



ANNUAL STATEMENT

For the Year Ended December 31, 2015
of the Condition and Affairs of the

CONTINENTAL GENERAL INSURANCE COMPANY

NAIC Group Code.....4852, 0084 (Current Period) (Prior Period)	NAIC Company Code..... 71404	Employer's ID Number..... 47-0463747
Organized under the Laws of Ohio	State of Domicile or Port of Entry Ohio	Country of Domicile US
Incorporated/Organized..... May 24, 1961	Commenced Business..... July 11, 1961	
Statutory Home Office	11001 Lakeline Boulevard Suite 120..... Austin TX US 78717 (Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	11001 Lakeline Boulevard Suite 120..... Austin TX US..... 78717 (Street and Number) (City or Town, State, Country and Zip Code)	513-357-3300 (Area Code) (Telephone Number)
Mail Address	11001 Lakeline Boulevard Suite 120..... Austin TX US 78717 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	301 East Fourth Street..... Cincinnati OH US 45202 (Street and Number) (City or Town, State, Country and Zip Code)	513-412-2931 (Area Code) (Telephone Number)
Internet Web Site Address	N/A	
Statutory Statement Contact	Brian Patrick Sponaugle (Name) bsponaugle@gaig.com (E-Mail Address)	513-412-2931 (Area Code) (Telephone Number) (Extension) 513-412-1673 (Fax Number)

OFFICERS

Name	Title	Name	Title
1. Michael William Mazur #	President	2. David D Ramsey #	Appointed Actuary and Treasurer
3. Roger Eugene Desjardins #	Secretary		

OTHER

William Travis Simpson #	Vice President
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DIRECTORS OR TRUSTEES

Daniel Stuart Alter #	Evan Bernhard Behrens #	James Paul Corcoran #	Paul Kenneth Voigt #
Justin Dale Myers #			

State of..... Texas
County of..... Williamson

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) Michael William Mazur	(Signature) David D Ramsey	(Signature) Roger Eugene Desjardins
1. (Printed Name) President	2. (Printed Name) Appointed Actuary and Treasurer	3. (Printed Name) Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me	a. Is this an original filing?	Yes [X] No []
This _____ day of February 2016	b. If no	
	1. State the amendment number	_____
	2. Date filed	_____
	3. Number of pages attached	_____

OFFICERS AND DIRECTORS WHO DID NOT OCCUPY THE INDICATED POSITION IN THE PREVIOUS ANNUAL STATEMENT

CONTINENTAL GENERAL INSURANCE COMPANY
SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	1,650,155	0.7	1,650,155		1,650,155	0.7
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.....	952,784	0.4	952,784		952,784	0.4
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	1,493,412	0.6	1,493,412		1,493,412	0.6
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	11,928,683	5.0	11,928,683		11,928,683	5.0
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	9,412,875	4.0	9,412,875		9,412,875	4.0
1.43 Revenue and assessment obligations.....	31,248,959	13.2	31,248,959		31,248,959	13.2
1.44 Industrial development and similar obligations.....		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....	420,274	0.2	420,274		420,274	0.2
1.513 All other.....		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	4,782,064	2.0	4,782,064		4,782,064	2.0
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.....	2,654	0.0	2,654		2,654	0.0
1.523 All other.....	47,212,826	20.0	47,212,826		47,212,826	20.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	79,115,902	33.5	79,115,902		79,115,902	33.5
2.2 Unaffiliated non-U.S. securities (including Canada).....	15,569,012	6.6	15,569,012		15,569,012	6.6
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....	4,000,007	1.7	4,000,007		4,000,007	1.7
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....	4,715,293	2.0	4,715,293		4,715,293	2.0
3.32 Unaffiliated.....	3,552,932	1.5	3,552,932		3,552,932	1.5
3.4 Other equity securities:						
3.41 Affiliated.....	3,098,368	1.3	3,098,368		3,098,368	1.3
3.42 Unaffiliated.....		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....	1,252,165	0.5	1,252,165		1,252,165	0.5
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....		0.0			0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....	2,796,194	1.2	2,796,194		2,796,194	1.2
7. Derivatives.....		0.0			0	0.0
8. Receivables for securities.....	262	0.0	262		262	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	11,979,187	5.1	11,979,187		11,979,187	5.1
11. Other invested assets.....	1,178,229	0.5	1,178,229		1,178,229	0.5
12. Total invested assets.....	236,362,237	100.0	236,362,237	0	236,362,237	100.0

CONTINENTAL GENERAL INSURANCE COMPANY

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		2,706,425
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....		
2.2	Additional investment made after acquisition (Part 2, Column 8).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....		
5.2	Totals, Part 3, Column 8.....		0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		
7.	Deduct amounts received on disposals, Part 3, Column 15.....		1,454,259
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).....		1,252,165
12.	Total valuation allowance.....		
13.	Subtotal (Line 11 plus Line 12).....		1,252,165
14.	Deduct total nonadmitted amounts.....		
15.	Statement value at end of current period (Line 13 minus Line 14).....		1,252,165

CONTINENTAL GENERAL INSURANCE COMPANY

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		2,335,434
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		79
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....		
5.2	Totals, Part 3, Column 9.....		0
6.	Total gain (loss) on disposals, Part 3, Column 19.....		
7.	Deduct amounts received on disposals, Part 3, Column 16.....		1,000,000
8.	Deduct amortization of premium and depreciation.....		5,929
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.....	151,355	
10.2	Totals, Part 3, Column 11.....		151,355
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		1,178,229
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		1,178,229

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		211,088,617
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		33,129,321
3.	Accrual of discount.....		1,076,195
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....		
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	(90,456)	
4.4	Part 4, Column 11.....	20,804	(69,652)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		748,992
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		24,234,054
7.	Deduct amortization of premium.....		1,130,443
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.....	449,873	
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....	967,903	
9.4	Part 4, Column 13.....	35,000	1,452,776
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		219,156,200
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		219,156,200

CONTINENTAL GENERAL INSURANCE COMPANY
SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	6,272,486	6,488,458	6,279,943	6,004,777
	2. Canada.....				
	3. Other Countries.....	1,493,412	1,753,362	1,493,401	1,500,000
	4. Totals.....	7,765,898	8,241,820	7,773,344	7,504,777
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	11,928,683	12,736,013	11,928,479	12,120,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	9,412,875	10,180,407	9,411,905	13,710,000
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.....	37,681,389	39,993,911	37,689,541	35,160,922
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	121,429,877	132,392,499	121,614,545	127,012,744
	9. Canada.....	212,089	215,250	212,142	200,000
	10. Other Countries.....	15,358,788	16,646,180	15,358,761	15,383,028
	11. Totals.....	137,000,754	149,253,929	137,185,448	142,595,772
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	203,789,599	220,406,080	203,988,717	211,091,471
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	2,000,000	2,066,600	2,000,000	
	15. Canada.....				
	16. Other Countries.....	2,000,007	1,973,125	2,000,007	
	17. Totals.....	4,000,007	4,039,725	4,000,007	
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	4,000,007	4,039,725	4,000,007	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	2,696,013	2,696,013	3,028,672	
	21. Canada.....				
	22. Other Countries.....	856,920	856,920	1,079,790	
	23. Totals.....	3,552,933	3,552,933	4,108,462	
Parent, Subsidiaries and Affiliates	24. Totals.....	7,813,661	7,813,661	7,813,661	
	25. Total Common Stocks.....	11,366,594	11,366,594	11,922,123	
	26. Total Stocks.....	15,366,601	15,406,319	15,922,130	
	27. Total Bonds and Stocks....	219,156,200	235,812,398	219,910,847	

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

5015

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.....	1,860,578	415,220	3,207,684	393,912	420,111	6,297,505	3.1	17,171,030	8.1	6,297,505	
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.....	1,860,578	415,220	3,207,684	393,912	420,111	6,297,505	3.1	17,171,030	8.1	6,297,505	0
2. All Other Governments											
2.1 NAIC 1.....						0	0.0		0.0		
2.2 NAIC 2.....				1,493,412		1,493,412	0.7	1,493,132	0.7		1,493,412
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	1,493,412	0	1,493,412	0.7	1,493,132	0.7	0	1,493,412
3. U.S. States, Territories and Possessions, etc., Guaranteed											
3.1 NAIC 1.....		1,000,000	2,000,000	7,320,042		10,320,042	5.1	9,438,992	4.4	10,320,042	
3.2 NAIC 2.....		467,968	1,140,673			1,608,641	0.8		0.0	1,608,641	
3.3 NAIC 3.....						0	0.0		0.0		
3.4 NAIC 4.....						0	0.0		0.0		
3.5 NAIC 5.....						0	0.0		0.0		
3.6 NAIC 6.....						0	0.0		0.0		
3.7 Totals.....	0	1,467,968	3,140,673	7,320,042	0	11,928,683	5.9	9,438,992	4.4	11,928,683	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 NAIC 1.....			2,510,123	1,388,213	3,575,837	7,474,173	3.7	10,864,498	5.1	7,474,173	
4.2 NAIC 2.....					938,702	938,702	0.5		0.0	938,702	
4.3 NAIC 3.....				1,000,000		1,000,000	0.5		0.0	1,000,000	
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	0	2,510,123	2,388,213	4,514,539	9,412,875	4.6	10,864,498	5.1	9,412,875	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1.....	1,112,681	3,470,546	10,000,095	9,364,281	13,733,786	37,681,389	18.5	34,034,681	16.0	37,681,389	
5.2 NAIC 2.....						0	0.0		0.0		
5.3 NAIC 3.....						0	0.0		0.0		
5.4 NAIC 4.....						0	0.0		0.0		
5.5 NAIC 5.....						0	0.0		0.0		
5.6 NAIC 6.....						0	0.0		0.0		
5.7 Totals.....	1,112,681	3,470,546	10,000,095	9,364,281	13,733,786	37,681,389	18.5	34,034,681	16.0	37,681,389	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

9015

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.....	12,619,259	32,986,700	19,102,490	14,676,913	14,774,498	94,159,860	46.2	101,155,023	47.4	58,775,633	35,384,227
6.2 NAIC 2.....	121,617	9,866,440	13,904,352	5,919,422	9,994,749	39,806,581	19.5	32,672,777	15.3	26,912,479	12,894,102
6.3 NAIC 3.....	151,925	385,094	606,874		495,927	1,639,820	0.8	1,802,560	0.8	843,892	795,928
6.4 NAIC 4.....		997,271			997,271	997,271	0.5	2,388,342	1.1	495,741	501,530
6.5 NAIC 5.....	32,752	258,919	61,513	41,743	2,294	397,221	0.2	572,253	0.3	217,221	180,000
6.6 NAIC 6.....					0	0	0.0	691,112	0.3		
6.7 Totals.....	12,925,553	44,494,424	33,675,229	20,638,078	25,267,469	137,000,753	67.2	139,282,064	65.3	87,244,966	49,755,787
7. Hybrid Securities											
7.1 NAIC 1.....						0	0.0		0.0		
7.2 NAIC 2.....						0	0.0	1,000,000	0.5		
7.3 NAIC 3.....						0	0.0		0.0		
7.4 NAIC 4.....						0	0.0		0.0		
7.5 NAIC 5.....						0	0.0		0.0		
7.6 NAIC 6.....						0	0.0		0.0		
7.7 Totals.....	0	0	0	0	0	0	0.0	1,000,000	0.5	0	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).....15,592,518	37,872,466	36,820,392	33,143,361	32,504,233	155,932,970	76.5	XXX.....	XXX.....	120,548,742	35,384,227
9.2 NAIC 2.....	(d).....121,617	10,334,408	15,045,025	7,412,834	10,933,451	43,847,335	21.5	XXX.....	XXX.....	29,459,822	14,387,514
9.3 NAIC 3.....	(d).....151,925	385,094	606,874	1,000,000	495,927	2,639,820	1.3	XXX.....	XXX.....	1,843,892	795,928
9.4 NAIC 4.....	(d)......0	997,271	0	0	0	997,271	0.5	XXX.....	XXX.....	495,741	501,530
9.5 NAIC 5.....	(d).....32,752	258,919	61,513	41,743	2,294	(c).....397,221	0.2	XXX.....	XXX.....	217,221	180,000
9.6 NAIC 6.....	(d)......0	0	0	0	0	(c)......0	0.0	XXX.....	XXX.....	0	0
9.7 Totals.....	15,898,812	49,848,158	52,533,804	41,597,938	43,935,905	(b).....203,814,617	100.0	XXX.....	XXX.....	152,565,418	51,249,199
9.8 Line 9.7 as a % of Col. 6.....	7.8	24.5	25.8	20.4	21.6	100.0	XXX.....	XXX.....	XXX.....	74.9	25.1
10. Total Bonds Prior Year											
10.1 NAIC 1.....	21,691,196	45,108,442	43,917,668	34,390,398	27,556,519	XXX.....	XXX.....	172,664,224	81.0	134,599,799	38,064,425
10.2 NAIC 2.....	588,017	7,156,813	12,721,164	6,642,637	8,057,278	XXX.....	XXX.....	35,165,909	16.5	22,640,859	12,525,049
10.3 NAIC 3.....	.....	.....232,621	1,074,021	.....	.....495,918	XXX.....	XXX.....	1,802,560	0.8	1,006,679	795,881
10.4 NAIC 4.....	94,836	2,293,506	.....	.....	.....	.....XXX.....	XXX.....	2,388,342	1.1	.....	.....2,388,342
10.5 NAIC 5.....	33,120	110,745	374,017	50,446	3,925	XXX.....	XXX.....	(c).....572,253	0.3	572,252	.....
10.6 NAIC 6.....	71,087	620,025	.....	.....	.....	.....XXX.....	XXX.....	(c).....691,112	0.3	5,544	685,568
10.7 Totals.....	22,478,256	55,522,151	58,086,870	41,083,481	36,113,640	XXX.....	XXX.....	(b).....213,284,398	100.0	158,825,133	54,459,265
10.8 Line 10.7 as a % of Col. 8.....	10.5	26.0	27.2	19.3	16.9	XXX.....	XXX.....	100.0	XXX.....	74.5	25.5
11. Total Publicly Traded Bonds											
11.1 NAIC 1.....	9,414,013	23,895,194	28,201,460	28,222,352	30,815,723	120,548,742	59.1	134,599,799	63.1	120,548,742	XXX.....
11.2 NAIC 2.....	.....	.....8,587,706	10,350,395	4,163,893	6,357,828	29,459,822	14.5	22,640,859	10.6	29,459,822	XXX.....
11.3 NAIC 3.....	98,850	138,168	606,874	1,000,000	.....	.....1,843,892	0.9	1,006,679	0.5	1,843,892	XXX.....
11.4 NAIC 4.....	.....	.....495,741	.....	.....	.....	.....495,741	0.2	0	0.0	495,741	XXX.....
11.5 NAIC 5.....	32,752	78,919	61,513	41,743	2,294	217,221	0.1	572,252	0.3	217,221	XXX.....
11.6 NAIC 6.....	.....	.....	.....	.....	.....	.....0	0.0	5,544	0.0	0	XXX.....
11.7 Totals.....	9,545,615	33,195,728	39,220,242	33,427,988	37,175,845	152,565,418	74.9	158,825,133	74.5	152,565,418	XXX.....
11.8 Line 11.7 as a % of Col. 6.....	6.3	21.8	25.7	21.9	24.4	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	4.7	16.3	19.2	16.4	18.2	74.9	XXX.....	XXX.....	XXX.....	74.9	XXX.....
12. Total Privately Placed Bonds											
12.1 NAIC 1.....	6,178,506	13,977,271	8,618,932	4,921,009	1,688,509	35,384,227	17.4	38,064,425	17.8	XXX.....	35,384,227
12.2 NAIC 2.....	121,617	1,746,703	4,694,630	3,248,941	4,575,623	14,387,514	7.1	12,525,049	5.9	XXX.....	14,387,514
12.3 NAIC 3.....	53,074	246,926	.....	.....	.....495,928	795,928	0.4	795,881	0.4	XXX.....	795,928
12.4 NAIC 4.....	.....	.....501,530	.....	.....	.....	.....501,530	0.2	2,388,342	1.1	XXX.....	501,530
12.5 NAIC 5.....	.....	.....180,000	.....	.....	.....	.....180,000	0.1	0	0.0	XXX.....	180,000
12.6 NAIC 6.....	.....	.....	.....	.....	.....	.....0	0.0	685,568	0.3	XXX.....	0
12.7 Totals.....	6,353,197	16,652,430	13,313,562	8,169,950	6,760,060	51,249,199	25.1	54,459,265	25.5	XXX.....	51,249,199
12.8 Line 12.7 as a % of Col. 6.....	12.4	32.5	26.0	15.9	13.2	100.0	XXX.....	XXX.....	XXX.....	XXX.....	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....	3.1	8.2	6.5	4.0	3.3	25.1	XXX.....	XXX.....	XXX.....	XXX.....	25.1

(a) Includes \$.....51,149,199 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....194,353 current year, \$.....1,212,365 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes \$.....2,654 current year, \$.....0 prior year of bonds with 5* designations and \$.....0 current year, \$.....5,544 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 \$.....25,018; 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.....	1,690,034	66,730	3,096,651	351,791	416,850	5,622,057	2.8	16,331,189	7.7	5,622,057	
1.2	Residential Mortgage-Backed Securities.....	170,544	348,490	111,033	42,121	3,261	675,448	0.3	839,840	0.4	675,448	
1.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
1.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
1.5	Totals.....	1,860,578	415,220	3,207,684	393,912	420,111	6,297,505	3.1	17,171,030	8.1	6,297,505	0
2.	All Other Governments											
2.1	Issuer Obligations.....				1,493,412		1,493,412	0.7	1,493,132	0.7		1,493,412
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	1,493,412	0	1,493,412	0.7	1,493,132	0.7	0	1,493,412
3.	U.S. States, Territories and Possessions, Guaranteed											
3.1	Issuer Obligations.....		1,467,968	3,140,673	7,320,042		11,928,683	5.9	9,438,992	4.4	11,928,683	
3.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
3.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
3.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
3.5	Totals.....	0	1,467,968	3,140,673	7,320,042	0	11,928,683	5.9	9,438,992	4.4	11,928,683	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1	Issuer Obligations.....			2,510,123	2,388,213	4,514,539	9,412,875	4.6	10,864,498	5.1	9,412,875	
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	0	2,510,123	2,388,213	4,514,539	9,412,875	4.6	10,864,498	5.1	9,412,875	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1	Issuer Obligations.....		1,053,579	7,570,421	5,722,642	13,243,162	27,589,804	13.5	21,871,039	10.3	27,589,804	
5.2	Residential Mortgage-Backed Securities.....	1,112,681	2,416,967	2,429,674	463,025	10,083	6,432,430	3.2	8,173,236	3.8	6,432,430	
5.3	Commercial Mortgage-Backed Securities.....	0					0	0.0		0.0		
5.4	Other Loan-Backed and Structured Securities.....				3,178,614	480,541	3,659,155	1.8	3,990,406	1.9	3,659,155	
5.5	Totals.....	1,112,681	3,470,546	10,000,095	9,364,281	13,733,786	37,681,389	18.5	34,034,681	16.0	37,681,389	0
6.	Industrial and Miscellaneous (unaffiliated)											
6.1	Issuer Obligations.....	1,633,743	23,845,376	21,390,682	14,544,830	24,811,212	86,225,843	42.3	83,982,645	39.4	64,108,379	22,117,465
6.2	Residential Mortgage-Backed Securities.....	4,370,198	11,555,011	5,492,825	5,354,143	203,141	26,975,318	13.2	30,323,163	14.2	16,789,336	10,185,982
6.3	Commercial Mortgage-Backed Securities.....	5,017,047	7,407,766	5,549,783	106,909	253,116	18,334,621	9.0	19,135,804	9.0	6,347,251	11,987,370
6.4	Other Loan-Backed and Structured Securities.....	1,904,565	1,686,271	1,241,939	632,196		5,464,971	2.7	5,840,453	2.7		5,464,971
6.5	Totals.....	12,925,553	44,494,424	33,675,229	20,638,078	25,267,469	137,000,753	67.2	139,282,064	65.3	87,244,966	49,755,787
7.	Hybrid Securities											
7.1	Issuer Obligations.....						0	0.0	1,000,000	0.5		
7.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
7.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
7.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
7.5	Totals.....	0	0	0	0	0	0	0.0	1,000,000	0.5	0	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

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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.....	3,323,778	26,433,653	37,708,550	31,820,929	42,985,763	142,272,673	69.8	XXX	XXX	118,661,797	23,610,876
9.2	Residential Mortgage-Backed Securities.....	5,653,422	14,320,468	8,033,532	5,859,290	216,485	34,083,197	16.7	XXX	XXX	23,897,215	10,185,982
9.3	Commercial Mortgage-Backed Securities.....	5,017,047	7,407,766	5,549,783	106,909	253,116	18,334,621	9.0	XXX	XXX	6,347,251	11,987,370
9.4	Other Loan-Backed and Structured Securities.....	1,904,565	1,686,271	1,241,939	3,810,810	480,541	9,124,126	4.5	XXX	XXX	3,659,155	5,464,971
9.5	Totals.....	15,898,812	49,848,158	52,533,804	41,597,938	43,935,905	203,814,617	100.0	XXX	XXX	152,565,418	51,249,199
9.6	Line 9.5 as a % of Col. 6.....	7.8	24.5	25.8	20.4	21.6	100.0	XXX	XXX	XXX	74.9	25.1
10.	Total Bonds Prior Year											
10.1	Issuer Obligations.....	16,848,826	24,630,029	40,888,948	30,000,253	32,613,441	XXX	XXX	144,981,496	68.0	119,694,872	25,286,624
10.2	Residential Mortgage-Backed Securities.....	4,771,893	14,973,611	10,216,123	7,209,535	2,165,076	XXX	XXX	39,336,239	18.4	28,628,421	10,707,818
10.3	Commercial Mortgage-Backed Securities.....	339,085	12,384,018	5,964,665	103,432	344,604	XXX	XXX	19,135,804	9.0	6,511,432	12,624,371
10.4	Other Loan-Backed and Structured Securities.....	518,452	3,534,494	1,017,134	3,770,261	990,518	XXX	XXX	9,830,859	4.6	3,990,406	5,840,452
10.5	Totals.....	22,478,256	55,522,152	58,086,870	41,083,480	36,113,639	XXX	XXX	213,284,398	100.0	158,825,133	54,459,265
10.6	Line 10.5 as a % of Col. 8.....	10.5	26.0	27.2	19.3	16.9	XXX	XXX	100.0	XXX	74.5	25.5
11.	Total Publicly Traded Bonds											
11.1	Issuer Obligations.....	3,138,751	21,603,498	32,366,126	25,294,830	36,258,592	118,661,797	58.2	119,694,872	56.1	118,661,797	XXX
11.2	Residential Mortgage-Backed Securities.....	4,418,061	8,767,371	5,680,552	4,847,634	183,597	23,897,215	11.7	28,628,421	13.4	23,897,215	XXX
11.3	Commercial Mortgage-Backed Securities.....	1,988,803	2,824,859	1,173,564	106,909	253,116	6,347,251	3.1	6,511,432	3.1	6,347,251	XXX
11.4	Other Loan-Backed and Structured Securities.....				3,178,615	480,541	3,659,155	1.8	3,990,406	1.9	3,659,155	XXX
11.5	Totals.....	9,545,615	33,195,728	39,220,242	33,427,988	37,175,845	152,565,418	74.9	158,825,133	74.5	152,565,418	XXX
11.6	Line 11.5 as a % of Col. 6.....	6.3	21.8	25.7	21.9	24.4	100.0	XXX	XXX	XXX	100.0	XXX
11.7	Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	4.7	16.3	19.2	16.4	18.2	74.9	XXX	XXX	XXX	74.9	XXX
12.	Total Privately Placed Bonds											
12.1	Issuer Obligations.....	185,028	4,830,155	5,342,424	6,526,099	6,727,170	23,610,876	11.6	25,286,624	11.9	XXX	23,610,876
12.2	Residential Mortgage-Backed Securities.....	1,235,362	5,553,096	2,352,980	1,011,654	32,890	10,185,982	5.0	10,707,818	5.0	XXX	10,185,982
12.3	Commercial Mortgage-Backed Securities.....	3,028,243	4,582,908	4,376,219			11,987,370	5.9	12,624,371	5.9	XXX	11,987,370
12.4	Other Loan-Backed and Structured Securities.....	1,904,564	1,686,271	1,241,939	632,197		5,464,971	2.7	5,840,452	2.7	XXX	5,464,971
12.5	Totals.....	6,353,197	16,652,430	13,313,562	8,169,950	6,760,060	51,249,199	25.1	54,459,265	25.5	XXX	51,249,199
12.6	Line 12.5 as a % of Col. 6.....	12.4	32.5	26.0	15.9	13.2	100.0	XXX	XXX	XXX	XXX	100.0
12.7	Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	3.1	8.2	6.5	4.0	3.3	25.1	XXX	XXX	XXX	XXX	25.1

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	11,396,363	11,396,363			
2. Cost of short-term investments acquired.....	74,879,699	74,879,699			
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	86,251,044	86,251,044			
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).....	25,018	25,018	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	25,018	25,018	0	0	0

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

N/A

\$110

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

Sch. E - Verification
NONE

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Commercial Mortgages - All Other														
2005-03-1108.....		Albuquerque.....	NM.....	.....	.10/28/2005	6.005	62,421	.....	.....	.....	.....	.....	.....129,519	.09/21/2005
2005-03-1109.....		Albuquerque.....	NM.....	.....	.11/04/2005	6.145	106,325	.....	.....	.....	.....	.....	.....266,936	.10/12/2005
2005-03-1110.....		Albuquerque.....	NM.....	.....	.11/04/2005	6.145	68,597	.....	.....	.....	.....	.....	.....157,950	.10/12/2005
2005-03-1113.....		Bakersfield.....	CA.....	.....	.11/17/2005	5.785	128,280	.....	.....	.....	.....	.....	.....294,840	.10/12/2005
2005-03-1115.....		Naples.....	FL.....	.....	.11/02/2005	5.855	196,453	.....	.....	.....	.....	.....	.....379,080	.10/12/2005
2005-03-1116.....		Escondido.....	CA.....	.....	.11/30/2005	5.585	127,477	.....	.....	.....	.....	.....	.....305,370	.09/28/2005
2005-04-1120.....		Prattville.....	AL.....	.....	.12/21/2005	6.205	404,767	.....	.....	.....	.....	.....	.....686,925	.11/16/2005
2005-04-1124.....		Tulsa.....	OK.....	.....	.02/28/2006	6.065	93,409	.....	.....	.....	.....	.....	.....193,500	.01/18/2006
2005-04-1125.....		Tulsa.....	OK.....	.....	.03/17/2006	6.105	64,437	.....	.....	.....	.....	.....	.....141,255	.03/03/2006
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....							1,252,165	0	0	0	0	0	2,555,375	XXX
0899999. Total - Mortgages in Good Standing.....							1,252,165	0	0	0	0	0	2,555,375	XXX
3399999. Totals.....							1,252,165	0	0	0	0	0	2,555,375	XXX

General Interrogatory:
1. Mortgages in good standing \$.....0 unpaid taxes \$.....0 interest due and unpaid.
2. Restructured mortgages \$.....0 unpaid taxes \$.....0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.
4. Mortgages in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings

NONE

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																	
2005-03-1104.....	Lenexa.....	KS.....	.....	09/26/2005.	09/10/2015.	99,117	.....	.....	.....	.....	.....0	.....	.....99,117	99,117	.....	.....	.....0
2005-03-1106.....	Charlotte.....	NC.....	.....	10/03/2005.	09/28/2015.	67,476	.....	.....	.....	.....	.....0	.....	.....67,476	67,476	.....	.....	.....0
2005-03-1111.....	Concord.....	NC.....	.....	09/26/2005.	03/20/2015.	116,259	.....	.....	.....	.....	.....0	.....	.....116,259	116,259	.....	.....	.....0
2005-03-1117.....	Naples.....	FL.....	.....	12/05/2005.	10/15/2015.	114,317	.....	.....	.....	.....	.....0	.....	.....114,317	114,317	.....	.....	.....0
2005-04-1118.....	Kansas City.....	MO.....	.....	12/05/2005.	06/01/2015.	244,368	.....	.....	.....	.....	.....0	.....	.....244,368	244,368	.....	.....	.....0
2005-04-1121.....	Shakopee.....	MN.....	.....	02/09/2006.	09/10/2015.	315,906	.....	.....	.....	.....	.....0	.....	.....315,906	315,906	.....	.....	.....0
2005-04-1123.....	Pocatello.....	ID.....	.....	02/01/2006.	07/01/2015.	248,405	.....	.....	.....	.....	.....0	.....	.....248,405	248,405	.....	.....	.....0
2005-04-1126.....	Columbus.....	OH.....	.....	03/02/2006.	05/19/2015.	187,950	.....	.....	.....	.....	.....0	.....	.....187,950	187,950	.....	.....	.....0
0199999. Total - Mortgages Closed by Repayment.....						1,393,799	0	0	0	0	0	0	1,393,799	1,393,799	0	0	0
Mortgages With Partial Repayments																	
2005-03-1108.....	Albuquerque.....	NM.....	.....	10/28/2005.	12/07/2015.	4,441	.....	.....	.....	.....	.....0	.....	.....4,441	4,441	.....	.....	.....0
2005-03-1109.....	Albuquerque.....	NM.....	.....	11/04/2005.	12/03/2015.	7,418	.....	.....	.....	.....	.....0	.....	.....7,418	7,418	.....	.....	.....0
2005-03-1110.....	Albuquerque.....	NM.....	.....	11/04/2005.	12/03/2015.	4,786	.....	.....	.....	.....	.....0	.....	.....4,786	4,786	.....	.....	.....0
2005-03-1113.....	Bakersfield.....	CA.....	.....	11/17/2005.	12/08/2015.	5,167	.....	.....	.....	.....	.....0	.....	.....5,167	5,167	.....	.....	.....0
2005-03-1115.....	Naples.....	FL.....	.....	11/02/2005.	12/09/2015.	7,863	.....	.....	.....	.....	.....0	.....	.....7,863	7,863	.....	.....	.....0
2005-03-1116.....	Escondido.....	CA.....	.....	11/30/2005.	12/11/2015.	5,228	.....	.....	.....	.....	.....0	.....	.....5,228	5,228	.....	.....	.....0
2005-04-1120.....	Prattville.....	AL.....	.....	12/21/2005.	12/04/2015.	14,913	.....	.....	.....	.....	.....0	.....	.....14,913	14,913	.....	.....	.....0
2005-04-1124.....	Tulsa.....	OK.....	.....	02/28/2006.	12/09/2015.	6,334	.....	.....	.....	.....	.....0	.....	.....6,334	6,334	.....	.....	.....0
2005-04-1125.....	Tulsa.....	OK.....	.....	03/17/2006.	12/03/2015.	4,311	.....	.....	.....	.....	.....0	.....	.....4,311	4,311	.....	.....	.....0
0299999. Total - Mortgages With Partial Repayments.....						60,460	0	0	0	0	0	0	60,460	60,460	0	0	0
0599999. Total Mortgages.....						1,454,259	0	0	0	0	0	0	1,454,259	1,454,259	0	0	0

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
000000 00 0	NYLIM-CCR II 2002 Limited Partnership.....	R.....	Wilmington.....	DE....	New York Life Investment.....		10/03/2006.		182,894	182,894	182,894	.....	.....	.....151,355	.....	.....	.....	.....	.....3.640
2199999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								182,894	182,894	182,894	0	0	151,355	0	0	0	0	XXX
Surplus Debentures - Unaffiliated																			
638671 AK 3	Nationwide Mutual Insurance Company Surplus Note.....		Wilmington	DE....	Transfer from Schedule D.....	1	08/07/2009.		995,335	1,461,679	995,335	.....	.....79	.....	.....	.....	.....93,750	.....	.....0.100
2399999	Total - Surplus Debentures - Unaffiliated.....								995,335	1,461,679	995,335	0	79	0	0	0	93,750	0	XXX
4499999	Subtotal - Unaffiliated.....								1,178,229	1,644,573	1,178,229	0	79	151,355	0	0	93,750	0	XXX
4699999	Totals.....								1,178,229	1,644,573	1,178,229	0	79	151,355	0	0	93,750	0	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

NONE

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
Surplus Debentures - Unaffiliated																			
29452P AB 2	Equitable Life Assurance SOS USC Surplus Note.....	New York.....	NY...	Maturity.....	12/29/2006.	12/01/2015.	1,005,929	.....	.....(5,929)	.....	.....	.....(5,929)	.....	.....1,000,000	1,000,000	.....	.....	.....0	70,583
2399999	Total - Surplus Debentures - Unaffiliated.....						1,005,929	0	(5,929)	0	0	(5,929)	0	1,000,000	1,000,000	0	0	0	70,583
4499999	Subtotal - Unaffiliated.....						1,005,929	0	(5,929)	0	0	(5,929)	0	1,000,000	1,000,000	0	0	0	70,583
4699999	Totals.....						1,005,929	0	(5,929)	0	0	(5,929)	0	1,000,000	1,000,000	0	0	0	70,583

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	n	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																									
478045	AA	5	TVA JOHN SEVIER COMB 4.626 01/15/2042				1	1FE	952,777	108.921	1,037,769	952,777	952,784		21			4.626	4.626	JJ	20,324	44,242	01/10/2012.	01/15/2042.	
742651	DM	1	PRIVATE EXPT FDG 2.80 05/15/2022					1FE	2,994,083	101.665	3,049,944	3,000,000	2,994,099		836			2.800	2.834	MN	10,733	84,000	09/26/2011.	05/15/2022.	
912810	DW	5	US TREASURY BONDS 7.25 5/15/2016	SD			1		1,518,065	102.422	1,536,328	1,500,000	1,517,174		(45,127)			7.250	4.090	MN	28,542	107,953	03/12/2004.	05/15/2016.	
912810	DX	3	US TREASURY BONDS 7.50 11/15/2016	SD			1		133,046	105.719	137,434	130,000	132,981		(3,277)			7.500	4.771	MN	1,259	9,750	10/09/2003.	11/15/2016.	
0199999.	U.S. Government - Issuer Obligations									5,597,970	XXX	5,761,476	5,582,777	5,597,038	0	(47,547)	0	0	XXX	XXX	XXX	60,858	245,945	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																									
3128GL	WV	0	FGCI E84260 PT 6.0 7/01/2016				1		843	100.557	847	843	843		(5)			6.000		MON	4	51	07/10/2001.	07/01/2016.	
31298W	FC	4	FGLMC C59163 PT 7.0 10/01/2031				1		125,999	114.243	143,510	125,618	125,998		(229)			7.000	7.006	MON	733	8,793	01/07/2002.	10/01/2031.	
31388T	QZ	9	FNCL 614372 PT 7.0 1/01/2032				1		24,187	111.963	26,757	23,898	24,186		(34)			7.000	6.843	MON	139	1,673	01/25/2002.	01/01/2032.	
31389C	FZ	7	FNCL 621284 PT 6.50 12/01/2031				1		31,080	117.337	35,757	30,474	31,079		(65)			6.500	6.201	MON	165	1,981	02/28/2003.	12/01/2031.	
31389N	N7	6	FNCL 630514 PT 6.0 1/1/2032				1		25,417	112.803	29,172	25,861	25,417		83			6.000	6.306	MON	129	1,592	10/31/2002.	01/01/2032.	
36203R	TF	6	GNSF 357050 PT 8.0 5/15/2023				1		27,407	100.394	27,175	27,068	27,405		(118)			8.000	7.655	MON	180	2,165	01/31/1999.	05/15/2023.	
36204C	J6	9	GNSF 365785 PT 7.0 1/15/2024				1		718	100.202	849	847	718		(1)			7.000	13.993	MON	5	59	01/31/1999.	01/15/2024.	
36204H	EF	3	GNSF 370134 PT 6.50 12/15/2023				1		16,811	114.413	19,428	16,980	16,811		(29)			6.500	6.833	MON	92	1,104	01/31/1999.	12/15/2023.	
36205C	KY	5	GNSF 386511 PT 7.50 5/15/2024				1		39,092	109.632	42,844	39,080	39,091		(162)			7.500	7.510	MON	244	2,931	01/31/1999.	05/15/2024.	
36205F	YX	5	GNSF 389626 PT 8.00 10/15/2024				1		11,930	101.413	12,171	12,001	11,930		(91)			8.000	8.266	MON	80	960	01/31/1999.	10/15/2024.	
36206A	HZ	9	GNSF 405348 PT 8.00 11/15/2024				1		5,774	101.416	5,861	5,780	5,774		(7)			8.000	8.070	MON	39	462	01/31/1999.	11/15/2024.	
36209C	6Y	7	GNSF 468087 PT 7.0 7/15/2028				1		20,070	111.203	22,190	19,955	20,069		(29)			7.000	6.930	MON	116	1,397	01/31/1999.	07/15/2028.	
36209U	AE	6	GNSF 481605 PT 7.0 7/15/2029				1		3,187	104.922	3,397	3,238	3,187		1			7.000	7.344	MON	19	227	07/19/1999.	07/15/2029.	
36224T	NQ	9	GNSF 337999 PT 7.0 3/15/2023				1		19,707	102.907	20,431	19,854	19,708		(64)			7.000	7.289	MON	116	1,390	01/31/1999.	03/15/2023.	
36225B	PV	4	GNSF 781336 PT 6.00 10/15/2031				1		57,521	115.430	68,997	59,773	57,525		(147)			6.000	6.656	MON	299	3,586	09/19/2002.	10/15/2031.	
36241K	BU	1	GNSF 781851 PT 7.50 12/15/2028				1		10,532	115.760	12,422	10,731	10,533		40			7.500	7.995	MON	67	806	12/31/2004.	12/15/2028.	
38378F	YC	8	GNR 2013-28 IA IO 3.50 02/20/2043				34		261,700	13.054	255,174		255,174		(70,776)	5,585		3,500	4.041	MON	5,701	77,110	02/20/2013.	02/20/2043.	
0299999.	U.S. Government - Residential Mortgage-Backed Securities									681,973	XXX	726,982	422,000	675,448	0	(71,632)	5,585	0	XXX	XXX	XXX	8,129	106,289	XXX	XXX
0599999.	Total - U.S. Government									6,279,943	XXX	6,488,458	6,004,777	6,272,487	0	(119,179)	5,585	0	XXX	XXX	XXX	68,987	352,233	XXX	XXX
All Other Governments - Issuer Obligations																									
056732	AG	5	BAHAMAS-COMMONWEALTH 6.95 11/20/2029		R		1	2FE	1,493,401	116.891	1,753,362	1,500,000	1,493,412		280			6.950	6.999	MN	11,873	104,250	11/17/2009.	11/20/2029.	
0699999.	All Other Governments - Issuer Obligations									1,493,401	XXX	1,753,362	1,500,000	1,493,412	0	280	0	0	XXX	XXX	XXX	11,873	104,250	XXX	XXX
1099999.	Total - All Other Governments									1,493,401	XXX	1,753,362	1,500,000	1,493,412	0	280	0	0	XXX	XXX	XXX	11,873	104,250	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																									
373384	2Y	1	GEORGIA ST B 4.15 02/01/2035				1	1FE	2,480,835	102.499	2,562,475	2,500,000	2,480,865		390			4.150	4.208	FA	49,569		06/10/2015.	02/01/2035.	
452151	LE	1	ILLINOIS ST 4.95 6/01/2023					2FE	1,608,610	99.329	1,609,130	1,620,000	1,608,641		1,666			4.950	5.092	JD	6,683	80,190	07/08/2003.	06/01/2023.	
546415	E7	1	LA ST A 4.00 08/01/2029				1	1FE	482,602	107.901	539,505	500,000	482,621		926			4.000	4.341	FA	8,333	20,000	08/21/2013.	08/01/2029.	
546415	E8	9	LA ST A 4.00 08/01/2030				1	1FE	473,455	107.278	536,390	500,000	473,479		1,267			4.000	4.500	FA	8,333	20,000	08/22/2013.	08/01/2030.	
57582P	R4	4	MASSACHUSETTS ST E 4.00 08/01/2032				1	1FE	467,083	103.245	516,225	500,000	467,109		1,306			4.000	4.570	FA	8,333	20,000	08/21/2013.	08/01/2032.	
594610	6Q	5	MI ST 4.14 11/01/2020					1FE	1,000,000	108.370	1,083,700	1,000,000	1,000,000					4.140	4.139	MN	6,900	41,400	10/14/2010.	11/01/2020.	
604129	6U	5	MINNESOTA ST-A-PREF 3.00 8/1/2032				1		51,504	109.514	65,708	60,000	51,510		349			3.000	4.192	FA	750	1,800	09/22/2014.	08/01/2032.	

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
604129	7N	0	MINNESOTA ST-A-UNREF 3.00 8/1/32.....	.....	..	.....1	1FE	806,890	...100.665	946,251	940,000	806,987	.....	.....5.475	.....	.....	.....3.000	4.192	FA.....	11,750	28,200	09/22/2014.	08/01/2032.
605580	6K	0	MISSISSIPPI ST D 4.131 11/01/2022.....	SD..	..	1	1FE	1,000,000	...107.570	1,075,700	1,000,000	1,000,000	.....	.....7	.....	.....	.....4.131	4.130	MN.....	6,885	41,310	10/21/2010.	11/01/2022.
605580	6S	3	MS ST SER C 3.243 10/01/2021.....	.....	..	.....1	1FE	1,000,000	...104.168	1,041,680	1,000,000	1,000,000	.....	.....11	.....	.....	.....3.243	3.242	AO.....	8,108	32,430	10/06/2011.	10/01/2021.
677521	SX	5	OH ST SER A 4.00 02/01/2031.....	.....	..	.....1	1FE	474,183	...105.676	528,380	500,000	474,206	.....	.....1,180	.....	.....	.....4.000	4.474	FA.....	8,333	20,000	08/20/2013.	02/01/2031.
882723	JR	1	TX ST PREREFUNDED 4.50 4/01/2033.....	.....	..	.....1	1	34,761	...104.584	36,604	35,000	34,761	.....	.....9	.....	.....	.....4.500	4.557	AO.....	394	1,575	05/20/2014.	04/01/2033.
882723	ZW	2	TEXAS ST PREREF TRANS 4.50 4/01/2033.....	.....	..	.....1	1Z	94,352	...104.693	99,458	95,000	94,353	.....	.....6	.....	.....	.....4.500	4.557	AO.....	1,069	.....	10/20/2015.	04/01/2033.
882723	ZX	0	TEXAS ST UNREF TRANS 4.50 4/01/2033.....	.....	..	.....1	1FE	367,478	...103.345	382,377	370,000	367,481	.....	.....24	.....	.....	.....4.500	4.557	AO.....	4,163	.....	10/20/2015.	04/01/2033.
93974C	RF	9	WA ST MTR VHCLE FUEL F 5.09 8/01/2033.....	.....	..	.....1	1FE	586,310	...114.562	572,810	500,000	586,255	.....	.....(3,413)	.....	.....	.....5.090	3.742	FA.....	10,604	25,450	12/14/2012.	08/01/2033.
97705L	WR	4	WISCONSIN ST BABS 5.50 05/01/29.....	.....	..	.....1	1FE	1,000,414	...113.962	1,139,620	1,000,000	1,000,414	.....	.....(81)	.....	.....	.....5.500	5.487	MN.....	9,167	55,000	09/01/2009.	05/01/2029.
1199999.	U.S. States, Territories & Possessions - Issuer Obligations.....			.....	.....	.....	.....	.....11,928,479	XXX	12,736,013	12,120,000	11,928,683	0	9.121	0	0	XXX	XXX	XXX	149,374	387,355	XXX	XXX
1799999.	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....			.....	.....	.....	.....	.....11,928,479	XXX	12,736,013	12,120,000	11,928,683	0	9.121	0	0	XXX	XXX	XXX	149,374	387,355	XXX	XXX

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

167486	HM	4	CHICAGO TXB C BAB 6.207 01/01/2036.....	.....	..	.....1	2FE	938,732	...92.320	784,720	850,000	938,702	.....	.....(2,422)	.....	.....	.....6.207	5.351	JJ.....	26,380	52,760	01/22/2013.	01/01/2036.
399262	HD	9	GROSSMONT CA SCH 5.479 08/01/2025.....	.....	..	.....1	1FE	485,000	...111.678	541,638	485,000	485,000	.....	.....(33,572)	.....	.....	.....5.479	5.478	FA.....	11,072	26,573	12/21/2011.	08/01/2025.
54438C	PC	0	LOS ANGELES COMM COLL D 6.68 08/01/2036.....	.....	..	.....1	1FE	823,843	...131.725	790,350	600,000	823,730	.....	.....(6,553)	.....	.....	.....6.680	4.003	FA.....	16,700	40,080	01/15/2015.	08/01/2036.
64966H	4J	6	NEW YORK NY 4.297 10/01/2021.....	.....	..	.....1	1FE	1,000,000	...106.855	1,068,550	1,000,000	1,000,000	.....	.....	.....	.....	.....4.297	4.296	AO.....	10,743	42,970	10/07/2010.	10/01/2021.
655867	JF	7	NORFOLK BLD AMER TX SR B 5.45 3/1/25.....	.....	..	.....1	1FE	1,025,152	...119.266	1,192,660	1,000,000	1,025,123	.....	.....(2,096)	.....	.....	.....5.450	5.102	MS.....	18,167	54,500	01/27/2010.	03/01/2025.
675383	LB	7	OCEANSIDE CA SCH DIST C 0.00 8/1/2049.....	.....	..	.....1	1FE	289,108	...24.212	484,240	2,000,000	289,386	.....	.....16,191	.....	.....	.....5.840	.....	FA.....	.....	.....	04/12/2012.	08/01/2049.
717883	LV	2	PHILADELPHIA SD A 5.995 09/01/2030.....	.....	..	.....1	3FE	1,000,000	...100.074	1,000,740	1,000,000	1,000,000	.....	.....(199)	.....	.....	.....5.995	5.994	MS.....	19,983	59,950	11/23/2011.	09/01/2030.
73723R	SQ	7	PORTSMOUTH VA REF B 4.541 02/01/2037.....	.....	..	.....1	1FE	1,000,000	...101.618	1,016,180	1,000,000	1,000,007	.....	.....(42)	.....	.....	.....4.541	4.540	FA.....	18,921	45,410	06/05/2013.	02/01/2037.
796269	VA	3	SAN ANTONIO ISD TX 4.006 08/15/2028.....	.....	..	.....1	1FE	1,000,000	...104.116	1,041,160	1,000,000	1,000,000	.....	.....13	.....	.....	.....4.006	4.005	FA.....	15,134	40,060	08/24/2011.	08/15/2028.
798755	DQ	4	SAN MARCOS CA SCH DIST B 0.00 8/1/2051.....	.....	..	.....1	1FE	320,679	...21.827	535,853	2,455,000	320,986	.....	.....17,842	.....	.....	.....5.800	.....	FA.....	.....	.....	04/26/2012.	08/01/2051.
799017	JX	7	SAN MATEO CA UNION HIGH A 0 09/01/2037.....	.....	..	.....1	1FE	141,722	...33.087	165,435	500,000	141,860	.....	.....8,015	.....	.....	.....5.899	.....	MS.....	.....	.....	01/26/2012.	09/01/2037.
941247	N2	0	WATERBURY TXBL-PEN 2009 7.089 12/01/2038.....	.....	..	.....1	1FE	999,865	...113.121	1,131,210	1,000,000	999,868	.....	.....5	.....	.....	.....7.089	7.090	JD.....	5,908	70,890	09/02/2009.	12/01/2038.
969078	QM	9	WILL CNTY IL SD 0.00 11/01/2027.....	.....	..	.....1	1FE	387,804	...52.155	427,671	820,000	388,213	.....	.....23,774	.....	.....	.....6.420	.....	MS.....	.....	.....	09/02/2009.	11/01/2027.
1899999.	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....			.....	.....	.....	.....	.....9,411,905	XXX	10,180,407	13,710,000	9,412,875	0	20,956	0	0	XXX	XXX	XXX	143,007	433,193	XXX	XXX
2499999.	Total - U.S. Political Subdivisions of States, Territories & Possessions.....			.....	.....	.....	.....	.....9,411,905	XXX	10,180,407	13,710,000	9,412,875	0	20,956	0	0	XXX	XXX	XXX	143,007	433,193	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

040627	DX	6	AZ ST PWR AUTH 4.918 10/01/2045.....	.....	..	.....1	1FE	500,000	...107.554	537,770	500,000	500,002	.....	.....(1)	.....	.....	.....4.918	4.918	AO.....	6,148	24,590	03/19/2014.	10/01/2045.
09089T	AY	7	BIRMINGHAM AL B 6.00 04/01/2022.....	.....	..	.....1	1FE	750,000	...111.627	837,203	750,000	750,005	.....	.....(52)	.....	.....	.....6.000	5.997	AO.....	11,250	45,000	02/16/2011.	04/01/2022.
126775	TJ	4	CABARRUS CNTY NC 5.10 04/01/2023.....	.....	..	.....1	1FE	1,000,000	...109.386	1,093,860	1,000,000	1,000,000	.....	.....16	.....	.....	.....5.100	5.098	AO.....	12,750	51,000	03/31/2011.	04/01/2023.
13077C	TM	6	CA UNIV BABS 6.434 11/01/2030.....	.....	..	.....1	1FE	193,296	...125.188	187,782	150,000	193,260	.....	.....(2,007)	.....	.....	.....6.434	3.861	MN.....	1,609	9,651	01/14/2015.	11/01/2030.
130795	Z6	7	CA CMNTY DEV UNIV 7.55 05/15/2040.....	.....	..	.....1	1FE	688,167	...131.058	655,290	500,000	688,101	.....	.....(3,774)	.....	.....	.....7.550	4.891	MN.....	4,824	37,750	01/08/2015.	05/15/2040.
167725	AC	4	CHICAGO TRANSIT SER A 6.899 12/01/2040.....	.....	..	.....1	1FE	615,158	...114.320	571,600	500,000	615,086	.....	.....(4,194)	.....	.....	.....6.899	4.901	JD.....	2,875	34,495	05/29/2013.	12/01/2040.
167725	AF	7	CHICAGO TRANSIT SER B 6.899 12/01/2040.....	.....	..	.....1	1FE	615,357	...116.222	581,110	500,000	615,285	.....	.....(4,202)	.....	.....	.....6.899	4.898	JD.....	2,875	34,495	05/29/2013.	12/01/2040.
19633S	AB	9	CO ST BRIDGE ENT BAB A 6.078 12/01/2040.....	.....	..	.....1	1FE	1,243,661	...124.838	1,248,380	1,000,000	1,243,523	.....	.....(8,119)	.....	.....	.....6.078	4.214	JD.....	5,065	60,780	05/23/2013.	12/01/2040.
213248	BB	2	COOK CO IL SALE TAX 5.354 11/15/2035.....	.....	..	.....1	1FE	750,000	...105.445	790,838	750,000	750,000	.....	.....59	.....	.....	.....5.354	5.353	MN.....	5,131	40,155	07/12/2013.	11/15/2035.

SCHEDULE D - PART 1

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

1			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			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
34160P	DF	3			1	1FE	999,889	114,396		1,143,960	1,000,000	999,905		20			6.825	6.825	FA	28,438	68,250	10/29/2009.	08/01/2029.
358266	CA	0				1FE	676,662	67,301		673,010	1,000,000	677,241		33,768			5.179		FA			04/19/2012.	08/15/2023.
38611T	AJ	6			1	1FE	666,216	78,470		784,700	1,000,000	666,801		33,774			5.299		AO			07/17/2013.	10/01/2032.
38611T	AV	9			1	1FE	500,000	118,848		594,240	500,000	500,003		38			5.184	5.183	AO	6,480	25,920	07/17/2013.	10/01/2042.
387883	WF	4			1	1FE	499,975	98,951		494,755	500,000	499,975		(25)			4.584	4.584	JJ	3,565		10/07/2015.	01/01/2040.
438701	RE	6			1	1FE	1,000,000	105,717		1,057,170	1,000,000	1,000,000		(76)			5.193	5.193	JJ	25,965	51,930	10/27/2010.	07/01/2024.
463632	4P	1			1	1FE	1,344,109	128,554		1,285,540	1,000,000	1,343,978		(7,862)			6.622	4.323	MN	11,037	66,220	11/29/2012.	05/01/2040.
54473E	NS	9			1	1FE	987,236	139,938		1,049,535	750,000	987,167		(4,607)			7.618	5.301	FA	23,806	57,135	12/14/2012.	08/01/2040.
575832	UG	3			1	1FE	1,000,000	119,293		1,192,930	1,000,000	1,000,004		65			5.788	5.787	MN	9,647	57,880	12/10/2010.	05/01/2025.
592098	G5	0			1	1FE	1,000,000	128.103		1,281,030	1,000,000	1,000,017		(26)			6.568	6.568	JJ	32,840	65,680	12/09/2010.	07/01/2037.
598022	FC	0			1	1FE	506,498	24,935		582,232	2,335,000	507,003		29,295			6.039		MS			01/20/2012.	09/01/2041.
649902	7P	2				1FE	995,707	100,738		1,007,380	1,000,000	995,722		689			3.050	3.133	FA	11,522	30,500	10/05/2011.	08/15/2021.
684273	HC	2			1	1FE	1,414,831	135,406		1,354,060	1,000,000	1,414,684		(7,756)			6.908	4.216	FA	26,097	34,540	02/23/2015.	02/15/2041.
709223	UA	7				1FE	1,053,932	107,786		1,077,860	1,000,000	1,053,579		(20,601)			6.700	4.339	JD	5,583	67,000	10/20/2010.	06/01/2018.
73358W	EK	6				1FE	512,394	107,512		537,560	500,000	512,394		(127)			4.926	4.780	AO	6,158	24,630	12/21/2011.	10/01/2051.
73358W	XQ	2			1	1FE	499,999	101,673		508,365	500,000	500,000		0			4.810	4.810	AO	4,743		10/09/2015.	10/15/2065.
768874	SG	5			1	1FE	733,632	137,851		689,255	500,000	733,548		(4,887)			7.605	4.467	AO	9,506	38,025	01/07/2015.	10/01/2040.
783186	NH	8			1	1FE	620,647	116,169		580,845	500,000	620,600		(2,850)			5.665	4.090	MN	4,721	28,325	12/13/2012.	05/01/2040.
79768H	AK	4			1	1FE	256,269	118,647		296,618	250,000	256,268		(170)			5.750	5.539	AO	3,594	14,375	08/19/2013.	10/01/2035.
89602N	VD	3			1	1FE	1,000,000	105,567		1,055,670	1,000,000	1,000,000					4.050	4.049	MN	5,175	40,500	10/21/2010.	11/15/2021.
913366	EQ	9			1	1FE	581,468	122,522		612,610	500,000	581,409		(3,488)			6.398	4.879	MN	4,088	31,990	01/27/2012.	05/15/2031.
91412G	VC	6			1	1FE	1,000,000	100,914		1,009,140	1,000,000	1,000,002		(58)			4.765	4.764	MN	6,089	47,650	04/04/2014.	05/15/2044.
914440	KZ	4			1	1FE	1,000,000	105,424		1,054,240	1,000,000	1,000,000		11			3.950	3.949	MN	6,583	39,500	10/22/2010.	11/01/2022.
914729	QP	6			1	1FE	499,998	101,946		509,730	500,000	500,000		(0)			4.838	4.837	AO	4,704		10/01/2015.	04/15/2045.
91476P	FW	3			1	1FE	500,000	105,860		529,300	500,000	500,006		51			5.526	5.526	JJ	13,815	27,630	08/23/2013.	07/01/2033.
91528N	AA	9			1	1FE	895,000	103,827		929,252	895,000	895,006		50			4.500	4.499	JJ	18,012	40,275	10/07/2010.	07/20/2036.
927781	L4	4			1	1FE	489,211	110,749		553,745	500,000	489,227		751			4.000	4.245	FA	8,333	20,000	08/20/2013.	02/01/2027.
2599999.	U.S. Special Revenue & Assessment Obligations - Issuer Obligations						27,589,316	XXX		28,948,563	27,880,000	27,589,804		0	23,706	0	XXX	XXX	XXX	333,024	1,215,871	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

31340Y	FN	4				1	5,193	103,319		5,734	5,550	5,199		(4)			8.500	16.645	MON	64	510	01/31/1999.	03/15/2020.
3136A9	7F	9			34	1	1,162,288	9,270		1,440,272		1,157,965		(342,601)			3.500	24.514	MON	45,314	618,294	11/14/2012.	09/25/2041.
3136A9	HL	5			34	1	155,894	14,219		282,946		155,603		(27,425)			3.500	35.545	MON	5,804	82,788	11/27/2012.	10/25/2042.
3136AC	FK	2			34	1	266,283	10,369		294,094		265,367		(62,162)			3.000	11.612	MON	7,091	94,227	04/29/2013.	02/25/2043.
3136AC	HE	4			34	1	364,728	10,923		441,852		363,560		(80,342)			3.000	14.475	MON	10,113	133,891	02/25/2013.	10/25/2041.
3136AE	E6	0			34	1	206,859	10,613		273,843		206,179		(44,238)			2.500	11.565	MON	5,375	69,161	05/02/2013.	06/25/2028.
3137AX	R9	6			34	1	274,675	10,313		343,953		273,985		(47,910)			2.500	15.306	MON	6,949	88,543	01/09/2013.	05/15/2041.
3137B1	ZL	9			34	1	325,291	11,385		356,252		324,396		(62,844)			3.000	11.813	MON	7,823	102,063	05/02/2013.	07/15/2042.

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31392E	4T	4	FNR 2002-72 DB SEQ 4.50 11/25/2017.....	.....	..	.....	.....1	26,430	...101.940	30,526	29,945	26,523	.....	.....(541)	.....	.....	....4.500	27.535	MON...	112	1,355	10/04/2002.	11/25/2017.
31393A	V6	1	FNGT 2003-T4 2A5 SEQ STEP 09/26/33RE.....	.....	..	.....	.....1	1,905,541	...106.000	1,900,533	1,792,956	1,905,541	.....	.....(15,941)	.....	.....	....5.093	4.112	MON...	1,522	101,747	12/14/2012.	09/26/2033.
31393Q	YC	0	FHR 2611 UH SEQ 4.50 5/15/2018.....	.....	..	.....	.....1	142,519	...103.000	148,215	143,897	142,538	.....	.....1,281	.....	.....	....4.500	5.381	MON...	540	6,475	12/01/2003.	05/15/2018.
31393V	MS	7	FHR 2628 AD NSJ ZX 4.0 6/15/2018.....	.....	..	.....	.....1	39,102	...102.110	39,759	38,937	39,099	.....	.....(185)	.....	.....	....4.000	3.448	MON...	130	1,557	12/31/2007.	06/15/2018.
31394B	7J	7	FNR 2005-32 AE SEQ 5.0 4/25/2025.....	.....	..	.....	.....1	586,652	...108.392	660,033	608,932	586,706	.....	.....686	.....	.....	....5.000	5.790	MON...	2,537	30,497	10/11/2005.	04/25/2025.
31394H	LY	5	FHR 2663 BC SEQ 4.0 8/15/2018.....	.....	..	.....	.....1	241,624	...102.670	252,203	245,644	241,678	.....	.....3,430	.....	.....	....4.000	5.444	MON...	819	9,826	08/20/2003.	08/15/2018.
31394J	YA	9	FHR 2697 LG SEQ 4.50 10/15/2023.....	.....	..	.....	.....1	387,759	...107.033	429,307	401,097	387,809	.....	.....3,137	.....	.....	....4.500	5.474	MON...	1,504	18,049	10/07/2003.	10/15/2023.
31394K	BC	7	FHR 2690 DK SEQ 4.0 10/15/2018.....	.....	..	.....	.....1	201,302	...102.522	208,989	203,848	201,333	.....	.....2,002	.....	.....	....4.000	4.999	MON...	679	8,154	10/02/2003.	10/15/2018.
31394Y	LP	7	FHR 2802 BC SEQ 5.0 5/15/2019.....	.....	..	.....	.....1	148,934	...102.652	154,097	150,115	148,951	.....	.....1,209	.....	.....	....5.000	5.781	MON...	625	7,506	05/10/2004.	05/15/2019.
2699999.	U.S. Special Revenue - Residential Mortgage-Backed Securities.....			.....	..	.....	.....	.....6,441,073	XXX	7,262,608	3,620,922	6,432,430	0	(672,447)	0	0	XXX	XXX	XXX	97,001	1,374,644	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

56052E	7N	2	MAINE HSG AUTH A-2 4.50 11/15/2034.....	.....	..	.....1	1FE	675,000	...109.359	738,173	675,000	675,001	.....	.....41	.....	.....	....4.500	4.499	MN.....	3,881	31,609	01/29/2014.	11/15/2034.
59465M	C9	4	MI ST HSG DEV AUTH B2 5.622 10/01/2036.....	.....	..	.....1	1FE	480,536	...103.186	500,452	485,000	480,541	.....	.....140	.....	.....	....5.622	5.697	AO.....	6,817	28,437	02/08/2012.	10/01/2036.
646127	BJ	8	NJ HSG & MTGE FIN G 4.25 12/01/2031.....	.....	..	.....1	1FE	1,000,000	...103.092	1,030,920	1,000,000	1,000,001	.....	.....48	.....	.....	....4.250	4.250	JD.....	3,542	42,500	01/24/2014.	12/01/2031.
64972C	FS	7	NYC HSG DEV H-1 4.32 11/01/2035.....	.....	..	.....1	1FE	503,615	...100.841	504,205	500,000	503,609	.....	.....(391)	.....	.....	....4.320	4.210	MN.....	3,600	17,640	01/08/2015.	11/01/2035.
92812V	CB	0	VIRGINIA ST HSG C 4.366 11/01/2034.....	.....	..	.....1	1FE	1,000,000	...100.899	1,008,990	1,000,000	1,000,002	.....	.....8	.....	.....	....4.366	4.365	MN.....	7,277	41,356	10/29/2014.	11/01/2034.
2899999.	U.S. Special Revenue - Other Loan-Backed and Structured Securities.....			.....	..	.....	.....	.....3,659,151	XXX	3,782,740	3,660,000	3,659,155	0	(154)	0	0	XXX	XXX	XXX	25,116	161,542	XXX	XXX
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations.....			.....	..	.....	.....	.....37,689,541	XXX	39,993,911	35,160,922	37,681,389	0	(648,894)	0	0	XXX	XXX	XXX	455,142	2,752,057	XXX	XXX

Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations

001055	AJ	1	AFLAC INC 4.00 02/15/2022.....	.....	..	.....1	1FE	998,817	...105.400	1,053,996	1,000,000	998,824	.....	.....172	.....	.....	....4.000	4.021	FA.....	15,111	40,000	02/08/2012.	02/15/2022.
020002	30	9	ALLSTATE CORP 5.1 1/15/2053.....	.....	..	.....1	2FE	499,991	...24.530	490,600	500,000	497,869	.....	.....(2,125)	.....	.....	.....	....5.197	.....	.....6,375	25,500	01/03/2013.	01/15/2053.
02361D	AG	5	AMEREN ILLINOIS 9.75 11/15/2018.....	.....	..	.....1	1FE	1,490,794	...120.504	1,807,556	1,500,000	1,490,852	.....	.....2,647	.....	.....	....9.750	9.991	MN.....	18,688	146,250	10/20/2008.	11/15/2018.
03761U	AG	1	APOLLO INV CORP 5.25 03/03/2025.....	.....	..	.....1	2FE	247,758	...96.438	241,094	250,000	247,763	.....	.....156	.....	.....	....5.250	5.374	MS.....	4,302	6,563	02/24/2015.	03/03/2025.
05523R	AB	3	BAE SYSTEMS PLC 4.75 10/11/2021.....	.....	R	1	2FE	999,352	...106.336	1,063,357	1,000,000	999,357	.....	.....99	.....	.....	....4.750	4.762	AO.....	10,556	47,500	10/05/2011.	10/11/2021.
060000	ZZ	2	BANK OF AMERICA CD .35 05/25/2018.....	.....	..	.....	.....1Z	100,000	...100.000	100,000	100,000	100,000	.....	.....	.....	.....	....0.350	0.350	MON...	7	.....	01/01/2015.	05/25/2018.
06406H	BY	4	BANK OF NY MELLON 3.55 09/23/2021.....	.....	..	.....1	1FE	999,587	...104.641	1,046,406	1,000,000	999,590	.....	.....66	.....	.....	....3.550	3.557	MS.....	9,664	35,500	09/16/2011.	09/23/2021.
06739G	BP	3	BARCLAYS BK PLC 5.14 10/14/2020.....	.....	R	1	2FE	999,620	...108.534	1,085,344	1,000,000	999,625	.....	.....72	.....	.....	....5.140	5.147	AO.....	10,994	51,400	10/06/2010.	10/14/2020.
06740L	8C	2	BARCLAYS BK PLC 7.625 11/21/2022 (COCO).....	.....	R	.....	.....3FE	510,648	...113.706	568,529	500,000	510,630	.....	.....(1,153)	.....	.....	....7.625	7.226	MN.....	4,236	38,125	01/11/2013.	11/21/2022.
07177M	AE	3	BAXALTA INC 5.25 06/23/2045.....	.....	..	.....1	2FE	993,466	...100.458	1,004,579	1,000,000	993,468	.....	.....48	.....	.....	....5.250	5.294	JD.....	1,167	26,250	06/18/2015.	06/23/2045.
084423	AC	6	BERKLEY W.R. 8.70 01/01/2022.....	.....	..	.....	.....2FE	986,227	...124.410	1,244,098	1,000,000	986,287	.....	.....1,696	.....	.....	....8.700	9.001	JJ.....	43,500	87,000	06/08/2009.	01/01/2022.
097023	AX	3	BOEING CO 6 03/15/39.....	.....	SD..	1	1FE	997,354	...137.746	1,377,460	1,000,000	997,366	.....	.....56	.....	.....	....6.875	6.897	MS.....	20,243	68,750	03/30/2009.	03/15/2039.
09751W	AA	8	BOLDINI LTD 3.6 07/19/35.....	.....	R	.....	.....1FE	1,000,000	...104.108	1,041,081	1,000,000	1,000,005	.....	.....23	.....	.....	....3.600	3.600	JJ.....	16,200	36,000	12/13/2011.	07/19/2035.
126650	CN	8	CVS HEALTH CORP 5.125 07/20/2045.....	.....	..	.....1	2FE	996,373	...105.603	1,056,034	1,000,000	996,383	.....	.....33	.....	.....	....5.125	5.149	JJ.....	22,920	.....	07/13/2015.	07/20/2045.
13643E	AF	2	CANADIAN OIL SANDS LT 7.75 05/15/2019.....	.....	I.	1	2FE	212,143	...107.625	215,250	200,000	212,089	.....	.....(3,036)	.....	.....	....7.750	5.750	MN.....	1,981	15,500	01/09/2015.	05/15/2019.
162809	AA	5	CHECKERS DRIVE-IN 11.00 12/01/2017.....	.....	..	.....1	4FE	501,556	...105.375	526,875	500,000	501,530	.....	.....(1,511)	.....	.....	....11.000	10.622	JD.....	4,583	55,000	11/27/2012.	12/01/2017.
16876A	AA	2	CHILDREN'S HOSP 4.268 05/15/2044.....	.....	..	.....1	1FE	1,000,000	...98.358	983,583	1,000,000	1,000,000	.....	.....(3)	.....	.....	....4.268	4.268	MN.....	5,454	43,747	10/30/2014.	05/15/2044.
172967	AR	2	CITIGROUP INC 6.625 01/15/2028.....	.....	..	.....	.....2FE	1,464,634	...121.601	1,580,816	1,300,000	1,464,486	.....	.....(9,610)	.....	.....	....6.625	5.198	JJ.....	39,713	86,125	06/18/2003.	01/15/2028.

E10.3

SCHEDULE D - PART 1

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

E10.4

1			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						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
186108	CJ	3			1	2FE	996,402	112.654	1,126,538	1,000,000	996,416		326			5.500	5.552	FA	20,778	55,000	08/13/2009.	08/15/2024.
22546D	AA	4		R		2FE	1,000,000	107.253	1,072,526	1,000,000	1,000,000					6.500	6.498	FA	25,819	65,000	08/01/2013.	08/08/2023.
25468P	CN	4			1	1FE	992,299	101.729	1,017,287	1,000,000	992,323		1,242			2.750	2.899	FA	10,313	27,500	08/17/2011.	08/16/2021.
260543	BX	0			1	2FE	392,649	117.920	463,427	393,000	392,653		88			8.550	8.576	MN	4,294	33,602	05/07/2009.	05/15/2019.
26483E	AG	5			1	2FE	496,402	98.072	490,358	500,000	496,410		434			4.375	4.496	JD	1,823	21,875	11/28/2012.	12/01/2022.
268789	AB	0		R	1	2FE	996,195	111.729	1,117,294	1,000,000	996,202		78			6.650	6.682	AO	11,268	66,500	04/15/2008.	04/30/2038.
26884L	AA	7			1	2FE	998,589	108.043	1,080,426	1,000,000	998,598		347			8.125	8.170	JD	6,771	81,250	05/12/2009.	06/01/2019.
283677	AX	0			1	2FE	992,098	132.476	1,324,757	1,000,000	992,113		147			7.500	7.572	MS	22,083	75,000	05/29/2008.	03/15/2038.
29265W	AA	6		R	1	3FE	495,920	113.875	569,375	500,000	495,928		10			8.750	8.820	MS	11,788	43,750	09/17/2013.	09/24/2073.
29364N	AP	3			1	1FE	999,753	113.066	1,130,657	1,000,000	999,772		78			6.640	6.647	JJ	33,200	66,400	06/09/2009.	07/01/2019.
29365P	AP	7			1	1FE	999,454	114.195	1,141,953	1,000,000	999,460		53			5.590	5.597	AO	13,975	55,900	09/29/2009.	10/01/2024.
29365P	AQ	5			1	1FE	999,270	105.344	1,053,442	1,000,000	999,275		140			3.950	3.966	AO	9,875	39,500	09/27/2010.	10/01/2020.
29736R	AG	5			1	1FE	980,185	100.922	1,009,216	1,000,000	980,191		201			4.375	4.497	JD	1,944	23,212	06/01/2015.	06/15/2045.
30251B	AB	4			1	1FE	997,945	123.787	1,237,869	1,000,000	997,949		39			6.450	6.466	MN	8,242	64,500	10/28/2009.	11/15/2039.
30251B	AD	0			1	1FE	499,428	105.327	526,637	500,000	499,432		25			4.950	4.960	FA	10,313	24,750	01/29/2013.	02/01/2033.
316773	CH	1				2FE	1,000,409	140.178	1,401,783	1,000,000	1,000,409		(6)			8.250	8.244	MS	27,500	82,500	02/28/2008.	03/01/2038.
36164N	FH	3		R		1FE	1,317,276	102.105	1,310,007	1,283,000	1,317,262		(187)			4.418	4.218	MN	10,234		10/26/2015.	11/15/2035.
36962G	XZ	2			1	1FE	397,708	130.158	485,488	373,000	397,697		(871)			6.750	6.100	MS	7,413	27,222	04/20/2006.	03/15/2032.
384802	AB	0			1	1FE	999,202	104.479	1,044,793	1,000,000	999,203		13			4.600	4.605	JD	2,044	23,511	06/04/2015.	06/15/2045.
39121J	AG	5			1	1FE	879,318	123.622	1,087,158	879,425	879,337		23			7.233	7.234	JJ	31,804	63,609	04/23/2008.	07/01/2038.
40066N	AA	4		R		3FE	300,000	98.750	296,250	300,000	300,000		37			6.000	6.045	MJSD	800	18,000	11/04/2013.	12/15/2020.
404280	AJ	8			1	1FE	998,063	123.889	1,238,891	1,000,000	998,066		38			6.800	6.816	JD	5,667	68,000	05/19/2008.	06/01/2038.
449786	AY	8		R		2FE	498,121	108.971	544,856	500,000	498,128		190			5.800	5.859	MS	7,733	29,000	09/16/2013.	09/25/2023.
458140	AN	0			1	1FE	496,042	99.277	496,386	500,000	496,045		160			4.000	4.065	JD	889	20,000	12/04/2012.	12/15/2032.
472319	AL	6			1	2FE	498,945	100.116	500,581	500,000	498,952		126			5.125	5.160	JJ	11,460	25,625	01/15/2013.	01/20/2023.
478160	AL	8		SD		1FE	638,478	116.613	757,985	650,000	638,487		406			4.950	5.105	MN	4,111	32,175	06/27/2003.	05/15/2033.
53079E	AM	6			1	2FE	897,775	127.093	1,270,927	1,000,000	897,825		1,793			7.500	8.562	FA	28,333	75,000	05/22/2008.	08/15/2036.
534187	AW	9			1	2FE	941,549	118.608	1,186,080	1,000,000	941,576		1,154			6.300	6.818	AO	14,350	63,000	05/22/2008.	10/09/2037.
539830	AY	5			1	2FE	996,598	102.140	1,021,399	1,000,000	996,609		533			3.350	3.415	MS	9,864	33,500	09/07/2011.	09/15/2021.
55608X	AA	5		R		2FE	998,814	112.437	1,124,365	1,000,000	998,824		190			6.625	6.649	AO	15,458	66,250	03/31/2011.	04/07/2021.
581760	AS	4			1	1FE	499,916	95.386	476,930	500,000	499,917		(83)			4.534	4.535	MN	2,897	14,169	03/18/2015.	05/15/2038.
59748T	AA	7			1	2FE	850,072	106.523	905,523	850,072	850,078		(30)			6.000	5.997	MS	15,018	51,004	08/17/2011.	03/15/2025.
617446	V7	1			1	1FE	958,550	107.036	1,070,361	1,000,000	958,950		22,277			6.250	8.960	FA	21,354	62,500	09/19/2008.	08/28/2017.
629568	AX	4			1	2FE	997,861	81.729	817,286	1,000,000	997,871		324			4.625	4.667	MS	13,618	46,250	08/16/2011.	09/15/2021.
638612	AL	5			1	2FE	996,482	100.299	1,002,990	1,000,000	996,485		50			5.300	5.324	MN	6,331	52,706	11/17/2014.	11/18/2044.
650119	AA	8			1	1FE	1,036,194	111.372	1,076,967	967,000	1,036,156		6,736			5.236	4.612	JJ	25,316	50,632	09/28/2010.	07/01/2032.
65364U	AA	4			1	1FE	1,000,000	106.885	1,068,849	1,000,000	1,000,000					4.881	4.879	FA	18,439	48,810	08/03/2009.	08/15/2019.

SCHEDULE D - PART 1

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

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date		
65504L	AC	1		R	1	2FE		235,068	75.952	189,880	250,000	235,117		2,635	4.900	6.419	FA	5,104	12,250	01/12/2015.	08/01/2020.		
65557C	AJ	2		SD	R	1FE		1,038,203	109.004	1,090,035	1,000,000	1,038,065		(8,471)	4.875	3.855	JJ	20,854	48,750	09/27/2010.	01/27/2020.		
674599	CF	0				1FE		1,978,726	96.959	1,939,170	2,000,000	1,978,733		153	4.625	4.692	JD	4,111	44,194	06/18/2015.	06/15/2045.		
67740Q	AG	1				2FE		997,334	118.315	1,183,151	1,000,000	997,341		103	6.625	6.652	MN	11,042	66,250	04/19/2011.	05/01/2031.		
69318F	AB	4				4FE		495,716	102.750	513,750	500,000	495,740		844	8.250	8.495	FA	15,583	41,250	01/27/2012.	02/15/2020.		
69351U	AP	8				1FE		995,105	101.579	1,015,790	1,000,000	995,120		773	3.000	3.093	MS	8,833	30,000	08/18/2011.	09/15/2021.		
694476	AD	4				2FE		494,152	102.301	511,503	500,000	494,158		101	5.125	5.206	JJ	10,748	25,625	01/16/2013.	01/30/2043.		
713448	BW	7				1FE		996,331	102.408	1,024,080	1,000,000	996,343		587	3.000	3.071	FA	10,500	30,000	08/22/2011.	08/25/2021.		
714239	AA	8				5FE		283,750	36.000	180,000	500,000	180,000		(2,147)	10.500	18.502	JJ	24,208	52,500	05/29/2013.	01/15/2018.		
71656L	BD	2		R	1	2FE		249,580	88.560	221,399	250,000	249,582		32	4.500	4.521	JJ	4,938	5,625	01/15/2015.	01/23/2026.		
717081	CY	7		SD		1FE		1,063,614	137.551	1,375,510	1,000,000	1,063,606		(1,118)	7.200	6.657	MS	21,200	72,000	03/30/2009.	03/15/2039.		
718507	BH	8				1FE		1,958,758	110.414	2,153,071	1,950,000	1,958,735		(3,033)	6.650	6.454	JJ	59,795	129,675	01/31/1999.	07/15/2018.		
72650R	AT	9				2FE		1,829,364	102.784	2,055,676	2,000,000	1,830,466		61,057	6.500	10.693	MN	21,667	130,000	10/16/2008.	05/01/2018.		
740189	AP	0				1FE		996,716	99.928	999,277	1,000,000	996,717		37	4.375	4.395	JD	1,944	22,483	06/01/2015.	06/15/2045.		
74153Q	AH	5				2FE		165,760	92.899	139,348	150,000	165,710		(2,903)	6.875	4.348	FA	3,896	10,313	01/08/2015.	08/15/2020.		
74825Q	AA	8				1FE		500,000	95.806	479,029	500,000	500,004		4	4.464	4.464	JJ	11,160	9,424	01/22/2015.	07/01/2045.		
754730	AD	1				2FE		500,293	110.748	553,738	500,000	500,293		(27)	5.625	5.615	AO	7,031	28,125	03/23/2012.	04/01/2024.		
75884R	AS	2				2FE		999,215	107.663	1,076,626	1,000,000	999,220		131	4.800	4.815	AO	10,133	48,000	09/30/2010.	04/15/2021.		
767201	AD	8		R	1	1FE		994,765	119.968	1,199,677	1,000,000	994,788		269	7.125	7.188	JJ	32,854	71,250	06/24/2008.	07/15/2028.		
78454L	AD	2				3FE		96,235	75.500	75,500	100,000	96,245		495	6.500	7.296	MN	831	6,500	01/08/2015.	11/15/2021.		
806854	AB	1		R	1	1FE		998,036	100.125	1,001,246	1,000,000	998,043		310	3.300	3.337	MS	9,808	33,000	09/07/2011.	09/14/2021.		
828807	BT	3				1FE		649,868	100.000	650,000	650,000	649,874		365	6.100	6.131	MN	6,608	39,650	05/12/2006.	05/01/2016.		
83614K	AA	7				2FE		999,487	104.000	1,040,000	1,000,000	999,500		386	5.900	5.986	JAJO	14,750	59,000	04/11/2007.	04/01/2017.		
837004	CB	4				1FE		956,670	117.798	1,177,981	1,000,000	956,700		891	6.050	6.420	JJ	27,897	60,500	06/17/2008.	01/15/2038.		
845467	AL	3				2FE		498,990	63.110	315,550	500,000	498,995		85	4.950	4.977	JJ	10,863	12,375	01/20/2015.	01/23/2025.		
84755T	AD	9				2FE		999,008	105.046	1,050,455	1,000,000	999,020		213	5.650	5.674	MS	18,833	56,500	08/25/2009.	03/01/2020.		
853254	AK	6		R		1FE		499,501	97.717	488,583	500,000	499,507		14	5.300	5.307	JJ	12,661	26,500	01/08/2013.	01/09/2043.		
855244	AH	2				1FE		996,023	104.819	1,048,185	1,000,000	996,024		44	4.300	4.324	JD	1,911	22,097	06/01/2015.	06/15/2045.		
860630	30	0				2FE		999,860	25.170	1,006,800	1,000,000	996,725		(4,403)		5.460			13,438	53,750	12/18/2012.	12/31/2022.	
872540	AM	1				1FE		999,244	115.102	1,151,020	1,000,000	999,255		204	6.950	6.971	AO	14,672	69,500	04/02/2009.	04/15/2019.		
878055	AE	2				2FE		994,165	97.699	976,988	1,000,000	994,180		430	4.600	4.678	FA	15,844	23,000	02/24/2015.	02/27/2025.		
89054X	AA	3				2FE		1,214,807	110.352	1,340,558	1,214,807	1,214,815		(91)	5.750	5.749	MS	17,657	69,851	02/16/2012.	09/30/2039.		
893830	AY	5		R	1	3FE		138,134	68.000	102,000	150,000	138,168		1,856	6.500	8.509	MN	1,246	9,750	01/08/2015.	11/15/2020.		
893830	BA	6		R	1	3FE		98,831	97.000	97,000	100,000	98,850		1,100	5.800	7.063	JD	258	5,300	01/12/2015.	12/15/2016.		
90131H	AY	1				2FE		2,038,880	120.593	2,351,562	1,950,000	2,038,804		(5,434)	7.430	6.823	AO	36,221	144,885	01/31/1999.	10/01/2026.		
907818	EB	0				1FE		997,069	90.851	908,508	1,000,000	997,075		105	3.375	3.396	FA	14,063	17,063	01/26/2015.	02/01/2035.		
911308	AA	2				1FE		565,337	123.932	644,444	520,000	565,185		(9,075)	8.375	6.023	AO	10,888	43,550	01/31/1999.	04/01/2020.		

SCHEDULE D - PART 1

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

1	2			Codes		6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates				
				3	4		5	8	9	12			13	14	15	16	17	18	19	20	21	22				
				F o r e i g n	Bond CHAR		NAIC Designation																Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification			Description	Code			Actual Cost		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	
913017	BQ	1	UNITED TECH CORP 6.125 02/01/2019.....	.....	..	.....1	1FE	2,089,984	111.560	2,231,196	2,000,000	2,089,550	.....	.....	.....	.....(26,463)	.....	.....	.....6.125	4.551	FA.....	51,042	122,500	08/04/2009.	02/01/2019.	
91324P	BK	7	UNITEDHEALTH GRP 6.875 02/15/2038.....	.....	..	.....1	1FE	986,369	130.868	1,308,680	1,000,000	986,387	.....	.....	.....	......267	.....	.....	.....6.875	6.996	FA.....	25,972	68,750	02/04/2008.	02/15/2038.	
920355	AF	1	VALSPAR CORP 7.25 06/15/2019.....	.....	..	.....1	2FE	499,079	113.033	565,164	500,000	499,083	.....	.....	.....	......226	.....	.....	.....7.250	7.310	JD.....	1,611	36,250	06/16/2009.	06/15/2019.	
92334N	AC	7	VEOLIA ENVIRONMENT 6.75 06/01/2038.....	.....	R	1	2FE	990,771	122.449	1,224,489	1,000,000	990,776	.....	.....	.....	......173	.....	.....	.....6.750	6.830	JD.....	5,625	67,500	05/21/2008.	06/01/2038.	
927804	EZ	3	VIRGINIA EL&PWR A 5.40 01/15/2016.....	.....	..	.....1	1FE	649,988	100.000	650,000	650,000	649,992	.....	.....	.....	......212	.....	.....	.....5.400	5.369	JJ.....	16,185	35,100	01/10/2006.	01/15/2016.	
94874R	AU	0	WEINGARTEN RLTY MTNA 6.88 06/25/2027.....	.....	..	.....	.....2FE	660,610	118.424	769,759	650,000	660,604	.....	.....	.....	.....(595)	.....	.....	.....6.880	6.674	MS.....	13,168	44,720	08/02/2001.	06/25/2027.	
957576	AA	9	WESTERN & SOUTHERN FIN 5.75 07/15/2033.....	.....	..	.....1	1FE	912,501	110.427	1,104,268	1,000,000	912,560	.....	.....	.....	.....2,605	.....	.....	.....5.750	6.599	JJ.....	26,514	57,500	12/20/2010.	07/15/2033.	
966629	AA	5	WHITNEY NATL BK BKNT 5.875 04/01/2017.....	.....	..	.....	.....2FE	1,999,447	103.777	2,075,530	2,000,000	1,999,465	.....	.....	.....	......420	.....	.....	.....5.875	5.889	AO.....	29,375	117,500	03/15/2007.	04/01/2017.	
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....						86,333,624	XXX	94,290,448	86,630,304	86,225,844	0	37,079	325,762	0	XXX	XXX	XXX	1,392,355	4,686,716	XXX	XXX				
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																										
001990	AJ	9	ASG 2010-2 G70 SEQ CSTR 01/28/2037 RE.....	.....	..	.....	.....1FM	697,127	93.677	772,835	825,000	697,690	.....	.....	.....	......30,577	.....	.....	.....1.825	7.081	MON.....	2,509	13,542	02/23/2012.	01/28/2037.	
02146P	AF	2	CWALT 2006-HY12 A5 NAS CSTR 08/25/2036.....	.....	..	.....	.....1FM	907,057	95.640	1,348,593	1,410,071	907,828	.....	.....	.....	.....14,854	.....	.....	.....3.543	10.745	MON.....	4,163	50,343	01/19/2012.	08/25/2036.	
02149M	AB	5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037.....	.....	..	.....	.....1FM	553,344	92.587	592,402	639,830	552,857	.....	.....	.....	.....(13,404)	.....	.....	.....5.750	6.250	MON.....	3,066	37,473	09/13/2013.	03/25/2037.	
059475	AG	8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37.....	.....	..	.....	.....1FM	196,506	80.935	212,689	262,792	198,518	.....	.....	.....	.....(11,454)	.....	.....	.....6.000	5.460	MON.....	1,314	16,603	09/18/2013.	06/25/2037.	
05948X	L9	0	BOAMS 2003-10 1B1 SUB 5.50 1/25/34.....	.....	..	.....	.....1FM	476,087	99.000	497,854	502,883	476,219	.....	.....	.....	.....8,415	.....	.....	.....5.500	7.559	MON.....	2,305	27,665	01/23/2004.	01/25/2034.	
05952B	AB	8	BAFC 2009-R5 1A2 MEZ 5.25 08/26/2035 RE.....	.....	..	.....	.....1FM	930,511	97.027	1,125,516	1,160,000	930,991	.....	.....	.....	.....27,376	.....	.....	.....5.250	9.787	MON.....	5,075	60,891	02/14/2012.	08/26/2035.	
12647G	BZ	0	CSMC 2013-IVR4 A20 SEQ CSTR 07/25/2043.....	.....	..	.....	.....1FM	794,520	99.625	809,456	812,503	794,543	.....	.....	.....	.....2,243	.....	.....	.....3.492	3.864	MON.....	2,364	28,445	03/06/2014.	07/25/2043.	
12667G	AC	7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35.....	.....	..	.....	.....1FM	453,415	99.438	538,649	541,691	452,965	.....	.....	.....	.....(7,479)	.....	.....	.....5.500	6.920	MON.....	2,483	29,908	09/06/2011.	05/25/2035.	
12668B	PN	7	CWALT 2006-4CB 1A2 PAC SSNR 6.0 04/25/36.....	.....	..	.....	.....1FM	1,905,377	88.250	2,086,495	2,364,300	1,918,428	.....	.....	.....	.....(3,394)	.....	.....	.....6.000	5.890	MON.....	11,822	144,390	07/25/2013.	04/25/2036.	
152314	KJ	8	CXHE 2004-C AF5 SEQ STP 6/25/2034.....	.....	..	.....	.....1FM	1,993,610	99.050	1,980,992	2,000,000	1,993,610	.....	.....	.....	.....(278)	.....	.....	.....5.674	5.737	MON.....	9,458	115,497	08/11/2010.	06/25/2034.	
16165Y	AV	4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37.....	.....	..	.....	.....1FM	772,776	80.146	814,793	1,016,631	774,426	.....	.....	.....	.....(54,636)	.....	.....	.....4.507	4.810	MON.....	3,819	47,783	10/03/2013.	08/25/2037.	
17309L	AD	7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036.....	.....	..	.....	.....1FM	474,395	99.000	483,145	488,025	474,818	.....	.....	.....	.....21,931	.....	.....	.....0.572	5.405	MON.....	54	1,668	11/30/2010.	08/25/2036.	
17312H	AF	6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037.....	.....	..	.....	.....1FM	275,871	103.950	295,905	284,661	275,882	.....	.....	.....	.....730	.....	.....	.....5.469	5.944	MON.....	1,297	15,807	10/01/2010.	06/25/2037.	
17315Q	AV	8	CMLTI 2010-4 4A4 MEZ CSTR 10/25/2035 RE.....	.....	..	.....	.....1FM	638,345	96.681	773,449	800,000	638,764	.....	.....	.....	.....12,662	.....	.....	.....5.882	11.568	MON.....	3,921	48,483	01/30/2012.	10/25/2035.	
241912	AA	2	DWMC 1 P-O SEQ 6.50 12/1/2016.....	.....	..	.....5*	.....	.....16	101.112	21	21	17	.....	.....	.....	.....(0)	.....	.....	.....6.500	77.038	MON.....	0	2	01/31/1999.	12/01/2016.	
40432B	AZ	2	HALO 2007-2 3A6 SEQ SSNR 6 0 9/25/2037.....	.....	..	.....2FM	.....	.....625,498	79.866	605,412	758,033	604,593	.....	.....	.....	.....(1,408)	34,595	.....	.....6.000	3.160	MON.....	3,790	46,216	09/03/2013.	09/25/2037.	
46632T	AA	3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37.....	.....	..	.....1FM	.....	.....281,476	90.000	321,071	356,746	281,563	.....	.....	.....	.....5,963	.....	.....	.....2.048	4.478	MON.....	609	7,757	09/14/2009.	07/27/2037.	
46633K	AY	9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37.....	.....	..	.....1FM	.....	.....21,070	100.000	21,070	21,070	21,070	.....	.....	.....	......260	.....	.....	.....2.296	.....	MON.....	40	673	08/14/2009.	05/26/2037.	
46635F	AU	6	JPMRR 2010-8 2A10 SUB CSTR 11/26/2034 RE.....	.....	..	.....1FM	.....	.....510,659	92.120	627,376	681,042	510,914	.....	.....	.....	.....20,587	.....	.....	.....2.567	8.105	MON.....	1,457	16,939	04/03/2012.	11/26/2034.	
47232C	AW	4	JMAC 2009-R1 5A4 SUB CSTR 05/21/2036 RE.....	.....	..	.....1FM	.....	.....918,489	96.350	963,500	1,000,000	918,660	.....	.....	.....	.....9,575	.....	.....	.....4.730	6.615	MON.....	3,942	48,562	02/02/2012.	05/21/2036.	
47233A	AW	7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37.....	.....	..	.....1FM	.....	.....188,633	98.500	190,961	193,869	188,676	.....	.....	.....	.....4,285	.....	.....	.....2.420	3.854	MON.....	391	5,485	08/21/2009.	03/26/2037.	
47233D	AA	9	JMAC 2009-R11 1A1 SEQ SSNR 6.00 9/26/36.....	.....	..	.....1FM	.....	.....984,256	101.500	1,008,531	993,626	984,380	.....	.....	.....	.....14,732	.....	.....	.....6.000	6.885	MON.....	4,968	61,677	08/10/2009.	09/26/2036.	
47233D	AB	7	JMAC 2009-R11 1A2 MEZ 6.00 9/26/36.....	.....	..	.....1FM	.....	.....360,935	92.500	647,500	700,000	362,392	.....	.....	.....	.....73,149	.....	.....	.....6.000	38.318	MON.....	3,500	42,000	08/10/2009.	09/26/2036.	
52520M	FR	9	LMT 2006-1 AX IO 5.50 02/25/2036.....	.....	..	.....34	5FE	229,730	18.500	214,567	.....	.....214,567	.....	.....	.....	.....(42,458)	14,565	.....	.....5.500	11.082	MON.....	5,316	70,634	10/01/2013.	02/25/2036.	
61690P	AV	3	MSRR 2013-R7 10B SUB 6.0 12/26/2046 RE.....	.....	..	.....1FM	.....	.....499,028	102.750	513,750	500,000	499,028	.....	.....	.....	.....(161)	.....	.....	.....6.000	6.027	MON.....	2,500	30,000	10/15/2013.	12/26/2046.	
63860L	AC	4	NSTR 2007-B 2AV2 SEQ FLT 04/25/2037.....	.....	..	.....1FM	.....	.....269,479	98.065	281,053	286,600	269,791	.....	.....	.....	.....14,388	.....	.....	.....0.602	6.624	MON.....	34	1,068	09/06/2013.	04/25/2037.	
73316P	GG	9	POPLR 2005-5 AF3 SEQ SNR AFC 11/25/2035.....	.....	..	.....1FM	.....	.....1,417,036	99.963	1,414,824	1,415,347	1,416,937	.....	.....	.....	.....(7,313)	.....	.....	.....4.479	4.022	MON.....	5,282	63,565	03/11/2014.	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	g	n	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
74928U	BP	1	RBSSP 2009-12 14A2 SEQ SNR CSTR 03/23 RE.....	.....	..	.....	.....1FM	939,231	99.500	995,000	1,000,000	939,231	.....	.....4,131	.....	.....	.....5.500	6.578	MON...	4,583	55,000	03/03/2014.	03/25/2023.
74928X	BB	6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE.....	.....	..	.....	.....1FM	530,879	85.334	641,874	752,192	534,710	.....	.....3,831	.....	.....	.....3.529	11.800	MON...	516	.....	01/26/2012.	01/26/2036.
74928X	GD	7	RBSSP 2009-6 12A4 MEZ SEQ 5.5 05/2035 RE.....	.....	..	.....	.....1FM	899,684	86.952	869,523	1,000,000	899,684	.....	.....	.....	.....	.....5.500	6.192	MON...	4,583	55,000	01/30/2014.	05/26/2035.
74930E	BB	4	RBSSP 2010-12 7A2 MEZ SSUP 5.5 12/35 RE.....	.....	..	.....	.....1FM	597,172	97.607	780,852	800,000	597,720	.....	.....30,804	.....	.....	.....5.500	13.157	MON...	3,667	43,975	01/27/2012.	12/27/2035.
76111X	HN	6	RFMSI 2004-S4 2A6 PAC 4.50 4/25/2019.....	.....	..	.....	.....1FM	114,059	101.750	138,508	136,125	114,276	.....	.....4,597	.....	.....	.....4.500	17.326	MON...	510	6,153	03/29/2004.	04/25/2019.
76111X	J4	6	RFMSI 2006-S1 1A3 SSNR NAS 5.75 01/36.....	.....	..	.....	.....1FM	521,405	99.289	548,468	552,393	521,405	.....	.....	.....	.....	.....5.750	6.170	MON...	2,647	31,796	01/11/2006.	01/25/2036.
77876N	AK	4	LFR 6 I PAC 9.4 08/20/2019.....	.....	..	.....	.....5*	2,637	100.313	2,645	2,637	2,637	.....	.....	.....	.....	.....9.400	9.585	MON...	30	263	01/31/1999.	08/20/2019.
80382S	AP	3	SAILN 2003-3 A SEQ 7.75 4/27/33.....	.....	R	.....	.....1FM	3	.....	.....31,301	.....	.....3	.....	.....	.....	.....	.....7.750	.....	MON...	.....	.....	05/21/2003.	04/27/2033.
80382S	AR	9	SAILN 2003-5 A SEQ 0.00 6/27/2033.....	.....	R	.....	.....1FM	1,862	.....	.....	.....18,727	1,862	.....	.....	.....	.....	.....7.350	.....	MON...	.....	.....	06/12/2003.	06/27/2033.
81375W	JE	7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035.....	.....	..	.....	.....1FM	290,393	99.500	297,150	298,643	290,132	.....	.....14,166	.....	.....	.....0.722	4.900	MON...	42	1,480	09/20/2011.	10/25/2035.
81441N	AC	0	SNMLT 2006-2A A3 SEQ SNR 6.31 10/25/2036.....	.....	..	.....	.....1FM	384,123	99.250	379,325	382,191	384,102	.....	.....(853)	.....	.....	.....6.310	6.002	MON...	2,010	24,161	01/09/2014.	10/25/2036.
83611M	JX	7	SVHE 2005-OPT4 2A4 SEQ FLT 12/25/2035.....	.....	..	.....	.....1FM	420,953	86.424	432,122	500,000	421,299	.....	.....17,946	.....	.....	.....0.772	4.975	MON...	75	2,720	10/09/2013.	12/25/2035.
872225	AD	9	TBW 2006-5 A3 SEQ STP 11/25/2036.....	.....	..	.....	.....1FM	1,317,073	84.000	2,064,876	2,458,185	1,323,179	.....	.....119,787	.....	.....	.....5.950	16.486	MON...	12,189	106,946	03/20/2009.	11/25/2036.
872227	AK	9	TBW 2007-2 A6A NAS SSNR 6.0145 07/25/37.....	.....	..	.....	.....1FM	2,235,132	74.000	2,336,050	3,156,825	2,231,551	.....	.....(78,153)	.....	.....	.....6.015	5.830	MON...	15,822	167,634	03/06/2014.	07/25/2037.
949832	AA	7	WFMB5 2005-14 1A1 SSNR NAS 5.5 12/35.....	.....	..	.....	.....1FM	477,016	101.776	507,909	499,046	477,038	.....	.....1,001	.....	.....	.....5.500	6.083	MON...	2,287	27,497	11/10/2005.	12/25/2035.
94983Q	AL	0	WFMB5 2006-3 A11 SSNR NAS 5.50 03/36.....	.....	..	.....	.....1FM	563,131	102.265	597,953	584,709	563,151	.....	.....878	.....	.....	.....5.500	5.978	MON...	2,680	32,243	02/03/2006.	03/25/2036.
94983T	AJ	9	WFMB5 2006-AR6 5A1 SEQ SSNR CSTR 03/36.....	.....	..	.....	.....1FM	313,695	100.122	357,406	356,971	313,211	.....	.....6,052	.....	.....	.....2.752	5.720	MON...	819	9,534	10/11/2011.	03/25/2036.
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....			.....	.....	.....	.....	.....26,983,695	XXX	30,092,066	32,544,685	26,975,318	0	243,927	49,160	0	XXX	XXX	XXX	137,939	1,597,473	XXX	XXX

Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities

07330T	AA	0	BCRR 2009-2A 1A1 RR SEQ SSNR 6.50 7/40.....	.....	..	.....	.....1FE	682,056	...102.159	710,667	695,650	682,197	.....	.....8,302	.....	.....	.....6.500	7.978	MON...	2,512	45,217	07/30/2009.	07/17/2040.
12527E	AD	0	CFCRE 2011-C1 A4 SEQ CSTR 04/15/44.....	.....	..	.....	.....1FM	2,027,642	...109.969	2,199,375	2,000,000	2,027,549	.....	.....(5,510)	.....	.....	.....4.961	4.651	MON...	8,269	99,226	08/04/2011.	04/15/2044.
12639C	AA	5	CSMC 2009-RR4 A4A SEQ 5.695 09/15/40.....	.....	..	.....	.....1FE	920,179	...102.184	965,912	945,264	920,639	.....	.....17,139	.....	.....	.....5.695	8.987	MON...	4,486	53,833	09/18/2009.	09/15/2040.
12641U	AG	8	CSMC 2009-RR2 IQA SEQ 5.6945 04/16/49.....	.....	..	.....	.....1FE	968,452	...102.653	1,026,532	1,000,000	968,876	.....	.....24,286	.....	.....	.....5.695	8.632	MON...	4,745	56,938	07/30/2009.	04/16/2049.
23305Y	AC	3	DBUBS 2011-LC3A A3 SEQ 4.638 04/10/21.....	.....	..	.....	.....1FM	2,006,618	...103.338	2,066,760	2,000,000	2,006,563	.....	.....(3,321)	.....	.....	.....4.638	4.489	MON...	7,730	92,760	08/11/2011.	08/10/2044.
23305Y	AJ	8	DBUBS 2011-LC3A AM SEQ CSTR 07/10/21.....	.....	..	.....	.....1FM	491,875	...112.408	562,040	500,000	491,875	.....	.....761	.....	.....	.....5.465	5.804	MON...	2,277	27,459	08/11/2011.	08/10/2044.
36186X	AE	7	GMACN 2012-BLIS IO 0.576 07/10/2050.....	.....	..	34	1FE	485,375	5.940	415,800	.....	.....415,800	.....	.....(12,181)	69,367	.....	.....0.576	5.787	MON...	2,352	40,320	11/28/2012.	07/10/2050.
36190K	AC	3	GSMS 2009-RR1 CSB SUB 5.286 12/17/2039.....	.....	..	.....	.....1FE	997,942	...101.738	1,017,382	1,000,000	997,942	.....	.....(337)	.....	.....	.....5.286	5.307	MON...	4,405	52,860	10/21/2010.	12/17/2039.
46629P	AC	2	JPMCC 2006-LDP9 A3 SEQ 5.336 5/15/47.....	.....	..	.....	.....1FM	1,913,406	...101.900	1,941,404	1,905,205	1,913,184	.....	.....(12,995)	.....	.....	.....5.336	4.646	MON...	8,472	103,697	08/24/2011.	05/15/2047.
46634V	BG	2	JPMCC 2010-RR1 WBB SEQ CSTR 06/2049 RE.....	.....	..	.....	.....1FE	497,536	...103.919	519,596	500,000	497,536	.....	.....499	.....	.....	.....5.713	6.034	MON...	2,380	28,963	02/10/2012.	06/20/2049.
46636V	AC	0	JPMCC 2011-C5 A3 SEQ 4.1712 08/15/2046.....	.....	..	.....	.....1FM	1,005,522	...106.770	1,067,700	1,000,000	1,005,503	.....	.....(1,127)	.....	.....	.....4.171	4.061	MON...	3,476	41,712	09/16/2011.	08/15/2046.
48124W	AA	7	JPMCC 2009-RR1 A4A SEQ SSNR CSTR 3/18/51.....	.....	..	.....	.....1FE	803,616	...102.590	848,009	826,600	803,882	.....	.....18,074	.....	.....	.....5.637	8.265	MON...	3,883	48,026	08/18/2009.	03/18/2051.
48124X	AA	5	JPMCC 2009-RR2 GEA SEQ 5.543 12/17/49 RE.....	.....	..	.....	.....1FE	986,458	...102.310	1,023,100	1,000,000	986,738	.....	.....16,168	.....	.....	.....5.543	7.414	MON...	4,619	55,430	10/29/2009.	12/17/2049.
48124X	AC	1	JPMCC 2009-RR2 MLA SEQ CSTR 6/17/2050.....	.....	..	.....	.....1FE	857,313	...103.800	907,391	874,173	857,510	.....	.....11,546	.....	.....	.....5.743	7.328	MON...	4,183	50,664	10/29/2009.	06/17/2050.
61760R	BA	9	MSC 2011-C3 A3 SEQ 4.054 07/15/2049.....	.....	..	.....	.....1FM	1,006,201	...104.381	1,043,810	1,000,000	1,006,201	.....	.....(2,198)	.....	.....	.....4.054	3.788	MON...	3,378	40,540	09/14/2011.	07/15/2049.
74930A	AA	5	RBSCF 2010-RR4 CMLA SEQ SSNR CSTR 12/49.....	.....	..	.....	.....1FE	710,557	...102.449	715,782	698,669	710,298	.....	.....(15,412)	.....	.....	.....6.044	4.740	MON...	3,519	51,289	10/06/2011.	12/16/2049.
92936C	AJ	8	WFRBS 2011-C4 A4 SEQ SSNR 4.90 6/15/44.....	.....	..	.....	.....1FM	2,042,452	...109.845	2,196,900	2,000,000	2,042,328	.....	.....(7,333)	.....	.....	.....4.902	4.465	MON...	8,170	98,040	08/23/2011.	06/15/2044.
3499999.	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....			.....	.....	.....	.....	.....18,403,201	XXX	19,228,161	17,945,561	18,334,621	0	36,361	69,367	0	XXX	XXX	XXX	78,857	986,974	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	n	F o r e i g n	Bond CHAR	NAIC Designation		Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date									
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																																		
05377R	AV	6	AESOP 2011-5A A ABS 3.27 2/20/18.....	.....	..	.....	.....1FE	.....	1,999,860	.....	101.465	.....	2,029,295	.....	2,000,000	.....	1,999,863	.....	.....144	.....	.....	.....	.....	.....	.....	.....								
14574K	AE	2	CAUTO 2010-1A A ABS 5.73 12/15/2038.....	.....	..	.....	.....1FE	.....	924,589	.....	102.467	.....	947,418	.....	924,606	.....	924,590	.....	.....16	.....	.....	.....	.....	.....	.....	.....								
233046	AD	3	DNKN 2015-1A A2II ABS SNR 3.98 02/20/45.....	.....	..	.....	.....2AM	.....	496,250	.....	99.694	.....	494,731	.....	496,250	.....	496,250	.....	.....	.....	.....	.....	.....	.....	.....	.....								
87244A	AU	4	WINDR 2012-1A C2 CLO 4.31 01/15/2024.....	.....	..	.....	.....3	1FE	.....	489,862	.....	95.500	.....	477,500	.....	500,000	.....	489,901	.....	.....1,148	.....	.....	.....	.....	.....	.....								
89655Y	AA	4	TRL 2009-1A A ABS 6.657 11/16/2039.....	.....	..	.....	.....1FE	.....	752,143	.....	112.836	.....	848,685	.....	752,143	.....	752,143	.....	.....	.....	.....	.....	.....	.....	.....	.....								
89656C	AA	1	TRL 2010-1A A ABS 5.194 10/16/2040.....	.....	..	.....	.....1FE	.....	802,224	.....	105.410	.....	845,624	.....	802,224	.....	802,224	.....	.....	.....	.....	.....	.....	.....	.....	.....								
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....									5,464,929	XXX		5,643,253		5,475,223		5,464,971		0		1,308		0	XXX	XXX	XXX		14,974		247,797	XXX	XXX		
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....									137,185,449	XXX		149,253,928		142,595,772		137,000,754		0		318,675		444,288		0	XXX	XXX	XXX		1,624,125		7,518,960	XXX	XXX
Totals																																		
7799999.	Total - Issuer Obligations.....									142,354,696	XXX		153,670,269		147,423,081		142,247,656		0		43,595		325,762		0	XXX	XXX	XXX		2,090,490		7,073,329	XXX	XXX
7899999.	Total - Residential Mortgage-Backed Securities.....									34,106,741	XXX		38,081,656		36,587,607		34,083,197		0		(500,151)		54,745		0	XXX	XXX	XXX		243,069		3,078,406	XXX	XXX
7999999.	Total - Commercial Mortgage-Backed Securities.....									18,403,201	XXX		19,228,161		17,945,561		18,334,621		0		36,361		69,367		0	XXX	XXX	XXX		78,857		986,974	XXX	XXX
8099999.	Total - Other Loan-Backed and Structured Securities.....									9,124,080	XXX		9,425,994		9,135,223		9,124,126		0		1,154		0		0	XXX	XXX	XXX		40,091		409,339	XXX	XXX
8399999.	Grand Total - Bonds.....									203,988,717	XXX		220,406,080		211,091,471		203,789,599		0		(419,041)		449,873		0	XXX	XXX	XXX		2,452,507		11,548,048	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)																								
19075Q	86	2	COBANK ACB H 6.20.....			.....	...	10,000.000	100.00	100.000	1,000,000	100.500	1,005,000	1,000,000		52,528					0		..P2UFE	11/19/2014.
225436	AA	2	CREDIT SUISSE 6.25 (COCO).....			.....	R	500,000.000		1.000	500,000	99.750	498,750	500,000	1,128	31,250					0		..P3UFE	06/11/2014.
251525	AN	1	DEUTSCHE BANK AG 7.50 (COCO).....			.....	R	1,000,000.000		1.000	1,000,007	97.500	975,000	1,000,007	66,048	32,877			(480)		(480)		..P3LFE	11/18/2014.
404280	AT	6	HSBC HOLDINGS 6.375 (COCO).....			.....	R	500,000.000		1.000	500,000	99.875	499,375	500,000	8,057	15,938					0		..P2LFE	03/23/2015.
857477	88	9	STATE STREET CORP 6.00.....			.....	...	40,000.000	1.00	25.000	1,000,000	26.540	1,061,600	1,000,000		63,332					0		..P2UFE	11/18/2014.
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated).....											4,000,007	XXX	4,039,725	4,000,007	75,234	195,924	0	0	(480)	0	(480)	0	XXX	XXX
8999999. Total - Preferred Stocks.....											4,000,007	XXX	4,039,725	4,000,007	75,234	195,924	0	0	(480)	0	(480)	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1		2			3		5		6		Fair Value		9		Dividends			Change in Book/Adjusted Carrying Value					17	18								
					4	F or ei gn	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
CUSIP Identification	Description	Code	gn																													
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																																
02503X	10	5	AMERICAN CAPITAL AGENCY CORP.....				16,800,000		291,312		17.340		291,312		314,160		3,360		42,000			6,052		81,484		(75,432)				L	12/05/2013.	
02504A	10	4	AMERICAN CAPITAL MORTGAGE INV CORP.....				25,000,000		349,000		13.960		349,000		368,500		10,000		51,250			40,973		162,973		(122,000)				L	05/28/2013.	
037347	10	1	ANWORTH MORTGAGE ASSET CORP.....				21,052,000		91,576		4.350		91,576		104,377		3,158		12,421			(18,947)				(18,947)				L	12/09/2013.	
055622	10	4	BP PLC-SPONS ADR.....		R		10,000,000		312,600		31.260		312,600		421,101				24,000			(68,600)				(68,600)				L	04/24/2012.	
06738E	20	4	BARCLAYS PLC-SPONS ADR.....		R		42,000,000		544,320		12.960		544,320		658,689				16,450			(86,100)				(86,100)				L	03/13/2014.	
12673A	10	8	CYS INVESTMENTS INC.....				101,000,000		720,130		7.130		720,130		780,730				111,100			44,022				204,612		(160,590)			L	08/01/2013.
14309L	10	2	CARLYLE GROUP LP.....				28,500,000		445,170		15.620		445,170		724,940				96,615			.0				279,770		(279,770)			L	01/16/2015.
19624R	10	6	COLONY FINANCIAL INC.....				7,000,000		136,360		19.480		136,360		137,670		2,800		10,430			(30,380)				(30,380)				L	12/21/2012.	
288522	30	3	ELLINGTON FINANCIAL LLC.....				4,000,000		67,120		16.780		67,120		75,147				9,800			(12,720)				(12,720)				L	01/19/2012.	
43785V	10	2	HOMESTREET INC.....				11,420,000		247,928		21.710		247,928		125,620							49,106				49,106				L	02/10/2012.	
536020	10	0	LINN ENERGY LLC-UNITS.....				20,000,000		25,800		1.290		25,800		53,800				18,756							176,800		(176,800)			L	12/14/2012.
62913F	50	8	NII HOLDINGS INC.....				7,124,000		35,976		5.050		35,976		46,377							(10,401)				62,264		(72,665)			L	06/26/2015.
92343V	10	4	VERIZON COMMUNICATIONS INC.....				6,180,000		285,641		46.220		285,641		297,351				13,689			(3,461)				(3,461)				L	02/24/2014.	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....									3,552,933		XXX		3,552,933		4,108,461		19,318		406,510			.0		(90,456)		967,903		(1,058,359)		.0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																																
66987M	60	4	NOVATEL WIRELESS INC.....		R		2,823,529,000		4,715,293		1.670		4,715,293		4,715,293											.0				L	12/30/2015.	
808156	10	3	SCHUFF INTERNATIONAL INC.....		R		41,600,000		3,098,368		74.442		3,098,368		3,098,368											.0				L	12/30/2015.	
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates.....									7,813,661		XXX		7,813,661		7,813,661		.0		.0		.0		.0		.0		.0		.0	XXX	XXX	
9799999. Total - Common Stock.....									11,366,594		XXX		11,366,594		11,922,123		19,318		406,510		.0		(90,456)		967,903		(1,058,359)		.0	XXX	XXX	
9899999. Total Common and Preferred Stock.....									15,366,601		XXX		15,406,319		15,922,130		94,552		602,434		.0		(90,456)		967,903		(1,058,839)		.0	XXX	XXX	

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

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. States, Territories and Possessions										
373384	2Y	1	GEORGIA ST B 4.15 02/01/2035.....		06/10/2015.....	WELLS FARGO BROKERAGE SERVICES.....		2,480,475	2,500,000	
882723	ZW	2	TEXAS ST PREREF TRANS 4.50 4/01/2033.....		10/20/2015.....	Defeasement.....		94,347	95,000	226
882723	ZX	0	TEXAS ST UNREF TRANS 4.50 4/01/2033.....		10/20/2015.....	Defeasement.....		367,451	370,000	879
1799999. Total - Bonds - U.S. States, Territories & Possessions.....								2,942,273	2,965,000	1,104
Bonds - U.S. Political Subdivisions of States										
54438C	PC	0	LOS ANGELES COMM COLL D 6.68 08/01/2036.....		01/13/2015.....	MORGAN STANLEY.....		414,411	300,000	9,185
54438C	PC	0	LOS ANGELES COMM COLL D 6.68 08/01/2036.....		01/15/2015.....	MORGAN STANLEY.....		415,872	300,000	9,463
2499999. Total - Bonds - U.S. Political Subdivisions of States.....								830,283	600,000	18,648
Bonds - U.S. Special Revenue and Special Assessment										
13077C	TM	6	CA UNIV BABS 6.434 11/01/2030.....		01/14/2015.....	MORGAN STANLEY.....		195,267	150,000	2,118
130795	Z6	7	CA CMNTY DEV UNIV 7.55 05/15/2040.....		01/08/2015.....	RAYMOND JAMES & ASSOCIATES.....		691,875	500,000	6,082
31393A	V6	1	FNGT 2003-T4 2A5 SEQ STEP 09/26/33RE.....		12/25/2015.....	Capitalized Interest.....		7,609		
387883	WF	4	GRANT CNTY PUBLIC TXB M 4.584 01/01/2040.....		10/07/2015.....	JP MORGAN SECURITIES INC.....		500,000	500,000	
64972C	FS	7	NYC HSG DEV H-1 4.32 11/01/2035.....		01/08/2015.....	JANNEY MONTGOMERY SCOTT.....		504,000	500,000	360
684273	HC	2	ORANGE CNTY TRAN BABS A 6.908 02/15/2041.....		02/23/2015.....	JP MORGAN SECURITIES INC.....		1,422,440	1,000,000	2,111
73358W	XQ	2	PORT AUTH OF NY & NJ 192 4.81 10/15/65.....		10/09/2015.....	WELLS FARGO BROKERAGE SERVICES.....		500,000	500,000	
768874	SG	5	RIVERSIDE ELEC BABS 7.605 10/01/2040.....		01/07/2015.....	RAYMOND JAMES & ASSOCIATES.....		738,435	500,000	10,668
914729	QP	6	UNIV OF N TEXAS B TXB 4.838 04/15/2045.....		10/01/2015.....	JP MORGAN SECURITIES INC.....		500,000	500,000	
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....								5,059,626	4,150,000	21,339
Bonds - Industrial and Miscellaneous										
03761U	AG	1	APOLLO INV CORP 5.25 03/03/2025.....		02/24/2015.....	CITIGROUP.....		247,608	250,000	
060000	ZZ	2	BANK OF AMERICA CD .35 05/25/2018.....		01/01/2015.....	Private Placement.....		100,000	100,000	
07177M	AE	3	BAXALTA INC 5.25 06/23/2045.....		06/18/2015.....	GOLDMAN SACHS.....		993,420	1,000,000	
126650	CN	8	CVS HEALTH CORP 5.125 07/20/2045.....		07/13/2015.....	BARCLAYS CAPITAL.....		996,350	1,000,000	
13643E	AF	2	CANADIAN OIL SANDS LT 7.75 05/15/2019.....	I.....	01/08/2015.....	BARCLAYS CAPITAL.....		107,625	100,000	1,249
13643E	AF	2	CANADIAN OIL SANDS LT 7.75 05/15/2019.....	I.....	01/09/2015.....	KEYBANK CAPITAL MARKET.....		107,500	100,000	1,270
233046	AD	3	DNKN 2015-1A A2II ABS SNR 3.98 02/20/45.....		01/22/2015.....	GUGGENHEIM CAPITAL MARKET.....		496,250	500,000	
29736R	AG	5	ESTEE LAUDER CO 4.375 06/15/2045.....		06/01/2015.....	CITIGROUP.....		979,990	1,000,000	
36164N	FH	3	GE CAPITAL INTL 4.418 11/15/2035.....	R.....	10/26/2015.....	NON-BROKER.....		1,317,449	1,283,000	
384802	AB	0	WW GRAINGER INC 4.60 06/15/2045.....		06/04/2015.....	MORGAN STANLEY.....		999,190	1,000,000	
581760	AS	4	MCLAREN HEALTH 4.534 05/15/2038.....		03/18/2015.....	JP MORGAN SECURITIES INC.....		500,000	500,000	
65504L	AC	1	NOBLE HLDG INTL 4.90 08/01/2020.....	R.....	01/08/2015.....	BANC OF AMERICA SECURITIES.....		139,482	150,000	3,308
65504L	AC	1	NOBLE HLDG INTL 4.90 08/01/2020.....	R.....	01/12/2015.....	BARCLAYS CAPITAL.....		93,000	100,000	2,232
674599	CF	0	OCCIDENTAL PETE 4.625 06/15/2045.....		06/18/2015.....	CITIGROUP.....		1,978,580	2,000,000	
71656L	BD	2	PETROLEOS MEXICANOS 4.50 01/23/2026.....	R.....	01/15/2015.....	HSBC SECURITIES.....		249,550	250,000	
740189	AP	0	PRECISION CAST 4.375 06/15/2045.....		06/01/2015.....	BANC OF AMERICA SECURITIES.....		996,680	1,000,000	
74153Q	AH	5	PRIDE INTL INC 6.875 08/15/2020.....		01/08/2015.....	MORGAN STANLEY.....		168,614	150,000	4,240
74825Q	AA	8	QUEENS HEALTH D 4.464 07/01/2045.....		01/22/2015.....	JP MORGAN SECURITIES INC.....		500,000	500,000	
78454L	AD	2	SM ENERGY CO 6.50 11/15/2021.....		01/08/2015.....	BANC OF AMERICA SECURITIES.....		95,750	100,000	1,047
845467	AL	3	SOUTHWESTERN ENERGY 4.95 01/23/2025.....		01/20/2015.....	BANC OF AMERICA SECURITIES.....		498,910	500,000	
855244	AH	2	STARBUCKS CORP 4.30 06/15/2045.....		06/01/2015.....	MORGAN STANLEY.....		995,980	1,000,000	
878055	AE	2	TCF NATIONAL BK 4.60 02/27/2025.....		02/24/2015.....	JP MORGAN SECURITIES INC.....		993,750	1,000,000	
893830	AY	5	TRANSOCEAN INC 6.50 11/15/2020.....	R.....	01/08/2015.....	BANC OF AMERICA SECURITIES.....		136,315	150,000	1,571
893830	BA	6	TRANSOCEAN INC 5.05 12/15/2016.....	R.....	01/12/2015.....	GOLDMAN SACHS.....		97,750	100,000	421
907818	EB	0	UNION PAC CORP 3.375 02/01/35.....		01/26/2015.....	CS FIRST BOSTON.....		996,970	1,000,000	
3899999. Total - Bonds - Industrial and Miscellaneous.....								14,786,712	14,833,000	15,337

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
8399997.	Total - Bonds - Part 3.....							23,618,894	22,548,000	56,428
8399998.	Total - Bonds - Summary Item from Part 5.....							6,582	6,569	
8399999.	Total - Bonds.....							23,625,477	22,554,569	56,428
Preferred Stocks - Industrial and Miscellaneous										
404280	AT	6	HSBC HOLDINGS 6.375 (COCO).....	R.....	03/23/2015.....	HSBC SECURITIES.....	500,000.000	500,000	500,000.00	
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous.....							500,000	XXX	0
8999997.	Total - Preferred Stocks - Part 3.....							500,000	XXX	0
8999999.	Total - Preferred Stocks.....							500,000	XXX	0
Common Stocks - Industrial and Miscellaneous										
14309L	10	2	CARLYLE GROUP LP.....		01/12/2015.....	ISI GROUP.....	5,000.000	129,556	XXX	
14309L	10	2	CARLYLE GROUP LP.....		01/13/2015.....	FRIEDMAN BILLINGS RAMSEY.....	10,000.000	256,330	XXX	
14309L	10	2	CARLYLE GROUP LP.....		01/14/2015.....	FRIEDMAN BILLINGS RAMSEY.....	10,000.000	252,660	XXX	
14309L	10	2	CARLYLE GROUP LP.....		01/15/2015.....	SANDLER & O'NEIL PARTNERS.....	2,500.000	61,709	XXX	
14309L	10	2	CARLYLE GROUP LP.....		01/16/2015.....	SANDLER & O'NEIL PARTNERS.....	1,000.000	24,685	XXX	
62913F	50	8	NII HOLDINGS INC.....		06/26/2015.....	Exchanged.....	7,124.000	108,641	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....							833,581	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates										
66987M	60	4	NOVATEL WIRELESS INC.....		12/30/2015.....	Contribution from HC2.....	2,823,529.000	4,715,293	XXX	
808156	10	3	SCHUFF INTERNATIONAL INC.....		12/30/2015.....	Contribution from HC2.....	41,600.000	3,098,368	XXX	
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....							7,813,661	XXX	0
9799997.	Total - Common Stocks - Part 3.....							8,647,242	XXX	0
9799998.	Total - Common Stocks - Summary Item from Part 5.....							356,602	XXX	
9799999.	Total - Common Stocks.....							9,003,844	XXX	0
9899999.	Total - Preferred and Common Stocks.....							9,503,844	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks.....							33,129,321	XXX	56,428

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
			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
CUSIP Identification	Description										Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.							
Bonds - U.S. Government																						
3128GL	WV	0	FGCI E84260 PT 6.0 7/01/2016.....	..	12/15/2015.	MBS Paydown.....		4,359	4,359	4,331	3,297	.....	.....1,272	.....	.....1,272	.....	.....4,359			0	132	07/01/2016.
31298W	FC	4	FGLMC C59163 PT 7.0 10/01/2031.....	..	12/15/2015.	MBS Paydown.....		5,178	5,178	5,296	5,203	.....	.....(17)	.....	.....(17)	.....	.....5,178			0	202	10/01/2031.
31388T	QZ	9	FNCL 614372 PT 7.0 1/01/2032.....	..	12/25/2015.	MBS Paydown.....		872	872	892	883	.....	.....(3)	.....	.....(3)	.....	.....872			0	33	01/01/2032.
31389C	FZ	7	FNCL 621284 PT 6.50 12/01/2031.....	..	12/25/2015.	MBS Paydown.....		5,750	5,750	5,994	5,880	.....	.....(151)	.....	.....(151)	.....	.....5,750			0	120	12/01/2031.
31389N	N7	6	FNCL 630514 PT 6.0 1/1/2032.....	..	12/25/2015.	MBS Paydown.....		24,989	24,989	24,766	24,712	.....	.....37	.....	.....37	.....	.....24,989			0	839	01/01/2032.
36203R	TF	6	GNSF 357050 PT 8.0 5/15/2023.....	..	12/15/2015.	MBS Paydown.....		2,569	2,569	2,686	2,609	.....	.....(6)	.....	.....(6)	.....	.....2,569			0	113	05/15/2023.
36204C	J6	9	GNSF 365785 PT 7.0 1/15/2024.....	..	12/15/2015.	MBS Paydown.....		2,268	2,268	2,328	2,204	.....	.....(40)	.....	.....(40)	.....	.....2,268			0	87	01/15/2024.
36204H	EF	3	GNSF 370134 PT 6.50 12/15/2023.....	..	12/15/2015.	MBS Paydown.....		2,955	2,955	2,991	2,936	.....	.....(12)	.....	.....(12)	.....	.....2,955			0	87	12/15/2023.
36205C	KY	5	GNSF 386511 PT 7.50 5/15/2024.....	..	12/15/2015.	MBS Paydown.....		4,523	4,523	4,680	4,543	.....	.....(13)	.....	.....(13)	.....	.....4,523			0	186	05/15/2024.
36205F	YX	5	GNSF 389626 PT 8.00 10/15/2024.....	..	12/15/2015.	MBS Paydown.....		918	918	959	918	.....	.....20	.....	.....20	.....	.....918			0	40	10/15/2024.
36206A	HZ	9	GNSF 405348 PT 8.00 11/15/2024.....	..	12/15/2015.	MBS Paydown.....		8,922	8,922	9,324	9,043	.....	.....(199)	.....	.....(199)	.....	.....8,922			0	534	11/15/2024.
36209C	6Y	7	GNSF 468087 PT 7.0 7/15/2028.....	..	12/15/2015.	MBS Paydown.....		4,490	4,490	4,602	4,528	.....	.....(60)	.....	.....(60)	.....	.....4,490			0	159	07/15/2028.
36209U	AE	6	GNSF 481605 PT 7.0 7/15/2029.....	..	12/15/2015.	MBS Paydown.....		137	137	136	135	.....	.....	.....	.....0	.....	.....137			0	5	07/15/2029.
36224T	NQ	9	GNSF 337999 PT 7.0 3/15/2023.....	..	12/15/2015.	MBS Paydown.....		4,884	4,884	5,014	4,874	.....	.....(34)	.....	.....(34)	.....	.....4,884			0	186	03/15/2023.
36225B	PV	4	GNSF 781336 PT 6.00 10/15/2031.....	..	12/15/2015.	MBS Paydown.....		12,098	12,098	12,318	11,798	.....	.....(320)	.....	.....(320)	.....	.....12,098			0	368	10/15/2031.
36241K	BU	1	GNSF 781851 PT 7.50 12/15/2028.....	..	12/15/2015.	MBS Paydown.....		2,787	2,787	2,707	2,728	.....	.....48	.....	.....48	.....	.....2,787			0	117	12/15/2028.
478045	AA	5	TVA JOHN SEVIER COMB 4.626 01/15/2042.....	..	07/15/2015.	Sinking Fund Redemption.....		14,196	14,196	14,196	14,196	.....	.....0	.....	.....0	.....	.....14,196			0	328	01/15/2042.
742651	DB	5	PRIVATE EXPT FDG 4.95 11/15/2015.....	..	11/15/2015.	Maturity.....		970,000	970,000	969,787	969,976	.....	.....24	.....	.....24	.....	.....970,000			0	48,015	11/15/2015.
880591	DY	5	TENN VALLEY AUTH B 4.375 06/15/2015.....	..	06/15/2015.	Maturity.....		1,300,000	1,300,000	1,287,858	1,299,321	.....	.....679	.....	.....679	.....	.....1,300,000			0	28,438	06/15/2015.
0599999.	Total - Bonds - U.S. Government.....							2,371,894	2,371,894	2,360,866	2,369,784	0	1,226	0	1,226	0	2,371,894	0	0	0	79,988	XXX
Bonds - U.S. States, Territories and Possessions																						
882723	KK	4	TX ST UNREFUNDED 4.50 4/1/2033.....	..	10/20/2015.	Exchanged.....		461,804	465,000	461,615	461,709	.....	.....95	.....	.....95	.....	.....461,804	.....	.....	.....0	22,029	04/01/2033.
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....							461,804	465,000	461,615	461,709	0	95	0	95	0	461,804	0	0	0	22,029	XXX
Bonds - U.S. Political Subdivisions of States																						
399262	HD	9	GROSSMONT CA SCH 5.479 08/01/2025.....	..	08/01/2015.	Partial Call.....		15,000	15,000	16,251	16,038	.....	.....(1,038)	.....	.....(1,038)	.....	.....15,000	.....	.....	.....0	822	08/01/2025.
717883	LV	2	PHILADELPHIA SD A 5.995 09/01/2030.....	..	09/01/2014.	Partial Make Whole Call.....		(65,000)	(65,000)	(65,000)	.....	.....	.....	.....	.....0	.....	.....(65,000)	.....	.....	.....0	.....	09/01/2030.
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....							(50,000)	(50,000)	(48,749)	16,038	0	(1,038)	0	(1,038)	0	(50,000)	0	0	0	822	XXX
Bonds - U.S. Special Revenue and Special Assessment																						
09089T	AY	7	BIRMINGHAM AL B 6.00 04/01/2022.....	..	04/01/2015.	Sinking Fund Redemption.....		105,000	105,000	105,000	105,008	.....	.....(8)	.....	.....(8)	.....	.....105,000	.....	.....	.....0	3,150	04/01/2022.
31340Y	FN	4	FHR 19 F PAC 8.50 3/15/20.....	..	12/15/2015.	MBS Paydown.....		2,940	2,940	3,038	2,822	.....	.....4	.....	.....4	.....	.....2,940	.....	.....	.....0	143	03/15/2020.
31340Y	FN	4	FHR 19 F PAC 8.50 3/15/20.....	..	12/25/2015.	MBS Paydown.....		260	260	260	.....	.....	.....	.....0	.....	.....260	.....	.....	.....0	.....	03/15/2020.	
31392E	4T	4	FNR 2002-72 DB SEQ 4.50 11/25/2017.....	..	12/25/2015.	MBS Paydown.....		33,974	33,974	32,844	32,679	.....	.....(443)	.....	.....(443)	.....	.....33,974	.....	.....	.....0	753	11/25/2017.
31393A	V6	1	FNGT 2003-T4 2A5 SEQ STEP 09/26/33RE.....	..	11/26/2015.	MBS Paydown.....		127,883	127,883	134,756	136,099	.....	.....(2,493)	.....	.....(2,493)	.....	.....127,883	.....	.....	.....0	3,903	09/26/2033.
31393Q	YC	0	FHR 2611 UH SEQ 4.50 5/15/2018.....	..	12/15/2015.	MBS Paydown.....		117,749	117,749	109,359	116,179	.....	.....848	.....	.....848	.....	.....117,749	.....	.....	.....0	2,762	05/15/2018.
31393V	MS	7	FHR 2628 AD NSJ ZX 4.0 6/15/2018.....	..	12/15/2015.	MBS Paydown.....		29,617	29,617	30,396	29,824	.....	.....(133)	.....	.....(133)	.....	.....29,617	.....	.....	.....0	597	06/15/2018.
31394B	7J	7	FNR 2005-32 AE SEQ 5.0 4/25/2025.....	..	12/25/2015.	MBS Paydown.....		193,195	193,195	185,105	187,617	.....	.....249	.....	.....249	.....	.....193,195	.....	.....	.....0	4,870	04/25/2025.
31394H	LY	5	FHR 2663 BC SEQ 4.0 8/15/2018.....	..	12/15/2015.	MBS Paydown.....		182,020	182,020	159,638	177,897	.....	.....2,292	.....	.....2,292	.....	.....182,020	.....	.....	.....0	3,770	08/15/2018.
31394J	YA	9	FHR 2697 LG SEQ 4.50 10/15/2023.....	..	12/15/2015.	MBS Paydown.....		116,488	116,488	105,276	112,178	.....	.....2,723	.....	.....2,723	.....	.....116,488	.....	.....	.....0	2,747	10/15/2023.
31394K	BC	7	FHR 2690 DK SEQ 4.0 10/15/2018.....	..	12/15/2015.	MBS Paydown.....		145,469	145,469	132,945	143,024	.....	.....1,352	.....	.....1,352	.....	.....145,469	.....	.....	.....0	3,122	10/15/2018.
31394Y	LP	7	FHR 2802 BC SEQ 5.0 5/15/2019.....	..	12/15/2015.	MBS Paydown.....		131,530	131,530	123,659	130,068	.....	.....759	.....	.....759	.....	.....131,530	.....	.....	.....0	3,459	05/15/2019.
56052E	7N	2	MAINE HSG AUTH A-2 4.50 11/15/2034.....	..	06/30/2015.	Partial Call.....		325,000	325,000	325,000	324,981	.....	.....19	.....	.....19	.....	.....325,000	.....	.....	.....0	7,907	11/15/2034.
59465M	C9	4	MI ST HSG DEV AUTH B2 5.622 10/01/2036.....	..	05/01/2015.	Partial Call.....		515,000	515,000	509,850	510,117	.....	.....4,883	.....	.....4,883	.....	.....515,000	.....	.....	.....0	15,719	10/01/2036.

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
		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
CUSIP Identification	Description																			
646139 D7 7	NJ TPK AUTH REV 4.252 1/01/2016.....		01/01/2015	Sinking Fund Redemption.....		75,000	75,000	75,000	75,000		0		0		75,000			0	1,595	01/01/2016
71781L AT 6	PHILADELPHIA PA PENSION B 0.0 4/15/15.....		04/15/2015	Maturity.....		1,000,000	1,000,000	592,030	974,987		25,013		25,013		1,000,000			0		04/15/2015
91528N AA 9	UNM SANDOVAL REG MD 4.50 07/20/2036.....		07/20/2015	Sinking Fund Redemption.....		50,000	50,000	50,000	49,998		2		2		50,000			0	1,800	07/20/2036
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					3,151,126	3,151,126	2,674,156	3,108,476	0	35,067	0	35,067	0	3,151,126	0	0	0	56,297	XXX

Bonds - Industrial and Miscellaneous

02146P	AF	2	CWALT 2006-HY12 A5 NAS CSTR 08/25/2036	12/25/2015	MBS Paydown		89,929	89,929	57,684	58,123	13,424	13,424	89,929			0	2,335	08/25/2036	
02149M	AB	5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037	11/30/2015	Book Value Adjustment							0	(24,246)	24,246	24,246			03/25/2037	
02149M	AB	5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037	12/25/2015	MBS Paydown		87,989	87,989	72,913	75,095	11,906	11,906	87,989			0	3,079	03/25/2037	
02149M	AB	5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037	12/25/2015	Pass-Through Loss			20,953	17,280		3,293	318,112	(314,819)	24,246	(24,246)	(24,246)			03/25/2037
059475	AG	8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37	11/30/2015	Book Value Adjustment						(1,051)	(1,051)	(26,298)	26,298	26,298			06/25/2037	
059475	AG	8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37	12/25/2015	MBS Paydown		36,974	36,974	26,852	27,315	7,833	7,833	36,974			0	1,253	06/25/2037	
059475	AG	8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37	12/25/2015	Pass-Through Loss			26,298	19,099		(64)	(64)	26,298	(26,298)	(26,298)			06/25/2037	
05948X	L9	0	BOAMS 2003-10 1B1 SUB 5.50 1/25/34	12/25/2015	MBS Paydown		125,495	125,495	125,917	118,629	(700)	(700)	125,495			0	2,875	01/25/2034	
05952B	AB	8	BAFC 2009-R5 1A2 MEZ 5.25 08/26/2035 RE	07/26/2015	Pass-Through Loss			0	0			0	0	(0)	(0)			08/26/2035	
06423A	AV	5	BANK ONE CORP 4.90 04/30/2015	04/30/2015	Maturity		1,300,000	1,300,000	1,292,135	1,299,719	281	281	1,300,000			0	31,850	04/30/2015	
07330T	AA	0	BCRR 2009-2A 1A1 RR SEQ SSNR 6.50 7/40	12/17/2015	MBS Paydown		216,194	216,194	198,941	209,516	6,412	6,412	216,194			0	7,728	07/17/2040	
073902	KF	4	BEAR STEARNS CO 5.30 10/30/2015	10/30/2015	Maturity		90,000	90,000	89,971	89,971	29	29	90,000			0	4,770	10/30/2015	
12639C	AA	5	CSMC 2009-RR4 A4A SEQ 5.695 09/15/40	12/15/2015	MBS Paydown		54,736	54,736	46,258	52,524	(1,361)	(1,361)	54,736			0	2,640	09/15/2040	
12647G	BZ	0	CSMC 2013-IVR4 A20 SEQ CSTR 07/25/2043	12/25/2015	MBS Paydown		112,445	112,445	109,827	109,904	700	700	112,445			0	2,214	07/25/2043	
12667G	AC	7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35	11/30/2015	Book Value Adjustment						277	277	(642)	642	642			05/25/2035	
12667G	AC	7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35	12/25/2015	MBS Paydown		141,462	141,462	128,090	120,158	20,271	20,271	141,462			0	4,024	05/25/2035	
12667G	AC	7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35	12/25/2015	Pass-Through Loss			1,283	1,162			0	642	(642)	(642)			05/25/2035	
12668B	PN	7	CWALT 2006-4CB 1A2 PAC SSNR 6.0 04/25/36	11/30/2015	Book Value Adjustment							0	(44,961)	44,961	44,961			04/25/2036	
12668B	PN	7	CWALT 2006-4CB 1A2 PAC SSNR 6.0 04/25/36	12/25/2015	MBS Paydown		314,949	314,949	257,827	259,030	(1,152)	(1,152)	314,949			0	9,643	04/25/2036	
12668B	PN	7	CWALT 2006-4CB 1A2 PAC SSNR 6.0 04/25/36	12/25/2015	Pass-Through Loss			59,624	48,733		(14,663)	(14,663)	44,961	(44,961)	(44,961)			04/25/2036	
14574K	AE	2	CAUTO 2010-1A A ABS 5.73 12/15/2038	12/15/2015	MBS Paydown		16,778	16,778	16,777	16,777	(7)	(7)	16,778			0	526	12/15/2038	
16165Y	AV	4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37	11/30/2015	Book Value Adjustment							0	(59,487)	59,487	59,487			08/25/2037	
16165Y	AV	4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37	12/25/2015	MBS Paydown		91,177	91,177	71,288	70,398	11,578	11,578	91,177			0	2,658	08/25/2037	
16165Y	AV	4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37	12/25/2015	Pass-Through Loss			27,066	21,099		32,421	32,421	59,487	(59,487)	(59,487)			08/25/2037	
172967	BU	4	CITIGROUP INC 5.875 02/22/2033	06/03/2015	Cash Tender		1,000,000	1,000,000	864,800	882,150	117,850	117,850	1,000,000			0	202,848	02/22/2033	
172967	CT	6	CITIGROUP INC 5.85 12/11/2034	06/03/2015	Cash Tender		262,451	274,000	260,297	262,324	128	128	262,451			0	76,070	12/11/2034	
17309L	AD	7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036	12/25/2015	MBS Paydown		164,701	164,701	135,673	156,497	(2,625)	(2,625)	164,701			0	261	08/25/2036	
17312H	AF	6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037	12/25/2015	MBS Paydown		212,260	212,260	205,096	205,811	5,587	5,587	212,260			0	6,186	06/25/2037	
17315Q	AV	8	CMLTI 2010-4 4A4 MEZ CSTR 10/25/2035 RE	09/25/2015	MBS Paydown							0				0		10/25/2035	
201615	CY	5	COMM CREDIT CO 7.875 02/01/2025	12/10/2015	Cash Tender		731,335	650,000	699,010	680,788	(2,039)	(2,039)	678,749		52,586	52,586	222,845	02/01/2025	
227170	AD	9	CRNN 2012-2A A ABS 3.81 09/18/2027	02/18/2015	MBS Paydown		775,000	775,000	774,676	774,742	258	258	775,000			0	4,895	09/18/2027	
241912	AA	2	DWMC 1 P-O SEQ 6.50 12/1/2016	12/02/2015	MBS Paydown		93	93	93	90	(1)	(1)	93			0	2	12/01/2016	
241912	AA	2	DWMC 1 P-O SEQ 6.50 12/1/2016	12/25/2015	MBS Paydown		2	2	2			0	2			0		12/01/2016	
25250*	AA	2	DIALOG TELECOM TL 10.50 1/17/2018	02/27/2015	Book Value Adjustment							0				0		01/17/2018	
25250*	AA	2	DIALOG TELECOM TL 10.50 1/17/2018	12/23/2015	Intercompany Sale		798,900	796,121	796,250	796,253		0	788,280	10,620	10,620	89,457		01/17/2018	
25250*	AA	2	DIALOG TELECOM TL 10.50 1/17/2018	07/31/2015	Paydown		78,600	78,600	78,612	78,613		0	78,600			0	2,721	01/17/2018	
25250*	AA	2	DIALOG TELECOM TL 10.50 1/17/2018	02/27/2015	Suspense Ledger Adjustment			7,986	7,986			0	8,013	(27)	(27)			01/17/2018	
362251	AA	8	GRD HOLDING III 10.75 06/01/2019	06/05/2015	Call		540,315	500,000	503,750	502,526	(262)	(262)	502,265	38,050	38,050	27,472		06/01/2019	

SCHEDULE D - PART 4

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

E14.2

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
36962G XZ 2	GEN ELEC CAP CRP MTNA 6.75 03/15/2032.....	..		10/26/2015.	Exchanged.....		1,317,449	927,000	1,004,720	990,541		(1,769)		(1,769)		988,772		328,676	328,676	67,654	03/15/2032.
39121J AG 5	GREAT RIVER ENERGY 7.233 07/01/38.....	..		07/01/2015.	Sinking Fund Redemption.....		17,320	17,320	17,320	17,318		0		0		17,320				1,253	07/01/2038.
40432B AZ 2	HALO 2007-2 3A6 SEQ SSNR 6 0 9/25/2037.....	..		04/30/2015.	Book Value Adjustment.....									0	(1)			1			09/25/2037.
40432B AZ 2	HALO 2007-2 3A6 SEQ SSNR 6 0 9/25/2037.....	..		12/25/2015.	MBS Paydown.....		140,458	140,458	120,917	118,228		12,809		12,809		140,458				4,209	09/25/2037.
40432B AZ 2	HALO 2007-2 3A6 SEQ SSNR 6 0 9/25/2037.....	..		12/25/2015.	Pass-Through Loss.....			14,201	12,225					0		1		(1)	(1)		09/25/2037.
46629P AC 2	JPMCC 2006-LDP9 A3 SEQ 5.336 5/15/47.....	..		12/15/2015.	MBS Paydown.....		62,193	62,193	64,176	62,881		(800)		(800)		62,193				1,762	05/15/2047.
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37.....	..		12/27/2015.	MBS Paydown.....		55,809	55,809	41,578	43,569		10,361		10,361		55,809				655	07/27/2037.
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37.....	..		12/25/2015.	MBS Paydown.....		4,688	4,688	4,688					0		4,688					07/27/2037.
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37.....	..		12/26/2015.	MBS Paydown.....		63,428	63,428	60,098	63,018		335		335		63,428				754	05/26/2037.
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37.....	..		12/25/2015.	MBS Paydown.....		7,430	7,430	7,430					0		7,430					05/26/2037.
47232C AW 4	JMAC 2009-R1 5A4 SUB CSTR 05/21/2036 RE.....	..		05/21/2015.	MBS Paydown.....																05/21/2036.
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37.....	..		11/30/2015.	Book Value Adjustment.....									(128)		(0)		0			03/26/2037.
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37.....	..		12/26/2015.	MBS Paydown.....		81,664	81,664	75,335	78,322		2,263		2,263		81,664				1,054	03/26/2037.
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37.....	..		12/25/2015.	MBS Paydown.....		8,275	8,275	8,275					0		8,275					03/26/2037.
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR 6.00 9/26/36.....	..		12/26/2015.	MBS Paydown.....		316,725	316,725	297,721	311,894		(3,468)		(3,468)		316,725				8,728	09/26/2036.
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR 6.00 9/26/36.....	..		12/25/2015.	MBS Paydown.....		34,320	34,320	34,320					0		34,320					09/26/2036.
48124W AA 7	JPMCC 2009-RR1 A4A SEQ SSNR CSTR 3/18/51.....	..		12/18/2015.	MBS Paydown.....		103,203	103,203	88,981	98,166		4,594		4,594		103,203				3,578	03/18/2051.
48124X AC 1	JPMCC 2009-RR2 MLA SEQ CSTR 6/17/2050.....	..		12/17/2015.	MBS Paydown.....		125,827	125,827	115,132	121,820		3,637		3,637		125,827				4,644	06/17/2050.
59748T AA 7	MIDLAND COGEN 6.00 03/15/2025.....	..		09/15/2015.	Sinking Fund Redemption.....		53,000	53,000	53,000	53,002		(1)		(1)		53,000				2,460	03/15/2025.
62914Q AA 5	NII INTL TELECOM 11.375 08/15/2019.....	R		02/09/2015.	BARCLAYS CAPITAL.....		301,563	312,500	234,787	210,938				0		210,938		90,625	90,625		08/15/2019.
62914Q AA 5	NII INTL TELECOM 11.375 08/15/2019.....	R		06/26/2015.	Exchanged.....		161,733	187,500	140,872	126,563				0		126,563		35,170	35,170		08/15/2019.
63860L AC 4	NSTR 2007-B 2AV2 SEQ FLT 04/25/2037.....	..		12/25/2015.	MBS Paydown.....		195,254	195,254	174,020	179,765		7,027		7,027		195,254				382	04/25/2037.
650119 AA 8	NEW YORK UNIV 5.236 07/01/32.....	..		07/01/2015.	Sinking Fund Redemption.....		33,000	33,000	35,805	35,130		(2,130)		(2,130)		33,000				1,728	07/01/2032.
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE.....	..		11/30/2015.	Book Value Adjustment.....									0	(11,766)		11,766	11,766			01/26/2036.
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE.....	..		12/25/2015.	Factor Based Paydown.....		1,399	452,145				16,194		16,194		2,798	(2,798)	(2,798)		38,262	01/26/2036.
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE.....	..		12/26/2015.	MBS Paydown.....							(1,718)		(1,718)		(3,117)		3,116	3,116		01/26/2036.
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE.....	..		11/26/2015.	Pass-Through Loss.....			12,085	7,261			62		62		12,085		(12,085)	(12,085)		01/26/2036.
74930A AA 5	RBSCF 2010-RR4 CMLA SEQ SSNR CSTR 12/49.....	..		12/16/2015.	MBS Paydown.....		209,797	209,797	228,203	218,053		(8,708)		(8,708)		209,797					12/16/2049.
76111X HN 6	RFMSI 2004-S4 2A6 PAC 4.50 4/25/2019.....	..		12/25/2015.	MBS Paydown.....		105,886	105,886	104,532	92,304		4,598		4,598		105,886				2,389	04/25/2019.
76111X J4 6	RFMSI 2006-S1 1A3 SSNR NAS 5.75 01/36.....	..		12/25/2015.	MBS Paydown.....		116,515	116,515	115,933	111,118				0		116,515				3,129	01/25/2036.
771196 AU 6	ROCHE HLDGS INC 7.00 03/01/2039.....	..		09/24/2015.	Cash Tender.....		1,453,310	1,000,000	1,051,810	1,047,990		(612)		(612)		1,047,377		405,933	405,933	74,472	03/01/2039.
77876N AK 4	LFR 6 I PAC 9.4 08/20/2019.....	..		12/20/2015.	MBS Paydown.....		2,794	2,794	2,984	2,794				0		2,794				147	08/20/2019.
81308A A* 1	SEBRING 11.50 4/25/2018.....	..		12/23/2015.	Intercompany Sale.....		350,625	701,250	668,862	350,625		2,557	(318,112)	320,669		350,625					04/25/2018.
81375W JE 7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035.....	..		12/25/2015.	MBS Paydown.....		189,599	189,599	167,736	179,049		4,490		4,490		189,599				442	10/25/2035.
81441N AC 0	SNMLT 2006-2A A3 SEQ SNR 6.31 10/25/2036.....	..		12/25/2015.	MBS Paydown.....		100,784	100,784	101,414	101,367		(29)		(29)		100,784				3,336	10/25/2036.
86614R AB 3	SUMMIT MATERIALS 10.50 01/31/2020.....	..		12/07/2015.	Make Whole Call.....		98,107	92,000	92,000	92,000				0		92,000		6,107	6,107	12,337	01/31/2020.
86614R AB 3	SUMMIT MATERIALS 10.50 01/31/2020.....	..		04/01/2015.	Partial Make Whole Call.....		144,980	128,000	128,960	128,564				(40)		128,525		16,456	16,456	7,692	01/31/2020.
86614R AB 3	SUMMIT MATERIALS 10.50 01/31/2020.....	..		08/03/2015.	Partial Make Whole Call.....		87,971	80,000	80,165	80,097				(8)		80,089		7,882	7,882	10,507	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					04/15/2015.
872225 AD 9	TBW 2006-5 A3 SEQ STP 11/25/2036.....	..		12/25/2015.	MBS Paydown.....		153,968	153,968	45,421	80,399		(6,657)		(6,657)		153,968				4,046	11/25/2036.
872227 AK 9	TBW 2007-2 A6A NAS SSNR 6.0145 07/25/37.....	..		12/25/2015.	MBS Paydown.....		355,261	355,261	269,998	262,329		71,594		71,594		355,261				10,235	07/25/2037.
89054X AA 3	TOPAZ SOLAR FARM 5.75 09/30/2039.....	..		09/30/2015.	Sinking Fund Redemption.....		35,193	35,193	35,193	35,196		(3)		(3)		35,192				2,024	09/30/2039.
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039.....	..		12/16/2015.	MBS Paydown.....		40,132	40,132	40,132	40,132						40,132				1,431	11/16/2039.

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
					F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date					
CUSIP Identification	Description												Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.											
89656C	AA	1	TRL 2010-1A A ABS 5.194 10/16/2040.....	..	12/16/2015.	MBS Paydown.....		41,381	41,381	41,381	41,381							41,381			0					10/16/2040.		
90261X	GD	8	UBS AG STAMFORD 4.875 08/04/20.....	R	12/18/2015.	Cash Tender.....		504,479	488,000	519,642	507,543			(3,064)		(3,064)		504,479		0	0			69,753	08/04/2020.			
949832	AA	7	WFMBS 2005-14 1A1 SSNR NAS 5.5 12/35.....	..	12/25/2015.	MBS Paydown.....		189,980	189,980	182,989	183,009			2,272		2,272		189,980			5,880				12/25/2035.			
94983Q	AL	0	WFMBS 2006-3 A11 SSNR NAS 5.50 03/36.....	..	12/25/2015.	MBS Paydown.....		167,431	167,431	162,153	162,106			1,482		1,482		167,430			0			5,495	03/25/2036.			
94983T	AJ	9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36.....	..	12/25/2015.	MBS Paydown.....		89,669	89,669	79,469	78,408			6,277		6,277		89,669			0			1,417	03/25/2036.			
3899999.			Total - Bonds - Industrial and Miscellaneous.....						15,270,971	14,809,048	14,594,750	13,652,393	0	329,923	0	329,923	0	14,278,892	0	992,078	992,078	1,097,708	XXX					
Bonds - Hybrid Securities																												
44841Y	AA	4	HUTCHINSON WHAMPOA INTL 6.00 VR.....	R	10/28/2015.	Call.....		1,000,000	1,000,000	1,000,000	1,000,000					0		1,000,000			0			60,000	10/28/2020.			
4899999.			Total - Bonds - Hybrid Securities.....						1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	60,000	XXX					
8399997.			Total - Bonds - Part 4.....						22,205,795	21,747,068	21,042,638	20,608,401	0	365,273	0	365,273	0	21,213,716	0	992,078	992,078	1,316,844	XXX					
8399998.			Total - Bonds - Summary Item from Part 5.....						6,578	6,569	6,582					0		6,556		22	22	93	XXX					
8399999.			Total - Bonds.....						22,212,373	21,753,637	21,049,221	20,608,401	0	365,273	0	365,273	0	21,220,273	0	992,100	992,100	1,316,937	XXX					
Common Stocks - Industrial and Miscellaneous																												
38983D	10	2	GREAT AJAX CORP.....	..	12/23/2015.	Intercompany Sale.....		50,000.000	615,500	XXX	750,000	750,000					0		750,000		(134,500)	(134,500)	40,000	XXX				
38983D	20	1	GREAT AJAX REG D.....	..	12/23/2015.	Intercompany Sale.....		16,502.000	203,140	XXX	247,530	247,530					0		247,530		(44,390)	(44,390)	13,202	XXX				
43785V	10	2	HOMESTREET INC.....	..	05/22/2015.	FRIEDMAN BILLINGS RAMSEY.....		950.000	22,382	XXX	16,901	16,540	361			361		16,901		5,481	5,481		XXX					
43785V	10	2	HOMESTREET INC.....	..	06/16/2015.	FRIEDMAN BILLINGS RAMSEY.....		500.000	11,773	XXX	8,893	8,705	188			188		8,893		2,880	2,880		XXX					
43785V	10	2	HOMESTREET INC.....	..	06/19/2015.	FRIEDMAN BILLINGS RAMSEY.....		1,059.000	24,937	XXX	18,836	18,437	398			398		18,836		6,101	6,101		XXX					
43785V	10	2	HOMESTREET INC.....	..	06/22/2015.	FRIEDMAN BILLINGS RAMSEY.....		643.000	15,160	XXX	11,428	11,195	234			234		11,428		3,732	3,732		XXX					
43785V	10	2	HOMESTREET INC.....	..	06/23/2015.	FRIEDMAN BILLINGS RAMSEY.....		678.000	16,109	XXX	11,369	11,804	(435)			(435)		11,369		4,740	4,740		XXX					
43785V	10	2	HOMESTREET INC.....	..	06/26/2015.	FRIEDMAN BILLINGS RAMSEY.....		500.000	11,850	XXX	5,500	8,705	(3,205)			(3,205)		5,500		6,350	6,350		XXX					
813888	ZA	5	SEBRING SOFTWARE \$0.01 4/25/2023.....	..	12/23/2015.	Intercompany Sale.....		370,485.000		XXX	35,000	28,898	6,102		35,000	(28,898)				0			XXX					
881575	30	2	TESCO PLC-SPONSORED ADR.....	R	11/02/2015.	ISI GROUP.....		44,000.000	369,941	XXX	652,892	382,580	17,160			17,160		399,740		(29,799)	(29,799)		XXX					
92857W	30	8	VODAFONE GROUP PLC-SP ADR.....	R	10/29/2015.	ISI GROUP.....		12,818.000	422,523	XXX	631,166	244,816				0		437,991		(15,468)	(15,468)	21,796	XXX					
9099999.			Total - Common Stocks - Industrial and Miscellaneous.....						1,713,316	XXX	2,389,515	1,729,210	20,804	0	35,000	(14,196)	0	1,908,188	0	(194,872)	(194,872)	74,998	XXX					
9799997.			Total - Common Stocks - Part 4.....						1,713,316	XXX	2,389,515	1,729,210	20,804	0	35,000	(14,196)	0	1,908,188	0	(194,872)	(194,872)	74,998	XXX					
9799998.			Total - Common Stocks - Summary Item from Part 5.....						308,366	XXX	356,602			0			0	356,602		(48,237)	(48,237)	16,032	XXX					
9799999.			Total - Common Stocks.....						2,021,681	XXX	2,746,117	1,729,210	20,804	0	35,000	(14,196)	0	2,264,790	0	(243,109)	(243,109)	91,030	XXX					
9899999.			Total - Preferred and Common Stocks.....						2,021,681	XXX	2,746,117	1,729,210	20,804	0	35,000	(14,196)	0	2,264,790	0	(243,109)	(243,109)	91,030	XXX					
9999999.			Total - Bonds, Preferred and Common Stocks.....						24,234,054	XXX	23,795,337	22,337,611	20,804	365,273	35,000	351,076	0	23,485,062	0	748,992	748,992	1,407,967	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 Current	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Year's Other- Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous																					
233046	AD	3		01/22/2015	GUGGENHEIM CAPITAL MARKET.....	05/20/2015	MBS Paydown.....	1,250	1,250	1,250	1,250				0				0	16	
233046	AD	3		01/22/2015	GUGGENHEIM CAPITAL MARKET.....	08/20/2015	MBS Paydown.....	1,250	1,250	1,250	1,250				0				0	28	
233046	AD	3		01/22/2015	GUGGENHEIM CAPITAL MARKET.....	11/20/2015	MBS Paydown.....	1,250	1,250	1,250	1,250				0				0	41	
25250*	AA	2		02/27/2015	Capitalized Interest.....	12/23/2015	Intercompany Sale.....	2,668	2,681	2,677	2,682				0			(4)	(4)		
25250*	AA	2		02/27/2015	Capitalized Interest.....	07/31/2015	Paydown.....	150	151	150	150				0				0	8	
25250*	AA	2		02/27/2015	Capitalized Interest.....	02/27/2015	Suspense Ledger Adjustment.....				(27)				0			27	27		
3899999	Total - Bonds - Industrial and Miscellaneous.....							6,569	6,582	6,577	6,555	0	0	0	0	0	0	22	22	93	0
8399998	Total - Bonds.....							6,569	6,582	6,577	6,555	0	0	0	0	0	0	22	22	93	0
Common Stocks - Industrial and Miscellaneous																					
38983D	30	0		02/13/2015	FRIEDMAN BILLINGS RAMSEY.....	12/23/2015	Intercompany Sale.....	25,050,000	356,602	308,366	356,602				0			(48,237)	(48,237)	16,032	
9099999	Total - Common Stocks - Industrial and Miscellaneous.....								356,602	308,366	356,602	0	0	0	0	0	0	(48,237)	(48,237)	16,032	0
9799998	Total - Common Stocks.....								356,602	308,366	356,602	0	0	0	0	0	0	(48,237)	(48,237)	16,032	0
9899999	Total - Preferred and Common Stocks.....								356,602	308,366	356,602	0	0	0	0	0	0	(48,237)	(48,237)	16,032	0
9999999	Total - Bonds, Preferred and Common Stocks.....								363,184	314,943	363,157	0	0	0	0	0	0	(48,214)	(48,214)	16,125	0

CONTINENTAL GENERAL INSURANCE COMPANY

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1		2		3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
					NAIC Company	Naic Valuation Method (See Purposes and	Do Insurer's Assets Include			9	10
					Code or Alien Insurer Identification Number	Procedures Manual of the NAIC Investment Analysis Office)	Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value		
CUSIP Identification		Description Name of Subsidiary, Controlled or Affiliated Company		Foreign						Number of Shares	% of Outstanding
Common Stocks - Other Affiliates											
66987M	60	4	NOVATEL WIRELESS INC.....	.....		2ciA1	NO	.....	4,715,293	2,823,529.000	5.4
808156	10	3	SCHUFF.....	.....		2ciB3	NO	.....	3,098,368	41,600.000	1.1
1799999. Total - Common Stocks - Other Affiliates.....								0	7,813,661	XXX	XXX
1899999. Total - Common Stocks.....								0	7,813,661	XXX	XXX
1999999. Total - Preferred and Common Stock.....								0	7,813,661	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: \$.....18,037,957.
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
			Total Amount of Intangible Assets		
			Included in Amount Shown in Column 7, Section 1		
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company		Number of Shares	% of Outstanding

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
			F or e i g n					Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.			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
CUSIP Identification	Description	Code	n	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value					Par Value	Actual Cost							
Exempt Money Market Mutual Funds																				
94975H	29 6 Wells Fargo Advantage Funds Treasury Plus Money Market Fund Institutional Shares...			10/31/2015.	US Bank.....	XXX....	25,018						25,018			0.110	0.110	Mtly...	2	
8899999. Total - Exempt Money Market Mutual Funds.....							25,018	0	0	0	0	XXX.....	25,018	0	0	XXX	XXX	XXX	2	0
9199999. Total - Short-Term Investments.....							25,018	0	0	0	0	XXX.....	25,018	0	0	XXX	XXX	XXX	2	0

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

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

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

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

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

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

CONTINENTAL GENERAL INSURANCE COMPANY
SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
The Bank of New York Mellon..... New York, NY.....		0.010	4		13,093,036	XXX
PNC Bank..... Pittsburgh, PA.....					(1,165,074)	XXX
Wells Fargo..... Charolotte, NC.....		0.330	86		26,207	XXX
0199999. Total - Open Depositories.....	XXX	XXX	90	0	11,954,169	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	90	0	11,954,169	XXX
0599999. Total Cash.....	XXX	XXX	90	0	11,954,169	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	(1,184,361)	4. April.....	(463,594)	7. July.....	(1,313,161)	10. October.....	(1,652,657)
2. February.....	(1,380,678)	5. May.....	(1,810,858)	8. August.....	(446,304)	11. November.....	(109,494)
3. March.....	213,752	6. June.....	(305,477)	9. September.....	268,543	12. December.....	11,954,169

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

NONE

CONTINENTAL GENERAL INSURANCE COMPANY
SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3	4	5	6
				Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1.	Alabama.....	AL					
2.	Alaska.....	AK					
3.	Arizona.....	AZ					
4.	Arkansas.....	AR	B. LIFE INSURANCE			111,259	112,664
5.	California.....	CA					
6.	Colorado.....	CO					
7.	Connecticut.....	CT					
8.	Delaware.....	DE					
9.	District of Columbia.....	DC					
10.	Florida.....	FL	B. LIFE INSURANCE			2,060,972	2,752,970
11.	Georgia.....	GA					
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			101,145	102,422
23.	Michigan.....	MI					
24.	Minnesota.....	MN					
25.	Mississippi.....	MS					
26.	Missouri.....	MO					
27.	Montana.....	MT					
28.	Nebraska.....	NE					
29.	Nevada.....	NV					
30.	New Hampshire.....	NH					
31.	New Jersey.....	NJ					
32.	New Mexico.....	NM	B. LIFE INSURANCE			101,145	102,422
33.	New York.....	NY					
34.	North Carolina.....	NC	B. LIFE INSURANCE			404,580	409,688
35.	North Dakota.....	ND					
36.	Ohio.....	OH	B. LIFE INSURANCE	1,498,124	1,633,680		
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			519,032	545,017
48.	Washington.....	WA					
49.	West Virginia.....	WV					
50.	Wisconsin.....	WI					
51.	Wyoming.....	WY					
52.	American Samoa.....	AS					
53.	Guam.....	GU					
54.	Puerto Rico.....	PR					
55.	US Virgin Islands.....	VI	B. LIFE INSURANCE			505,725	512,109
56.	Northern Mariana Islands.....	MP					
57.	Canada.....	CAN					
58.	Aggregate Alien and Other.....	OT XXX	XXX	0	0	0	0
59.	Total.....	XXX	XXX	1,498,124	1,633,680	3,803,858	4,537,292
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX	0	0	0	0
5899.	Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX	0	0	0	0

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