125	778,433		....(405,564)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		.09/08/2015	.09/06/2016		55,761,095	....1,921.2200		1,579,185		1,944,283	*#.	1,944,283	759,894		....(394,796)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		.09/08/2015	.09/06/2016		57,351,775	....1,921.2200		1,651,996		2,034,046	*#.	2,034,046	795,049		....(412,999)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		.09/08/2015	.09/06/2016		46,236,071	....1,921.2200		967,212		1,184,224	*#.	1,184,224	458,815		....(241,803)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		.09/08/2015	.09/06/2016		56,418,384	....1,921.2200		1,406,627		1,727,213	*#.	1,727,213	672,243		....(351,657)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		.09/08/2015	.09/06/2016		63,065,596	....1,921.2200		1,695,125		2,084,911	*#.	2,084,911	813,568		....(423,781)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		.09/08/2015	.09/06/2016		4,929,844	.....107.4900		120,162		65,935	*#.	65,935	.....(24,187)		.....(30,041)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.09/08/2015	.03/06/2017		6,695,498	....1,921.2200		265,559		325,413	*#.	325,413	104,114		.....(44,260)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO		.09/21/2015	.09/20/2016		74,675,265	....1,958.0300		1,903,465		2,304,054	*#.	2,304,054	876,455		....(475,866)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		.09/21/2015	.09/20/2016		18,021,924	....1,958.0300		436,131		384,349	*#.	384,349	57,251		....(109,033)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.09/21/2015	.09/20/2016		2,210,817	....1,958.0300		156,573		183,008	*#.	183,008	65,578		.....(39,143)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.09/21/2015	.09/20/2016		49,112,521	....1,958.0300		1,061,246		1,238,023	*#.	1,238,023	442,088		....(265,312)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.09/21/2015	.09/20/2016		40,766,738	....1,958.0300		829,688		967,844	*#.	967,844	345,578		....(207,422)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		.09/21/2015	.09/20/2016		69,252,821	....1,958.0300		2,042,184		2,422,918	*#.	2,422,918	891,280		....(510,546)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		.09/21/2015	.09/20/2016		49,078,431	....1,958.0300		1,348,007		1,597,597	*#.	1,597,597	586,592		....(337,002)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		.09/21/2015	.09/20/2016		71,607,572	....1,958.0300		1,888,173		2,232,435	*#.	2,232,435	816,305		....(472,043)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		.09/21/2015	.09/20/2016		64,485,061	....1,958.0300		1,658,538		1,956,636	*#.	1,956,636	712,733		....(414,635)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.09/21/2015	.03/20/2017		7,440,514	....1,958.0300		301,427		359,311	*#.	359,311	108,122		.....(50,238)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA		.09/21/2015	.09/20/2016		50,078,846	....1,958.0300		1,195,429		1,406,775	*#.	1,406,775	510,203		....(298,857)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	UBS SECURITIES		.09/21/2015	.09/20/2016		6,068,876	.....109.2100		136,682		69,758	*#.	69,758	.....(32,753)		.....(34,171)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.10/07/2015	.10/06/2016		90,634,026	....1,979.9200		2,090,160		2,591,830	*#.	2,591,830	850,030		....(348,360)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		.10/07/2015	.10/06/2016		19,641,976	....1,979.9200		463,551		470,480	*#.	470,480	84,188		.....(77,258)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.10/07/2015	.10/06/2016		2,177,912	....1,979.9200		148,590		165,541	*#.	165,541	41,717		.....(24,765)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.10/07/2015	.10/06/2016		67,772,555	....1,979.9200		1,962,403		2,300,796	*#.	2,300,796	665,461		....(327,067)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.10/07/2015	.10/06/2016		52,270,432	....1,979.9200		1,165,836		1,363,821	*#.	1,363,821	392,291		....(194,306)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.10/07/2015	.10/06/2016		56,990,091	....1,979.9200		1,452,155		1,700,286	*#.	1,700,286	490,157		....(242,026)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.10/07/2015	.10/06/2016		88,861,232	....1,979.9200		2,244,510		2,627,784	*#.	2,627,784	757,359		....(374,085)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.10/07/2015	.10/06/2016		56,970,427	....1,979.9200		1,388,638		1,624,400	*#.	1,624,400	467,202		....(231,440)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.10/07/2015	.10/06/2016		66,641,795	....1,979.9200		1,786,611		2,092,439	*#.	2,092,439	603,597		....(297,768)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		.10/07/2015	.10/06/2016		53,521,011	....1,979.9200		1,105,335		1,293,672	*#.	1,293,672	372,560		....(184,222)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		.10/07/2015	.10/06/2016		51,082,407	....1,979.9200		1,004,919		1,177,942	*#.	1,177,942	340,509		....(167,487)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		.10/07/2015	.10/06/2016		5,857,671	.....109.8600		134,365		64,288	*#.	64,288	.....(47,683)		.....(22,394)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO		.10/07/2015	.04/06/2017		6,247,361	....1,979.9200		234,159		275,811	*#.	275,811	67,670		.....(26,018)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.10/21/2015	.10/20/2016		71,925,556	....2,030.7700		1,579,637		1,509,857	*#.	1,509,857	193,492		....(263,273)			1	B

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, or Central	Counterparty 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)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		10/21/2015	10/20/2016		13,554,595	2,030.7700		330,732		271,507	*#	271,507	(4,103)		(55,122)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		10/21/2015	10/20/2016		575,277	2,030.7700		35,648		34,362	*#	34,362	4,655		(5,941)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		10/21/2015	10/20/2016		4,351,378	112.7300		90,105		36,379	*#	36,379	(38,709)		(15,018)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		10/21/2015	04/20/2017		5,889,233	2,030.7700		225,603		243,727	*#	243,727	43,190		(25,067)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		10/21/2015	10/20/2016		67,421,564	2,030.7700		1,931,717		2,007,835	*#	2,007,835	398,071		(321,953)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		10/21/2015	10/20/2016		57,064,637	2,030.7700		1,197,179		1,244,289	*#	1,244,289	246,640		(199,530)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		10/21/2015	10/20/2016		50,363,096	2,030.7700		1,349,473		1,401,028	*#	1,401,028	276,467		(224,912)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		10/21/2015	10/20/2016		54,627,713	2,030.7700		1,367,710		1,421,546	*#	1,421,546	281,788		(227,952)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		10/21/2015	10/20/2016		46,301,556	2,030.7700		1,066,453		1,108,638	*#	1,108,638	219,928		(177,742)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		10/21/2015	10/20/2016		46,910,787	2,030.7700		929,411		965,936	*#	965,936	191,427		(154,902)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		10/21/2015	10/20/2016		77,372,337	2,030.7700		1,956,216		2,030,994	*#	2,030,994	400,815		(326,036)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		11/09/2015	11/06/2016		107,514,618	2,099.2000		2,082,481		1,499,471	*#	1,499,471	(409,470)		(173,540)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		11/09/2015	11/06/2016		23,283,063	2,099.2000		516,884		504,733	*#	504,733	30,923		(43,074)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		11/09/2015	11/06/2016		601,352	2,099.2000		31,858		24,773	*#	24,773	(4,430)		(2,655)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	JP MORGAN CHASE		11/09/2015	11/06/2016		188,431	739.5000		7,096		5,901	*#	5,901	(604)		(591)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		11/09/2015	05/06/2017		7,976,960	2,099.2000		298,455		281,879	*#	281,879	5		(16,581)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		11/09/2015	11/06/2016		71,792,640	2,099.2000		1,405,991		1,278,060	*#	1,278,060	(10,765)		(117,166)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		11/09/2015	11/06/2016		41,564,160	2,099.2000		770,237		699,855	*#	699,855	(6,195)		(64,186)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		11/09/2015	11/06/2016		50,170,880	2,099.2000		1,049,469		949,826	*#	949,826	(12,187)		(87,456)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		11/09/2015	11/06/2016		48,701,440	2,099.2000		1,095,523		993,094	*#	993,094	(11,135)		(91,294)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		11/09/2015	11/06/2016		196,275,200	2,099.2000		4,667,598		4,210,300	*#	4,210,300	(68,331)		(388,967)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		11/09/2015	11/06/2016		54,789,120	2,099.2000		1,365,574		1,231,668	*#	1,231,668	(20,108)		(113,798)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		11/09/2015	11/06/2016		57,518,080	2,099.2000		1,510,585		1,359,860	*#	1,359,860	(24,843)		(125,882)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		11/09/2015	11/06/2016		61,716,480	2,099.2000		1,664,947		1,498,949	*#	1,498,949	(27,252)		(138,746)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		11/09/2015	11/06/2016		7,007,245	104.1000		168,955		128,951	*#	128,951	(25,925)		(14,080)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		11/23/2015	11/20/2016		84,256,409	2,089.1700		1,983,831		1,271,513	*#	1,271,513	(546,999)		(165,319)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		11/23/2015	11/20/2016		17,992,217	2,089.1700		474,995		371,514	*#	371,514	(63,898)		(39,583)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		11/23/2015	11/20/2016		839,109	737.5600		34,142		28,113	*#	28,113	(3,184)		(2,845)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		11/23/2015	11/20/2016		484,876	2,089.1700		30,666		21,763	*#	21,763	(6,348)		(2,556)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		11/23/2015	11/20/2016		52,981,395	2,089.1700		1,297,419		1,118,709	*#	1,118,709	(70,592)		(108,118)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		11/23/2015	11/20/2016		50,962,152	2,089.1700		1,096,975		956,251	*#	956,251	(49,310)		(91,415)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		11/23/2015	11/20/2016		48,627,230	2,089.1700		988,293		863,144	*#	863,144	(42,792)		(82,358)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		11/23/2015	11/20/2016		49,585,182	2,089.1700		1,297,085		1,121,505	*#	1,121,505	(67,490)		(108,090)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		11/23/2015	11/20/2016		56,752,223	2,089.1700		1,535,635		1,325,131	*#	1,325,131	(82,535)		(127,970)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		11/23/2015	11/20/2016		63,273,185	2,089.1700		1,781,742		1,534,088	*#	1,534,088	(99,176)		(148,478)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		11/23/2015	05/20/2017		6,702,285	2,089.1700		268,750		243,517	*#	243,517	(10,302)		(14,931)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		11/23/2015	11/20/2016		66,006,515	2,089.1700		1,961,078		1,680,868	*#	1,680,868	(116,787)		(163,423)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		11/23/2015	11/20/2016		106,316,226	2,089.1700		2,768,373		2,384,967	*#	2,384,967	(152,708)		(230,698)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	UBS SECURITIES		11/23/2015	11/20/2016		5,984,977	103.0900		143,677		123,479	*#	123,479	(8,236)		(11,961)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		12/07/2015	12/06/2016		74,394,709	2,091.6900		1,518,346		1,168,337	*#	1,168,337	(350,009)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		12/07/2015	12/06/2016		15,880,965	2,091.6900		341,441		347,105	*#	347,105	5,664					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		12/07/2015	12/06/2016		3,194,951	739.1400		120,728		111,587	*#	111,587	(9,141)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO		12/07/2015	12/06/2016		551,656	2,091.6900		31,691		26,449	*#	26,449	(5,242)					1	B

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, or Central	Counterparty 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)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		12/07/2015	12/06/2016		50,042,744	2,091.6900		1,092,395		981,114	*#	981,114	(111,281)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		12/07/2015	12/06/2016		57,549,650	2,091.6900		1,416,393		1,270,756	*#	1,270,756	(145,637)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		12/07/2015	12/06/2016		60,718,794	2,091.6900		1,455,493		1,306,707	*#	1,306,707	(148,786)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		12/07/2015	12/06/2016		4,541,068	104.0200		101,281		89,173	*#	89,173	(12,108)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		12/07/2015	12/06/2016		46,226,349	2,091.6900		935,069		842,340	*#	842,340	(92,729)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		12/07/2015	12/06/2016		96,845,247	2,091.6900		2,674,327		2,400,261	*#	2,400,261	(274,066)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		12/07/2015	12/06/2016		61,704,855	2,091.6900		1,580,635		1,419,241	*#	1,419,241	(161,393)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		12/07/2015	06/06/2017		7,668,317	2,091.6900		306,338		288,482	*#	288,482	(17,856)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK		12/07/2015	12/06/2016		48,610,069	2,091.6900		927,725		836,699	*#	836,699	(91,027)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO		12/21/2015	12/20/2016		70,510,744	2,005.5500		1,635,541		1,714,531	*#	1,714,531	78,989					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		12/21/2015	12/20/2016		14,217,178	2,005.5500		315,621		309,957	*#	309,957	(5,664)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		12/21/2015	12/20/2016		2,116,518	717.5900		89,723		110,670	*#	110,670	20,947					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO		12/21/2015	12/20/2016		74,739	2,005.5500		5,174		5,619	*#	5,619	446					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		12/21/2015	12/20/2016		48,787,797	2,005.5500		982,056		1,037,886	*#	1,037,886	55,829					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		12/21/2015	12/20/2016		48,466,413	2,005.5500		1,033,828		1,094,163	*#	1,094,163	60,335					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		12/21/2015	12/20/2016		52,350,802	2,005.5500		1,218,486		1,289,323	*#	1,289,323	70,837					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		12/21/2015	12/20/2016		53,027,064	2,005.5500		1,333,377		1,412,805	*#	1,412,805	79,428					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		12/21/2015	12/20/2016		63,458,297	2,005.5500		1,639,971		1,738,033	*#	1,738,033	98,062					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		12/21/2015	12/20/2016		60,618,590	2,005.5500		1,607,992		1,705,115	*#	1,705,115	97,123					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		12/21/2015	12/20/2016		67,255,423	2,005.5500		1,860,503		1,973,923	*#	1,973,923	113,420					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		12/21/2015	06/20/2017		8,017,961	2,005.5500		333,144		367,162	*#	367,162	34,018					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	UBS SECURITIES		12/21/2015	12/20/2016		3,915,728	102.0400		102,460		86,686	*#	86,686	(15,774)					1	B
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants											1,476,617	292,379,888	0	234,337,835	XXX	234,337,835	61,529,247	0	(121,334,509)	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other											1,476,617	292,379,888	0	234,337,835	XXX	234,337,835	61,529,247	0	(121,334,509)	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants											1,476,617	292,379,888	0	234,337,835	XXX	234,337,835	61,529,247	0	(121,334,509)	0	0	XXX	XXX
0429999. Total-Purchased Options											1,476,617	292,379,888	0	234,337,835	XXX	234,337,835	61,529,247	0	(121,334,509)	0	0	XXX	XXX
Swaps - Hedging Effective - Interest Rate																							
RECEIVE SWAPTIONS 5-YEAR *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE MBS 1mL	D1	C	MORGAN STANLEY		12/28/2015	08/26/2019		289,000,000	0.2210				283,602		283,602	(67,171)					1	D
RECEIVE SWAPTIONS 5-YEAR *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE CLO 3mL	D1	C	MORGAN STANLEY		10/15/2015	04/15/2020		195,000,000	0.3205				(374,713)		(374,713)	(374,713)					1	D
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE TRUST PREFERRED CDO 3mL	D1	C	MORGAN STANLEY		12/23/2015	06/23/2030		130,000,000	0.3260				1,960,737		1,960,737	1,960,737					1	D
0859999. Total-Swaps-Hedging Effective-Interest Rate											0	0	0	1,869,626	XXX	1,869,626	1,518,853	0	0	0	0	XXX	XXX
0909999. Total-Swaps-Hedging Effective											0	0	0	1,869,626	XXX	1,869,626	1,518,853	0	0	0	0	XXX	XXX
1159999. Total-Swaps-Interest Rate											0	0	0	1,869,626	XXX	1,869,626	1,518,853	0	0	0	0	XXX	XXX
1209999. Total-Swaps											0	0	0	1,869,626	XXX	1,869,626	1,518,853	0	0	0	0	XXX	XXX
1399999. Total-Hedging Effective											0	0	0	1,869,626	XXX	1,869,626	1,518,853	0	0	0	0	XXX	XXX
1409999. Total-Hedging Other											1,476,617	292,379,888	0	234,337,835	XXX	234,337,835	61,529,247	0	(121,334,509)	0	0	XXX	XXX
1449999. TOTAL											1,476,617	292,379,888	0	236,207,461	XXX	236,207,461	63,048,100	0	(121,334,509)	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

SCHEDULE DB - PART A - SECTION 1

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

1	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, or Central Counterparty 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)
	A	Equity Index																				
	C	Interest Rate																				

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
B	Hedges crediting rate for fixed indexed annuity products linked to the S&P 500 index.
D	Reduces the bond portfolio duration by .1 years.

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	5 Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization) / Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination - Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Options - Hedging Other - Call Options and Warrants																									
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		01/10/2014.	01/08/2015.	01/08/2015.			1,462,595	1,837.4900	87,435			87,710		*#	(83,990)		(3,445)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MORGAN STANLEY		02/14/2014.	02/13/2015.	02/13/2015.			2,397,000	1,818.3200	176,126			177,084		*#	(162,614)		(13,512)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	WELLS FARGO		03/14/2014.	03/12/2015.	03/12/2015.			2,486,998	1,867.1500	136,941			139,070		*#	(120,185)		(16,756)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		04/11/2014.	04/09/2015.	04/09/2015.			2,666,812	1,871.7000	177,476			183,365		*#	(159,719)		(17,758)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	WELLS FARGO		05/09/2014.	05/08/2015.	05/08/2015.			2,324,996	1,876.6200	170,113			173,892		*#	(143,698)		(26,415)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MORGAN STANLEY		06/13/2014.	06/12/2015.	06/12/2015.			2,302,077	1,942.6400	89,079			102,824		*#	(59,258)		(29,821)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		07/11/2014.	07/10/2015.	07/10/2015.			2,232,546	1,972.4100	72,510			73,648		*#	(40,943)		(31,567)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		08/15/2014.	08/14/2015.	08/14/2015.			2,349,615	1,946.4300	113,926			119,327		*#	(66,357)		(47,569)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MORGAN STANLEY		09/12/2014.	09/11/2015.	09/11/2015.			1,790,806	1,995.3400	65,819			47,901		*#	(29,935)		(35,884)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	WELLS FARGO		10/10/2014.	10/09/2015.	10/09/2015.			2,897,961	1,970.1000	157,309			125,557		*#	(100,346)		(56,963)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MORGAN STANLEY		11/14/2014.	11/13/2015.	11/13/2015.			2,318,512	2,029.3500	86,545			30,015		*#	(14,156)		(72,388)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	WELLS FARGO		12/12/2014.	12/11/2015.	12/11/2015.			3,590,078	2,028.0400	158,085			62,897		*#	(24,309)		(133,776)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MORGAN STANLEY		01/07/2014.	01/06/2015.	01/06/2015.			49,213,152	1,826.7700	2,239,135			2,239,198		*#	(2,157,440)		(81,696)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		01/07/2014.	01/06/2015.	01/06/2015.			9,024,124	1,826.7700	3,715,766			43,289		*#	(3,697,041)		(18,725)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		01/07/2014.	01/06/2015.	01/06/2015.			48,899,479	1,826.7700	1,880,691			1,882,612		*#	(1,802,260)		(78,431)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		01/07/2014.	01/06/2015.	01/06/2015.			43,690,570	1,826.7700	1,745,712			1,747,604		*#	(1,673,283)		(72,428)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		01/07/2014.	01/06/2015.	01/06/2015.			56,021,714	1,826.7700	2,601,283			2,604,863		*#	(2,495,635)		(105,648)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		01/07/2014.	01/06/2015.	01/06/2015.			46,641,838	1,826.7700	2,467,331			2,472,048		*#	(2,369,265)		(98,066)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MORGAN STANLEY		01/21/2014.	01/20/2015.	01/20/2015.			48,495,752	1,838.7000	2,230,595			2,230,799		*#	(2,152,899)		(77,696)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MORGAN STANLEY		01/21/2014.	01/20/2015.	01/20/2015.			9,660,438	1,838.7000	399,916			175,510		*#	(380,354)		(19,562)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BARCLAYS		01/21/2014.	01/20/2015.	01/20/2015.			51,761,989	1,838.7000	1,902,433			1,966,939		*#	(1,821,498)		(80,935)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		01/21/2014.	01/20/2015.	01/20/2015.			52,309,825	1,838.7000	2,367,459			2,458,603		*#	(2,269,711)		(97,747)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		01/21/2014.	01/20/2015.	01/20/2015.			45,114,103	1,838.7000	2,399,102			2,503,886		*#	(2,302,533)		(96,569)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	ROYAL BANK OF CANADA		01/21/2014.	01/20/2015.	01/20/2015.			40,685,546	1,838.7000	1,572,602			1,627,466		*#	(1,507,456)		(65,147)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MORGAN STANLEY		02/07/2014.	02/06/2015.	02/06/2015.			63,341,232	1,773.4300	2,944,856			2,945,207		*#	(2,717,042)		(227,814)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	WELLS FARGO		02/07/2014.	02/06/2015.	02/06/2015.			12,110,443	1,773.4300	490,210			643,065		*#	(443,786)		(46,423)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BARCLAYS		02/07/2014.	02/06/2015.	02/06/2015.			46,814,110	1,773.4300	1,688,383			1,755,434		*#	(1,538,006)		(150,378)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BARCLAYS		02/07/2014.	02/06/2015.	02/06/2015.			62,540,640	1,773.4300	2,404,273			2,501,725		*#	(2,191,564)		(212,709)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BARCLAYS		02/07/2014.	02/06/2015.	02/06/2015.			58,597,333	1,773.4300	2,558,346			2,666,144		*#	(2,335,534)		(222,812)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MORGAN STANLEY		02/07/2014.	08/06/2015.	08/06/2015.			3,417,071	1,773.4300	260,834			324,622		*#	(198,628)		(62,205)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MORGAN STANLEY		02/07/2014.	02/06/2015.	02/06/2015.			72,725,966	1,773.4300	3,861,262			4,035,630		*#	(3,534,805)		(326,457)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MORGAN STANLEY		02/07/2014.	02/06/2015.	02/06/2015.			1,657,824	121.2400	3,470					*#	3,458		(6,928)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BNP PARIBAS NY		02/21/2014.	02/20/2015.	02/20/2015.			49,858,354	1,839.7800	2,342,638			2,343,352		*#	(2,177,869)		(164,769)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BARCLAYS		02/21/2014.	02/20/2015.	02/20/2015.			10,332,084	1,839.7800	302,217			434,779		*#	(259,511)		(42,706)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MORGAN STANLEY		02/21/2014.	08/20/2015.	08/20/2015.			2,818,153	1,839.7800	198,957			262,170		*#	(150,268)		(48,689)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		02/21/2014.	02/20/2015.	02/20/2015.			47,318,146	1,839.7800	1,659,973			1,798,047		*#	(1,510,714)		(149,259)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		02/21/2014.	02/20/2015.	02/20/2015.			38,509,190	1,839.7800	1,420,428			1,540,342		*#	(1,293,444)		(126,984)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		02/21/2014.	02/20/2015.	02/20/2015.			57,823,096	1,839.7800	2,443,915			2,659,866		*#	(2,229,095)		(214,820)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		02/21/2014.	02/20/2015.	02/20/2015.			56,642,356	1,839.7800	2,919,703			3,200,368		*#	(2,670,529)		(249,174)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	ROYAL BANK OF CANADA		02/21/2014.	02/20/2015.	02/20/2015.			1,042,820	127.6000	856					*#	2,917		(3,773)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BNP PARIBAS NY		03/07/2014.	03/06/2015.	03/06/2015.			55,303,059	1,877.0300	2,554,294			2,599,232		*#	(2,282,571)		(271,723)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		03/07/2014.	03/06/2015.	03/06/2015.			12,327,761	1,877.0300	350,245			513,796		*#	(276,463)		(73,782)				B

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)
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BARCLAYS		03/07/2014.	03/06/2015.	03/06/2015.			42,305,330	1,877.0300	1,449,978			1,692,186		*#	(1,245,667)		(204,311)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BNP PARIBAS NY		03/07/2014.	03/06/2015.	03/06/2015.			2,383,862	130.1700	1,502					*#	11,409		(12,911)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		03/07/2014.	09/06/2015.	09/06/2015.			3,340,213	1,877.0300	214,447			78,637		*#	(147,759)		(66,688)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		03/07/2014.	03/06/2015.	03/06/2015.			58,334,435	1,877.0300	1,928,018			2,245,876		*#	(1,654,298)		(273,720)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		03/07/2014.	03/06/2015.	03/06/2015.			43,027,543	1,877.0300	1,596,522			1,871,698		*#	(1,372,275)		(224,246)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		03/07/2014.	03/06/2015.	03/06/2015.			44,437,540	1,877.0300	1,965,196			2,332,971		*#	(1,694,242)		(270,953)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		03/07/2014.	03/06/2015.	03/06/2015.			56,360,919	1,877.0300	2,752,134			3,297,246		*#	(2,377,251)		(374,883)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BARCLAYS		03/21/2014.	03/20/2015.	03/20/2015.			57,172,691	1,872.0100	2,658,252			2,715,688		*#	(2,372,696)		(285,557)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BARCLAYS		03/21/2014.	03/20/2015.	03/20/2015.			11,709,191	1,872.0100	222,910			275,395		*#	(150,313)		(72,597)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		03/21/2014.	09/20/2015.	09/20/2015.			4,463,336	1,872.0100	288,381			205,212		*#	(199,961)		(88,420)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MERRILL LYNCH		03/21/2014.	03/20/2015.	03/20/2015.			56,846,970	1,872.0100	1,840,368			2,160,185		*#	(1,576,404)		(263,963)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MERRILL LYNCH		03/21/2014.	03/20/2015.	03/20/2015.			49,381,443	1,872.0100	1,738,806			2,049,330		*#	(1,491,241)		(247,565)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MERRILL LYNCH		03/21/2014.	03/20/2015.	03/20/2015.			48,629,000	1,872.0100	1,848,867			2,188,305		*#	(1,587,669)		(261,198)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MERRILL LYNCH		03/21/2014.	03/20/2015.	03/20/2015.			50,235,581	1,872.0100	2,226,417			2,662,486		*#	(1,917,545)		(308,872)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MERRILL LYNCH		03/21/2014.	03/20/2015.	03/20/2015.			72,220,562	1,872.0100	3,478,607			4,189,157		*#	(3,001,190)		(477,417)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MORGAN STANLEY		03/21/2014.	03/20/2015.	03/20/2015.			2,652,620	127.8600	3,954					*#	12,695		(16,649)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BARCLAYS		04/07/2014.	04/06/2015.	04/06/2015.			72,232,944	1,865.0900	3,349,860			3,395,005		*#	(2,911,835)		(438,024)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BARCLAYS		04/07/2014.	04/06/2015.	04/06/2015.			14,663,496	1,865.0900	423,551			800,013		*#	(309,176)		(114,375)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BARCLAYS		04/07/2014.	04/06/2015.	04/06/2015.			40,602,083	1,865.0900	1,274,749			1,502,277		*#	(1,035,430)		(239,319)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BARCLAYS		04/07/2014.	04/06/2015.	04/06/2015.			64,885,026	1,865.0900	2,195,448			2,595,401		*#	(1,786,791)		(408,657)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BARCLAYS		04/07/2014.	04/06/2015.	04/06/2015.			58,983,689	1,865.0900	2,114,846			2,506,807		*#	(1,723,011)		(391,835)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		04/07/2014.	10/06/2015.	10/06/2015.			3,521,642	1,865.0900	218,984			216,821		*#	(146,383)		(72,601)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		04/07/2014.	04/06/2015.	04/06/2015.			54,010,407	1,865.0900	2,109,456			2,511,484		*#	(1,722,955)		(386,501)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		04/07/2014.	04/06/2015.	04/06/2015.			46,875,646	1,865.0900	2,015,986			2,414,096		*#	(1,651,471)		(364,515)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		04/07/2014.	04/06/2015.	04/06/2015.			55,791,444	1,865.0900	2,744,951			3,319,548		*#	(2,258,557)		(486,394)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MORGAN STANLEY		04/07/2014.	04/06/2015.	04/06/2015.			1,784,446	125.5700	4,990					*#	8,274		(13,263)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	WELLS FARGO		04/21/2014.	04/20/2015.	04/20/2015.			57,445,068	1,864.8500	2,637,458			2,699,920		*#	(2,261,032)		(376,426)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MORGAN STANLEY		04/21/2014.	04/20/2015.	04/20/2015.			11,757,260	1,864.8500	215,379			278,551		*#	(118,969)		(96,410)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MORGAN STANLEY		04/21/2014.	04/20/2015.	04/20/2015.			50,308,918	1,864.8500	1,790,676			2,138,129		*#	(1,440,088)		(350,588)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MORGAN STANLEY		04/21/2014.	04/20/2015.	04/20/2015.			44,093,151	1,864.8500	1,709,865			2,050,332		*#	(1,379,117)		(330,748)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MORGAN STANLEY		04/21/2014.	04/20/2015.	04/20/2015.			50,424,129	1,864.8500	2,153,653			2,596,843		*#	(1,741,685)		(411,968)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MORGAN STANLEY		04/21/2014.	04/20/2015.	04/20/2015.			42,080,557	1,864.8500	2,040,926			2,481,067		*#	(1,656,091)		(384,834)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MORGAN STANLEY		04/21/2014.	04/20/2015.	04/20/2015.			2,200,107	124.7500	8,136					*#	7,619		(15,755)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	ROYAL BANK OF CANADA		04/21/2014.	04/20/2015.	04/20/2015.			38,743,374	1,864.8500	1,222,989			1,452,877		*#	(981,022)		(241,966)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	ROYAL BANK OF CANADA		04/21/2014.	04/20/2015.	04/20/2015.			37,410,451	1,864.8500	1,256,476			1,496,299		*#	(1,009,327)		(247,150)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	WELLS FARGO		04/21/2014.	10/20/2015.	10/20/2015.			3,700,729	1,864.8500	229,789			329,262		*#	(151,127)		(78,662)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MORGAN STANLEY		05/07/2014.	05/06/2015.	05/06/2015.			69,673,539	1,867.7200	3,241,370			3,344,304		*#	(2,663,313)		(578,058)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MORGAN STANLEY		05/07/2014.	05/06/2015.	05/06/2015.			14,396,653	1,867.7200	360,894			761,901		*#	(210,929)		(149,965)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		05/07/2014.	11/06/2015.	11/06/2015.			6,223,406	1,867.7200	384,152			560,091		*#	(239,495)		(144,657)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		05/07/2014.	05/06/2015.	05/06/2015.			38,468,251	1,867.7200	1,187,405			1,423,325		*#	(892,362)		(295,043)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		05/07/2014.	05/06/2015.	05/06/2015.			41,532,070	1,867.7200	1,381,822			1,661,283		*#	(1,040,859)		(340,964)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		05/07/2014.	05/06/2015.	05/06/2015.			49,676,239	1,867.7200	1,751,651			2,111,240		*#	(1,321,994)		(429,657)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		05/07/2014.	05/06/2015.	05/06/2015.			46,859,958	1,867.7200	1,708,020			2,062,324		*#	(1,290,491)		(417,529)				B

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)
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		05/07/2014.	05/06/2015.	05/06/2015.			46,729,474	1,867.7200	1,886,771			2,289,744		*#	(1,430,790)		(455,981)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		05/07/2014.	05/06/2015.	05/06/2015.			48,611,269	1,867.7200	2,094,833			2,552,092		*#	(1,592,727)		(502,105)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		05/07/2014.	05/06/2015.	05/06/2015.			60,420,857	1,867.7200	2,904,180			3,564,831		*#	(2,218,358)		(685,821)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MORGAN STANLEY		05/07/2014.	05/06/2015.	05/06/2015.			3,269,853	125.9800	11,685					*#	16,866		(28,551)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MERRILL LYNCH		05/21/2014.	05/20/2015.	05/20/2015.			63,864,699	1,872.8300	2,904,231			3,065,648		*#	(2,349,244)		(554,988)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BARCLAYS		05/21/2014.	05/20/2015.	05/20/2015.			15,834,349	1,872.8300	243,692			499,247		*#	(74,792)		(168,900)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		05/21/2014.	11/20/2015.	11/20/2015.			3,862,751	1,872.8300	236,438			347,648		*#	(146,053)		(90,385)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		05/21/2014.	05/20/2015.	05/20/2015.			51,601,488	1,872.8300	1,639,665			1,986,657		*#	(1,229,130)		(410,535)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		05/21/2014.	05/20/2015.	05/20/2015.			38,160,111	1,872.8300	1,288,061			1,564,565		*#	(967,569)		(320,492)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		05/21/2014.	05/20/2015.	05/20/2015.			50,851,962	1,872.8300	1,776,537			2,161,208		*#	(1,336,215)		(440,323)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		05/21/2014.	05/20/2015.	05/20/2015.			50,893,469	1,872.8300	1,897,551			2,315,653		*#	(1,430,713)		(466,838)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		05/21/2014.	05/20/2015.	05/20/2015.			55,093,842	1,872.8300	2,309,942			2,837,333		*#	(1,750,153)		(559,789)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		05/21/2014.	05/20/2015.	05/20/2015.			53,762,760	1,872.8300	2,560,123			3,172,066		*#	(1,951,182)		(608,941)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MORGAN STANLEY		05/21/2014.	05/20/2015.	05/20/2015.			1,988,800	124.6900	9,242					*#	8,702		(17,944)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MORGAN STANLEY		06/09/2014.	06/06/2015.	06/06/2015.			72,361,303	1,949.4400	2,292,022			3,014,219		*#	(1,600,680)		(691,342)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BARCLAYS		06/09/2014.	06/06/2015.	06/06/2015.			14,304,672	1,949.4400	223,946			476,018		*#	(55,151)		(168,795)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BNP PARIBAS NY		06/09/2014.	06/06/2015.	06/06/2015.			45,734,306	1,949.4400	1,155,910			1,669,195		*#	(741,485)		(414,425)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		06/09/2014.	12/06/2015.	12/06/2015.			6,373,886	1,949.4400	330,138			465,101		*#	(169,231)		(160,908)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		06/09/2014.	06/06/2015.	06/06/2015.			47,786,281	1,949.4400	1,314,333			1,911,451		*#	(845,770)		(468,563)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		06/09/2014.	06/06/2015.	06/06/2015.			43,301,377	1,949.4400	1,218,268			1,775,356		*#	(784,574)		(433,693)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		06/09/2014.	06/06/2015.	06/06/2015.			46,161,199	1,949.4400	1,342,095			1,961,851		*#	(865,788)		(476,307)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		06/09/2014.	06/06/2015.	06/06/2015.			53,460,795	1,949.4400	1,767,538			2,619,579		*#	(1,146,804)		(620,735)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		06/09/2014.	06/06/2015.	06/06/2015.			56,911,626	1,949.4400	2,050,849			3,073,228		*#	(1,335,892)		(714,957)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		06/09/2014.	06/06/2015.	06/06/2015.			67,249,839	1,949.4400	2,631,566			4,001,339		*#	(1,719,983)		(911,583)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MORGAN STANLEY		06/09/2014.	06/06/2015.	06/06/2015.			2,601,688	120.6100	25,819					*#	3,087		(28,905)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	WELLS FARGO		06/23/2014.	06/20/2015.	06/20/2015.			67,629,626	1,962.8700	1,908,352			2,943,071		*#	(1,296,096)		(612,256)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BARCLAYS		06/23/2014.	06/20/2015.	06/20/2015.			13,918,636	1,962.8700	125,809					*#	35,647		(161,456)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BARCLAYS		06/23/2014.	06/20/2015.	06/20/2015.			42,210,276	1,962.8700	1,076,100			1,603,991		*#	(688,268)		(387,831)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BARCLAYS		06/23/2014.	06/20/2015.	06/20/2015.			52,682,462	1,962.8700	1,423,867			2,133,761		*#	(912,709)		(511,158)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BNP PARIBAS NY		06/23/2014.	06/20/2015.	06/20/2015.			2,876,761	126.5000	14,611					*#	16,658		(31,269)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		06/23/2014.	06/20/2015.	06/20/2015.			54,497,355	1,962.8700	1,839,245			2,833,862		*#	(1,189,843)		(649,403)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		06/23/2014.	06/20/2015.	06/20/2015.			68,552,811	1,962.8700	2,388,272			3,701,699		*#	(1,546,585)		(841,687)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MERRILL LYNCH		06/23/2014.	12/20/2015.	12/20/2015.			6,226,166	1,962.8700	313,587			135,380		*#	(157,716)		(155,871)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MORGAN STANLEY		06/23/2014.	06/20/2015.	06/20/2015.			41,058,294	1,962.8700	1,171,853			1,765,435		*#	(752,667)		(419,186)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	ROYAL BANK OF CANADA		06/23/2014.	06/20/2015.	06/20/2015.			53,383,838	1,962.8700	1,634,977			2,482,255		*#	(1,053,509)		(581,468)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MORGAN STANLEY		07/07/2014.	07/06/2015.	07/06/2015.			71,184,728	1,985.4400	1,703,972			1,869,664		*#	(988,906)		(715,066)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BARCLAYS		07/07/2014.	07/06/2015.	07/06/2015.			11,144,064	1,985.4400	101,079					*#	38,036		(139,115)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BARCLAYS		07/07/2014.	07/06/2015.	07/06/2015.			39,789,439	1,985.4400	954,219			1,492,104		*#	(544,940)		(409,279)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BARCLAYS		07/07/2014.	07/06/2015.	07/06/2015.			53,407,858	1,985.4400	1,354,943			2,136,314		*#	(774,357)		(580,586)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BARCLAYS		07/07/2014.	07/06/2015.	07/06/2015.			47,219,969	1,985.4400	1,351,286			1,981,595		*#	(774,842)		(576,444)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		07/07/2014.	07/06/2015.	07/06/2015.			47,257,747	1,985.4400	1,276,350			1,983,195		*#	(730,130)		(546,220)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		07/07/2014.	07/06/2015.	07/06/2015.			48,337,454	1,985.4400	1,509,576			2,028,506		*#	(867,512)		(642,064)				B

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)
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		07/07/2014.	07/06/2015.	07/06/2015.			75,281,079	1,985.4400	2,503,717			3,159,209		*#	(1,442,053)		(1,061,664)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MORGAN STANLEY		07/07/2014.	07/06/2015.	07/06/2015.			2,117,951	127.1600	10,051					*#	12,781		(22,832)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MERRILL LYNCH		07/21/2014.	07/20/2015.	07/20/2015.			62,256,982	1,978.2200	1,612,203			2,599,468		*#	(961,956)		(650,248)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BARCLAYS		07/21/2014.	07/20/2015.	07/20/2015.			10,398,737	1,978.2200	67,474					*#	66,583		(134,057)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MERRILL LYNCH		07/21/2014.	07/20/2015.	07/20/2015.			47,860,250	1,978.2200	1,554,364			2,488,733		*#	(892,750)		(661,614)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MERRILL LYNCH		07/21/2014.	07/20/2015.	07/20/2015.			53,823,038	1,978.2200	1,873,905			3,041,002		*#	(1,080,185)		(793,720)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MORGAN STANLEY		07/21/2014.	07/20/2015.	07/20/2015.			1,732,678	126.1300	9,572					*#	10,862		(20,434)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	WELLS FARGO		07/21/2014.	07/20/2015.	07/20/2015.			41,827,549	1,978.2200	1,021,061			1,568,533		*#	(579,503)		(441,558)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	WELLS FARGO		07/21/2014.	07/20/2015.	07/20/2015.			50,715,721	1,978.2200	1,313,477			2,028,629		*#	(748,031)		(565,446)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	WELLS FARGO		07/21/2014.	07/20/2015.	07/20/2015.			57,277,251	1,978.2200	1,596,834			2,491,560		*#	(911,952)		(684,881)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	WELLS FARGO		07/21/2014.	07/20/2015.	07/20/2015.			50,263,293	1,978.2200	1,525,103			2,412,641		*#	(873,845)		(651,258)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BARCLAYS		08/07/2014.	08/06/2015.	08/06/2015.			87,839,826	1,920.2400	3,216,953			4,172,328		*#	(2,066,029)		(1,150,924)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		08/07/2014.	08/06/2015.	08/06/2015.			17,651,744	1,920.2400	237,894			658,448		*#	(2,538)		(235,357)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BNP PARIBAS NY		08/07/2014.	08/06/2015.	08/06/2015.			2,544,843	125.6700	15,432					*#	20,613		(36,045)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MORGAN STANLEY		08/07/2014.	08/06/2015.	08/06/2015.			40,057,267	1,920.2400	1,026,931			1,422,033		*#	(556,205)		(470,726)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MORGAN STANLEY		08/07/2014.	08/06/2015.	08/06/2015.			50,155,600	1,920.2400	1,439,504			2,006,224		*#	(788,323)		(651,180)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MORGAN STANLEY		08/07/2014.	08/06/2015.	08/06/2015.			47,034,488	1,920.2400	1,397,483			1,951,931		*#	(765,641)		(631,841)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MORGAN STANLEY		08/07/2014.	08/06/2015.	08/06/2015.			60,601,560	1,920.2400	1,962,425			2,757,371		*#	(1,080,276)		(882,149)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MORGAN STANLEY		08/07/2014.	08/06/2015.	08/06/2015.			58,411,679	1,920.2400	2,045,261			2,891,378		*#	(1,133,582)		(911,679)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MORGAN STANLEY		08/07/2014.	08/06/2015.	08/06/2015.			50,052,542	1,920.2400	1,817,705			2,579,857		*#	(1,009,403)		(808,302)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MERRILL LYNCH		08/07/2014.	08/06/2015.	08/06/2015.			49,593,093	1,920.2400	1,880,993			2,677,951		*#	(1,044,042)		(836,951)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MORGAN STANLEY		08/07/2014.	08/06/2015.	08/06/2015.			58,680,985	1,920.2400	2,282,012			3,256,673		*#	(1,264,798)		(1,017,214)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MERRILL LYNCH		08/21/2014.	08/20/2015.	08/20/2015.			66,026,839	1,986.5100	1,680,838			2,606,133		*#	(804,030)		(876,808)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BARCLAYS		08/21/2014.	08/20/2015.	08/20/2015.			10,815,517	1,986.5100	60,234					*#	105,604		(165,838)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BARCLAYS		08/21/2014.	08/20/2015.	08/20/2015.			43,136,879	1,986.5100	1,025,440			1,068,808		*#	(485,752)		(539,688)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BARCLAYS		08/21/2014.	08/20/2015.	08/20/2015.			44,930,291	1,986.5100	1,156,245			1,113,243		*#	(548,583)		(607,662)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BARCLAYS		08/21/2014.	08/20/2015.	08/20/2015.			49,447,142	1,986.5100	1,394,603			1,225,158		*#	(662,794)		(731,809)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BARCLAYS		08/21/2014.	08/20/2015.	08/20/2015.			1,743,275	124.2200	12,705					*#	9,749		(22,454)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	WELLS FARGO		08/21/2014.	08/20/2015.	08/20/2015.			51,667,218	1,986.5100	1,554,275			1,280,165		*#	(740,886)		(813,389)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	WELLS FARGO		08/21/2014.	08/20/2015.	08/20/2015.			58,807,944	1,986.5100	1,815,753			1,457,092		*#	(866,463)		(949,290)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	WELLS FARGO		08/21/2014.	08/20/2015.	08/20/2015.			61,927,667	1,986.5100	2,072,743			1,534,389		*#	(992,664)		(1,080,079)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MERRILL LYNCH		09/08/2014.	09/06/2015.	09/06/2015.			68,326,224	2,007.7100	1,589,871			1,234,678		*#	(610,773)		(979,098)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BARCLAYS		09/08/2014.	09/06/2015.	09/06/2015.			13,673,244	2,007.7100	154,978					*#	81,911		(236,889)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MORGAN STANLEY		09/08/2014.	09/06/2015.	09/06/2015.			37,984,486	2,007.7100	825,023					*#	(298,079)		(526,944)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MERRILL LYNCH		09/08/2014.	09/06/2015.	09/06/2015.			76,382,908	2,007.7100	1,756,804					*#	(633,151)		(1,123,653)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MERRILL LYNCH		09/08/2014.	09/06/2015.	09/06/2015.			46,211,664	2,007.7100	1,223,957					*#	(444,713)		(779,244)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MERRILL LYNCH		09/08/2014.	09/06/2015.	09/06/2015.			55,266,358	2,007.7100	1,543,867					*#	(563,835)		(980,032)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MERRILL LYNCH		09/08/2014.	09/06/2015.	09/06/2015.			71,010,499	2,007.7100	2,134,397					*#	(783,394)		(1,351,004)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MERRILL LYNCH		09/08/2014.	09/06/2015.	09/06/2015.			51,721,741	2,007.7100	1,707,502					*#	(629,380)		(1,078,121)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MORGAN STANLEY		09/08/2014.	09/06/2015.	09/06/2015.			1,223,046	122.0600	12,574					*#	4,109		(16,683)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MORGAN STANLEY		09/21/2014.	09/20/2015.	09/20/2015.			62,890,113	2,010.4000	1,455,190			1,568,916		*#	(588,980)		(866,209)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BARCLAYS		09/21/2014.	09/20/2015.	09/20/2015.			13,073,102	2,010.4000	68,475					*#	152,134		(220,609)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MORGAN STANLEY		09/21/2014.	09/20/2015.	09/20/2015.			39,815,668	2,010.4000	860,161					*#	(322,530)		(537,632)				B

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	5 Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization) / Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination - Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MORGAN STANLEY		09/21/2014.	09/20/2015.	09/20/2015.			50,550,865	2,010.4000	1,156,573					*#	(436,438)		(720,135)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MERRILL LYNCH		09/21/2014.	09/20/2015.	09/20/2015.			47,617,383	2,010.4000	1,254,988					*#	(474,787)		(780,201)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MERRILL LYNCH		09/21/2014.	09/20/2015.	09/20/2015.			47,985,753	2,010.4000	1,334,080					*#	(507,385)		(826,694)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MERRILL LYNCH		09/21/2014.	09/20/2015.	09/20/2015.			62,131,474	2,010.4000	1,858,991					*#	(713,033)		(1,145,959)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MERRILL LYNCH		09/21/2014.	09/20/2015.	09/20/2015.			55,243,862	2,010.4000	1,816,021					*#	(704,357)		(1,111,665)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MORGAN STANLEY		09/21/2014.	09/20/2015.	09/20/2015.			2,932,150	117.0900	51,235					*#	(150)		(51,085)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MORGAN STANLEY		10/07/2014.	10/06/2015.	10/06/2015.			73,577,031	1,964.8200	2,285,123			3,011,817		*#	(1,016,287)		(1,268,836)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		10/07/2014.	10/06/2015.	10/06/2015.			16,748,049	1,964.8200	260,701					*#	58,908		(319,609)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MERRILL LYNCH		10/07/2014.	10/06/2015.	10/06/2015.			43,314,827	1,964.8200	1,051,412			332,882		*#	(379,768)		(671,643)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MERRILL LYNCH		10/07/2014.	10/06/2015.	10/06/2015.			55,958,659	1,964.8200	1,441,220			430,053		*#	(524,629)		(916,591)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MERRILL LYNCH		10/07/2014.	10/06/2015.	10/06/2015.			66,316,797	1,964.8200	1,977,582			509,657		*#	(732,974)		(1,244,609)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MERRILL LYNCH		10/07/2014.	10/06/2015.	10/06/2015.			53,509,599	1,964.8200	1,669,643			411,231		*#	(621,594)		(1,048,049)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MERRILL LYNCH		10/07/2014.	10/06/2015.	10/06/2015.			52,914,101	1,964.8200	1,737,266			406,655		*#	(649,263)		(1,088,003)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MERRILL LYNCH		10/07/2014.	10/06/2015.	10/06/2015.			48,646,376	1,964.8200	1,739,461			373,856		*#	(655,856)		(1,083,605)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MERRILL LYNCH		10/07/2014.	10/06/2015.	10/06/2015.			55,213,012	1,964.8200	2,046,218			424,322		*#	(773,486)		(1,272,732)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MORGAN STANLEY		10/07/2014.	10/06/2015.	10/06/2015.			3,137,341	116.0300	59,564					*#	1,950		(61,514)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BARCLAYS		10/21/2014.	10/20/2015.	10/20/2015.			60,269,324	1,904.0100	2,235,768			2,983,332		*#	(951,148)		(1,284,620)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MORGAN STANLEY		10/21/2014.	10/20/2015.	10/20/2015.			12,452,001	1,904.0100	146,699					*#	117,906		(264,605)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BARCLAYS		10/21/2014.	10/20/2015.	10/20/2015.			44,533,502	1,904.0100	1,185,429			1,692,273		*#	(413,191)		(772,237)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BARCLAYS		10/21/2014.	10/20/2015.	10/20/2015.			50,064,243	1,904.0100	1,432,322			2,052,634		*#	(500,196)		(932,126)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BARCLAYS		10/21/2014.	10/20/2015.	10/20/2015.			49,135,404	1,904.0100	1,614,714			2,333,932		*#	(573,861)		(1,040,853)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BARCLAYS		10/21/2014.	10/20/2015.	10/20/2015.			58,270,694	1,904.0100	2,046,307			2,971,805		*#	(730,072)		(1,316,235)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BARCLAYS		10/21/2014.	10/20/2015.	10/20/2015.			52,742,309	1,904.0100	2,003,098			2,927,198		*#	(723,559)		(1,279,539)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BARCLAYS		10/21/2014.	10/20/2015.	10/20/2015.			57,827,256	1,904.0100	2,395,103			3,526,978		*#	(872,742)		(1,522,361)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BNP PARIBAS NY		10/21/2014.	10/20/2015.	10/20/2015.			2,173,082	119.8000	31,823					*#	12,164		(43,988)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	WELLS FARGO		11/07/2014.	11/06/2015.	11/06/2015.			95,987,454	2,031.2100	2,253,949			931,146		*#	(391,697)		(1,862,252)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	JP MORGAN CHASE		11/07/2014.	11/06/2015.	11/06/2015.			22,319,001	2,031.2100	254,118					*#	253,267		(507,385)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BNP PARIBAS NY		11/07/2014.	11/06/2015.	11/06/2015.			4,131,052	109.8800	118,271					*#	(15,571)		(102,700)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BNP PARIBAS NY		11/07/2014.	11/06/2015.	11/06/2015.			53,090,854	2,031.2100	1,156,742			1,777,092		*#	(183,032)		(973,711)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MORGAN STANLEY		11/07/2014.	11/06/2015.	11/06/2015.			43,264,773	2,031.2100	889,798			1,446,770		*#	(143,342)		(746,456)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MORGAN STANLEY		11/07/2014.	11/06/2015.	11/06/2015.			48,749,040	2,031.2100	1,144,095			1,633,177		*#	(184,218)		(959,877)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MERRILL LYNCH		11/07/2014.	11/06/2015.	11/06/2015.			54,625,736	2,031.2100	1,447,554			1,828,469		*#	(235,904)		(1,211,651)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MERRILL LYNCH		11/07/2014.	11/06/2015.	11/06/2015.			59,072,146	2,031.2100	1,565,382			1,977,302		*#	(255,106)		(1,310,276)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MERRILL LYNCH		11/07/2014.	11/06/2015.	11/06/2015.			51,163,471	2,031.2100	1,436,733			1,712,577		*#	(237,458)		(1,199,274)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MERRILL LYNCH		11/07/2014.	11/06/2015.	11/06/2015.			55,420,802	2,031.2100	1,629,857			1,855,082		*#	(272,515)		(1,357,342)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MERRILL LYNCH		11/07/2014.	11/06/2015.	11/06/2015.			53,095,079	2,031.2100	1,664,567			1,777,233		*#	(283,197)		(1,381,371)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MERRILL LYNCH		11/07/2014.	11/06/2015.	11/06/2015.			45,473,515	2,031.2100	1,415,948			1,522,119		*#	(240,255)		(1,175,693)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MORGAN STANLEY		11/21/2014.	11/20/2015.	11/20/2015.			74,435,632	2,052.7500	1,555,875			776,056		*#	(45,133)		(1,510,741)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	WELLS FARGO		11/21/2014.	11/20/2015.	11/20/2015.			17,686,851	2,052.7500	165,552					*#	260,849		(426,400)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MORGAN STANLEY		11/21/2014.	11/20/2015.	11/20/2015.			138,885	2,052.7500	7,969			2,464		*#	(516)		(7,454)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BNP PARIBAS NY		11/21/2014.	11/20/2015.	11/20/2015.			3,515,931	114.8600	73,031					*#	8,904		(81,934)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BNP PARIBAS NY		11/21/2014.	11/20/2015.	11/20/2015.			35,696,012	2,052.7500	683,351			633,321		*#	(54,987)		(628,365)				B

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	5 Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization) / Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination - Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BNP PARIBAS NY		11/21/2014.	11/20/2015.	11/20/2015.			52,516,698	2,052.7500	1,078,077			931,754		*#.	(86,777)		(991,300)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BNP PARIBAS NY		11/21/2014.	11/20/2015.	11/20/2015.			47,688,272	2,052.7500	1,054,447			1,072,507		*#.	(85,291)		(969,156)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		11/21/2014.	11/20/2015.	11/20/2015.			49,207,217	2,052.7500	1,238,600			873,048		*#.	(103,217)		(1,135,384)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		11/21/2014.	11/20/2015.	11/20/2015.			49,780,324	2,052.7500	1,274,205			883,205		*#.	(106,258)		(1,167,947)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	WELLS FARGO		11/21/2014.	11/20/2015.	11/20/2015.			48,963,931	2,052.7500	1,222,007			868,721		*#.	(79,992)		(1,142,015)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	WELLS FARGO		11/21/2014.	11/20/2015.	11/20/2015.			60,134,498	2,052.7500	1,725,450			1,066,909		*#.	(149,425)		(1,576,025)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	WELLS FARGO		11/21/2014.	11/20/2015.	11/20/2015.			57,508,824	2,052.7500	1,673,128			1,020,325		*#.	(145,372)		(1,527,755)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MERRILL LYNCH		12/08/2014.	12/06/2015.	12/06/2015.			66,401,558	2,075.3700	1,190,701					*#.	61,265		(1,251,966)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	CREDIT SUISSE		12/08/2014.	12/06/2015.	12/06/2015.			15,435,417	2,075.3700	97,730					*#.	231,044		(328,774)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BARCLAYS		12/08/2014.	12/06/2015.	12/06/2015.			90,402,555	2,075.3700	2,430,914			710,895		*#.	(94,805)		(2,336,108)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BNP PARIBAS NY		12/08/2014.	12/06/2015.	12/06/2015.			2,200,627	114.4300	46,261					*#.	13,548		(59,809)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BNP PARIBAS NY		12/08/2014.	12/06/2015.	12/06/2015.			36,567,830	2,075.3700	639,770			287,557		*#.	17,453		(657,223)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BNP PARIBAS NY		12/08/2014.	12/06/2015.	12/06/2015.			52,495,602	2,075.3700	996,892			412,807		*#.	25,515		(1,022,407)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BNP PARIBAS NY		12/08/2014.	12/06/2015.	12/06/2015.			55,007,077	2,075.3700	1,102,194			432,557		*#.	26,907		(1,129,101)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MERRILL LYNCH		12/08/2014.	12/06/2015.	12/06/2015.			47,100,653	2,075.3700	1,058,894			370,383		*#.	16,898		(1,075,791)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MERRILL LYNCH		12/08/2014.	12/06/2015.	12/06/2015.			57,705,868	2,075.3700	1,388,186			453,779		*#.	15,749		(1,403,935)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MORGAN STANLEY		12/22/2014.	12/20/2015.	12/20/2015.			62,054,429	2,070.6500	1,140,444					*#.	192,259		(1,332,703)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MORGAN STANLEY		12/22/2014.	12/20/2015.	12/20/2015.			12,506,715	2,070.6500	78,773					*#.	216,385		(295,158)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	WELLS FARGO		12/22/2014.	12/20/2015.	12/20/2015.			438,180	2,070.6500	24,788					*#.	1,956		(26,744)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BARCLAYS		12/22/2014.	12/20/2015.	12/20/2015.			38,208,266	2,070.6500	679,512					*#.	64,116		(743,628)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BARCLAYS		12/22/2014.	12/20/2015.	12/20/2015.			57,415,095	2,070.6500	1,108,784					*#.	104,041		(1,212,825)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BARCLAYS		12/22/2014.	12/20/2015.	12/20/2015.			49,537,958	2,070.6500	999,181					*#.	93,183		(1,092,364)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BARCLAYS		12/22/2014.	12/20/2015.	12/20/2015.			48,666,331	2,070.6500	1,093,806					*#.	100,847		(1,194,654)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BARCLAYS		12/22/2014.	12/20/2015.	12/20/2015.			46,664,649	2,070.6500	1,096,478					*#.	100,646		(1,197,125)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	BNP PARIBAS NY		12/22/2014.	12/20/2015.	12/20/2015.			2,219,112	114.7700	46,365					*#.	5,841		(52,205)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT.	N/A	A	MERRILL LYNCH		12/22/2014.	12/20/2015.	12/20/2015.			60,575,417	2,070.6500	1,496,242					*#.	134,101		(1,630,342)				B
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants													308,421,575	0	0	313,486,750	0	XXX	(182,957,646)	0	(125,463,929)	0	0	0	XXX
0149999. Total-Purchased Options-Hedging Other													308,421,575	0	0	313,486,750	0	XXX	(182,957,646)	0	(125,463,929)	0	0	0	XXX
0369999. Total-Purchased Options-Call Options and Warrants													308,421,575	0	0	313,486,750	0	XXX	(182,957,646)	0	(125,463,929)	0	0	0	XXX
0429999. Total-Purchased Options													308,421,575	0	0	313,486,750	0	XXX	(182,957,646)	0	(125,463,929)	0	0	0	XXX
Swaps - Hedging Other - Interest Rate																									
PAYER SWAPTIONS 7-YEAR OPTIONS ON 10-YEAR *PAY FIXED* INTEREST RATE SWAPS	BOND	D1	C	GOLDMAN SACHS		.12/10/2008	.12/14/2015	.12/14/2015			100,000,000	0.0602	2,380,000					*#.	(4,141)						D
PAYER SWAPTIONS 7-YEAR OPTIONS ON 10-YEAR *PAY FIXED* INTEREST RATE SWAPS	BOND	D1	C	JP MORGAN		.12/16/2008	.12/16/2015	.12/16/2015			100,000,000	0.0585	1,970,000					*#.							D
0919999. Total-Swaps-Hedging Other-Interest Rate													4,350,000	0	0	0	0	XXX	(4,141)	0	0	0	0	0	XXX
0969999. Total-Swaps-Hedging Other													4,350,000	0	0	0	0	XXX	(4,141)	0	0	0	0	0	XXX
1159999. Total-Swaps-Interest Rate													4,350,000	0	0	0	0	XXX	(4,141)	0	0	0	0	0	XXX
1209999. Total-Swaps													4,350,000	0	0	0	0	XXX	(4,141)	0	0	0	0	0	XXX

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amorization) / Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination - Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
1409999. Total-Hedging Other												312,771,575	0	0	313,486,750	0	XXX	(182,961,787)	0	(125,463,929)	0	0	0	XXX
1449999. TOTAL												312,771,575	0	0	313,486,750	0	XXX	(182,961,787)	0	(125,463,929)	0	0	0	XXX

(a)

Code	Description of Hedged Risk(s)
A	Equity Index
C	Interest Rate

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
B	Hedges crediting rate for fixed indexed annuity products linked to the S&P 500 index.
D	Reduces the bond portfolio duration by .1 years.

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

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
NAIC 1 Designation											
BARCLAYS	Y	Y	78,110,000	74,886,407		0	74,886,407		0		0
BNP PARIBAS NY	Y	Y	42,401,619	40,371,975		0	40,371,975		0		0
CITIBANK	Y	Y	27,105,000	24,433,953		0	24,433,953		0		0
CREDIT SUISSE	Y	Y	4,664,000	5,902,406		1,238,406	5,902,406		1,238,406		0
JP MORGAN CHASE	Y	Y		5,901		5,901	5,901		5,901		0
MERRILL LYNCH	Y	Y	37,100,000	31,484,952		0	31,484,952		0		0
MORGAN STANLEY	Y	Y	16,886,957	40,707,027	(374,713)	23,445,357	40,707,027	(374,713)	23,445,357		0
ROYAL BANK OF CANADA	Y	Y	6,400,000	6,257,987		0	6,257,987		0		0
UBS SECURITIES	Y	Y	2,130,000	2,739,242		609,242	2,739,242		609,242		0
WELLS FARGO	Y	Y	9,970,000	9,792,324		0	9,792,324		0		0
0299999. Total NAIC 1 Designation			224,767,576	236,582,174	(374,713)	25,298,906	236,582,174	(374,713)	25,298,906	0	0
0999999. Gross Totals			224,767,576	236,582,174	(374,713)	25,298,906	236,582,174	(374,713)	25,298,906	0	0
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				236,582,174	(374,713)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1 Exchange Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity								
BARCLAYS	CASH		BANK OF NEW YORK (141001)	78,110,000	78,110,000	XXX		
BNP PARIBAS NY	CASH		BANK OF NEW YORK (141001)	42,401,619	42,401,619	XXX		
CITIBANK	CASH		BANK OF NEW YORK (141001)	27,105,000	27,105,000	XXX		
CREDIT SUISSE	CASH		BANK OF NEW YORK (141001)	4,664,000	4,664,000	XXX		
MERRILL LYNCH	CASH		BANK OF NEW YORK (141001)	37,100,000	37,100,000	XXX		
MORGAN STANLEY	CASH		BANK OF NEW YORK (141001)	2,790,000	2,790,000	XXX		
MORGAN STANLEY	CASH		MORGAN STANLEY (0617HNJR4)	14,096,957	14,096,957	XXX		
ROYAL BANK OF CANADA	CASH		BANK OF NEW YORK (141001)	6,400,000	6,400,000	XXX		
UBS SECURITIES	CASH		BANK OF NEW YORK (141001)	2,130,000	2,130,000	XXX		
WELLS FARGO	CASH		BANK OF NEW YORK (141001)	9,970,000	9,970,000	XXX		
0299999. Totals				224,767,576	224,767,576	XXX	XXX	XXX

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
The Bank of New York Mellon	New York, NY		0.010	535		14,568,004	XXX
Charleston Harbor	Charleston, SC		VAR			162,614	XXX
Community Bank of the Bay	Oakland, CA		0.300	300		100,000	XXX
Skipjack Cove	Georgetown, MD		VAR			96,299	XXX
Sailfish Marina	Palm Beach Shores, FL		VAR			582,057	XXX
PNC Bank	Pittsburgh, PA					(18,934,636)	XXX
Wells Fargo Bank / Norwest Bank	Phoenix, AZ					174,617	XXX
Bay Bridge Marina	Stevensville, MD					229,182	XXX
Mountain View Grand	Whitefield, NH					1,643,286	XXX
Barclays Bank PLC	New York, NY		VAR	2,533			XXX
Huntington Bank	Columbus, OH					25,923	XXX
Federal Home Loan Bank - Cincinnati	Cincinnati, OH		0.020	492	696	5,199,748	XXX
Fifth Third Bank	Cincinnati, OH		0.050	375		675,270	XXX
0199999. Total - Open Depositories		XXX	XXX	4,235	696	4,522,362	XXX
0399999. Total Cash on Deposit		XXX	XXX	4,235	696	4,522,362	XXX
0599999. Total Cash		XXX	XXX	4,235	696	4,522,362	XXX

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

1. January	37,766,879	4. April	44,530,582	7. July	(366,294)	10. October	17,148,899
2. February	34,623,646	5. May	28,185,491	8. August	36,759,069	11. November	39,273,006
3. March	51,444,747	6. June	22,106,184	9. September	19,361,416	12. December	4,522,362

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						
4. Arkansas AR	B	LIFE INSURANCE			122,803	137,987
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL	B	LIFE INSURANCE			2,862,698	2,925,388
11. Georgia GA	B	LIFE INSURANCE			113,000	124,613
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	LIFE INSURANCE			163,737	183,983
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ	B	LIFE INSURANCE			723,593	782,476
32. New Mexico NM	B	LIFE INSURANCE			106,789	116,591
33. New York NY						
34. North Carolina NC	B	LIFE INSURANCE			413,000	455,444
35. North Dakota ND						
36. Ohio OH	B	LIFE INSURANCE	1,000,000	1,023,730		
37. Oklahoma OK						
38. Oregon OR						
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	B	LIFE INSURANCE			81,869	91,991
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	369,531,952	378,763,607
59. Total	XXX	XXX	1,000,000	1,023,730	374,119,441	383,582,081
DETAILS OF WRITE-INS						
5801. REINSURANCE	O	REINSURANCE WITH GALIC TRUST- HANOVER XXX			21,846,126	22,984,626
5802. REINSURANCE	O	REINSURANCE WITH GALIC- LOYAL FIA TRUST			41,278,266	45,016,169
5803. REINSURANCE	O	REINSURANCE WITH GALIC TRUST- CIGNA			306,407,560	310,762,812
5898. Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	369,531,952	378,763,607

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