LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2015

OF THE CONDITION AND AFFAIRS OF THE

Integrity Life Insurance Company

NAIC Group Code 0836 (Current) 0836 (Prior) NAIC Company Code 74780 Employer's ID Number 86-0214103

Organized under the Laws of Ohio, State of Domicile or Port of Entry Ohio

Country of Domicile United States of America

Incorporated/Organized 05/03/1966 Commenced Business 05/25/1966

Statutory Home Office 400 Broadway (Street and Number), Cincinnati , OH, US 45202 (City or Town, State, Country and Zip Code)

Main Administrative Office 400 Broadway (Street and Number)

Cincinnati , OH, US 45202 (City or Town, State, Country and Zip Code), 513-629-1800 (Area Code) (Telephone Number)

Mail Address 400 Broadway (Street and Number or P.O. Box), Cincinnati , OH, US 45202 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 400 Broadway (Street and Number)

Cincinnati , OH, US 45202 (City or Town, State, Country and Zip Code), 513-629-1800 (Area Code) (Telephone Number)

Internet Website Address www.integritylife.com

Statutory Statement Contact Bradley J. Hunkler (Name), 513-629-2980 (Area Code) (Telephone Number)

CompAcctGrp@WesternSouthernLife.com (E-mail Address), 513-629-1871 (FAX Number)

OFFICERS

Chairman of the Board	John Finn Barrett	Secretary	Edward Joseph Babbitt
President & CEO	Jill Tripp McGruder		

OTHER

Mark Erdem Caner, Sr VP	Karen Ann Chamberlain, Sr VP, Chf Information Off	Daniel Joseph Downing, Sr VP
Brian Anthony Eichhold, VP	Lisa Beth Fangman #, VP	Daniel Wayne Harris, VP, Chief Actuary
David Todd Henderson, VP & Chief Risk Officer	Kevin Louis Howard, Sr VP	Bradley Joseph Hunkler, VP, Chief Accounting Officer
Phillip Earl King, VP & Auditor	Steven Kenneth Kreider, Sr VP, Chf Inv Off	Paul Matthew Kruth, VP
Daniel Roger Larsen, VP, Tax	Bruce William Maisel #, VP, CCO	Denise Lynn Sparks, VP
James Joseph Vance, VP & Treasurer	Terrie Ann Wiedenheft, VP	

DIRECTORS OR TRUSTEES

Edward Joseph Babbitt	John Finn Barrett	Jill Tripp McGruder
Robert Lewis Walker	Donald Joseph Wuebbling	

State of Ohio
County of Hamilton SS:

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.

Jill Tripp McGruder President & CEO	Edward Joseph Babbitt Secretary	Bradley Joseph Hunkler VP, Chief Accounting Officer

Subscribed and sworn to before me this
22nd day of February, 2016

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		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	5,570,926	0.130	5,570,926		5,570,926	0.130
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	26,100,000	0.609	26,100,000		26,100,000	0.609
1.22 Issued by U.S. government sponsored agencies		0.000			0	0.000
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	22,229,678	0.519	22,229,678		22,229,678	0.519
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	16,569,594	0.387	16,569,594		16,569,594	0.387
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	10,356,830	0.242	10,356,830		10,356,830	0.242
1.43 Revenue and assessment obligations	154,007,240	3.595	154,007,240		154,007,240	3.595
1.44 Industrial development and similar obligations		0.000			0	0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	23,400,280	0.546	23,400,280		23,400,280	0.546
1.512 Issued or guaranteed by FNMA and FHLMC	70,342,815	1.642	70,342,815		70,342,815	1.642
1.513 All other		0.000			0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	148,046,055	3.455	148,046,055		148,046,055	3.455
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521		0.000			0	0.000
1.523 All other	321,427,957	7.502	321,427,957		321,427,957	7.502
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	1,844,858,194	43.059	1,844,858,194		1,844,858,194	43.059
2.2 Unaffiliated non-U.S. securities (including Canada)	528,071,160	12.325	528,071,160		528,071,160	12.325
2.3 Affiliated securities		0.000			0	0.000
3. Equity interests:						
3.1 Investments in mutual funds		0.000			0	0.000
3.2 Preferred stocks:						
3.21 Affiliated		0.000			0	0.000
3.22 Unaffiliated	10,663,698	0.249	10,663,698		10,663,698	0.249
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000			0	0.000
3.32 Unaffiliated		0.000			0	0.000
3.4 Other equity securities:						
3.41 Affiliated	356,641,920	8.324	356,641,920		356,641,920	8.324
3.42 Unaffiliated	176,205,089	4.113	176,205,089		176,205,089	4.113
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000			0	0.000
3.52 Unaffiliated		0.000			0	0.000
4. Mortgage loans:						
4.1 Construction and land development	21,413,575	0.500	21,413,575		21,413,575	0.500
4.2 Agricultural	0	0.000			0	0.000
4.3 Single family residential properties	0	0.000			0	0.000
4.4 Multifamily residential properties	57,000,000	1.330	57,000,000		57,000,000	1.330
4.5 Commercial loans	108,345,234	2.529	108,345,234		108,345,234	2.529
4.6 Mezzanine real estate loans	2,635,086	0.062	2,635,086		2,635,086	0.062
5. Real estate investments:						
5.1 Property occupied by company		0.000	0		0	0.000
5.2 Property held for production of income (including $ ..... of property acquired in satisfaction of debt)		0.000	0		0	0.000
5.3 Property held for sale (including $ ..... property acquired in satisfaction of debt)		0.000	0		0	0.000
6. Contract loans	112,730,129	2.631	112,730,129		112,730,129	2.631
7. Derivatives	17,286,830	0.403	17,286,830		17,286,830	0.403
8. Receivables for securities	4,317,515	0.101	4,317,515		4,317,515	0.101
9. Securities Lending (Line 10, Asset Page reinvested collateral)	6,691,200	0.156	6,691,200	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	109,937,506	2.566	109,937,506	6,691,200	116,628,706	2.722
11. Other invested assets	129,601,859	3.025	129,601,860		129,601,860	3.025
12. Total invested assets	4,284,450,371	100.000	4,284,450,371	6,691,200	4,284,450,371	100.000

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)	
3.	Current year change in encumbrances:	
	3.1 Totals, Part 1, Column 13	
	3.2 Totals, Part 3, Column 11	
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	
7.	Deduct current year's other than temporary impairment recognized:	
	7.1 Totals, Part 1, Column 12	
	7.2 Totals, Part 3, Column 10	
8.	Deduct current year's depreciation:	
	8.1 Totals, Part 1, Column 11	
	8.2 Totals, Part 3, Column 9	
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	
10.	Deduct total nonadmitted amounts	
11.	Statement value at end of current period (Line 9 minus Line 10)	

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		81,500,360
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	103,090,932	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	14,714,884	117,805,816
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		9,912,280
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		189,393,896
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		189,393,896
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		189,393,896

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		114,207,118
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	11,686,975	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	16,708,811	28,395,786
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		47
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	5,458,548	
	5.2 Totals, Part 3, Column 9	0	5,458,548
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		15,972,535
8.	Deduct amortization of premium and depreciation		12,253
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	2,474,853	
	10.2 Totals, Part 3, Column 11	0	2,474,853
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		129,601,859
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		129,601,859

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		3,082,939,837
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,351,296,023
3.	Accrual of discount		2,497,547
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	446,781	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	(8,419,349)	
	4.4. Part 4, Column 11	(11,453,474)	(19,426,042)
5.	Total gain (loss) on disposals, Part 4, Column 19		1,544,821
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		687,527,920
7.	Deduct amortization of premium		8,125,605
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	2,429,795	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14	2,888,513	
	9.4. Part 4, Column 13	3,388,920	8,707,228
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		3,714,491,433
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)		3,714,491,433

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	65,412,250	66,522,558	67,402,829	61,997,871
Governments	2.	Canada	16,316,602	16,848,611	16,598,850	16,000,000
(Including all obligations guaranteed by governments)	3.	Other Countries	5,913,076	6,003,200	5,970,120	6,000,000
	4.	Totals	87,641,928	89,374,369	89,971,799	83,997,871
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	16,569,594	16,730,983	16,565,930	16,605,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	10,356,831	10,447,981	10,410,634	9,580,000
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	362,055,069	377,515,044	366,768,472	349,575,032
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8.	United States	2,139,031,665	2,199,563,257	2,145,708,574	2,160,519,077
	9.	Canada	122,768,612	122,737,996	123,198,891	122,968,043
	10.	Other Countries	432,557,035	450,790,668	432,480,745	430,248,153
	11.	Totals	2,694,357,312	2,773,091,921	2,701,388,210	2,713,735,273
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	3,170,980,734	3,267,160,298	3,185,105,045	3,173,493,176
PREFERRED STOCKS	14.	United States	10,663,698	11,126,887	10,663,698	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals	10,663,698	11,126,887	10,663,698	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	10,663,698	11,126,887	10,663,698	
COMMON STOCKS	20.	United States	163,719,569	163,719,569	119,639,848	
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries	12,485,520	12,485,520	12,046,336	
	23.	Totals	176,205,089	176,205,089	131,686,184	
Parent, Subsidiaries and Affiliates	24.	Totals	356,641,920	356,641,920	228,981,540	
	25.	Total Common Stocks	532,847,009	532,847,009	360,667,724	
	26.	Total Stocks	543,510,707	543,973,896	371,331,422	
	27.	Total Bonds and Stocks	3,714,491,441	3,811,134,194	3,556,436,467	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 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	6,111,167	37,387,881	14,254,200	7,319,023	369,979	65,442,250	2.0	45,133,276	1.8	65,442,250	0
1.2 NAIC 2	0	0	0	0	0	0	0.0		0.0	0	0
1.3 NAIC 3	0	0	0	0	0	0	0.0		0.0	0	0
1.4 NAIC 4	0	0	0	0	0	0	0.0		0.0	0	0
1.5 NAIC 5	0	0	0	0	0	0	0.0		0.0	0	0
1.6 NAIC 6	0	0	0	0	0	0	0.0		0.0	0	0
1.7 Totals	6,111,167	37,387,881	14,254,200	7,319,023	369,979	65,442,250	2.0	45,133,276	1.8	65,442,250	0
2. All Other Governments											
2.1 NAIC 1	5,026,055	8,017,060	6,029,710	1,364,331	0	20,437,156	0.6	52,975,199	2.1	20,437,156	0
2.2 NAIC 2	0	0	0	0	1,792,522	1,792,522	0.1		0.0	1,792,522	0
2.3 NAIC 3	0	0	0	0	0	0	0.0		0.0	0	0
2.4 NAIC 4	0	0	0	0	0	0	0.0		0.0	0	0
2.5 NAIC 5	0	0	0	0	0	0	0.0		0.0	0	0
2.6 NAIC 6	0	0	0	0	0	0	0.0		0.0	0	0
2.7 Totals	5,026,055	8,017,060	6,029,710	1,364,331	1,792,522	22,229,678	0.7	52,975,199	2.1	22,229,678	0
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 NAIC 1	0	0	6,470,000	10,099,594	0	16,569,594	0.5	13,571,869	0.5	16,569,594	0
3.2 NAIC 2	0	0	0	0	0	0	0.0		0.0	0	0
3.3 NAIC 3	0	0	0	0	0	0	0.0		0.0	0	0
3.4 NAIC 4	0	0	0	0	0	0	0.0		0.0	0	0
3.5 NAIC 5	0	0	0	0	0	0	0.0		0.0	0	0
3.6 NAIC 6	0	0	0	0	0	0	0.0		0.0	0	0
3.7 Totals	0	0	6,470,000	10,099,594	0	16,569,594	0.5	13,571,869	0.5	16,569,594	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 NAIC 1	2,531,519	108,286	6,481,582	1,235,443	0	10,356,830	0.3	1,597,168	0.1	10,356,830	0
4.2 NAIC 2	0	0	0	0	0	0	0.0		0.0	0	0
4.3 NAIC 3	0	0	0	0	0	0	0.0		0.0	0	0
4.4 NAIC 4	0	0	0	0	0	0	0.0		0.0	0	0
4.5 NAIC 5	0	0	0	0	0	0	0.0		0.0	0	0
4.6 NAIC 6	0	0	0	0	0	0	0.0		0.0	0	0
4.7 Totals	2,531,519	108,286	6,481,582	1,235,443	0	10,356,830	0.3	1,597,168	0.1	10,356,830	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1	24,051,657	101,317,531	99,229,142	60,272,305	72,027,630	356,898,265	10.9	323,877,424	12.7	356,898,265	0
5.2 NAIC 2	0	0	2,500,000	0	0	2,500,000	0.1	4,750,000	0.2	2,500,000	0
5.3 NAIC 3	0	0	0	0	0	0	0.0		0.0	0	0
5.4 NAIC 4	0	0	0	0	0	0	0.0		0.0	0	0
5.5 NAIC 5	0	0	0	0	0	0	0.0		0.0	0	0
5.6 NAIC 6	0	0	0	0	2,656,800	2,656,800	0.1	2,665,198	0.1	2,656,800	0
5.7 Totals	24,051,657	101,317,531	101,729,142	60,272,305	74,684,430	362,055,065	11.1	331,292,622	13.0	362,055,065	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 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)											
6.1 NAIC 1	177,949,733	463,222,306	533,517,249	208,294,269	145,512,781	1,528,496,338	46.8	1,234,911,600	48.3	921,192,753	607,303,585
6.2 NAIC 2	35,065,548	260,630,668	383,827,596	173,428,181	149,337,725	1,002,289,718	30.7	633,291,878	24.8	665,498,711	336,791,007
6.3 NAIC 3	5,365,253	45,722,679	63,660,348	16,464,469	2,999,400	134,212,149	4.1	104,619,738	4.1	78,656,456	55,555,693
6.4 NAIC 4	4,667,819	32,101,562	36,447,013	3,131,052	627,237	76,974,683	2.4	87,952,589	3.4	41,807,604	35,167,079
6.5 NAIC 5	749,800	3,323,745	0	0	0	4,073,545	0.1	2,591,306	0.1	23,128	4,050,417
6.6 NAIC 6	0	0	764,563	0	200,681	965,244	0.0	828,667	0.0	807,919	157,325
6.7 Totals	223,798,153	805,000,960	1,018,216,769	401,317,971	298,677,824	2,747,011,677	84.2	2,064,195,778	80.8	1,707,986,571	1,039,025,106
7. Hybrid Securities											
7.1 NAIC 1	0	0	0	0	1,000,000	1,000,000	0.0	1,000,000	0.0	1,000,000	0
7.2 NAIC 2	1,000,964	0	1,812,123	1,550,000	13,029,502	17,392,589	0.5	8,264,551	0.3	17,392,589	0
7.3 NAIC 3	0	0	0	19,537,042	1,000,000	20,537,042	0.6	38,006,465	1.5	18,378,222	2,158,820
7.4 NAIC 4	0	0	0	0	0	0	0.0		0.0	0	0
7.5 NAIC 5	0	0	0	0	0	0	0.0		0.0	0	0
7.6 NAIC 6	0	0	0	0	0	0	0.0		0.0	0	0
7.7 Totals	1,000,964	0	1,812,123	21,087,042	15,029,502	38,929,631	1.2	47,271,016	1.8	36,770,811	2,158,820
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1	0	0	0	0	0	0	0.0		0.0		0
8.2 NAIC 2	0	0	0	0	0	0	0.0		0.0		0
8.3 NAIC 3	0	0	0	0	0	0	0.0		0.0		0
8.4 NAIC 4	0	0	0	0	0	0	0.0		0.0		0
8.5 NAIC 5	0	0	0	0	0	0	0.0		0.0		0
8.6 NAIC 6	0	0	0	0	0	0	0.0		0.0		0
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 Col. 6 as a % of Line 9.7	8 Total from Col. 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) 215,670,131	610,053,064	665,981,883	288,584,965	218,910,390	1,999,200,433	61.3	XXX	XXX	1,391,896,848	607,303,585
9.2 NAIC 2	(d) 36,066,512	260,630,668	388,139,719	174,978,181	164,159,749	1,023,974,829	31.4	XXX	XXX	687,183,822	336,791,007
9.3 NAIC 3	(d) 5,365,253	45,722,679	63,660,348	36,001,511	3,999,400	154,749,191	4.7	XXX	XXX	97,034,678	57,714,513
9.4 NAIC 4	(d) 4,667,819	32,101,562	36,447,013	3,131,052	627,237	76,974,683	2.4	XXX	XXX	41,807,604	35,167,079
9.5 NAIC 5	(d) 749,800	3,323,745	0	0	0	(c) 4,073,545	0.1	XXX	XXX	23,128	4,050,417
9.6 NAIC 6	(d) 0	0	764,563	0	2,857,481	(c) 3,622,044	0.1	XXX	XXX	3,464,719	157,325
9.7 Totals	262,519,515	951,831,718	1,154,993,526	502,695,709	390,554,257	(b) 3,262,594,725	100.0	XXX	XXX	2,221,410,799	1,041,183,926
9.8 Line 9.7 as a % of Col. 6	8.0	29.2	35.4	15.4	12.0	100.0	XXX	XXX	XXX	68.1	31.9
10. Total Bonds Prior Year											
10.1 NAIC 1	161,084,534	562,451,918	520,003,007	215,639,962	213,887,115	XXX	XXX	1,673,066,536	65.5	1,268,626,888	404,439,648
10.2 NAIC 2	30,269,041	212,634,113	193,364,611	89,684,944	120,353,720	XXX	XXX	646,306,429	25.3	457,966,814	188,339,615
10.3 NAIC 3	12,211,446	51,434,007	38,113,674	35,446,636	5,420,440	XXX	XXX	142,626,203	5.6	80,982,275	61,643,928
10.4 NAIC 4	5,145,238	48,195,731	30,956,684	2,652,152	1,002,784	XXX	XXX	87,952,589	3.4	56,766,351	31,186,238
10.5 NAIC 5	22,726	2,568,580	0	0	0	XXX	XXX	(c) 2,591,306	0.1	27,056	2,564,250
10.6 NAIC 6	0	0	770,400	0	2,723,465	XXX	XXX	(c) 3,493,865	0.1	3,493,865	0
10.7 Totals	208,732,985	877,284,349	783,208,376	343,423,694	343,387,524	XXX	XXX	(b) 2,556,036,928	100.0	1,867,863,249	688,173,679
10.8 Line 10.7 as a % of Col. 8	8.2	34.3	30.6	13.4	13.4	XXX	XXX	100.0	XXX	73.1	26.9
11. Total Publicly Traded Bonds											
11.1 NAIC 1	160,785,731	430,502,758	446,145,002	177,885,914	176,577,443	1,391,896,848	42.7	1,268,626,888	49.6	1,391,896,848	XXX
11.2 NAIC 2	33,480,838	181,748,640	230,867,324	122,657,868	118,429,152	687,183,822	21.1	457,966,814	17.9	687,183,822	XXX
11.3 NAIC 3	4,762,172	29,448,670	24,981,746	33,842,691	3,999,400	97,034,679	3.0	80,982,275	3.2	97,034,679	XXX
11.4 NAIC 4	3,415,043	18,588,175	16,046,096	3,131,052	627,237	41,807,603	1.3	56,766,351	2.2	41,807,603	XXX
11.5 NAIC 5	10,586	12,542	0	0	0	23,128	0.0	27,056	0.0	23,128	XXX
11.6 NAIC 6	0	0	764,563	0	2,700,156	3,464,719	0.1	3,493,865	0.1	3,464,719	XXX
11.7 Totals	202,454,370	660,300,785	718,804,731	337,517,525	302,333,388	2,221,410,799	68.1	1,867,863,249	73.1	2,221,410,799	XXX
11.8 Line 11.7 as a % of Col. 6	9.1	29.7	32.4	15.2	13.6	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	6.2	20.2	22.0	10.3	9.3	68.1	XXX	XXX	XXX	68.1	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1	54,884,400	179,550,306	219,836,881	110,699,051	42,332,947	607,303,585	18.6	404,439,648	15.8	XXX	607,303,585
12.2 NAIC 2	2,585,674	78,882,028	157,272,395	52,320,313	45,730,597	336,791,007	10.3	188,339,615	7.4	XXX	336,791,007
12.3 NAIC 3	603,081	16,274,009	38,678,602	2,158,820	0	57,714,512	1.8	61,643,928	2.4	XXX	57,714,512
12.4 NAIC 4	1,252,776	13,513,387	20,400,917	0	0	35,167,080	1.1	31,186,238	1.2	XXX	35,167,080
12.5 NAIC 5	739,214	3,311,203	0	0	0	4,050,417	0.1	2,564,250	0.1	XXX	4,050,417
12.6 NAIC 6	0	0	0	0	157,325	157,325	0.0	0	0.0	XXX	157,325
12.7 Totals	60,065,145	291,530,933	436,188,795	165,178,184	88,220,869	1,041,183,926	31.9	688,173,679	26.9	XXX	1,041,183,926
12.8 Line 12.7 as a % of Col. 6	5.8	28.0	41.9	15.9	8.5	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	1.8	8.9	13.4	5.1	2.7	31.9	XXX	XXX	XXX	XXX	31.9

(a) Includes $ 831,625,512 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 3,936,157 current year, $ 4,000,000 prior year of bonds with Z designations and $ 0 , current year $ 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 $ 23,354 current year, $ 41,888 prior year of bonds with 5* designations and $ 200,681 , current year $ 58,267 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 $ 91,613,995 ; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

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 Col. 6 as a % of Line 9.5	8 Total from Col. 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	230,077	20,994,175	8,840,000	1,587,500	49,173	31,700,925	1.0	5,507,184	0.2	31,700,925	0
1.2 Residential Mortgage-Backed Securities	4,719,867	13,781,380	4,089,072	5,058,643	15,845	27,664,807	0.8	29,849,106	1.2	27,664,807	0
1.3 Commercial Mortgage-Backed Securities	1,161,223	2,612,326	1,325,129	672,881	304,961	6,076,520	0.2	9,776,987	0.4	6,076,520	0
1.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5 Totals	6,111,167	37,387,881	14,254,201	7,319,024	369,979	65,442,252	2.0	45,133,277	1.8	65,442,252	0
2. All Other Governments											
2.1 Issuer Obligations	5,026,055	8,017,060	6,029,710	1,364,331	1,792,522	22,229,678	0.7	52,975,199	2.1	22,229,678	0
2.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5 Totals	5,026,055	8,017,060	6,029,710	1,364,331	1,792,522	22,229,678	0.7	52,975,199	2.1	22,229,678	0
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations	0	0	6,470,000	10,099,594	0	16,569,594	0.5	13,571,869	0.5	16,569,594	0
3.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 Totals	0	0	6,470,000	10,099,594	0	16,569,594	0.5	13,571,869	0.5	16,569,594	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations	2,531,519	108,286	6,481,582	1,235,443	0	10,356,830	0.3	1,597,168	0.1	10,356,830	0
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5 Totals	2,531,519	108,286	6,481,582	1,235,443	0	10,356,830	0.3	1,597,168	0.1	10,356,830	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	143,649	3,897,635	1,000,283	3,819,441	2,666,691	11,527,699	0.4	21,620,715	0.8	11,527,699	0
5.2 Residential Mortgage-Backed Securities	21,104,514	76,154,979	47,813,711	31,992,977	8,105,918	185,172,099	5.7	198,830,462	7.8	185,172,099	0
5.3 Commercial Mortgage-Backed Securities	834,592	15,246,391	6,794,742	0	0	22,875,725	0.7	17,403,072	0.7	22,875,725	0
5.4 Other Loan-Backed and Structured Securities	1,968,901	6,018,527	46,120,406	24,459,886	63,911,822	142,479,542	4.4	93,438,371	3.7	142,479,542	0
5.5 Totals	24,051,656	101,317,532	101,729,142	60,272,304	74,684,431	362,055,065	11.1	331,292,620	13.0	362,055,065	0
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	172,475,672	625,480,153	790,061,822	315,399,756	273,971,938	2,177,389,341	66.7	1,657,962,902	64.9	1,481,044,183	696,345,158
6.2 Residential Mortgage-Backed Securities	19,878,917	51,213,695	28,322,956	18,238,050	8,439,616	126,093,234	3.9	100,840,641	3.9	66,887,258	59,205,976
6.3 Commercial Mortgage-Backed Securities	13,049,932	63,025,986	117,365,743	1,849,706	43,356	195,334,723	6.0	157,812,592	6.2	137,716,564	57,618,159
6.4 Other Loan-Backed and Structured Securities	18,393,631	65,281,125	82,466,249	65,830,460	16,222,913	248,194,378	7.6	147,579,643	5.8	22,338,565	225,855,813
6.5 Totals	223,798,152	805,000,959	1,018,216,770	401,317,972	298,677,823	2,747,011,676	84.2	2,064,195,778	80.8	1,707,986,570	1,039,025,106
7. Hybrid Securities											
7.1 Issuer Obligations	1,000,964	0	1,812,123	7,158,820	14,029,502	24,001,409	0.7	13,873,886	0.5	21,842,589	2,158,820
7.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	0	0	0	13,928,222	1,000,000	14,928,222	0.5	33,397,130	1.3	14,928,222	0
7.5 Totals	1,000,964	0	1,812,123	21,087,042	15,029,502	38,929,631	1.2	47,271,016	1.8	36,770,811	2,158,820
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0		0
8.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0		0
8.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0		0
8.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0		0
8.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 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	181,407,936	658,497,309	820,695,520	340,664,885	292,509,826	2,293,775,476	70.3	XXX	XXX	1,595,271,498	698,503,978
9.2 Residential Mortgage-Backed Securities	45,703,298	141,150,054	80,225,739	55,289,670	16,561,379	338,930,140	10.4	XXX	XXX	279,724,164	59,205,976
9.3 Commercial Mortgage-Backed Securities	15,045,747	80,884,703	125,485,614	2,522,587	348,317	224,286,968	6.9	XXX	XXX	166,668,809	57,618,159
9.4 Other Loan-Backed and Structured Securities	20,362,532	71,299,652	128,586,655	104,218,568	81,134,735	405,602,142	12.4	XXX	XXX	179,746,329	225,855,813
9.5 Totals	262,519,513	951,831,718	1,154,993,528	502,695,710	390,554,257	3,262,594,726	100.0	XXX	XXX	2,221,410,800	1,041,183,926
9.6 Line 9.5 as a % of Col. 6	8.0	29.2	35.4	15.4	12.0	100.0	XXX	XXX	XXX	68.1	31.9
10. Total Bonds Prior Year											
10.1 Issuer Obligations	115,325,893	623,179,804	549,606,624	226,798,960	252,197,642	XXX	XXX	1,767,108,923	69.1	1,286,846,785	480,262,138
10.2 Residential Mortgage-Backed Securities	38,819,682	124,730,070	99,339,682	51,515,727	15,115,048	XXX	XXX	329,520,209	12.9	305,855,539	23,664,670
10.3 Commercial Mortgage-Backed Securities	34,515,219	68,209,224	75,414,707	2,883,028	3,970,473	XXX	XXX	184,992,651	7.2	130,693,662	54,298,989
10.4 Other Loan-Backed and Structured Securities	20,072,190	61,165,252	58,847,362	62,225,979	72,104,361	XXX	XXX	274,415,144	10.7	144,467,261	129,947,883
10.5 Totals	208,732,984	877,284,350	783,208,375	343,423,694	343,387,524	XXX	XXX	2,556,036,927	100.0	1,867,863,247	688,173,680
10.6 Line 10.5 as a % of Col. 8	8.2	34.3	30.6	13.4	13.4	XXX	XXX	100.0	XXX	73.1	26.9
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	150,612,892	473,721,121	510,018,500	239,650,073	221,268,911	1,595,271,497	48.9	1,286,846,785	50.3	1,595,271,497	XXX
11.2 Residential Mortgage-Backed Securities	36,090,901	115,421,535	65,637,166	46,770,225	15,804,338	279,724,165	8.6	305,855,539	12.0	279,724,165	XXX
11.3 Commercial Mortgage-Backed Securities	9,603,868	59,661,024	94,533,013	2,522,587	348,317	166,668,809	5.1	130,693,662	5.1	166,668,809	XXX
11.4 Other Loan-Backed and Structured Securities	6,146,706	11,497,106	48,616,054	48,574,641	64,911,822	179,746,329	5.5	144,467,261	5.7	179,746,329	XXX
11.5 Totals	202,454,367	660,300,786	718,804,733	337,517,526	302,333,388	2,221,410,800	68.1	1,867,863,247	73.1	2,221,410,800	XXX
11.6 Line 11.5 as a % of Col. 6	9.1	29.7	32.4	15.2	13.6	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	6.2	20.2	22.0	10.3	9.3	68.1	XXX	XXX	XXX	68.1	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	30,795,044	184,776,188	310,677,020	101,014,812	71,240,915	698,503,979	21.4	480,262,138	18.8	XXX	698,503,979
12.2 Residential Mortgage-Backed Securities	9,612,397	25,728,519	14,588,573	8,519,445	757,041	59,205,975	1.8	23,664,670	0.9	XXX	59,205,975
12.3 Commercial Mortgage-Backed Securities	5,441,879	21,223,679	30,952,601	0	0	57,618,159	1.8	54,298,989	2.1	XXX	57,618,159
12.4 Other Loan-Backed and Structured Securities	14,215,826	59,802,546	79,970,601	55,643,927	16,222,913	225,855,813	6.9	129,947,883	5.1	XXX	225,855,813
12.5 Totals	60,065,146	291,530,932	436,188,795	165,178,184	88,220,869	1,041,183,926	31.9	688,173,680	26.9	XXX	1,041,183,926
12.6 Line 12.5 as a % of Col. 6	5.8	28.0	41.9	15.9	8.5	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	1.8	8.9	13.4	5.1	2.7	31.9	XXX	XXX	XXX	XXX	31.9

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	45,375,691	45,375,691	0	0	0
2. Cost of short-term investments acquired	1,176,538,570	1,176,538,570			
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	1,177,355,460	1,177,355,460			
7. Deduct amortization of premium	171,237	171,237			
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)	44,387,564	44,387,564	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	44,387,564	44,387,564	0	0	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)			1,198,738
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	22,016,701		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	0		22,016,701
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	(7,709,252)		
	3.2 Section 2, Column 19	(111,644)		(7,820,896)
4.	Total gain (loss) on termination recognized, Section 2, Column 22			(248,142)
5.	Considerations received/(paid) on terminations, Section 2, Column 15			165,258
6.	Amortization:			
	6.1 Section 1, Column 19	0		
	6.2 Section 2, Column 21	0		0
7.	Adjustment to the book/adjusted carrying value of hedged item:			
	7.1 Section 1, Column 20	0		
	7.2 Section 2, Column 23	0		0
8.	Total foreign exchange change in book/adjusted carrying value:			
	8.1 Section 1, Column 18	0		
	8.2 Section 2, Column 20	0		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)			14,981,143
10.	Deduct nonadmitted assets			
11.	Statement value at end of current period (Line 9 minus Line 10)			14,981,143

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				440,575
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				532,003
3.1	Add:				
	Change in variation margin on open contracts - Highly effective hedges				
	3.11 Section 1, Column 15, current year minus				
	3.12 Section 1, Column 15, prior year			0	
	Change in variation margin on open contracts - All other				
	3.13 Section 1, Column 18, current year minus	(121,881)			
	3.14 Section 1, Column 18, prior year	(108,646)	(13,235)	(13,235)	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year			0	
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	(121,881)			
	3.24 Section 1, Column 19, prior year	(108,646)	(13,235)	(13,235)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		(376,625)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)				
	4.22 Amount recognized (Section 2, Column 16)	(376,625)	(376,625)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				972,578
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				972,578

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	14,981,140	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	972,578	
3.	Total (Line 1 plus Line 2)		15,953,718
4.	Part D, Section 1, Column 5	18,259,412	
5.	Part D, Section 1, Column 6	(2,305,694)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	14,981,140	
8.	Part B, Section 1, Column 13	117,925	
9.	Total (Line 7 plus Line 8)		15,099,065
10.	Part D, Section 1, Column 8	17,404,759	
11.	Part D, Section 1, Column 9	(2,305,694)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 20	972,575	
15.	Part D, Section 1, Column 11	972,575	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	5,699,715	5,699,715	0
2. Cost of cash equivalents acquired	5,861,970,898	5,861,970,898	
3. Accrual of discount	954	954	
4. Unrealized valuation increase (decrease)	0		
5. Total gain (loss) on disposals	830	830	
6. Deduct consideration received on disposals	5,820,445,969	5,820,445,969	
7. Deduct amortization of premium	0		
8. Total foreign exchange change in book/adjusted carrying value	0		
9. Deduct current year's other than temporary impairment recognized	0		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	47,226,428	47,226,428	0
11. Deduct total nonadmitted amounts	0		
12. Statement value at end of current period (Line 10 minus Line 11)	47,226,428	47,226,428	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

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
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (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
0009044		Springville	UT		04/05/2006	6.070	3,179,533	0	0	0	0	0	6,080,000	02/12/2006
0009046		Sacramento	CA		02/02/2007	6.040	9,084,411	0	0	0	0	0	15,650,000	12/18/2006
0009047		Ocala	FL		10/19/2007	6.080	5,300,781	0	0	0	0	0	11,400,000	08/06/2007
0009048		Naples	FL		03/04/2010	6.950	7,695,514	0	0	0	0	0	14,200,000	11/16/2009
0009049		Los Angeles	CA		06/02/2011	6.000	4,417,369	0	0	0	0	0	7,800,000	04/05/2011
0009050		Houston	TX		09/28/2011	5.250	4,341,136	0	0	0	0	0	7,278,481	04/21/2011
0009052		Brentwood	TN		07/17/2014	5.150	9,671,129	0	0	0	0	0	21,300,000	05/08/2014
0009053		Frankfort	KY		12/12/2014	4.840	18,899,961	0	0	0	0	0	28,500,000	10/28/2014
0009054		Eldersburg	MD		12/18/2014	4.900	21,136,473	0	0	0	0	0	46,800,000	10/24/2014
0009055		Charlottesville	VA		10/06/2015	4.480	15,912,620	0	0	0	0	0	26,400,000	06/16/2015
0009056		Blacksburg	VA		10/06/2015	4.530	7,342,782	0	0	0	0	0	14,100,000	06/12/2015
0009057		Aurora	CO		10/08/2015	4.030	22,500,000	0	0	0	0	0	30,900,000	09/16/2015
0009058		Westfield	IN		11/03/2015	4.450	25,000,000	0	0	0	0	0	34,300,000	10/09/2015
0009059		Cincinnati	OH		11/12/2015	5.000	277,102	0	0	0	0	0	34,200,000	07/07/2015
0009060		Vineyard	UT		12/07/2015	4.300	32,000,000	0	0	0	0	0	52,900,000	09/03/2015
0599999. Mortgages in good standing - Commercial mortgages-all other							186,758,811	0	0	0	0	0	351,808,481	XXX
0009051		Cranberry Township	PA		11/06/2012	10.000	2,635,086	0	0	0	0	0	21,000,000	04/10/2011
0699999. Mortgages in good standing - Mezzanine Loans							2,635,086	0	0	0	0	0	21,000,000	XXX
0899999. Total Mortgages in good standing							189,393,897	0	0	0	0	0	372,808,481	XXX
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							189,393,897	0	0	0	0	0	372,808,481	XXX

General Interrogatory:

1. Mortgages in good standing $ ---------- unpaid taxes $ ---------- interest due and unpaid.
2. Restructured mortgages $ ---------- unpaid taxes $ ---------- interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ---------- unpaid taxes $ ---------- interest due and unpaid.
4. Mortgages in process of foreclosure $ ---------- unpaid taxes $ ---------- 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					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
0009054	Eldersburg	MD		12/18/2014	4.900	0	14,541,937	46,800,000
0009055	Charlottesville	VA		10/06/2015	4.480	16,000,000	0	26,400,000
0009056	Blacksburg	VA		10/06/2015	4.530	7,400,000	0	14,100,000
0009057	Aurora	CO		10/08/2015	4.030	22,500,000	0	30,900,000
0009058	Westfield	IN		11/03/2015	4.450	25,000,000	0	34,300,000
0009059	Cincinnati	OH		11/12/2015	5.000	190,932	86,170	34,200,000
0009060	Vineyard	UT		12/07/2015	4.300	32,000,000	0	52,900,000
0599999. Mortgages in good standing - Commercial mortgages-all other						103,090,932	14,628,107	239,600,000
0009051	Cranberry Township	PA		11/06/2012	10.000	0	86,777	21,000,000
0699999. Mortgages in good standing - Mezzanine Loans						0	86,777	21,000,000
0899999. Total Mortgages in good standing						103,090,932	14,714,884	260,600,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						103,090,932	14,714,884	260,600,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
0009042	Garden City	ID		10/21/2005	12/23/2015	3,023,873	0	0	0	0	0	0	2,900,648	2,900,648	0	0	0
0199999. Mortgages closed by repayment						3,023,873	0	0	0	0	0	0	2,900,648	2,900,648	0	0	0
0009042	Garden City	ID		10/21/2005		3,023,873	0	0	0	0	0	0	0	123,225	0	0	0
0009044	Springville	UT		04/05/2006		3,301,590	0	0	0	0	0	0	0	122,057	0	0	0
0009046	Sacramento	CA		02/02/2007		9,379,672	0	0	0	0	0	0	0	295,261	0	0	0
0009047	Ocala	FL		10/19/2007		6,283,948	0	0	0	0	0	0	0	983,167	0	0	0
0009048	Naples	FL		03/04/2010		7,879,774	0	0	0	0	0	0	0	184,260	0	0	0
0009049	Los Angeles	CA		06/02/2011		4,523,819	0	0	0	0	0	0	0	106,450	0	0	0
0009050	Houston	TX		09/28/2011		4,512,617	0	0	0	0	0	0	0	171,481	0	0	0
0009051	Cranberry Township	PA		11/06/2012		2,571,000	0	0	0	0	0	0	0	22,691	0	0	0
0009052	Brentwood	TN		07/17/2014		10,146,799	0	0	0	0	0	0	0	475,669	0	0	0
0009053	Frankfort	KY		12/12/2014		19,600,000	0	0	0	0	0	0	0	700,039	0	0	0
0009054	Eldersburg	MD		12/18/2014		10,277,270	0	0	0	0	0	0	0	3,682,734	0	0	0
0009055	Charlottesville	VA		10/06/2015		0	0	0	0	0	0	0	0	87,380	0	0	0
0009056	Blacksburg	VA		10/06/2015		0	0	0	0	0	0	0	0	57,218	0	0	0
0299999. Mortgages with partial repayments						81,500,362	0	0	0	0	0	0	0	7,011,632	0	0	0
0599999 - Totals						84,524,235	0	0	0	0	0	0	2,900,648	9,912,280	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 Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
65250B-10-8	NEWSTONE CAPITAL PARTNERS II LP		MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS II LP	5S	03/15/2011	3	5,818,840	5,818,840	5,818,840	1,450,675					1,450,675	3,111,874	1.640
1399999. Joint Venture Interests - Fixed Income - Unaffiliated									5,818,840	5,818,840	5,818,840	1,450,675	0	0	0	0	1,450,675	3,111,874	XXX
34918*-10-0	Emerging Market LLC		CINCINNATI	OH	Emerging Market LLC	4	01/15/2013	2	15,000,000	16,407,574	16,407,574	288,641							14.870
34920*-10-6	FORT WASHINGTON HIGH YIELD INV LLC		CINCINNATI	OH	FORT WASHINGTON HIGH YIELD INV LLC	4	04/24/2014	2	16,000,000	15,291,467	15,291,467	(538,228)							4.680
1499999. Joint Venture Interests - Fixed Income - Affiliated									31,000,000	31,699,041	31,699,041	(249,586)	0	0	0	0	0	0	XXX
	ALINDA FUND I LP INFRASTRUCTURE FUND		WILMINGTON	DE	ALINDA FUND I LP INFRASTRUCTURE FUND		09/08/2006	1	21,388,384	24,376,184	24,376,184	2,098,480					2,182,865	2,776,327	2.090
	CARLYLE RIVERSTONE FUND REN. I L.P.		WASHINGTON	DC	CARLYLE RIVERSTONE FUND REN. I L.P.		03/14/2006	2	184,541	184,541	184,541			1,176,844				13,973	2.920
1599999. Joint Venture Interests - Common Stock - Unaffiliated									21,572,925	24,560,725	24,560,725	2,098,480	0	1,176,844	0	0	2,182,865	2,790,300	XXX
	Ares Capital Europe II		CAYMAN ISLANDS	CYM	Ares Capital Europe II		03/27/2013	1	16,158,306	16,900,826	16,900,826	1,372,735					788,639	3,600,588	2.470
	AUDAX MEZZANINE II		WILMINGTON	DE	AUDAX MEZZANINE II		11/30/2006	2	116,272	121,255	121,255	35,214					21,088	1	0.350
	CARLYLE MEZZANINE PARTNERS LP L.P.		WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP L.P.		05/05/2006	3	1,115,122	990,617	990,617	503,919		1,298,009				1,133,122	4.580
	NEWSTONE CAPITAL PARTNERS LP		MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS LP		07/28/2006	3	1,008,962	1,088,119	1,088,119	320,893					241,736	610,129	1.010
	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP		NEW YORK	NY	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP		01/05/2012	2	10,849,168	10,856,393	10,856,393	895,732					838,140	675,409	1.950
	REGIMENT CAPITAL SSF V LP		BOSTON	MA	REGIMENT CAPITAL SSF V LP		07/15/2011	1	4,148,177	4,148,177	4,148,177	638,155					663,461	7,133,789	0.800
	TCW Direct Lending LLC		LOS ANGELES	CA	TCW Direct Lending LLC		03/31/2015	1	6,660,417	6,529,463	6,529,463	(130,954)						13,400,000	0.990
2199999. Joint Venture Interests - Other - Unaffiliated									40,056,424	40,634,850	40,634,850	3,635,694	0	1,298,009	0	0	2,553,064	26,553,038	XXX
401378-AA-2	GUARDIAN LIFE INSURANCE 7 3/8% Due 9/30/2039 MS30				GUARDIAN LIFE INSURANCE 7 3/8% Due 9/30/2039 MS30	1	01/01/2015		519,715	637,277	518,305		(293)				36,875		
638671-AJ-6	NATIONWIDE MUTUAL INS 5.81% Due 12/15/2024 MJSD15				NATIONWIDE MUTUAL INS 5.81% Due 12/15/2024 MJSD15	1	01/01/2009		1,000,000	967,209	1,000,000						33,693		
64952G-AF-5	NEW YORK LIFE 6 3/4% Due 11/15/2039 MN15				NEW YORK LIFE 6 3/4% Due 11/15/2039 MN15	1	01/01/2015		2,258,980	2,565,586	2,239,726		(4,560)				135,000		
668131-AA-3	NORTHWESTERN MUT LIFE 6.063% Due 3/30/2040 MS30				NORTHWESTERN MUT LIFE 6.063% Due 3/30/2040 MS30	1	01/01/2015		5,124,480	6,003,265	5,115,702		(2,201)				303,150		
878091-BC-0	TIAA 6.85% Due 12/16/2039 JD16				TIAA 6.85% Due 12/16/2039 JD16	1	01/01/2011		5,115,390	6,182,390	5,106,097		(1,826)				342,500		
878091-BD-8	TIAA 4.9% Due 9/15/2044 MS15				TIAA 4.9% Due 9/15/2044 MS15	1	04/13/2015		2,045,771	1,802,946	2,042,446		(3,325)				43,733		
2399999. Surplus Debentures, etc - Unaffiliated									16,064,336	18,158,673	16,022,275	0	(12,204)	0	0	0	894,950	0	XXX
000000-00-0	R4 Housing Partners LP		New York	NY	RHP GP LLC		05/30/2012		10,472,188	12,027,000	10,866,127	(1,476,715)					393,939		14.430
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									10,472,188	12,027,000	10,866,127	(1,476,715)	0	0	0	0	0	393,939	XXX
4499999. Total - Unaffiliated									93,984,713	101,200,089	97,902,817	5,708,134	(12,204)	2,474,853	0	0	7,081,554	32,849,151	XXX
4599999. Total - Affiliated									31,000,000	31,699,041	31,699,041	(249,586)	0	0	0	0	0	0	XXX
4699999 - Totals									124,984,713	132,899,130	129,601,859	5,458,548	(12,204)	2,474,853	0	0	7,081,554	32,849,151	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 Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
34918*-10-0	NEWSTONE CAPITAL PARTNERS II LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS II LP	03/15/2011	3		3,490,228		1.640
1399999. Joint Venture Interests - Fixed Income - Unaffiliated							0	3,490,228	0	XXX
	ALINDA FUND I LP INFRASTRUCTURE FUND	WILMINGTON	DE	ALINDA FUND I LP INFRASTRUCTURE FUND		1		1,127,777		2.090
	CARLYLE RIVERSTONE FUND REN. I L.P.	WASHINGTON	DC	CARLYLE RIVERSTONE FUND REN. I L.P.		2		334,981		2.920
1599999. Joint Venture Interests - Common Stock - Unaffiliated							0	1,462,758	0	XXX
	Ares Capital Europe II	CAYMAN ISLANDS	CYM	Ares Capital Europe II	03/27/2013	1		4,395,145		2.470
	CARLYLE MEZZANINE PARTNERS LP L.P.	WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP L.P.	05/05/2006	3		34,724		4.580
	NEWSTONE CAPITAL PARTNERS LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS LP	07/28/2006	3		285,954		1.010
	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	NEW YORK	NY	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	01/05/2012	2		2,140,002		1.950
	TCW Direct Lending LLC	LOS ANGELES	CA	TCW Direct Lending LLC	03/31/2015	1	1,760,417	4,900,000		1.000
2199999. Joint Venture Interests - Other - Unaffiliated							1,760,417	11,755,825	0	XXX
401378-AA-2	GUARDIAN LIFE INSURANCE 7 3/8% Due 9/30/2039 MS30			Transfer from Schedule D Part 1	01/01/2015		518,599			
64952G-AF-5	NEW YORK LIFE 6 3/4% Due 11/15/2039 MN15			Transfer from Schedule D Part 1	01/01/2015		2,244,286			
668131-AA-3	NORTHWESTERN MUT LIFE 6.063% Due 3/30/2040 MS30			Transfer from Schedule D Part 1	01/01/2015		5,117,902			
878091-BD-8	TIAA 4.9% Due 9/15/2044 MS15			Transfer from Schedule D Part 1	04/13/2015		2,045,771			
2399999. Surplus Debentures, etc - Unaffiliated							9,926,558	0	0	XXX
4499999. Total - Unaffiliated							11,686,975	16,708,811	0	XXX
4599999. Total - Affiliated							0	0	0	XXX
4699999 - Totals							11,686,975	16,708,811	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	NEWSTONE CAPITAL PARTNERS II LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS II LP	03/15/2011	10/06/2015	7,212,988					0		7,212,988	7,212,988			0	1,450,675
1399999. Joint Venture Interests - Fixed Income - Unaffiliated							7,212,988	0	0	0	0	0	0	7,212,988	7,212,988	0	0	0	1,450,675
	ALINDA FUND I LP INFRASTRUCTURE FUND	WILMINGTON	DE	ALINDA FUND I LP INFRASTRUCTURE FUND	09/08/2006	12/29/2015	1,266,719					0		1,266,719	1,266,719			0	2,182,865
	CARLYLE RIVERSTONE FUND REN. I L.P.	WASHINGTON	DC	CARLYLE RIVERSTONE FUND REN. I L.P.	03/14/2006	02/10/2015	720,904					0		720,904	720,904			0	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							1,987,623	0	0	0	0	0	0	1,987,623	1,987,623	0	0	0	2,182,865
	Ares Capital Europe II	CAYMAN ISLANDS	CYM	Ares Capital Europe II	03/27/2013	11/30/2015	918,120					0		918,120	918,120			0	788,639
	AUDAX MEZZANINE II	WILMINGTON	DE	AUDAX MEZZANINE II	11/30/2006	12/28/2015	114,116					0		114,116	114,116			0	21,088
	CARLYLE MEZZANINE PARTNERS LP L.P.	WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP L.P.	05/05/2006	06/30/2015	882,781					0		882,781	882,781			0	
	NEWSTONE CAPITAL PARTNERS LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS LP	07/28/2006	11/18/2015	629,816					0		629,816	629,816			0	241,736
	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	NEW YORK	NY	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	01/05/2012	12/30/2015	2,664,971					0		2,664,971	2,664,971			0	838,140
	REGIMENT CAPITAL SSF V LP	BOSTON	MA	REGIMENT CAPITAL SSF V LP	07/15/2011	08/28/2015	1,562,120					0		1,562,120	1,562,120			0	663,461
2199999. Joint Venture Interests - Other - Unaffiliated							6,771,924	0	0	0	0	0	0	6,771,924	6,771,924	0	0	0	2,553,064
4499999. Total - Unaffiliated							15,972,535	0	0	0	0	0	0	15,972,535	15,972,535	0	0	0	6,186,604
4599999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals							15,972,535	0	0	0	0	0	0	15,972,535	15,972,535	0	0	0	6,186,604

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
690353-D9-5	OPIC				1	5,900,000	100.0000	5,900,000	5,900,000	5,900,000	0	0	0	0	0.043	0.043	JAJO	575	1,359	11/24/2015	10/10/2025
690353-H9-1	OPIC US Agency Floating Rate				1	2,200,000	100.0000	2,200,000	2,200,000	2,200,000	0	0	0	0	0.043	0.043	MJSD	44	371	11/27/2015	09/15/2022
690353-K4-8	OPIC CP			2	1	2,500,000	100.0000	2,500,000	2,500,000	2,500,000	0	0	0	0	0.420	0.420	FMAN	0	0	11/18/2015	10/15/2033
690353-WA-1	OPIC VRDN				1	1,500,000	100.0000	1,500,000	1,500,000	1,500,000	0	0	0	0	0.330	0.330	MJSD	220	0	12/30/2015	06/15/2017
690353-ZZ-3	OPIC				1	14,000,000	100.0000	14,000,000	14,000,000	14,000,000	0	0	0	0	0.330	0.156	MJSD	2,146	12,520	12/08/2015	09/15/2020
912810-FT-0	U S TREASURY				1	48,985	127.9840	63,992	50,000	49,173	0	24	0	0	4.500	4.627	FA	850	2,250	12/12/2006	02/15/2036
912828-C2-4	U S TREASURY	SD			1	4,501,230	100.3330	4,514,976	4,500,000	4,500,794	0	(243)	0	0	1.500	1.494	FA	22,809	67,500	03/04/2014	02/28/2019
912828-L6-5	U S TREASURY	SD			1	104,910	98.2960	103,211	105,000	104,914	0	4	0	0	1.375	1.393	MS	369	0	10/08/2015	09/30/2020
912828-L9-9	U S TREASURY	SD			1	715,624	98.2580	715,318	728,000	715,967	0	343	0	0	1.375	1.731	AO	1,641	0	11/16/2015	10/31/2020
912828-LU-2	U S TREASURY	SD			1	200,665	101.9330	203,866	200,000	200,077	0	(588)	0	0	3.125	3.069	AO	1,076	6,250	11/04/2009	10/31/2016
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						31,671,414	XXX	31,701,363	31,683,000	31,670,925	0	(460)	0	0	XXX	XXX	XXX	29,730	90,250	XXX	XXX
36176F-2C-1	G2 #765171			2	1	3,764,303	105.1980	3,650,441	3,470,080	3,604,271	0	(20,564)	0	0	4.660	2.453	MON	13,475	161,554	12/01/2015	12/27/2061
36176F-Z5-0	G2 #765164			2	1	4,385,039	104.7140	4,262,383	4,070,514	4,168,707	0	(47,954)	0	0	4.607	3.052	MON	15,627	186,326	12/01/2015	10/20/2061
36176F-Z9-2	G2 #765168			2	1	1,323,573	104.8760	1,296,135	1,235,869	1,265,140	0	(12,573)	0	0	4.615	3.145	MON	4,753	56,701	12/01/2015	11/22/2061
36179D-B6-6	GN # AC3661			2	1	9,770,979	101.9330	9,947,398	9,758,780	9,767,870	0	(1,037)	0	0	2.640	2.630	MON	21,469	257,632	11/28/2012	01/15/2033
36230U-YF-0	G2			2	1	2,061,059	104.5290	1,998,642	1,912,050	1,949,592	0	(33,972)	0	0	4.684	2.932	MON	7,463	89,055	12/01/2015	09/01/2046
36230U-YL-7	G2 RF #759715			2	1	1,013,580	104.8680	986,318	940,532	960,349	0	(13,511)	0	0	4.676	2.957	MON	3,665	43,598	12/01/2015	10/26/2061
36297E-ZY-4	G2 #710059			2	1	1,707,775	106.0710	1,771,463	1,670,074	1,684,351	0	(3,636)	0	0	4.500	4.064	MON	6,263	74,699	09/01/2015	11/20/2060
38374T-VL-5	GNR 2009-38 Z			2	1	3,611,911	108.8550	3,402,258	3,125,487	3,487,395	0	19,517	0	0	5.000	2.140	MON	13,023	156,274	07/23/2012	05/16/2039
38377T-VE-8	GNR 2011-21 PV			2	1	790,091	106.4580	806,460	757,540	777,131	0	(2,015)	0	0	4.500	3.833	MON	2,841	34,089	01/24/2011	08/20/2026
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						28,428,310	XXX	28,121,498	26,940,926	27,664,806	0	(115,745)	0	0	XXX	XXX	XXX	88,579	1,059,928	XXX	XXX
38373Y-6Z-2	GNMA - CMO 2003-16 Z			2	1	1,241,406	107.5330	1,383,277	1,286,375	1,228,086	0	(15,775)	0	0	5.629	6.188	MON	6,034	72,089	02/04/2003	02/16/2044
38373Y-UK-8	GNMA - CMO 2003-5 Z			2	1	365,351	105.3940	400,975	380,455	374,010	0	(1,949)	0	0	5.776	6.280	MON	1,831	22,023	01/08/2003	11/16/2042
38376G-P3-8	GNR 2011-53 B			2	1	1,903,767	107.4710	1,834,649	1,707,115	1,865,996	0	14,248	0	0	4.397	1.894	MON	6,255	75,062	02/06/2013	05/16/2051
38378K-DQ-9	GNR 2013 46 IO			24	1	2,802,829	6.5250	2,090,077	0	1,645,844	0	(416,116)	0	0	1.141	7.080	MON	30,455	365,261	03/22/2013	09/16/2043
38378K-U2-3	GNR 2013-121 IO			24	1	989,752	3.1700	990,719	0	962,583	0	201,882	447,387	0	0.628	1.933	MON	16,345	872,469	08/26/2013	10/16/2044
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						7,303,105	XXX	6,699,697	3,373,945	6,076,519	0	(217,710)	447,387	0	XXX	XXX	XXX	60,920	1,406,904	XXX	XXX
0599999. Total - U.S. Government Bonds						67,402,829	XXX	66,522,558	61,997,871	65,412,250	0	(333,915)	447,387	0	XXX	XXX	XXX	179,229	2,557,082	XXX	XXX
642869-AC-5	NEW BRUNSWICK		A		1FE	4,985,150	102.6510	5,132,565	5,000,000	4,994,457	0	2,152	0	0	2.750	2.797	JD	6,111	137,500	06/09/2011	06/15/2018
669827-FT-9	NOVA SCOTIA		A		1FE	3,137,510	104.0610	3,121,836	3,000,000	3,022,603	0	(20,243)	0	0	5.125	4.395	JJ	66,198	153,750	09/21/2009	01/26/2017
68323A-BK-9	ONTARIO PROVINCE OF	LS	A		1FE	1,882,020	99.1180	1,982,358	2,000,000	1,909,156	0	12,383	0	0	2.450	3.231	JD	272	49,000	10/03/2013	06/29/2022
748148-QR-7	PROV OF QUEBEC		A		1FE	1,400,630	143.9200	1,439,202	1,000,000	1,364,331	0	(19,603)	0	0	7.500	4.017	MS	22,083	75,000	02/07/2014	09/15/2029
748148-RS-4	PROV OF QUEBEC		A		1FE	5,193,540	103.4530	5,172,650	5,000,000	5,026,055	0	(28,785)	0	0	5.125	4.506	MN	33,455	256,250	06/23/2009	11/14/2016
219868-BS-4	CORP ANDINA DE FOMENTO		F		1FE	2,193,740	106.4600	2,129,200	2,000,000	2,134,033	0	(18,403)	0	0	4.375	3.217	JD	3,889	87,500	08/14/2012	06/15/2022
857524-AC-6	REPUBLIC OF POLAND		F		1FE	1,983,880	105.2000	2,104,000	2,000,000	1,986,521	0	1,386	0	0	4.000	4.099	JJ	35,333	80,000	01/16/2014	01/22/2024
910860-BF-4	UNITED MEXICAN STATES SOVEREIGN		F		2FE	1,792,500	88.5000	1,770,000	2,000,000	1,792,522	0	22	0	0	4.600	5.293	JJ	40,378	0	12/23/2015	01/23/2046
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						22,568,970	XXX	22,851,811	22,000,000	22,229,678	0	(71,091)	0	0	XXX	XXX	XXX	207,719	839,000	XXX	XXX
1099999. Total - All Other Government Bonds						22,568,970	XXX	22,851,811	22,000,000	22,229,678	0	(71,091)	0	0	XXX	XXX	XXX	207,719	839,000	XXX	XXX
13063C-XP-0	CALIFORNIA ST			1	1FE	5,000,000	101.4660	5,073,300	5,000,000	5,000,000	0	0	0	0	3.875	3.875	JD	16,146	17,222	10/09/2015	12/01/2030
154686-FU-8	CENTRL OH SOL WST AUTH			1	1FE	2,095,930	107.0650	2,285,838	2,135,000	2,099,594	0	1,288	0	0	5.000	5.148	JD	8,896	106,750	07/31/2013	12/01/2032
592112-LP-9	MET GOVT NASHVILLE & DAVIDSON			1	1FE	3,000,000	98.0800	2,942,400	3,000,000	3,000,000	0	0	0	0	2.617	2.617	JJ	39,255	78,510	08/02/2012	07/01/2023
592112-LQ-7	MET GOVT NASHVILLE & DAVIDSON			1	1FE	1,000,000	98.9280	989,280	1,000,000	1,000,000	0	0	0	0	2.767	2.767	JJ	13,835	27,670	08/02/2012	07/01/2024
592112-NZ-5	MET GOVT NASHVILLE & DAVIDSON GENERAL OBLIGATION				1FE	3,000,000	98.3600	2,950,800	3,000,000	3,000,000	0	0	0	0	3.143	3.143	JJ	47,145	34,573	02/11/2015	07/01/2026
732622-AJ-4	PONTIAC MI WSTWTR TREATMENT FA			1	1FE	2,470,000	100.7840	2,489,365	2,470,000	2,470,000	0	0	0	0	2.900	2.900	JD	5,969	71,630	08/15/2012	06/01/2023
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						16,565,930	XXX	16,730,983	16,605,000	16,569,594	0	1,288	0	0	XXX	XXX	XXX	131,246	336,355	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						16,565,930	XXX	16,730,983	16,605,000	16,569,594	0	1,288	0	0	XXX	XXX	XXX	131,246	336,355	XXX	XXX
199507-3S-1	COLUMBUS OH CSD GO SCHOOL DISTRICT			1	1FE	6,334,992	112.2410	6,229,376	5,550,000	6,296,184	0	(38,808)	0	0	4.750	3.160	JD	21,969	139,135	04/24/2015	12/01/2026
567609-CT-7	MARIEMONT OHIO CITY SCH DIST			1	1FE	1,565,267	111.6490	1,708,230	1,530,000	1,560,301	0	(1,148)	0	0	5.900	5.661	JD	7,523	90,270	08/19/2010	12/01/2030
593779-FW-6	MIAMI TRACE, OH LSD BAN				1FE	2,510,375	100.4480	2,510,375	2,500,000	2,500,346	0	(10,029)	0	0	1.500	0.498	JAN	15,104	0	07/24/2015	01/06/2016
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						10,410,634	XXX	10,447,981	9,580,000	10,356,831	0	(49,985)	0	0	XXX	XXX	XXX	44,596	229,405	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
2499999. Total - U.S. Political Subdivisions Bonds						10,410,634	XXX	10,447,981	9,580,000	10,356,831	0	(49,985)	0	0	XXX	XXX	XXX	44,596	229,405	XXX	XXX
088365-EE-7	BEXAR CNTY TX HOSP DIST BABS				1FE	1,250,000	104.8600	1,310,750	1,250,000	1,250,000	0	0	0	0	3.302	3.302	FA	15,593	41,275	08/27/2010	02/15/2019
088365-EF-4	BEXAR CNTY TX HOSP DIST BABS				1FE	2,000,000	105.9640	2,119,280	2,000,000	2,000,000	0	0	0	0	3.452	3.452	FA	26,082	69,040	08/27/2010	02/15/2020
915137-5R-0	UNIVERSITY OF TEXAS			2	1FE	3,248,770	114.0200	3,990,700	3,500,000	3,272,238	0	5,117	0	0	4.794	5.290	FA	63,387	167,790	11/09/2010	08/15/2046
91528N-AA-9	UNM SANDOVAL REGIONAL MED			1	1FE	4,942,059	103.0210	5,408,603	5,250,000	5,005,461	0	9,493	0	0	4.500	5.049	JJ	105,656	215,831	04/28/2015	07/20/2036
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						11,440,829	XXX	12,829,333	12,000,000	11,527,699	0	14,610	0	0	XXX	XXX	XXX	210,718	493,936	XXX	XXX
31283C-AH-9	FREDDIEMAC STRIP 290 290 200			2	1	1,576,725	98.3140	1,540,507	1,566,932	1,574,641	0	(484)	0	0	2.000	1.904	MON	2,612	31,339	10/23/2012	11/15/2032
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300			2	1	4,106,303	99.8530	3,945,536	3,951,337	4,085,156	0	(10,742)	0	0	3.000	2.502	MON	9,878	118,540	07/24/2012	08/15/2042
3128PP-MF-7	FGLMC # J10358			2	1	489,289	107.3530	515,280	479,989	486,860	0	(554)	0	0	4.500	3.916	MON	1,800	21,599	08/06/2009	07/01/2024
3128PP-MJ-9	FGLMC # J10361			2	1	392,196	107.1330	410,956	383,595	389,970	0	(508)	0	0	4.500	3.828	MON	1,438	17,262	07/29/2009	07/01/2024
3128PR-V8-9	FGLMC # J12439			2	1	226,030	106.3430	226,093	212,609	223,656	0	(657)	0	0	4.500	2.626	MON	797	9,567	10/31/2011	06/01/2025
3128PR-YD-5	FGLMC # J12508			2	1	295,096	106.3460	295,189	277,574	292,032	0	(847)	0	0	4.500	2.629	MON	1,041	12,491	10/31/2011	07/01/2025
3128PT-UT-0	FGLMC #J14194			2	1	732,907	103.1380	781,295	757,526	737,786	0	1,361	0	0	3.000	3.776	MON	1,894	22,726	03/03/2011	01/01/2026
312903-5X-1	FHLMC - CMO 174 Z			2	1	30,335	112.1120	32,701	29,168	29,117	0	(27)	0	0	10.000	9.773	MON	130	2,917	03/05/1998	08/15/2021
313615-AQ-9	FNMA # 050415			2	1	595	109.5570	624	569	580	0	(2)	0	0	9.000	7.905	MON	4	51	05/31/1995	03/01/2021
31361W-5N-3	FNMA # 044053			2	1	17	103.6910	16	16	16	0	0	0	0	9.500	8.112	MON	0	1	05/31/1995	01/01/2018
31362T-TU-7	FNMA # 070763			2	1	387	107.8920	399	370	377	0	(1)	0	0	9.000	7.897	MON	3	33	05/31/1995	03/01/2021
3136A3-EE-7	FNR 2011-143 PZ			2	1	5,390,658	108.4870	5,193,562	4,787,258	5,307,868	0	(6,831)	0	0	4.500	3.545	MON	17,952	210,266	12/01/2015	01/25/2042
3136A5-3Z-7	FNR 2012-51 TP			2	1	3,208,125	104.9500	3,148,509	3,000,000	3,156,078	0	(15,100)	0	0	3.500	2.852	MON	8,750	105,000	05/31/2012	03/25/2041
3136A7-HR-6	FNR 2012-67 HW			2	1	5,983,137	108.5410	5,547,613	5,111,062	5,730,414	0	(72,985)	0	0	4.500	2.683	MON	19,166	229,998	07/13/2012	07/25/2027
3136A9-P8-5	FNR 2012-120 AH			2	1	2,852,211	101.2460	2,924,307	2,888,315	2,856,229	0	968	0	0	2.500	2.730	MON	6,017	72,208	10/22/2013	02/25/2032
3136AG-HW-5	FNR 2013-94 CZ			2	1	5,592,027	96.5970	6,550,260	6,781,032	5,648,040	0	21,697	0	0	3.500	4.757	MON	19,778	232,897	12/01/2015	09/25/2043
3136AH-VS-6	FNR 2013-136 CZ			2	1	1,741,360	102.5360	2,199,192	2,144,798	1,757,460	0	7,433	0	0	3.500	4.854	MON	6,256	73,664	12/01/2015	01/25/2044
31371M-JC-2	FNMA # 255959			2	1	186,584	107.5350	197,237	183,417	186,313	0	(39)	0	0	6.000	5.355	MON	917	11,005	09/13/2005	10/01/2035
3137A1-N9-0	FHMS K008 A2			2	1	9,228,141	105.5850	9,613,505	9,105,000	9,168,420	0	(18,568)	0	0	3.531	3.318	MON	26,791	321,498	01/12/2012	06/25/2020
3137A3-KF-5	FHR 3753 DB			2	1	476,563	103.7870	518,937	500,000	490,100	0	2,668	0	0	3.500	4.225	MON	1,458	17,500	02/01/2011	11/15/2037
3137A6-B2-7	FHR K010 A2			2	1	2,019,878	109.0710	2,181,424	2,000,000	2,008,019	0	(2,648)	0	0	4.333	4.207	MON	7,222	86,660	01/20/2011	10/25/2020
3137A6-ST-0	FHR 3812 AJ			2	1	2,519,288	101.7810	2,572,204	2,527,185	2,522,697	0	708	0	0	3.500	3.561	MON	7,371	88,452	05/17/2011	08/15/2024
3137A7-JU-5	FHLMC K701 A2			2	1	1,009,988	103.8240	1,038,243	1,000,000	1,001,076	0	(1,983)	0	0	3.882	3.694	MON	3,235	38,820	02/18/2011	11/25/2017
3137A7-NU-0	FHLMC K011 A2			2	1	1,516,429	108.0580	1,630,588	1,509,000	1,511,358	0	(1,187)	0	0	4.084	4.020	MON	5,136	61,628	03/18/2011	12/25/2048
3137A8-PP-7	FHMS K012 A2			2	1	1,987,508	108.6360	2,172,720	2,000,000	1,990,489	0	663	0	0	4.184	4.267	MON	6,973	83,708	04/07/2011	12/25/2020
3137AB-YF-2	FHR 3870 WB			2	1	5,566,969	104.6890	5,223,971	4,990,000	5,402,098	0	(39,550)	0	0	4.000	2.770	MON	16,633	199,600	07/27/2012	06/15/2031
3137AN-QX-6	FHR 4027 AB			2	1	1,644,754	106.9010	1,617,953	1,513,505	1,623,202	0	2,496	0	0	4.000	2.299	MON	5,045	60,540	05/23/2012	12/15/2040
3137B0-CQ-5	FHR 4184 GZ			2	1	5,198,280	93.9430	5,225,475	5,562,400	5,167,172	0	(31,108)	0	0	3.000	3.899	MON	13,906	111,510	05/01/2015	03/15/2043
3137B1-ZD-7	FHR 4204 QA			2	1	4,517,694	95.5900	4,636,129	4,849,994	4,589,981	0	25,239	0	0	1.500	2.972	MON	6,062	72,750	10/17/2013	07/15/2042
3137BC-6T-0	FHR 4361 WV			2	1	1,976,592	102.5060	2,041,840	1,991,921	1,978,043	0	864	0	0	3.500	3.594	MON	5,810	69,717	06/24/2014	05/15/2044
31384Q-PN-7	FNMA # 530629			2	1	88,782	101.1220	90,599	89,594	82,484	0	203	0	0	2.442	4.870	MON	182	2,151	04/27/2000	04/01/2030
3138E0-YE-3	FNMA # AJ7908			2	1	3,280,621	103.5370	3,497,789	3,378,286	3,295,678	0	4,622	0	0	3.000	3.653	MON	8,446	101,348	11/15/2011	01/01/2027
3138EJ-YV-4	FN POOL # AL2523			2	1	5,150,580	104.7260	5,252,033	5,015,018	5,141,020	0	(4,681)	0	0	3.500	3.004	MON	14,627	175,526	02/06/2014	09/01/2032
3138EM-LE-9	FNMA AL4824			2	1	2,867,514	106.9970	2,922,046	2,730,966	2,864,124	0	(1,225)	0	0	4.000	3.076	MON	9,103	109,239	04/11/2014	09/01/2043
3138EP-YZ-1	FN POOL # AL7027			2	1	8,377,746	97.5010	8,317,474	8,530,699	8,377,881	0	135	0	0	3.585	3.736	MON	26,335	0	12/10/2015	06/01/2045
3138L4-GJ-6	FNMA AM3800			2	1	2,755,534	100.8660	2,894,387	2,869,531	2,779,586	0	10,257	0	0	2.760	3.570	MON	6,820	80,299	07/25/2013	08/01/2023
3138MR-Y8-8	FN AQ9734			2	1	3,808,072	104.7530	3,730,296	3,561,026	3,786,789	0	(8,058)	0	0	3.500	2.327	MON	10,386	124,636	05/21/2013	01/01/2033
3138W5-M8-8	FN AR7582			2	1	2,802,066	104.7270	2,744,145	2,620,284	2,786,595	0	(5,854)	0	0	3.500	2.334	MON	7,642	91,710	05/21/2013	03/01/2033
3138XT-UL-7	FNMA AW4186 POOL # AW4186			2	1	17,452,668	103.2160	18,011,888	17,450,623	17,451,635	0	(426)	0	0	3.500	3.482	MON	50,898	610,772	04/03/2014	05/01/2044
31390J-6G-1	FNMA # 648071			2	1	33,119	114.2800	37,838	33,110	33,103	0	(2)	0	0	6.500	6.437	MON	179	2,152	05/15/2002	07/01/2032
31392J-TL-3	FNR 2003-20 MZ			2	1	1,077,668	113.1950	1,273,574	1,125,112	1,102,576	0	(705)	0	0	5.750	6.395	MON	5,391	64,694	02/05/2003	03/25/2033
31393B-FN-0	FNR 2003-33 AH			2	1	1,285,125	106.4640	1,277,567	1,200,000	1,244,552	0	(10,511)	0	0	4.000	2.929	MON	4,000	48,000	04/26/2012	05/25/2033
31393E-LQ-0	FNW 2003-W12 2A6			2	1	1,620,936	107.0220	1,795,639	1,677,825	1,647,268	0	1,050	0	0	5.000	5.463	MON	6,991	83,891	12/05/2003	06/25/2043
31393U-A6-0	FNW 2003-W19 1A7			2	1	4,295,277	106.7820	4,263,783	3,992,994	4,134,173	0	(11,749)	0	0	5.620	4.598	MON	18,701	224,406	12/10/2009	11/25/2033
31393U-AK-9	FNW 2003-W17 1A7			2	1	4,033,837	112.7530	4,184,717	3,711,409	3,854,617	0	(21,292)	0	0	5.750	4.667	MON	17,784	213,406	12/04/2009	08/25/2033
31394R-VW-6	FHLMC 2758 ZG			2	1	12,212,213	112.1950	14,115,820	12,581,472	12,413,789	0	(4,439)	0	0	5.500	5.948	MON	57,665	691,981	03/19/2004	04/15/2033
31397A-KY-8	FHR 3204 VB			2	1	578,162	100.7330	556,323	552,275	553,203	0	(3,245)	0	0	5.000	4.142	MON	2,301	27,614	11/12/2009	03/15/2025
31397N-LM-5	FNR 2009-11 NB			2	1	2,091,765	108.4280	2,049,059	1,889,793	1,992,300	0	707	0	0	5.000	2.984	MON	7,874	94,490	07/20/2011	03/25/2029
31397S-LE-2	FNR 2011-30 MC			2	1	2,746,020	101.1250	2,788,251	2,757,221	2,749,070	0	857	0	0	4.000	4.061	MON	9,191	110,289	04/07/2011	12/25/2036
31398F-DP-3	FNR 2009-85 BC			2	1	3,864,077	107.4940	4,106,188	3,819,909	3,836,783	0	(4,623)	0	0	4.500	4.376	MON	14,325	171,896	10/14/2009	10/25/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31398F-XA-4	FNR 2009-95 BY			2	1	290,750	105.6400	321,095	303,953	297,953	0	187	0	0	4.000	4.719	MON	1,013	12,158	01/28/2010	11/25/2024
31398J-MR-1	FHR 3573 JB			2	1	3,981,331	108.5260	4,228,274	3,896,104	3,934,809	0	(7,922)	0	0	4.500	4.270	MON	14,610	175,325	09/28/2009	09/15/2024
31398J-RE-5	FHR 3579 MB			2	1	983,329	106.5420	1,043,090	979,046	979,426	0	(693)	0	0	4.500	4.454	MON	3,671	44,057	01/22/2010	09/15/2024
31398K-JP-6	FHR 3584 MY			2	1	1,214,899	105.4330	1,347,429	1,278,000	1,242,707	0	4,907	0	0	4.000	4.568	MON	4,260	51,120	11/10/2009	10/15/2024
31398L-W9-5	FHR 3627 QH			2	1	1,823,939	106.2450	1,841,730	1,733,473	1,768,643	0	(6,619)	0	0	4.000	3.242	MON	5,778	69,339	08/26/2010	01/15/2025
31398M-BZ-8	FNMA 2010-9 B			2	1	700,621	104.7790	767,190	732,197	718,558	0	426	0	0	4.000	4.669	MON	2,441	29,288	01/28/2010	02/25/2025
31398N-GA-6	FNR 2010-97 PX			2	1	1,043,594	103.9990	1,039,990	1,000,000	1,014,075	0	(4,431)	0	0	4.500	3.853	MON	3,750	45,000	07/28/2010	11/25/2039
31398N-HK-3	FNR 2010-100 DB			2	1	1,086,875	107.5270	1,075,265	1,000,000	1,038,878	0	(9,024)	0	0	4.500	3.398	MON	3,750	45,000	08/19/2010	08/01/2040
31398V-4P-8	FHR 3643 DB			2	1	983,125	107.3240	1,073,240	1,000,000	991,367	0	1,612	0	0	4.500	4.743	MON	3,750	45,000	04/09/2010	03/15/2025
31398W-MG-6	FHR 3637 AY			2	1	693,619	105.0650	768,116	731,087	715,235	0	549	0	0	4.000	4.831	MON	2,437	29,243	03/26/2010	02/15/2025
31398W-Y7-3	FHR 3652 DC			2	1	1,006,250	107.5580	1,075,576	1,000,000	1,001,646	0	(861)	0	0	4.500	4.434	MON	3,750	45,000	04/21/2010	04/15/2025
31402H-3X-7	FNMA # 729914			2	1	142,762	112.5560	162,362	144,250	142,871	0	31	0	0	5.500	5.742	MON	661	7,934	07/29/2003	08/01/2033
31412S-D3-6	FNMA # 933122			2	1	2,196,071	111.7150	2,422,973	2,168,896	2,196,251	0	1,722	0	0	5.500	5.117	MON	9,941	116,283	02/01/2015	01/01/2038
31414M-4W-3	FNMA # 970737			2	1	752,123	107.8120	776,887	720,597	743,476	0	(1,934)	0	0	5.000	3.620	MON	3,002	36,030	08/31/2009	11/01/2023
31416X-LG-3	FNCN AB2126			2	1	4,193,271	103.1880	4,413,151	4,276,802	4,208,381	0	3,581	0	0	3.000	3.451	MON	10,692	128,304	01/07/2011	01/01/2026
31417C-UJ-2	FN POOL # AB5984			2	1	2,229,652	102.6430	2,292,886	2,233,841	2,229,625	0	(9)	0	0	3.000	3.017	MON	5,585	67,015	07/19/2013	08/01/2032
31417H-C5-1	FN AB9991			2	1	1,827,056	102.6420	1,877,078	1,828,771	1,826,917	0	(61)	0	0	3.000	3.000	MON	4,572	54,863	10/04/2013	07/01/2033
31417V-RS-4	FNMA # AC8596			2	1	1,480,412	105.8250	1,553,539	1,468,025	1,476,599	0	(850)	0	0	4.000	3.736	MON	4,893	58,721	01/04/2010	01/01/2025
31417Y-E3-7	FNMA # MA0153			2	1	814,828	107.8260	854,045	792,057	808,811	0	(1,420)	0	0	4.500	3.631	MON	2,970	35,643	08/31/2009	08/01/2024
31417Y-V4-6	FNMA MA0634			2	1	3,627,265	108.6070	3,786,801	3,486,707	3,610,437	0	(5,660)	0	0	4.500	3.508	MON	13,075	156,902	01/07/2011	01/01/2031
31418A-WD-6	FN MA1543			2	1	777,387	104.5240	790,328	756,121	776,181	0	(517)	0	0	3.500	2.852	MON	2,205	26,464	11/21/2013	08/01/2033
31418M-JL-7	FNMA # AD0266			2	1	530,265	107.2150	538,405	502,174	519,750	0	(2,181)	0	0	5.500	3.665	MON	2,302	27,620	08/21/2009	09/25/2021
31418X-ZQ-4	FNMA # AD9750			2	1	1,490,809	104.8730	1,538,690	1,467,196	1,485,319	0	(1,275)	0	0	3.500	3.063	MON	4,279	51,352	12/02/2010	12/01/2025
31419K-U4-5	FNMA # AE8702			2	1	1,407,276	105.1920	1,455,323	1,383,497	1,401,713	0	(1,292)	0	0	3.500	3.037	MON	4,035	48,422	12/02/2010	11/01/2025
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						186,165,357	XXX	192,935,144	184,574,513	185,172,102	0	(230,437)	0	0	XXX	XXX	XXX	600,338	6,818,530	XXX	XXX
3137AB-FV-8	FHR SER|CL			2	1	5,742,928	103.0550	5,872,433	5,698,338	5,729,830	0	21,838	0	0	3.154	2.786	MON	14,977	179,726	06/09/2011	02/25/2018
3137AK-KD-2	FHMS K705 X1			24	1	2,170,601	4.0520	942,224	0	907,386	0	(355,456)	0	0	1.734	4.166	MON	33,608	418,323	01/24/2012	09/25/2018
3137AN-MP-7	FHR K707 X1			24	1	961,156	3.8810	436,519	0	419,257	0	(152,340)	0	0	1.540	3.899	MON	14,430	180,037	04/17/2012	01/25/2047
3137AP-PA-2	FHLMC K018			24	1	2,832,677	6.7450	1,858,780	0	1,792,809	0	(300,143)	0	0	1.411	4.121	MON	32,397	441,661	05/08/2012	01/25/2022
3137AV-XP-7	FHR K022 X1			24	1	2,901,808	6.6710	1,988,263	0	1,989,684	0	(298,506)	0	0	1.289	3.274	MON	32,013	401,167	11/28/2012	07/25/2022
3137BM-7D-2	FHMS K051 X1			24	1	7,062,539	4.2810	6,997,972	0	7,006,245	0	(56,294)	0	0	0.688	4.370	MON	93,773	0	12/11/2015	09/10/2025
31398J-ZS-5	FHR K004 A2			2	1	1,012,305	107.3410	1,073,410	1,000,000	1,004,195	0	(1,778)	0	0	4.186	4.010	MON	3,488	41,860	01/27/2011	08/25/2019
31398W-D3-5	FHR K005 A2			2	1	4,072,656	108.3440	4,333,740	4,000,000	4,026,320	0	(9,070)	0	0	4.317	4.081	MON	14,390	172,680	05/28/2010	11/25/2019
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						26,756,670	XXX	23,503,341	10,698,338	22,875,726	0	(1,151,749)	0	0	XXX	XXX	XXX	239,076	1,835,454	XXX	XXX
02765U-CX-0	AMERICAN MUN PWR-OHIO INC			1	1FE	5,000,000	109.9720	5,498,600	5,000,000	5,000,000	0	0	0	0	5.964	5.964	FA	112,653	298,200	11/19/2009	02/15/2024
10620N-BT-4	BRAZOS				1FE	4,203,125	96.9230	4,846,126	5,000,000	4,300,464	0	24,456	0	0	1.831	2.755	MON	763	85,680	02/23/2012	06/25/2029
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL			1	1FE	977,488	100.4490	981,877	977,488	977,488	0	0	0	0	2.900	2.900	MON	2,362	28,347	04/19/2013	02/01/2042
13034P-UH-8	CALIFORNIA ST HSG FIN AGY REVE MULTIFAMILY HSG			1	1FE	5,000,000	100.0950	5,004,750	5,000,000	5,000,000	0	0	0	0	3.650	3.650	FA	76,042	54,243	04/08/2015	08/01/2025
130536-PR-0	CA PCR WST MGMT POLLUTION				2AM	2,500,000	100.0000	2,500,000	2,500,000	2,500,000	0	0	0	0	0.600	0.600	FMAN	2,500	0	11/02/2015	08/01/2023
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN				1FE	2,700,000	93.7430	2,700,000	2,700,000	2,700,000	0	0	0	0	0.850	0.850	MN	2,910	4,590	11/13/2015	11/15/2038
167725-AF-7	CHICAGO IL TRANSIT AUTH SALES				1FE	1,208,870	116.2220	1,162,220	1,000,000	1,196,944	0	(3,661)	0	0	6.899	5.445	JD	5,749	68,990	06/27/2012	12/01/2040
172254-CE-2	CITY OF CINCINNATI DEVELOPMENT			2	1FE	3,055,000	106.4290	3,251,406	3,055,000	3,055,000	0	0	0	0	5.700	5.700	MN	29,023	174,135	11/01/2007	11/01/2023
186371-BP-4	CLEVELAND OHIO ECO & DEV				1FE	2,425,000	99.5500	2,414,088	2,425,000	2,425,000	0	0	0	0	3.020	3.020	JD	6,103	47,196	04/01/2015	12/01/2022
186371-BQ-2	CLEVELAND OHIO ECO & DEV				1FE	2,495,000	98.7350	2,463,438	2,495,000	2,495,000	0	0	0	0	3.170	3.170	JD	6,591	50,970	04/01/2015	12/01/2023
34074M-JC-6	FLORIDA ST HSG FIN CORP REV			1	1FE	1,475,846	99.7830	1,472,644	1,475,846	1,475,846	0	0	0	0	2.800	2.800	MON	3,444	3,444	05/16/2013	07/01/2041
407288-WS-4	HAMILTON COUNTY OH SEWER SYS			1	1FE	4,500,000	111.6470	5,024,115	4,500,000	4,500,000	0	0	0	0	5.910	5.910	JD	22,163	265,950	08/11/2009	12/01/2024
47759K-AA-7	JJB PROPERTIES LLC OK REV VRDN				1FE	2,225,000	100.0000	2,225,000	2,225,000	2,225,000	0	0	0	0	0.390	0.658	MON	446	2,836	05/09/2013	01/01/2036
47770V-AY-6	JOBSOHIO BEVERAGE SYS				1FE	1,880,660	103.9820	2,079,640	2,000,000	1,894,421	0	5,854	0	0	3.985	4.527	JJ	39,850	79,700	07/30/2013	01/01/2029
485429-Y6-5	KANSAS ST DEV FIN AUTH REVENUE GENERAL				1FE	3,380,000	100.1980	3,386,692	3,380,000	3,380,000	0	0	0	0	3.491	3.491	AO	24,910	18,027	08/13/2015	04/15/2023
592643-AA-8	MET WASHINGTON DC ARPTS			2	6AM	2,669,960	134.5580	2,691,160	2,000,000	2,656,800	0	(8,397)	0	0	7.462	5.289	AO	37,310	149,240	05/15/2014	10/01/2046
605350-LZ-1	MISSISSIPPI ST HOME CORP SF MT			1	1FE	3,206,477	99.7960	3,199,936	3,206,477	3,206,477	0	0	0	0	3.050	3.050	FA	40,749	41,021	06/24/2015	12/01/2034
60637B-CR-9	MISSOURI ST HSG DEV			1	1FE	2,766,095	98.7540	2,731,629	2,766,095	2,766,095	0	0	0	0	2.550	2.550	MON	5,878	70,535	03/15/2013	10/01/2034
626207-YM-0	MEAG TXB PLT			2	1FE	15,000,000	118.7480	17,812,200	15,000,000	15,000,000	0	0	0	0	6.655	6.655	AO	249,563	998,250	03/05/2010	04/01/2057
65819W-AF-0	NORTH CAROLINA PWR POWER				1FE	10,000,000	102.5280	10,252,800	10,000,000	10,000,000	0	0	0	0	3.308	3.308	JJ	138,752	0	07/16/2015	07/01/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
663903-DM-1	NORTHEAST OH			1	1FE	2,140,820	113.3310	2,266,620	2,000,000	2,128,732	0	(3,021)	0	0	6.038	5.525	MN	15,430	120,760	08/03/2011	11/15/2040
677377-2M-4	OHIO HSG FIN			1	1FE	1,505,000	100.5380	1,513,097	1,505,000	1,505,000	0	0	0	0	2.720	2.735	MON	109,163	40,936	03/13/2013	11/01/2041
677555-Q4-9	OH ECON DEV REV			2	1FE	1,000,000	104.0860	1,040,860	1,000,000	1,000,000	0	0	0	0	4.215	4.237	MJSD	108,888	42,150	08/10/2012	06/01/2027
677555-XJ-8	OH ECON DEV REV			2	1FE	2,325,000	105.8430	2,460,850	2,325,000	2,325,000	0	0	0	0	5.890	5.934	MJSD	11,412	136,943	10/23/2006	12/01/2021
677555-XK-5	OH ECON DEV REV OHIO ECON TXB BD			2	1FE	1,205,000	100.2810	1,208,386	1,205,000	1,205,000	0	0	0	0	6.000	6.044	MJSD	6,025	72,300	07/19/2007	06/01/2017
677555-XP-4	OH ECON DEV REV DEVELOPMENT			2	1FE	2,115,000	105.8280	2,238,262	2,115,000	2,115,000	0	0	0	0	6.450	6.502	MJSD	11,368	136,417	07/03/2008	06/01/2024
677555-YZ-1	OH ECON DEV REV DEVELOPMENT			2	1FE	1,400,000	110.4570	1,546,398	1,400,000	1,400,000	0	0	0	0	5.875	5.919	MJSD	6,854	82,250	10/27/2009	09/01/2019
677560-NP-8	OHFA SINGLE FAMILY HSG			1	1FE	13,223,333	100.6300	13,306,640	13,223,333	13,223,333	0	0	0	0	2.700	2.700	MON	29,753	210,251	04/21/2015	03/01/2036
73358W-RQ-9	PORT AUTH N Y & N J TRANSPORTATION			1	1FE	2,000,000	105.6760	2,113,520	2,000,000	2,000,000	0	0	0	0	5.310	5.310	FA	44,250	106,200	01/23/2014	08/01/2046
751093-FE-0	RALEIGH NC CTFS PRTN VRDN				1FE	3,115,000	100.0000	3,115,000	3,115,000	3,115,000	0	0	0	0	0.420	0.420	MON	844	5,595	09/09/2010	08/01/2033
792905-DV-0	ST PAUL MN HEALTH PARTNERS				1FE	1,500,000	100.6010	1,509,015	1,500,000	1,500,000	0	0	0	0	4.089	4.089	JJ	34,075	0	05/29/2015	07/01/2026
880461-GW-2	TENNESSEE HSG DEV AGY RSDL FIN SINGLE FAMILY HSG			1	1FE	2,500,000	101.7100	2,542,750	2,500,000	2,500,000	0	0	0	0	3.875	3.875	JJ	20,451	0	09/24/2015	07/01/2035
880558-AL-5	TENNESSEE ST SCH BOND AUTH				1FE	1,545,000	100.2630	1,549,063	1,545,000	1,545,000	0	0	0	0	2.779	2.779	MN	7,156	42,936	07/13/2012	05/01/2023
880558-AM-3	TENNESSEE ST SCH BOND AUTH				1FE	1,920,000	100.7700	1,934,784	1,920,000	1,920,000	0	0	0	0	2.979	2.979	MN	9,533	57,197	07/13/2012	05/01/2024
880558-AN-1	TENNESSEE ST SCH BOND AUTH				1FE	1,750,000	100.0090	1,750,158	1,750,000	1,750,000	0	0	0	0	3.129	3.129	MN	9,126	54,758	07/13/2012	05/01/2025
928120-3Z-8	VIRGINIA ST HSG AUTH			1	1FE	2,000,000	101.3880	2,027,760	2,000,000	2,000,000	0	0	0	0	4.172	4.172	AO	20,860	83,440	09/25/2012	10/01/2032
92812U-K5-6	VHDA 2013-B A				1FE	3,444,145	100.5310	3,462,434	3,444,145	3,444,145	0	0	0	0	2.750	2.757	MON	7,893	94,721	04/26/2013	04/25/2042
92812U-M2-1	VHDA 2013-C A				1FE	3,167,316	100.9510	3,197,438	3,167,316	3,167,316	0	0	0	0	4.250	4.250	MON	2,244	134,611	10/18/2013	10/25/2043
92812U-04-3	VHDA 2014-A A				1FE	2,164,431	100.1170	2,166,963	2,164,431	2,164,431	0	0	0	0	3.500	3.500	MON	1,263	75,755	11/21/2014	10/25/2037
92812U-Q5-0	VHDA MULTIFAMILY HSG				1FE	14,873,114	99.1980	14,753,832	14,873,114	14,873,114	0	0	0	0	3.250	3.260	MON	80,563	40,281	10/29/2015	06/25/2042
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV				1FE	843,936	100.1350	845,075	843,936	843,936	0	0	0	0	3.250	3.250	MON	457	27,428	03/11/2013	04/25/2042
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						142,405,616	XXX	148,247,226	142,302,181	142,479,542	0	15,231	0	0	XXX	XXX	XXX	1,345,369	4,006,283	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						366,768,472	XXX	377,515,044	349,575,032	362,055,069	0	(1,352,345)	0	0	XXX	XXX	XXX	2,395,501	13,154,203	XXX	XXX
00101J-AF-3	ADT CORP/THE-W ISSUE	LS			3FE	1,850,000	89.5000	1,790,000	2,000,000	1,874,823	0	16,058	0	0	3.500	4.620	JJ	32,278	70,000	06/04/2014	07/15/2022
001192-AH-6	AGL CAPITAL CORPORATION			1	2FE	1,996,660	109.5750	2,191,504	2,000,000	1,996,862	0	53	0	0	5.875	5.887	MS	34,597	117,500	03/16/2011	03/15/2041
00130H-BS-3	AES CORP	LS			3FE	690,000	102.0000	703,800	690,000	690,000	0	0	0	0	7.375	7.375	JJ	25,444	50,888	08/07/2012	07/01/2021
00130H-BW-4	AES CORP			1	3FE	2,194,830	88.2500	1,956,503	2,217,000	2,196,116	0	1,286	0	0	5.500	5.632	AO	25,742	64,016	03/31/2015	04/15/2025
00139P-AA-6	AIG SUNAMERICA GLOBAL				1FE	3,157,380	128.3490	3,850,464	3,000,000	3,119,737	0	(4,079)	0	0	6.900	6.498	MS	60,950	207,000	08/07/2002	03/15/2032
00164V-AB-9	AMC NETWORKS INC			1	3FE	562,348	105.0000	586,950	559,000	560,905	0	(455)	0	0	7.750	7.638	JJ	19,976	43,323	07/10/2012	07/15/2021
00184A-AG-0	TIME WARNER INC				2FE	3,415,190	124.8390	3,745,182	3,000,000	3,329,371	0	(11,001)	0	0	7.700	6.591	MN	38,500	231,000	11/22/2005	05/01/2032
00206R-CQ-3	AT&T INC			1	2FE	10,345,077	91.5420	10,209,724	11,153,000	10,345,389	0	312	0	0	4.750	5.228	MN	67,693	0	12/17/2015	05/15/2046
002819-AC-4	ABBOTT LABORATORIES				1FE	1,992,000	124.5520	2,491,038	2,000,000	1,993,086	0	146	0	0	6.150	6.179	MN	10,592	123,000	11/06/2007	11/30/2037
002824-AU-4	ABBOTT LABS				1FE	5,819,570	109.5070	6,064,503	5,538,000	5,648,436	0	(30,986)	0	0	5.125	4.458	AO	70,956	283,823	10/30/2009	04/01/2019
00287Y-AS-8	ABBVIE INC-WI			1	2FE	9,919,200	97.7940	9,779,380	10,000,000	9,919,261	0	61	0	0	4.700	4.751	MN	61,361	0	12/17/2015	05/15/2045
00440E-AV-9	ACE INA HOLDINGS INC	LS		1	1FE	2,990,790	99.7120	2,991,348	3,000,000	2,990,909	0	119	0	0	3.350	3.385	MN	16,192	0	10/27/2015	05/03/2026
00817Y-AH-1	AETNA INC				2FE	2,471,376	105.3250	2,527,790	2,400,000	2,449,550	0	(9,625)	0	0	3.950	3.467	MS	31,600	94,800	09/03/2013	09/01/2020
00912X-AQ-7	AIR LEASE CORP				2FE	7,855,838	98.2270	7,759,894	7,900,000	7,861,100	0	5,262	0	0	3.750	3.842	FA	123,438	162,115	01/08/2015	02/01/2022
010392-DZ-8	ALABAMA POWER CO SERIES Q				1FE	2,979,543	106.0180	2,915,487	2,750,000	2,808,288	0	(30,743)	0	0	5.500	4.256	AO	31,931	151,250	10/15/2009	10/15/2017
014477-AM-5	ALERIS INTL INC			1	4FE	1,351,396	85.0000	1,144,950	1,347,000	1,348,076	0	(891)	0	0	7.625	7.549	FA	38,801	102,709	10/14/2011	02/15/2018
01877K-AD-5	ALLIANCE PIPELINE			2	2FE	3,539,778	101.7150	3,833,262	3,768,648	3,599,201	0	(38,673)	0	0	4.591	5.611	JD	481	173,019	01/12/2007	12/31/2025
01959L-AA-0	ALLINA HEALTH SYSTEM			1	1FE	1,000,000	102.7400	1,027,397	1,000,000	1,000,000	0	0	0	0	4.805	4.805	MN	6,140	7,875	09/09/2015	11/15/2045
020002-AS-0	ALLSTATE CORPORATION				1FE	938,570	115.6010	1,156,009	1,000,000	948,668	0	1,377	0	0	5.550	6.002	MN	8,017	55,500	10/17/2006	05/09/2035
02209S-AD-5	ALTRIA GROUP INC				2FE	2,997,930	120.2780	3,608,334	3,000,000	2,999,198	0	233	0	0	9.700	9.711	MN	41,225	291,000	11/05/2008	11/10/2018
023135-AJ-5	AMAZON.COM INC			1	1FE	4,449,117	96.7620	4,556,537	4,709,000	4,463,599	0	14,482	0	0	2.500	3.351	MN	10,464	58,863	07/13/2015	11/29/2022
023135-AP-1	AMAZON.COM INC			1	1FE	4,289,320	105.2340	4,209,376	4,000,000	4,282,877	0	(6,443)	0	0	4.800	4.243	JD	13,867	192,000	04/30/2015	12/05/2034
02360F-AA-4	UNION ELECTRIC CO				1FE	4,605,400	109.4330	5,471,665	5,000,000	4,854,676	0	33,650	0	0	5.100	5.977	AO	63,750	255,000	08/23/2006	10/01/2019
02361D-AE-0	AMEREN ILLINOIS CO				1FE	999,189	108.0410	1,080,406	1,000,000	999,777	0	109	0	0	6.125	6.138	MN	7,826	61,250	10/04/2010	11/15/2017
02406P-AM-2	AMERICAN AXLE			1	4FE	200,000	103.5000	207,000	200,000	200,000	0	0	0	0	6.250	6.250	MS	3,681	12,500	02/14/2013	03/15/2021
025816-AW-9	AMERICAN EXPRESS CO				1FE	1,989,820	102.9230	2,058,466	2,000,000	1,999,097	0	1,239	0	0	5.500	5.567	MS	33,306	110,000	09/08/2006	09/12/2016
025816-AX-7	AMERICAN EXPRESS CO				1FE	997,420	107.0600	1,070,598	1,000,000	999,457	0	302	0	0	6.150	6.185	FA	21,013	61,500	08/22/2007	08/28/2017
025816-BL-2	AMERICAN EXPRESS CO			1	2FE	3,000,000	95.0000	2,850,000	3,000,000	3,000,000	0	0	0	0	4.900	4.900	MS	43,283	78,808	02/25/2015	12/29/2049
03040W-AB-1	AMER WATER CAP CORP				1FE	5,000,000	107.5980	5,379,885	5,000,000	5,000,000	0	0	0	0	6.085	6.085	AO	64,231	304,250	06/18/2008	10/15/2017
03040W-AD-7	AMER WATER CAP CORP				1FE	3,914,858	129.5870	5,183,460	4,000,000	3,924,311	0	1,484	0	0	6.593	6.760	AO	55,674	263,720	06/18/2008	10/15/2037
030955-AN-8	AMERITECH CAPITAL FUNDING				1FE	4,913,963	112.2950	6,316,605	5,625,000	5,136,413	0	23,671	0	0	6.550	7.661	JJ	169,891	368,438	09/10/2002	01/15/2028
031162-AV-2	AMGEN INC				2FE	3,287,680	105.7500	3,172,491	3,000,000	3,060,222	0	(40,371)	0	0	5.850	4.372	JD	14,625	175,500	09/23/2009	06/01/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
031162-AX-8	AMGEN INC				2FE	4,237,800	109.7100	4,388,388	4,000,000	4,075,426	0	(28,535)	0	0	6.150	5.308	JD	20,500	246,000	06/09/2009	06/01/2018
032177-AF-4	AMSTED INDUSTRIES			1	3FE	4,000,000	98.0000	3,920,000	4,000,000	4,000,000	0	0	0	0	5.375	5.375	MS	63,306	218,583	09/04/2014	09/15/2024
03523T-AN-8	ANHEUSER-BUSCH				1FE	4,001,889	110.6960	3,780,265	3,415,000	3,735,614	0	(73,802)	0	0	5.375	2.895	JJ	84,640	183,556	03/27/2012	01/15/2020
035287-AF-8	ANIXTER INC				3FE	5,000,000	100.5000	5,025,000	5,000,000	5,000,000	0	0	0	0	5.500	5.500	MS	101,597	0	08/04/2015	03/01/2023
037735-CE-5	APPALACHIAN PWR				2FE	1,933,280	110.5910	2,211,818	2,000,000	1,944,627	0	1,428	0	0	5.800	6.042	AO	29,000	116,000	12/08/2005	10/01/2035
037735-CM-7	APPALACHIAN PWR				2FE	4,911,800	124.6470	6,232,365	5,000,000	4,920,788	0	1,423	0	0	7.000	7.143	AO	87,500	350,000	03/26/2008	04/01/2038
038336-C#-8	APTARGROUP PP				1	1,000,000	99.5210	995,215	1,000,000	1,000,000	0	0	0	0	3.250	3.250	MS	10,472	32,500	08/30/2012	09/05/2022
039483-BB-7	ARCHER-DANIELS-MIDLAND				1FE	2,014,580	108.4640	2,169,274	2,000,000	2,008,419	0	(1,423)	0	0	4.479	4.387	MS	29,860	89,580	03/30/2011	03/01/2021
042735-BD-1	ARROW ELECTRONICS INC			1	2FE	8,960,140	96.3300	8,669,655	9,000,000	8,964,506	0	4,366	0	0	3.500	3.571	AO	78,750	182,875	03/10/2015	04/01/2022
053015-AE-3	AUTOMATIC DATA PROCESSING INC			1	1FE	4,994,550	102.0290	5,101,440	5,000,000	4,994,686	0	136	0	0	3.375	3.388	MS	49,688	0	09/08/2015	09/15/2025
05348E-AN-9	AVALONBAY COMMUNITIES				1FE	1,122,790	113.4870	1,134,869	1,000,000	1,066,858	0	(14,202)	0	0	6.100	4.343	MS	17,961	61,000	10/07/2011	03/15/2020
05348E-AT-6	AVALONBAY COMMUNITIES			1	2FE	2,825,669	104.2390	2,812,355	2,698,000	2,819,721	0	(5,948)	0	0	4.200	3.527	JD	5,036	56,658	07/17/2015	12/15/2023
05379B-AN-7	AVISTA CORP				1FE	1,993,320	109.1040	2,182,080	2,000,000	1,998,139	0	696	0	0	5.950	5.992	JD	9,917	119,000	03/27/2008	06/01/2018
05569A-AB-5	BP AMI LEASING INC				1FE	7,000,000	109.6580	7,676,067	7,000,000	7,000,000	0	0	0	0	5.523	5.523	MN	56,918	386,610	05/01/2009	05/08/2019
057224-AY-3	BAKER HUGHES INC				1FE	994,440	112.9120	1,129,120	1,000,000	997,995	0	604	0	0	7.500	7.579	MN	9,583	75,000	10/23/2008	11/15/2018
059165-EC-0	BALTIMORE GAS & EL CO				1FE	1,997,400	124.5200	2,490,408	2,000,000	1,997,925	0	47	0	0	6.350	6.359	AO	31,750	127,000	08/08/2007	10/01/2036
060051G-EU-9	BANK OF AMERICA CORP				2FE	1,931,660	98.5970	1,971,932	2,000,000	1,947,623	0	6,409	0	0	3.300	3.727	JJ	31,167	66,000	06/06/2013	01/11/2023
06051G-FH-7	BANK OF AMERICA CORP				2FE	1,998,540	100.1450	2,002,904	2,000,000	1,998,703	0	122	0	0	4.200	4.209	FA	29,167	84,000	08/21/2014	08/26/2024
06406H-DA-4	BANK OF NEW YORK	LS		1	1FE	9,978,600	98.3840	9,838,350	10,000,000	9,980,186	0	1,586	0	0	3.000	3.025	FA	105,833	150,000	02/19/2015	02/24/2025
06427E-MX-6	BMO Corp				1FE	4,900,000	100.0000	4,900,000	4,900,000	4,900,000	0	0	0	0	1.037	1.037	MJSD	3,386	0	12/04/2015	12/08/2017
070101-F@-4	BASIN ELECTRIC PP				1FE	10,000,000	95.4020	9,540,201	10,000,000	10,000,000	0	0	0	0	3.740	3.740	JD	16,622	164,144	06/26/2015	06/15/2027
07274E-AG-8	BAYER US FINANCE LLC				1FE	4,950,550	100.7510	5,037,565	5,000,000	4,955,757	0	4,245	0	0	3.375	3.493	AO	38,906	168,750	10/01/2014	10/08/2024
07330M-AB-3	BRANCH BANKING & TRUST			1	1FE	9,993,300	100.9900	10,099,020	10,000,000	9,993,464	0	164	0	0	3.625	3.633	MS	105,729	0	09/09/2015	09/16/2025
079857-AH-1	BELLSOUTH TELECOMMUNICATIONS			1	2FE	5,018,400	118.8930	5,944,630	5,000,000	5,010,336	0	(908)	0	0	7.875	7.840	FA	148,750	393,750	07/14/2000	02/15/2030
079860-AA-0	BELLSOUTH CORP				2FE	4,135,040	101.1880	4,047,532	4,000,000	4,047,059	0	(87,981)	0	0	4.182	0.545	APR	116,167	0	05/20/2015	04/26/2016
080555-AF-2	BELO A H CORP				3FE	451,403	101.5000	423,255	417,000	450,051	0	(1,352)	0	0	7.250	6.283	MS	8,902	15,116	04/02/2015	09/15/2027
096629-AA-8	BOARDWALK PIPELINES LLC				2FE	4,064,548	101.3220	4,052,876	4,000,000	4,007,972	0	(6,980)	0	0	5.500	5.308	FA	91,667	220,000	09/15/2005	02/01/2017
096630-AB-4	BOARDWALK PIPELINES LLC				2FE	1,958,240	100.6640	2,013,270	2,000,000	1,981,725	0	4,283	0	0	5.750	6.029	MS	33,861	115,000	08/20/2009	09/15/2019
097023-AZ-8	BOEING CO				1FE	989,580	111.4130	1,114,134	1,000,000	995,287	0	1,006	0	0	4.875	5.003	FA	18,417	48,750	07/23/2009	02/15/2020
097751-BF-7	BOMBARDIER INC		G		4FE	1,599,485	69.0000	1,074,330	1,557,000	1,589,624	0	(3,714)	0	0	6.125	5.756	JJ	43,974	95,366	04/30/2013	01/15/2023
097751-BJ-9	BOMBARDIER INC	LS	G	1	4FE	2,800,000	70.1000	1,962,800	2,800,000	2,800,000	0	0	0	0	6.000	6.000	AO	35,467	168,000	03/31/2014	10/15/2022
10510K-AC-1	BRAMBLES USA INC			1	2FE	9,500,440	100.5720	9,554,369	9,500,000	9,500,445	0	5	0	0	4.125	4.124	AO	74,021	0	10/22/2015	10/23/2025
10513K-AA-2	BBT				1FE	2,279,354	102.9840	2,265,655	2,200,000	2,270,752	0	(8,602)	0	0	5.625	1.036	MS	36,438	0	11/24/2015	09/15/2016
110122-AB-4	BRISTOL-MYERS SQUIBB CO				1FE	1,101,280	129.8520	1,298,518	1,000,000	1,063,214	0	(4,025)	0	0	6.800	6.000	MN	8,689	68,000	09/10/2002	11/15/2026
115885-AK-1	BROWNING FERRIS INDUSTRIES				2FE	8,907,850	125.1220	10,272,492	8,210,000	8,768,037	0	(13,248)	0	0	7.400	6.770	MS	178,887	607,540	10/15/1998	09/15/2035
118230-AK-7	BUCKEYE PARTNERS			1	2FE	17,493,609	85.6860	15,230,722	17,775,000	17,522,299	0	27,913	0	0	4.150	4.374	JJ	368,831	737,663	12/18/2014	07/01/2023
118230-AN-1	BUCKEYE PARTNERS			1	2FE	998,250	84.1430	841,433	1,000,000	998,480	0	175	0	0	4.350	4.371	AO	9,183	47,488	09/09/2014	10/15/2024
12189L-AA-9	BURLINGTON NORTH SANTA FE			1	1FE	3,099,900	111.9700	3,359,100	3,000,000	3,091,668	0	(1,826)	0	0	5.750	5.518	MN	28,750	172,500	11/19/2010	05/01/2040
12189L-AG-6	BURLINGTON NORTH SANTA FE			1	1FE	1,975,230	101.9520	2,039,040	2,000,000	1,977,062	0	430	0	0	4.950	5.030	MS	29,150	99,000	08/25/2011	09/15/2041
12189L-AL-5	BURLINGTON NORTH SANTA FE			1	1FE	2,883,420	99.9170	2,997,495	3,000,000	2,906,440	0	12,223	0	0	3.050	3.580	MS	30,500	91,500	01/30/2014	09/01/2022
12189T-AB-0	BURLINGTON NORTH SANTA FE				1FE	717,857	100.6480	704,535	700,000	705,037	0	(12,820)	0	0	6.875	0.959	FA	18,181	0	09/03/2015	02/15/2016
1248EP-AS-2	CCO HLDGS LLC/CAP CORP			1	3FE	150,854	102.1250	155,230	152,000	151,489	0	146	0	0	7.000	7.125	JJ	4,906	10,640	01/04/2011	01/15/2019
1248EP-AU-7	CCO HLDGS LLC/CAP CORP			1	3FE	953,000	104.0000	991,120	953,000	953,000	0	0	0	0	6.500	6.500	AO	10,496	61,945	05/03/2011	04/30/2021
1248EP-AX-1	CCO HLDGS LLC/CAP CORP			1	3FE	677,700	105.3750	669,131	635,000	662,924	0	(6,078)	0	0	6.625	5.392	JJ	17,646	42,069	06/12/2013	01/31/2022
1248EP-BB-8	CCO HLDGS LLC/CAP CORP	LS		1	3FE	1,513,062	103.8750	1,558,125	1,500,000	1,508,733	0	(2,452)	0	0	5.250	5.051	MS	23,188	78,750	03/12/2014	03/15/2021
1248EP-BE-2	CCO HLDGS LLC/CAP CORP			1	3FE	1,122,000	102.7500	1,152,855	1,122,000	1,122,000	0	0	0	0	5.750	5.750	JJ	29,749	64,515	04/19/2013	01/15/2024
12543D-AQ-3	CHS/COMMUNITY HEALTH	LS		1	4FE	383,438	99.6250	373,594	375,000	378,980	0	(1,395)	0	0	7.125	6.664	JJ	12,320	26,719	07/12/2012	07/15/2020
125896-BE-9	CMS ENERGY CORP				2FE	2,851,680	113.4360	3,403,065	3,000,000	2,925,411	0	15,296	0	0	6.250	6.960	FA	78,125	187,500	06/03/2010	02/01/2020
12592B-AE-4	CNH INDUSTRIAL CAPITAL L	LS			3FE	4,972,300	94.2500	4,712,500	5,000,000	4,973,064	0	764	0	0	4.375	4.500	MN	33,420	0	11/03/2015	11/06/2020
12626P-AJ-2	CRH AMERICA INC				2FE	1,499,445	113.7840	1,706,754	1,500,000	1,499,798	0	69	0	0	8.125	8.131	JJ	56,198	121,875	07/16/2008	07/15/2018
12626P-AM-5	CRH AMERICA INC	LS			2FE	4,993,850	99.3670	4,968,345	5,000,000	4,994,166	0	316	0	0	3.875	3.890	MN	23,142	96,875	05/12/2015	05/18/2025
126650-CK-4	CVS CORP	LS		1	2FE	1,999,140	101.8060	2,036,122	2,000,000	1,999,189	0	49	0	0	3.500	3.507	JJ	31,306	0	07/13/2015	07/20/2022
12686C-BA-6	CABLEVISION SYSTEMS				4FE	456,000	97.5000	390,000	400,000	443,539	0	(8,864)	0	0	8.000	5.139	AO	6,756	32,000	07/23/2014	04/15/2020
12686C-BB-4	CABLEVISION SYSTEMS	LS			4FE	573,390	85.0000	470,900	554,000	571,663	0	(1,727)	0	0	5.875	5.304	MS	9,583	32,548	03/10/2015	09/15/2022
14040H-AR-6	CAPITAL ONE FINANCIAL CORP				2FE	1,495,740	107.2940	1,609,404	1,500,000	1,499,073	0	497	0	0	6.750	6.789	MS	29,813	101,250	08/28/2007	09/15/2017
14040H-BJ-3	CAPITAL ONE FINANCIAL CORP			1	2FE	4,999,600	98.7870	4,939,325	5,000,000	4,999,606	0	6	0	0	4.200	4.201	AO	36,167	0	10/26/2015	10/29/2025
141781-AX-2	CARGILL INC				1FE	4,478,625	107.3510	4,830,813	4,500,000	4,494,889	0	2,460	0	0	6.000	6.064	MN	25,500	270,000	11/19/2007	11/27/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
141781-AZ-7	CARGILL INC				1FE	1,522,005	100.3590	1,505,382	1,500,000	1,514,081	0	(2,157)	0	0	3.250	3.074	MN	6,229	48,750	02/15/2012	11/15/2021
141781-BF-0	CARGILL INC				1FE	1,299,562	101.4630	1,257,128	1,239,000	1,299,458	0	(104)	0	0	4.760	4.460	MN	6,225	0	11/24/2015	11/23/2045
147446-AR-9	CASE NEW HOLLAND INC				3FE	863,610	105.7500	837,540	792,000	816,811	0	(11,858)	0	0	7.875	6.117	JD	5,198	62,370	08/18/2011	12/01/2017
149123-BJ-9	CATERPILLAR INC				1FE	2,307,760	128.3810	2,567,618	2,000,000	2,242,820	0	(9,387)	0	0	7.300	6.072	MN	24,333	146,000	05/18/2007	05/01/2031
14912L-3U-3	CATERPILLAR FINANCE SERV				1FE	997,510	108.1650	1,081,653	1,000,000	999,320	0	272	0	0	5.450	5.482	AO	11,506	54,500	03/19/2008	04/15/2018
14916R-AD-6	CATHOLIC HEALTH INITIATIVES				1FE	1,884,100	93.5190	1,870,388	2,000,000	1,887,444	0	2,054	0	0	4.350	4.722	MN	14,500	87,000	05/07/2014	11/01/2042
151020-AQ-7	CELGENE CORP				2FE	4,990,950	99.2850	4,964,255	5,000,000	4,991,607	0	657	0	0	2.875	2.914	FA	55,488	0	08/03/2015	08/15/2020
151895-C@-6	CENTERPOINT PROPERTY TRUST PP				2	5,000,000	95.4500	4,772,485	5,000,000	5,000,000	0	0	0	0	3.490	3.490	MN	16,481	87,250	05/22/2015	05/27/2022
15189T-AQ-0	CENTERPOINT ENERGY				2FE	741,195	109.1120	818,342	750,000	747,400	0	999	0	0	6.500	6.663	MN	8,125	48,750	05/27/2008	05/01/2018
156700-AS-5	CENTURYLINK INC				3FE	522,500	91.6500	458,250	500,000	516,403	0	(2,191)	0	0	5.800	5.175	MS	8,539	29,000	01/17/2013	03/15/2022
15671B-AK-7	CENVEO CORP			1	4FE	1,502,500	70.5000	1,057,500	1,500,000	1,501,725	0	(497)	0	0	6.000	5.959	FA	37,500	90,000	06/20/2014	08/01/2019
15672J-AA-1	CEQUEL COM & CAP			1	5FE	2,842,848	97.7500	2,616,768	2,677,000	2,765,680	0	(29,957)	0	0	6.375	5.047	MS	50,250	218,901	05/13/2013	09/15/2020
15724*-AM-5	CF INDUSTRIES PRIVATE PLACEMENT				2FE	10,000,000	95.9930	9,599,313	10,000,000	10,000,000	0	0	0	0	4.490	4.490	AO	120,981	10,000	09/24/2015	10/01/2022
15724*-AP-8	CF INDUSTRIES PP				2FE	5,000,000	98.8470	4,942,365	5,000,000	5,000,000	0	0	0	0	5.030	5.030	AO	67,765	5,000	09/24/2015	10/01/2027
161175-AN-4	CHARTER COMM OPT LLC/CAP			1	2FE	5,000,000	100.9240	5,046,175	5,000,000	5,000,000	0	0	0	0	6.384	6.384	AO	60,293	79,800	07/09/2015	10/23/2035
16524R-AE-3	CHESAPEAKE MIDSTREAM PT			1	2FE	969,525	94.6250	880,013	930,000	954,188	0	(5,228)	0	0	6.125	5.400	JJ	26,266	56,963	11/14/2012	07/15/2022
171232-AS-0	CHUBB				1FE	1,976,280	129.2500	2,584,998	2,000,000	1,978,866	0	406	0	0	6.500	6.591	MN	16,611	130,000	05/01/2008	05/15/2038
172062-AE-1	CINCINNATI FINANCIAL				1FE	2,892,320	113.4620	4,538,460	4,000,000	2,996,855	0	20,156	0	0	6.125	8.893	MN	40,833	245,000	07/15/2009	11/01/2034
172062-AF-8	CINCINNATI FINANCIAL				1FE	4,261,700	122.7510	6,137,540	5,000,000	4,400,038	0	26,604	0	0	6.920	8.507	MN	44,211	346,000	08/05/2009	05/15/2028
17275R-AE-2	CISCO SYSTEMS INC				1FE	1,995,480	109.2850	2,185,698	2,000,000	1,998,341	0	480	0	0	4.950	4.979	FA	37,400	99,000	02/09/2009	02/15/2019
17275R-AH-5	CISCO SYSTEMS INC				1FE	1,997,040	108.8460	2,176,920	2,000,000	1,998,614	0	307	0	0	4.450	4.469	JJ	41,039	89,000	11/09/2009	01/15/2020
172967-HD-6	CITIGROUP				2FE	5,282,300	103.3530	5,167,670	5,000,000	5,261,438	0	(20,862)	0	0	3.875	3.116	AO	35,521	193,750	04/09/2015	10/25/2023
172967-HG-9	CITIGROUP				2FE	1,700,561	99.7580	1,695,879	1,700,000	1,700,441	0	(120)	0	0	1.300	1.270	MN	2,824	11,050	09/25/2015	11/15/2016
172967-JP-7	CITIGROUP	LS			2FE	2,367,295	98.2190	2,367,071	2,410,000	2,369,493	0	2,198	0	0	3.300	3.513	AO	14,139	39,765	05/26/2015	04/27/2025
18055#-AK-8	CLARION LIONS PP				2	1,576,920	106.7800	1,601,695	1,500,000	1,538,000	0	(9,835)	0	0	5.840	5.032	JD	3,893	87,600	08/30/2011	06/15/2019
18451Q-AM-0	CLEAR CHANNEL WORLDWIDE			1	4FE	2,428,778	97.5000	2,232,750	2,290,000	2,399,128	0	(19,123)	0	0	6.500	5.375	MN	19,020	148,850	07/23/2014	11/15/2022
185508-AE-8	CLECO POWER LLC				2FE	992,430	120.4320	1,204,320	1,000,000	993,603	0	153	0	0	6.500	6.558	JD	5,417	65,000	11/22/2005	12/01/2035
18911M-AD-3	CLOUD PEAK ENERGY			1	4FE	707,594	50.0000	355,500	711,000	709,295	0	349	0	0	8.500	8.573	JD	2,686	60,435	09/27/2010	12/15/2019
191219-AX-2	COCA COLA ENTERPRISES				1FE	3,250,260	129.7640	3,892,932	3,000,000	3,205,677	0	(4,815)	0	0	6.700	6.113	AO	42,433	201,000	01/13/2003	10/15/2036
195869-AD-4	COLONIAL PIPE LINE				1FE	4,935,650	132.2330	6,611,635	5,000,000	4,950,368	0	1,628	0	0	8.375	8.494	MN	69,792	418,750	10/24/2000	11/01/2030
195869-AG-7	COLONIAL PIPE LINE				1FE	3,059,950	127.3610	3,820,842	3,000,000	3,047,442	0	(1,494)	0	0	7.630	7.460	MN	19,711	228,900	06/27/2002	04/15/2032
198280-AA-7	COLUMBIA PIPELINE GROUP				2FE	4,998,800	97.7820	4,889,120	5,000,000	4,999,050	0	250	0	0	2.450	2.458	JD	10,208	64,313	05/19/2015	06/01/2018
199575-AT-8	COLUMBUS SOUTHERN POWER				2FE	539,935	121.6960	608,482	500,000	531,876	0	(1,040)	0	0	6.600	6.000	MS	11,000	33,000	12/09/2005	03/01/2033
20030N-AF-8	COMCAST CORP				1FE	1,816,540	116.3980	2,327,956	2,000,000	1,847,165	0	3,906	0	0	5.650	6.339	JD	5,022	113,000	10/12/2005	06/15/2035
20030N-AM-3	COMCAST CORP				1FE	1,195,270	124.4550	1,244,546	1,000,000	1,178,478	0	(4,611)	0	0	6.450	5.067	MS	18,992	64,500	01/23/2012	03/15/2037
20030N-AU-5	COMCAST CORP				1FE	1,995,180	108.8000	2,175,998	2,000,000	1,998,818	0	577	0	0	6.300	6.334	MN	16,100	126,000	08/20/2007	11/15/2017
20030N-BE-0	COMCAST CORP				1FE	1,998,360	101.7540	2,035,074	2,000,000	1,998,494	0	28	0	0	4.650	4.655	JJ	42,883	93,000	06/26/2012	07/15/2042
200339-CG-2	COMERICA INC				1FE	1,882,080	103.5780	1,864,411	1,800,000	1,874,218	0	(7,862)	0	0	5.750	1.075	MN	11,500	0	11/23/2015	11/21/2016
202795-HV-5	COMMONWEALTH EDISON				1FE	1,075,160	105.7390	1,057,390	1,000,000	1,052,518	0	(10,605)	0	0	4.000	2.772	FA	16,667	40,000	10/24/2013	08/01/2020
20369E-AA-0	COMMUNITY HOSPITALS OF I				1FE	2,000,000	102.0390	2,040,776	2,000,000	2,000,000	0	0	0	0	4.237	4.237	MN	14,123	32,954	06/04/2015	05/01/2025
207597-DW-2	CONN LT & PWR				1FE	994,150	104.4410	1,044,408	1,000,000	999,074	0	749	0	0	5.375	5.458	MS	17,917	53,750	04/10/2008	03/01/2017
207597-DY-8	CONN LT & PWR				1FE	4,341,920	106.6150	4,264,612	4,000,000	4,082,392	0	(46,645)	0	0	5.750	4.453	MS	76,667	230,000	10/06/2009	09/01/2017
207597-ED-3	CONN LT & PWR				1FE	5,248,770	108.7800	5,439,010	5,000,000	5,077,344	0	(30,697)	0	0	5.650	4.938	MN	47,083	282,500	10/15/2009	05/01/2018
20825C-AR-5	CONOCOPHILLIPS				1FE	993,260	108.2360	1,082,360	1,000,000	997,494	0	722	0	0	5.750	5.840	FA	23,958	57,500	01/29/2009	02/01/2019
21036P-AL-2	CONSTELLATION BRANDS				3FE	618,000	100.0000	618,000	618,000	618,000	0	0	0	0	4.250	4.250	MN	4,378	26,265	04/30/2013	05/01/2023
224044-BW-6	COX COMMUNICATIONS INC				2FE	1,892,520	90.8990	1,817,986	2,000,000	1,897,904	0	5,384	0	0	3.250	4.101	JD	2,889	32,500	07/24/2015	12/15/2022
224044-BY-2	COX COMMUNICATIONS INC				2FE	7,734,630	75.9010	7,587,863	9,997,000	7,736,596	0	1,966	0	0	4.700	6.486	JD	20,883	75,576	12/17/2015	12/15/2042
225310-AJ-0	CREDIT ACCEPTANC			1	4FE	2,229,097	99.5000	2,235,765	2,247,000	2,230,276	0	1,179	0	0	7.375	7.511	MS	48,794	75,953	03/26/2015	03/15/2023
228227-BD-5	CROWN CASTLE INTL				3FE	596,750	105.1250	616,033	586,000	594,280	0	(978)	0	0	5.250	5.007	JJ	14,186	30,765	04/30/2013	01/15/2023
23314#-AF-6	DCT INDUSTRIAL PP				2	1,000,000	100.6300	1,006,297	1,000,000	1,000,000	0	0	0	0	4.020	4.020	FA	15,745	40,200	06/15/2011	08/01/2016
233851-BV-5	DAIMLER FINANCE NA LLC	LS			1FE	4,990,200	98.1000	4,904,995	5,000,000	4,991,352	0	1,152	0	0	2.450	2.492	MN	14,292	61,250	05/11/2015	05/18/2020
233851-BW-3	DAIMLER FINANCE NA LLC				1FE	4,989,850	96.9730	4,848,630	5,000,000	4,990,390	0	540	0	0	3.300	3.324	MN	19,250	82,958	05/11/2015	05/19/2025
233851-CA-0	DAIMLER FINANCE NA LLC				1FE	12,475,625	99.0280	12,378,513	12,500,000	12,477,509	0	1,884	0	0	2.700	2.742	FA	138,750	0	07/28/2015	08/03/2020
244199-BD-6	DEERE & COMPANY				1FE	1,125,640	116.1130	1,161,130	1,000,000	1,113,720	0	(5,947)	0	0	5.375	4.275	AO	11,198	53,750	12/05/2013	10/16/2029
24422E-QV-4	JOHN DEERE CAPITAL				1FE	1,992,940	110.0490	2,200,974	2,000,000	1,998,211	0	601	0	0	5.750	5.787	MS	36,097	115,000	09/03/2008	09/10/2018
247916-AD-1	DENBURY RESOURCES INC				4FE	2,000,000	33.1980	663,960	2,000,000	2,000,000	0	0	0	0	5.500	5.500	MN	18,333	110,000	04/16/2014	05/01/2022
25179M-AL-7	DEVON ENERGY CORPORATION			1	2FE	7,054,380	75.5300	5,287,128	7,000,000	7,050,405	0	(1,014)	0	0	5.600	5.545	JJ	180,756	392,000	08/10/2011	07/15/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
254010-AD-3	DIGNITY HEALTH				1FE	4,000,000	101.7070	4,068,284	4,000,000	4,000,000	0	0	0	0	3.812	3.812	MN	25,413	159,257	10/07/2014	11/01/2024
25459H-BA-2	DIRECTV HLDS/FN				2FE	1,493,385	107.8750	1,618,124	1,500,000	1,496,154	0	637	0	0	5.000	5.057	MS	25,000	75,000	03/07/2011	03/01/2021
25468P-BW-5	DISNEY				1FE	3,370,410	137.0820	4,112,466	3,000,000	3,282,558	0	(10,066)	0	0	7.000	6.077	MS	70,000	210,000	03/08/2004	03/01/2032
25468P-CK-0	DISNEY				1FE	998,180	111.0310	1,110,307	1,000,000	999,305	0	193	0	0	5.500	5.524	MS	16,194	55,000	03/11/2009	03/15/2019
25468P-CT-1	DISNEY				1FE	944,780	100.6890	1,006,887	1,000,000	957,289	0	6,194	0	0	2.550	3.327	FA	9,633	25,500	12/10/2013	02/15/2022
25470D-AK-5	DISCOVERY COMMUNICATIONS	LS		1	2FE	2,624,106	90.6080	2,541,554	2,805,000	2,627,130	0	3,024	0	0	3.450	4.291	MS	28,494	0	10/20/2015	03/15/2025
25470X-AB-1	DISH DBS CORP	LS			3FE	1,649,096	108.7500	1,622,550	1,492,000	1,586,746	0	(21,037)	0	0	7.875	5.915	MS	39,165	103,871	03/09/2015	09/01/2019
25470X-AH-8	DISH DBS CORP	LS			3FE	305,968	102.0000	309,060	303,000	304,045	0	(643)	0	0	4.625	4.391	JJ	6,462	14,014	10/17/2012	07/15/2017
25470X-AJ-4	DISH DBS CORP				3FE	351,218	93.2500	319,848	343,000	349,273	0	(777)	0	0	5.875	5.538	JJ	9,292	20,151	04/30/2013	07/15/2022
256677-AD-7	DOLLAR GENERAL CORP			1	2FE	9,984,400	99.4070	9,940,710	10,000,000	9,984,668	0	268	0	0	4.150	4.169	MN	81,847	0	10/15/2015	11/01/2025
257375-AE-5	DOMINION GAS HLDGS LLC			1	1FE	998,906	98.6520	986,520	1,000,000	999,084	0	100	0	0	3.550	3.564	MN	5,917	35,500	07/18/2014	11/01/2023
257559-AH-7	DOMTAR CORP			1	2FE	2,035,528	101.7080	2,034,164	2,000,000	2,033,722	0	(3,332)	0	0	4.400	4.075	AO	22,000	66,000	04/10/2015	04/01/2022
264399-ED-4	DUKE ENERGY CORP				1FE	965,290	121.6850	1,216,853	1,000,000	973,068	0	847	0	0	6.450	6.720	AO	13,617	64,500	01/10/2003	10/15/2032
26441Y-AM-9	DUKE REALTY CORP				2FE	11,673,730	104.4120	12,529,440	12,000,000	11,949,985	0	41,764	0	0	5.950	6.341	FA	269,733	714,000	11/13/2007	02/15/2017
26442C-AG-9	DUKE ENERGY CAROLINAS				1FE	4,018,970	114.0310	4,561,236	4,000,000	4,006,803	0	(2,077)	0	0	7.000	6.934	MN	35,778	280,000	11/12/2008	11/15/2018
26442C-AJ-3	DUKE ENERGY CAROLINAS				1FE	2,013,600	108.2450	2,164,906	2,000,000	2,006,761	0	(1,352)	0	0	4.300	4.216	JD	3,822	86,000	06/02/2010	06/15/2020
26442E-AA-8	DUKE ENERGY OHIO INC	LS			1FE	3,998,400	109.9850	4,399,380	4,000,000	3,999,410	0	162	0	0	5.450	5.455	AO	54,500	218,000	03/18/2009	04/01/2019
26875P-AD-3	EOG RESOURCES				1FE	1,497,240	109.7400	1,646,105	1,500,000	1,498,896	0	285	0	0	5.625	5.649	JD	7,031	84,375	05/18/2009	06/01/2019
26884A-AE-3	ERP OPERATING				2FE	1,083,000	108.8830	1,088,826	1,000,000	1,018,697	0	(9,631)	0	0	7.125	6.006	AO	15,042	71,250	10/23/2007	10/15/2017
28370T-AA-7	EL PASO PIPELINE				2FE	3,999,740	102.0360	4,081,448	4,000,000	4,000,002	0	0	0	0	6.500	6.500	AO	65,000	260,000	06/21/2010	04/01/2020
292480-AH-3	ENABLE MIDSTREAM PARTNERS LP			1	2FE	1,998,025	76.4960	1,529,920	2,000,000	1,998,027	0	2	0	0	3.900	3.913	MN	9,967	0	12/29/2015	05/15/2024
29266M-AF-6	IBERDROLA FINANCE				2FE	2,132,260	122.5910	2,451,820	2,000,000	2,113,360	0	(2,662)	0	0	6.750	6.256	JJ	62,250	135,000	01/02/2007	07/15/2036
29364D-AS-9	ENTERGY ARKANSAS INC			1	1FE	5,056,650	102.0420	5,102,085	5,000,000	5,048,378	0	(5,001)	0	0	3.700	3.563	JD	15,417	185,000	03/26/2014	06/01/2024
29364N-AL-2	ENTERGY MISSISSIPPI INC			1	1FE	4,479,435	102.4550	4,610,493	4,500,000	4,483,507	0	473	0	0	6.250	6.284	AO	70,313	281,250	03/22/2004	04/01/2034
29379V-AP-8	ENTERPRISE PRODUCTS				2FE	2,991,030	104.9240	3,147,714	3,000,000	2,995,210	0	885	0	0	5.200	5.239	MS	52,000	156,000	05/11/2010	09/01/2020
29379V-BC-6	ENTERPRISE PRODUCTS			1	2FE	1,996,900	83.7000	1,673,998	2,000,000	1,996,992	0	44	0	0	5.100	5.110	FA	38,533	102,000	02/05/2014	02/15/2045
29444U-AL-0	EQUINIX INC			1	4FE	180,000	103.9500	187,110	180,000	180,000	0	0	0	0	4.875	4.875	AO	2,194	8,775	02/28/2013	04/01/2020
29444U-AM-8	EQUINIX INC			1	4FE	541,000	102.0000	551,820	541,000	541,000	0	0	0	0	5.375	5.375	AO	7,270	29,079	02/28/2013	04/01/2023
30227C-AB-3	EXTERRAN PARTNERS/EXLP			1	4FE	1,526,913	82.2500	1,265,005	1,538,000	1,529,455	0	1,263	0	0	6.000	6.120	AO	23,070	92,280	01/10/2014	04/01/2021
30256Y-AA-1	FPL MARCUS HOOK PP				1FE	8,687,695	106.5000	9,252,395	8,687,695	8,687,695	0	0	0	0	7.590	7.589	JJ	313,213	0	06/23/2008	07/10/2018
31620M-AH-9	FIDELITY NATIONAL INFORM			1	2FE	1,182,917	103.9370	1,234,774	1,188,000	1,184,436	0	477	0	0	5.000	5.057	MS	17,490	59,400	08/27/2012	03/15/2022
31620M-AQ-9	FIDELITY NATIONAL INFORM			1	2FE	998,170	101.8320	1,018,317	1,000,000	998,212	0	42	0	0	4.500	4.531	AO	8,875	0	10/13/2015	10/15/2022
31620M-AR-7	FIDELITY NATIONAL INFORM			1	2FE	4,986,450	103.2200	5,161,010	5,000,000	4,986,643	0	193	0	0	5.000	5.035	AO	49,306	0	10/13/2015	10/15/2025
337932-AC-1	FIRST ENERGY CORP				3FE	6,207,400	121.7930	7,307,598	6,000,000	6,178,946	0	(5,977)	0	0	7.375	7.060	MN	56,542	442,500	05/27/2010	11/15/2031
341081-FD-4	FLORIDA PR & LT CO			1	1FE	974,050	114.6620	1,146,620	1,000,000	976,032	0	442	0	0	5.250	5.426	FA	21,875	52,500	03/03/2011	02/01/2041
341099-CK-3	FLORIDA POWER CORP				1FE	1,102,150	109.1770	1,091,769	1,000,000	1,033,138	0	(12,555)	0	0	5.650	4.215	JD	2,511	56,500	11/20/2009	06/15/2018
341099-CL-1	FLORIDA POWER CORP				1FE	995,780	127.7940	1,277,936	1,000,000	996,227	0	74	0	0	6.400	6.432	JD	2,844	64,000	06/11/2008	06/15/2038
345397-WK-5	FORD MOTOR CREDIT				2FE	990,660	102.7900	1,027,897	1,000,000	992,542	0	807	0	0	4.375	4.492	FA	17,622	43,750	08/01/2013	08/06/2023
345397-XL-2	FORD MOTOR CREDIT				2FE	998,860	99.6960	996,961	1,000,000	998,864	0	4	0	0	4.134	4.148	FA	16,881	0	12/22/2015	08/04/2025
345838-AA-4	FOREST LABORATORIES INC			1	2FE	2,183,920	108.7100	2,174,198	2,000,000	2,151,197	0	(23,503)	0	0	5.000	3.527	JD	4,444	100,000	07/31/2014	12/15/2021
35671D-AZ-8	FREEPORT-MC C&G			1	2FE	1,985,184	57.0000	1,140,000	2,000,000	1,988,240	0	1,385	0	0	3.875	3.970	MS	22,819	77,500	10/10/2013	03/15/2023
35906A-AH-1	FRONTIER COMMUNICATIONS				3FE	894,580	100.2500	886,210	884,000	889,820	0	(1,090)	0	0	8.500	8.314	AO	15,863	75,140	08/23/2010	04/15/2020
35906A-AM-0	FRONTIER COMMUNICATIONS				3FE	717,255	86.2500	597,713	693,000	715,374	0	(1,881)	0	0	7.125	6.545	JJ	22,768	24,688	03/09/2015	01/15/2023
35906A-AR-9	FRONTIER COMMUNICATIONS			1	3FE	3,000,000	101.2500	3,037,500	3,000,000	3,000,000	0	0	0	0	8.875	8.875	MS	71,000	0	09/11/2015	09/15/2020
36158F-AA-8	GE GLOBAL INSURANCE HLDG				1FE	1,111,610	123.5770	1,235,771	1,000,000	1,072,218	0	(5,051)	0	0	7.000	6.036	FA	26,444	70,000	11/18/2005	02/15/2026
36164N-FF-7	GE CAPTIAL INTL		E		1FE	3,242,084	99.2670	3,208,319	3,232,000	3,241,732	0	(351)	0	0	2.342	2.276	MN	13,667	0	10/01/2015	11/15/2020
36164N-FH-3	GE CAPTIAL INTL GE CAP INTL FDG 4.418 15NOV35		E		1FE	2,027,365	102.0840	2,016,163	1,975,000	2,027,042	0	(323)	0	0	4.418	4.221	MN	15,754	0	10/01/2015	11/15/2035
364725-BB-6	GANNETT CO			1	3FE	992,500	100.2500	1,002,500	1,000,000	993,850	0	1,085	0	0	4.875	5.001	MN	6,229	57,823	09/04/2014	09/15/2021
364725-BC-4	GANNETT CO			1	3FE	648,435	100.0000	622,000	622,000	644,238	0	(4,197)	0	0	5.500	4.444	MN	4,371	40,577	03/12/2015	09/15/2024
364725-BD-2	GANNETT CO GANNETT CO				3FE	878,817	103.5000	883,890	854,000	873,304	0	(4,579)	0	0	5.125	4.470	AO	9,240	43,768	10/06/2014	10/15/2019
368738-AA-4	CVS Gene Warren			2	2	1,727,603	109.3040	1,888,340	1,727,603	1,727,603	0	0	0	0	5.830	5.901	MON	4,476	100,719	12/16/2005	01/15/2026
369604-BC-6	GENERAL ELECTRIC CO				1FE	2,069,820	106.7780	2,135,562	2,000,000	2,019,113	0	(9,247)	0	0	5.250	4.726	JD	7,292	105,000	10/21/2009	12/06/2017
36962G-3H-5	GEN ELEC CAP CORP	LS			1FE	4,870,350	106.6320	5,331,615	5,000,000	4,970,062	0	16,218	0	0	5.625	6.000	MS	82,813	281,250	08/22/2008	09/15/2017
36962G-4R-2	GEN ELEC CAP CORP				1FE	321,406	108.6040	311,693	287,000	308,512	0	(4,234)	0	0	4.375	2.670	MS	3,662	12,556	11/07/2012	09/16/2020
36962G-4Y-7	GEN ELEC CAP CORP				1FE	926,855	109.8410	943,538	859,000	907,697	0	(8,765)	0	0	4.625	3.387	JJ	19,202	39,729	10/03/2013	01/07/2021
36962G-XZ-2	GEN ELEC CAP CORP				1FE	606,561	130.6640	748,702	573,000	598,278	0	(895)	0	0	6.750	6.308	MS	11,388	38,677	12/20/2002	03/15/2032
37045V-AG-5	GENERAL MOTORS CO				2FE	2,764,399	94.7360	2,746,405	2,899,000	2,769,159	0	4,759	0	0	4.000	4.600	AO	28,990	57,980	07/29/2015	04/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
37045X-BD-7	GENERAL MOTORS FINL CO			1	2FE	5,283,028	100.3140	5,296,590	5,280,000	5,283,026	0	(2)	0	0	3.700	3.687	MN	20,079	0	12/22/2015	11/24/2020
37185L-AE-2	GENESIS ENERGY			1	4FE	4,505,876	84.5000	3,737,435	4,423,000	4,472,070	0	(14,202)	0	0	5.750	5.357	FA	96,077	254,323	07/10/2013	02/15/2021
37185L-AH-5	GENESIS ENERGY			1	4FE	4,209,486	85.0000	3,627,800	4,268,000	4,212,452	0	2,966	0	0	6.750	7.000	FA	126,440	0	07/16/2015	08/01/2022
37331N-AB-7	GEORGIA-PACIFIC LLC				2FE	4,048,800	110.3410	4,413,640	4,000,000	4,028,883	0	(5,130)	0	0	5.400	5.229	MN	36,000	216,000	09/23/2011	11/01/2020
373334-JP-7	GEORGIA POWER CO				1FE	3,268,020	106.7790	3,203,355	3,000,000	3,135,550	0	(32,139)	0	0	4.250	3.018	JD	10,625	127,500	08/29/2011	12/01/2019
378272-AF-5	GLENCORE FUNDING LLC	LS			2FE	4,997,150	73.7510	3,687,550	5,000,000	4,997,779	0	251	0	0	4.125	4.132	MN	17,760	206,250	05/22/2013	05/30/2023
38141E-C2-3	GOLDMAN SACHS GROUP	LS		1	1FE	5,992,080	102.0990	6,125,964	6,000,000	5,993,070	0	675	0	0	3.850	3.866	JJ	111,008	231,000	06/30/2014	07/08/2024
38148L-AC-0	GOLDMAN SACHS GROUP INC			1	1FE	4,997,900	98.3580	4,917,880	5,000,000	4,998,068	0	168	0	0	3.500	3.505	JJ	76,806	87,500	01/20/2015	01/23/2025
382550-BA-8	GOODYEAR TIRE & RUBBER				3FE	478,175	118.7500	507,063	427,000	456,937	0	(5,328)	0	0	8.750	6.950	FA	14,115	37,363	02/23/2012	08/15/2020
382550-BD-2	GOODYEAR TIRE & RUBBER			1	3FE	1,212,379	105.1250	1,274,115	1,212,000	1,212,220	0	(61)	0	0	6.500	6.494	MS	26,260	78,780	02/20/2013	03/01/2021
38259P-AB-8	GOOGLE INC				1FE	8,831,392	106.4850	9,477,174	8,900,000	8,859,865	0	6,619	0	0	3.625	3.718	MN	37,640	322,625	06/07/2011	05/19/2021
39121J-AE-0	GREAT RIVER ENERGY				1FE	9,018,770	103.9620	10,396,210	10,000,000	9,114,470	0	15,803	0	0	6.254	7.044	JJ	312,700	625,400	07/09/2008	07/01/2038
40434C-AD-7	HSBC USA INC				1FE	2,987,220	100.5960	3,017,877	3,000,000	2,988,888	0	1,105	0	0	3.500	3.551	JD	2,333	105,000	06/16/2014	06/23/2024
406216-AX-9	HALLIBURTON COMPANY				1FE	7,303,130	112.5860	7,881,027	7,000,000	7,128,476	0	(30,643)	0	0	6.150	5.592	MS	126,758	430,500	08/13/2009	09/15/2019
421915-ED-7	HEALTH CARE PPTY INV INC				2FE	3,989,840	104.5980	4,183,924	4,000,000	3,998,414	0	1,109	0	0	5.625	5.656	MN	37,500	225,000	10/19/2005	05/01/2017
42217K-AN-6	HEALTH CARE REIT				2FE	1,032,660	101.9430	1,019,429	1,000,000	1,001,875	0	(4,335)	0	0	6.200	5.737	JD	5,167	62,000	03/13/2007	06/01/2016
42217K-AT-3	HEALTH CARE REIT				2FE	2,991,300	104.5310	3,135,933	3,000,000	2,997,622	0	1,309	0	0	4.700	4.749	MS	41,517	141,000	09/07/2010	09/15/2017
42217K-AV-8	HEALTH CARE REIT				2FE	611,280	100.4340	602,606	600,000	603,204	0	(8,076)	0	0	3.625	1.014	MS	6,404	10,875	06/19/2015	03/15/2016
423074-AT-0	HJ HEINZ CO.			1	2FE	4,952,450	102.4600	5,122,985	5,000,000	4,953,248	0	798	0	0	5.000	5.076	JJ	124,306	0	06/23/2015	07/15/2035
423074-AV-5	HJ HEINZ CO.			1	2FE	10,529,100	104.4190	10,441,930	10,000,000	10,529,049	0	(51)	0	0	5.200	4.858	JJ	258,556	0	12/17/2015	07/15/2045
423074-AX-1	HJ HEINZ CO.	LS		1	2FE	4,024,640	100.9680	4,069,014	4,030,000	4,024,910	0	270	0	0	3.950	3.966	JJ	79,150	0	06/23/2015	07/15/2025
431282-AK-8	HIGHWOODS REALTY LP LTD PARTNERSHIP				2FE	997,018	104.2500	1,042,497	1,000,000	999,542	0	357	0	0	5.850	5.890	MS	17,225	58,500	07/26/2007	03/15/2017
437076-AS-1	HOME DEPOT				1FE	5,897,280	121.8940	8,532,552	7,000,000	6,000,132	0	25,583	0	0	5.875	7.153	JD	17,135	411,250	12/08/2010	12/16/2036
437076-AZ-5	HOME DEPOT			1	1FE	2,836,560	99.3090	2,979,255	3,000,000	2,866,630	0	15,973	0	0	2.700	3.397	AO	20,250	81,000	01/31/2014	04/01/2023
44266R-AC-1	HOWARD HUGHES MEDICAL IN				1FE	997,930	103.8740	1,038,736	1,000,000	998,397	0	179	0	0	3.500	3.524	MS	11,667	35,000	07/16/2013	09/01/2023
444454-AB-8	HUGHES SATELLITE SYS CORP				3FE	80,000	107.7500	86,200	80,000	80,000	0	0	0	0	6.500	6.500	JD	231	5,200	02/28/2012	06/15/2019
450319-AA-6	ITC MIDWEST LLC				1FE	5,101,080	121.2340	4,849,364	4,000,000	5,011,865	0	(26,853)	0	0	6.150	4.355	JJ	103,183	246,000	06/22/2012	01/31/2038
458140-AJ-9	INTEL CORPORATION				1FE	2,992,860	103.6400	3,109,212	3,000,000	2,995,640	0	677	0	0	3.300	3.328	AO	24,750	99,000	09/14/2011	10/01/2021
458140-AR-1	INTEL CORPORATION				1FE	4,997,800	102.0320	5,101,575	5,000,000	4,997,920	0	120	0	0	3.100	3.107	JJ	65,444	0	07/22/2015	07/29/2022
45866F-AA-2	INTERCONTINENTALEXCHANGE				1FE	999,980	103.0620	1,030,618	1,000,000	999,996	0	0	0	0	4.000	4.000	AO	8,444	40,000	10/09/2013	10/15/2023
459200-AM-3	IBM				1FE	6,556,111	128.3720	7,464,838	5,815,000	6,276,680	0	(33,866)	0	0	7.000	5.922	AO	68,972	407,050	12/21/2006	10/30/2025
459200-AS-0	IBM				1FE	1,676,651	124.9340	1,967,707	1,575,000	1,641,827	0	(3,698)	0	0	6.500	6.000	JJ	47,206	102,375	09/24/2002	01/15/2028
459200-GJ-4	IBM				1FE	1,103,160	107.2630	1,072,632	1,000,000	1,024,997	0	(13,894)	0	0	5.700	4.163	MS	16,942	57,000	09/25/2009	09/14/2017
459200-GM-7	IBM				1FE	4,981,400	115.2840	5,764,195	5,000,000	4,993,344	0	2,068	0	0	7.625	7.679	AO	80,486	381,250	10/09/2008	10/15/2018
459200-HP-9	IBM				1FE	2,972,130	101.5810	3,047,442	3,000,000	2,977,590	0	2,541	0	0	3.375	3.488	FA	42,188	101,250	11/05/2013	08/01/2023
459745-GN-9	INTL LEASE FIN				3FE	1,911,948	106.5000	2,001,135	1,879,000	1,903,868	0	(3,140)	0	0	5.875	5.628	FA	41,703	110,391	04/30/2013	08/15/2022
459745-GQ-2	INTL LEASE FIN				3FE	177,000	102.5000	181,425	177,000	177,000	0	0	0	0	4.625	4.625	AO	1,728	8,186	04/09/2013	04/15/2021
460146-CA-9	INTERNATIONAL PAPER CO				2FE	431,948	113.3970	489,874	432,000	431,990	0	4	0	0	7.950	7.951	JD	1,526	34,344	05/28/2008	06/15/2018
46284P-AP-9	IRON MOUNTAIN INC			1	4FE	206,600	96.5000	193,000	200,000	204,480	0	(837)	0	0	5.750	5.198	FA	4,344	11,500	04/30/2013	08/15/2024
465685-AD-7	ITC HOLDINGS CORP				2FE	499,550	114.3080	571,539	500,000	499,602	0	8	0	0	6.375	6.382	MS	8,057	31,875	10/04/2006	09/30/2036
465685-AE-5	ITC HOLDINGS CORP				2FE	3,983,600	107.9230	4,316,920	4,000,000	3,995,759	0	1,858	0	0	6.050	6.105	JJ	101,506	242,000	01/15/2008	01/31/2018
465685-AF-2	ITC HOLDINGS CORP				2FE	1,986,700	107.6870	2,153,732	2,000,000	1,993,858	0	1,321	0	0	5.500	5.586	JJ	50,722	110,000	12/08/2009	01/15/2020
465685-AH-8	ITC HOLDINGS CORP			1	2FE	1,994,640	102.3950	2,047,896	2,000,000	1,994,829	0	82	0	0	5.300	5.318	JJ	53,000	106,000	06/26/2013	07/01/2043
466112-AF-6	JBS USA LLC/JBS	LS		1	3FE	1,044,369	99.2500	1,042,125	1,050,000	1,044,855	0	(673)	0	0	7.250	7.222	JD	6,344	76,125	04/30/2013	06/01/2021
46623E-JU-4	JP MORGAN CHASE & CO				1FE	6,417,555	100.0450	6,402,899	6,400,000	6,402,915	0	(14,640)	0	0	1.125	0.826	FA	25,000	36,000	03/24/2015	02/26/2016
46625H-JM-3	JP MORGAN CHASE & CO				2FE	10,916,620	108.8620	11,974,842	11,000,000	10,919,214	0	1,190	0	0	5.625	5.678	FA	232,031	618,750	08/14/2013	08/16/2043
46625H-KC-3	JP MORGAN CHASE & CO			1	1FE	9,977,800	97.2890	9,728,920	10,000,000	9,979,603	0	1,803	0	0	3.125	3.151	JJ	137,153	156,250	01/15/2015	01/23/2025
47759Y-AA-7	JMC STEEL GROUP	LS		1	5FE	276,828	66.2500	177,550	268,000	270,717	0	(2,097)	0	0	8.250	7.353	MS	6,047	22,110	04/12/2013	03/15/2018
478165-AH-6	JOHNSON (S.C.) & SON INC			1	1FE	7,519,276	104.1600	7,679,709	7,373,000	7,519,032	0	(245)	0	0	4.750	4.628	AO	72,962	0	11/05/2015	10/15/2046
478366-AN-7	JOHNSON CONTROLS				2FE	966,810	104.3770	1,043,769	1,000,000	972,100	0	685	0	0	6.000	6.246	JJ	27,667	60,000	03/16/2006	01/15/2036
485134-BH-2	KANSAS CITY POWER & LIGHT				2FE	994,013	120.7820	1,207,815	1,000,000	994,988	0	127	0	0	6.050	6.094	MN	7,731	60,500	05/23/2006	11/15/2035
485134-BK-5	KANSAS CITY POWER & LIGHT				2FE	6,000,000	109.2880	6,557,256	6,000,000	6,000,000	0	0	0	0	6.375	6.375	MS	127,500	382,500	03/06/2008	03/01/2018
485260-BH-5	KANSAS GAS & EL CO			2	1FE	1,433,707	100.6250	1,528,694	1,519,199	1,489,372	0	5,387	0	0	5.647	6.469	MS	21,924	85,789	11/16/2005	03/29/2021
486606-G@-9	KAYNE ANDERSON PP				1FE	1,000,000	99.7110	997,106	1,000,000	1,000,000	0	0	0	0	3.390	3.391	JD	1,130	33,900	04/30/2012	05/03/2019
487836-AT-5	KELLOGG CO				2FE	1,184,420	127.0780	1,270,781	1,000,000	1,144,093	0	(5,656)	0	0	7.450	5.995	AO	18,625	74,500	01/18/2007	04/01/2031
487836-BD-9	KELLOGG CO				2FE	2,974,110	105.1890	3,155,661	3,000,000	2,985,870	0	2,523	0	0	4.000	4.106	JD	5,333	120,000	12/08/2010	12/15/2020
491674-BE-6	KU ENERGY CORP			1	1FE	1,992,838	103.7100	2,074,206	2,000,000	1,996,048	0	743	0	0	3.250	3.295	MN	10,833	65,000	07/07/2011	11/01/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
49337W-AJ-9	KEYSPAN CORP				2FE	876,770	109.0230	1,090,226	1,000,000	893,074	0	2,635	0	0	5.803	6.808	AO	14,508	58,030	05/29/2008	04/01/2035
49338C-AA-1	KEYSPAN GAS EAST				1FE	1,000,000	115.3860	1,153,855	1,000,000	1,000,000	0	0	0	0	5.819	5.819	AO	14,548	58,190	03/28/2011	04/01/2041
494368-BD-4	KIMBERLY CLARK				1FE	996,340	115.8840	1,158,843	1,000,000	998,672	0	406	0	0	7.500	7.553	MN	12,500	75,000	10/30/2008	11/01/2018
494550-BV-7	KINDER MORGAN PARTNERS	LS		1	2FE	2,994,960	85.1290	2,553,867	3,000,000	2,995,475	0	411	0	0	4.250	4.271	MS	42,500	123,958	09/08/2014	09/01/2024
49456B-AJ-0	KINDER MORGAN	LS		1	2FE	1,995,680	74.1570	1,483,144	2,000,000	1,995,697	0	17	0	0	5.050	5.064	FA	38,156	47,414	02/23/2015	02/15/2046
494580-AD-5	KINDRED HEALTHCARE INC	LS		1	4FE	4,015,630	83.0000	3,320,000	4,000,000	4,013,437	0	(2,194)	0	0	6.375	6.284	AO	53,833	255,000	01/29/2015	04/15/2022
500605-AE-0	KOPPERS INC			1	3FE	2,056,269	98.7500	1,942,413	1,967,000	1,998,638	0	(17,019)	0	0	7.875	6.818	JD	12,908	154,901	05/30/2012	12/01/2019
50075N-AC-8	KRAFT FOODS INC				2FE	1,017,720	115.7800	1,157,801	1,000,000	1,014,240	0	(510)	0	0	6.500	6.356	MN	10,833	65,000	04/02/2007	11/01/2031
50075N-AS-3	KRAFT FOODS INC				2FE	1,073,780	107.4690	1,074,691	1,000,000	1,017,857	0	(10,354)	0	0	6.500	5.328	FA	25,278	65,000	10/26/2009	08/11/2017
50075N-AW-4	KRAFT FOODS INC				2FE	1,949,480	121.8440	2,436,880	2,000,000	1,954,829	0	764	0	0	6.875	7.075	JJ	59,201	137,500	09/17/2008	01/26/2039
50075N-AZ-7	KRAFT FOODS INC				2FE	2,475,900	122.0680	3,051,710	2,500,000	2,477,784	0	371	0	0	6.500	6.574	FA	64,097	162,500	02/04/2010	02/09/2040
50075N-BA-1	KRAFT FOODS INC				2FE	991,760	111.0940	1,110,935	1,000,000	996,074	0	831	0	0	5.375	5.483	FA	21,052	53,750	02/04/2010	02/10/2020
50075N-BB-9	KRAFT FOODS INC				2FE	498,290	100.2580	501,291	500,000	499,966	0	314	0	0	4.125	4.190	FA	8,135	20,625	02/04/2010	02/09/2016
50076Q-AZ-9	KRAFT FOODS GROUP INC-W/I				2FE	13,239,140	101.1270	13,146,536	13,000,000	13,215,617	0	(23,523)	0	0	3.500	3.212	JD	31,597	455,000	03/10/2015	06/06/2022
501044-BV-2	KROGER CO				2FE	2,190,615	135.0090	2,700,184	2,000,000	2,146,451	0	(6,146)	0	0	8.000	7.152	MS	47,111	160,000	06/21/2006	09/15/2029
501044-BZ-3	KROGER CO				2FE	2,296,080	127.3820	2,547,638	2,000,000	2,226,951	0	(8,644)	0	0	7.500	6.329	AO	37,500	150,000	05/10/2005	04/01/2031
501044-CG-4	KROGER CO				2FE	1,099,250	107.3870	1,073,867	1,000,000	1,023,825	0	(13,799)	0	0	6.400	4.854	FA	24,178	64,000	10/26/2009	08/15/2017
501044-CH-2	KROGER CO				2FE	1,558,715	113.1870	1,697,810	1,500,000	1,529,573	0	(6,552)	0	0	6.150	5.589	JJ	42,538	92,250	01/26/2011	01/15/2020
51808B-AE-2	LASMO (USA) INC				2FE	2,207,780	118.6460	2,372,924	2,000,000	2,155,023	0	(8,532)	0	0	7.300	6.360	MN	18,656	146,000	06/11/2008	11/15/2027
526057-BV-5	LENNAR CORPORATION	LS		1	3FE	8,465,000	97.7500	8,274,538	8,465,000	8,465,000	0	0	0	0	4.750	4.750	MN	34,624	236,785	04/21/2015	05/30/2025
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN				1FE	3,500,000	100.0000	3,500,000	3,500,000	3,500,000	0	0	0	0	0.570	0.321	MON	1,390	8,898	03/19/2015	01/01/2033
532457-AX-6	ELI LILLY				1FE	1,075,400	106.3190	1,063,186	1,000,000	1,024,801	0	(10,669)	0	0	4.500	3.324	MS	13,250	45,000	12/01/2010	03/15/2018
532716-AU-1	L BRANDS INC.				3FE	331,000	106.2500	351,688	331,000	331,000	0	0	0	0	5.625	5.625	FA	7,034	18,619	02/02/2012	02/15/2022
539830-AF-6	LOCKHEED MARTIN				2FE	2,393,090	132.3280	2,646,560	2,000,000	2,249,712	0	(16,922)	0	0	7.750	6.103	MN	25,833	155,000	08/17/2004	05/01/2026
539830-AT-6	LOCKHEED MARTIN				2FE	7,943,440	107.2990	8,583,944	8,000,000	7,976,155	0	5,502	0	0	4.250	4.334	MN	43,444	340,000	12/22/2010	11/15/2019
55068#-AK-5	LUXOTTICA US PP				1	2,000,000	105.8220	2,116,448	2,000,000	2,000,000	0	0	0	0	4.350	4.350	JD	3,867	87,000	12/12/2011	12/15/2021
55342U-AC-8	MPT OPER PARTNERS			1	3FE	259,231	103.7500	267,675	258,000	258,627	0	(163)	0	0	6.875	6.792	MN	2,956	17,738	11/17/2011	05/01/2021
55342U-AD-6	MPT OPER PARTNERS			1	3FE	248,000	102.0000	252,960	248,000	248,000	0	0	0	0	6.375	6.375	FA	5,973	15,810	02/03/2012	02/15/2022
55616X-AC-1	MACYS RETAIL HLDGS INC				2FE	3,051,473	116.0570	3,325,039	2,865,000	3,002,031	0	(7,288)	0	0	7.000	6.426	FA	75,763	200,550	06/01/2007	02/15/2028
559080-AE-6	MAGELLAN MIDSTREAM PRTNS				2FE	1,153,980	109.1780	1,091,779	1,000,000	1,068,160	0	(17,417)	0	0	6.550	4.447	JJ	30,203	65,500	07/27/2010	07/15/2019
565849-AD-8	MARATHON OIL CORP				2FE	3,210,060	101.9310	3,057,915	3,000,000	3,053,349	0	(28,532)	0	0	6.000	4.926	AO	45,000	180,000	10/08/2009	10/01/2017
565849-AF-3	MARATHON OIL CORP				2FE	5,182,300	101.1420	5,057,120	5,000,000	5,055,320	0	(23,050)	0	0	5.900	5.361	MS	86,861	295,000	09/02/2009	03/15/2018
565849-AL-0	MARATHON OIL CORP	LS		1	2FE	14,965,650	80.4980	12,074,625	15,000,000	14,967,123	0	1,473	0	0	3.850	3.878	JD	48,125	274,313	06/01/2015	06/01/2025
56585A-AH-5	MARATHON PETROLEUM CORP			1	2FE	2,961,800	81.7400	2,452,191	3,000,000	2,962,632	0	621	0	0	4.750	4.831	MS	41,958	146,458	09/04/2014	09/15/2044
573334-AD-1	MARTIN MIDSTREAM PARTNER			1	4FE	3,474,540	88.0000	3,036,000	3,450,000	3,466,803	0	(4,683)	0	0	7.250	7.073	FA	94,492	250,125	05/27/2014	02/15/2021
57629W-BR-0	MASSMUTUAL GLOBAL FUND				1FE	14,813,269	95.9370	14,927,828	15,560,000	14,946,048	0	79,066	0	0	2.500	3.148	AO	79,961	354,638	04/21/2015	10/17/2022
58013M-EB-6	MCDONALD'S CORP				2FE	1,013,160	106.7700	1,067,696	1,000,000	1,002,936	0	(1,520)	0	0	5.800	5.625	AO	12,244	58,000	10/31/2007	10/15/2017
58013M-EY-6	MCDONALD'S CORP			1	2FE	9,982,600	99.9430	9,994,270	10,000,000	9,982,600	0	0	0	0	3.700	3.720	JJ	22,611	0	12/17/2015	01/30/2026
58155Q-AD-5	MCKESSON CORP			1	2FE	2,028,120	108.0660	2,161,320	2,000,000	2,015,975	0	(2,814)	0	0	4.750	4.568	MS	31,667	95,000	04/06/2011	03/01/2021
582839-AH-9	MEAD JOHNSON NUTRITION CO			1	2FE	8,062,440	100.8040	8,064,312	8,000,000	8,062,193	0	(247)	0	0	4.125	4.026	MN	53,167	0	12/08/2015	11/15/2025
585055-AN-6	MEDTRONIC INC				1FE	2,000,500	110.7780	2,215,556	2,000,000	2,000,233	0	(65)	0	0	5.600	5.596	MS	32,978	112,000	04/03/2009	03/15/2019
585055-AS-5	MEDTRONIC INC				1FE	1,996,800	107.7210	2,154,422	2,000,000	1,998,479	0	322	0	0	4.450	4.470	MS	26,206	89,000	03/11/2010	03/15/2020
585055-BU-9	MEDTRONIC INC				1FE	1,994,640	103.1030	2,062,054	2,000,000	1,994,704	0	64	0	0	4.625	4.642	MS	27,236	46,250	09/02/2015	03/15/2045
589331-AN-7	MERCK & CO INC				1FE	2,981,070	110.3650	3,310,947	3,000,000	2,992,297	0	1,965	0	0	5.000	5.081	JD	417	150,000	06/22/2009	06/30/2019
59001A-AN-2	MERITAGE CORPORATION				3FE	2,233,643	105.2500	2,348,128	2,231,000	2,232,526	0	(295)	0	0	7.150	7.131	AO	33,676	159,517	03/29/2011	04/15/2020
59217G-AQ-2	MET LIFE GLOB				1FE	3,251,220	104.3890	3,131,670	3,000,000	3,228,137	0	(23,083)	0	0	3.875	2.556	AO	25,833	58,125	04/16/2015	04/11/2022
59217G-BM-0	MET LIFE GLOB				1FE	800,000	100.0000	800,000	800,000	800,000	0	0	0	0	0.517	0.453	JAJO	885	2,864	01/07/2015	07/14/2016
594918-AW-4	MICROSOFT CORP			1	1FE	6,134,820	105.1450	6,308,724	6,000,000	6,113,315	0	(12,723)	0	0	3.625	3.345	JD	9,667	217,500	04/02/2014	12/15/2023
595620-AK-1	MIDAMERICAN ENERGY CO			1	1FE	7,430,143	103.9750	7,564,174	7,275,000	7,404,618	0	(14,990)	0	0	3.700	3.428	MS	79,257	269,175	04/04/2014	09/15/2023
59564N-A#-0	MIDCOAST ENERGY PP C				2	4,000,000	93.5350	3,741,401	4,000,000	4,000,000	0	0	0	0	4.420	4.420	MS	44,691	176,800	09/25/2014	09/30/2024
59565A-AB-6	MIDCONTINENT EXPRESS PIP				2FE	3,653,598	93.5000	3,410,880	3,648,000	3,643,301	0	(2,162)	0	0	6.700	6.738	MS	71,967	177,416	09/29/2015	09/15/2019
60040#-AA-0	MILLENNIUM PIPELINE CO LLC PP			2	2FE	1,408,521	105.0910	1,480,226	1,408,521	1,408,521	0	0	0	0	5.330	5.366	MJSD	209	75,074	08/26/2010	06/30/2027
604059-AE-5	MMM CORP	LS			1FE	4,439,610	129.6020	5,832,090	4,500,000	4,459,992	0	2,119	0	0	6.375	6.482	FA	108,375	286,875	06/05/2002	02/15/2028
61166W-AK-7	MONSANTO CO			1	1FE	999,510	85.5960	855,962	1,000,000	999,539	0	8	0	0	4.650	4.653	MN	5,942	46,500	11/04/2013	11/15/2043
61237W-AA-4	MONTEFIORE MED			1	1FE	4,584,375	99.4550	4,475,493	4,500,000	4,561,823	0	(10,224)	0	0	3.896	3.613	MN	19,967	175,320	09/18/2013	05/20/2027
617446-7Y-9	MORGAN STANLEY				2FE	1,996,480	100.3860	2,007,726	2,000,000	1,996,783	0	232	0	0	4.350	4.369	MS	27,308	87,000	09/03/2014	09/08/2026
61746B-DJ-2	MORGAN STANLEY	LS			1FE	1,972,840	102.4910	2,049,824	2,000,000	1,979,101	0	2,488	0	0	3.750	3.919	FA	26,250	75,000	06/06/2013	02/25/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
626808-AA-7	MURRAY VRDN				1FE	3,360,000	100.0000	3,360,000	3,360,000	3,360,000	0	0	0	0	0.320	0.595	MON	722	6,331	12/09/2010	12/01/2040
628782-AH-7	NBTY INC			1	4FE	1,213,490	101.2390	1,159,187	1,145,000	1,156,558	0	(14,520)	0	0	9.000	7.585	AO	25,763	103,050	07/27/2011	10/01/2018
629377-BS-0	NRG ENERGY INC			1	4FE	728,000	93.7500	656,250	700,000	710,476	0	(6,810)	0	0	7.875	6.770	MN	7,044	55,125	04/30/2013	05/15/2021
636180-BL-4	NATIONAL FUEL GAS CO			1	2FE	1,994,660	92.6240	1,852,482	2,000,000	1,996,016	0	476	0	0	3.750	3.782	MS	25,000	75,000	02/12/2013	03/01/2023
636180-BM-2	NATIONAL FUEL GAS CO			1	2FE	4,984,300	91.7740	4,588,685	5,000,000	4,985,098	0	798	0	0	5.200	5.240	JJ	134,333	0	06/22/2015	07/15/2025
637432-CT-0	NATIONAL RURAL UTILITY				1FE	1,498,335	137.7120	2,065,683	1,500,000	1,498,648	0	40	0	0	8.000	8.010	MS	40,000	120,000	02/28/2002	03/01/2032
637432-MQ-5	NATIONAL RURAL UTILITY			1	1FE	1,694,152	100.9850	1,716,747	1,700,000	1,696,232	0	551	0	0	3.050	3.090	FA	19,588	51,850	01/26/2012	02/15/2022
637432-MV-4	NATIONAL RURAL UTILITY			1	1FE	999,230	102.6070	1,026,074	1,000,000	999,381	0	67	0	0	3.400	3.409	MN	4,344	34,000	10/29/2013	11/15/2023
64110L-AK-2	NETFLIX INC				4FE	1,059,780	102.5000	1,064,975	1,039,000	1,058,734	0	(1,046)	0	0	5.875	5.607	AO	15,260	42,390	03/10/2015	02/15/2025
65364T-AA-7	NIAGARA MOHAWK POWER			2	1FE	1,684,000	105.5060	1,776,720	1,684,000	1,684,000	0	0	0	0	5.469	5.469	JJ	46,049	92,098	12/04/2003	01/01/2018
65364U-AA-4	NIAGARA MOHAWK POWER				1FE	1,012,570	106.7480	1,067,478	1,000,000	1,005,302	0	(1,313)	0	0	4.881	4.720	FA	18,439	48,810	09/15/2009	08/15/2019
65409Q-BA-9	NIELSEN FINANCE LLC/CO			1	4FE	317,000	101.5000	321,755	317,000	317,000	0	0	0	0	4.500	4.500	AO	3,566	14,265	08/28/2013	10/01/2020
655044-AL-9	NOBLE ENERGY INC.			1	2FE	9,237,713	95.1300	8,647,317	9,090,000	9,227,061	0	(10,651)	0	0	5.875	5.442	JD	44,503	267,019	08/27/2015	06/01/2022
655663-D8-8	NORDSON CORP PP			2	1	1,000,000	97.9120	979,121	1,000,000	1,000,000	0	0	0	0	2.620	2.620	JJ	11,281	26,200	07/12/2012	07/26/2021
655844-AJ-7	NORFOLK SOUTHERN CORP				2FE	1,169,410	131.9100	1,319,104	1,000,000	1,113,683	0	(6,639)	0	0	7.800	6.379	MN	9,967	78,000	07/21/2004	05/15/2027
655844-AX-6	NORFOLK SOUTHERN CORP				2FE	1,833,452	113.3130	1,750,681	1,545,000	1,797,808	0	(14,005)	0	0	5.640	4.044	MN	10,650	87,138	05/10/2013	05/17/2029
655844-AZ-1	NORFOLK SOUTHERN CORP				2FE	1,136,180	107.9360	1,079,361	1,000,000	1,043,892	0	(18,385)	0	0	5.750	3.698	AO	14,375	57,500	07/20/2010	04/01/2018
665772-CK-3	NORTHERN STATES PWR-MINN			1	1FE	4,415,494	97.4740	4,571,512	4,690,000	4,461,647	0	26,889	0	0	2.600	3.351	MN	15,581	121,940	04/02/2014	05/15/2023
665789-AW-3	NORTHERN STATES PWR				1FE	992,350	130.0620	1,300,624	1,000,000	993,123	0	132	0	0	6.375	6.433	MS	21,250	63,750	09/03/2008	09/01/2038
666807-BE-1	NORTHROP GRUMMAN CORP				2FE	4,713,400	103.2860	5,164,280	5,000,000	4,839,322	0	27,074	0	0	3.500	4.193	MS	51,528	175,000	12/14/2010	03/15/2021
66989H-AD-0	NOVARTIS CAPITAL CORP				1FE	992,370	109.5540	1,095,535	1,000,000	996,351	0	751	0	0	4.400	4.494	AO	8,189	44,000	03/09/2010	04/24/2020
67019E-AB-3	NSTAR				2FE	2,977,370	106.7330	3,201,978	3,000,000	2,989,965	0	2,318	0	0	4.500	4.595	MN	17,250	135,000	02/23/2010	11/15/2019
67059T-AA-3	NUSTAR LOGISTICS				3FE	2,994,060	102.1250	3,063,750	3,000,000	2,998,246	0	672	0	0	8.150	8.179	AO	51,617	244,500	04/01/2008	04/15/2018
67059T-AB-1	NUSTAR LOGISTICS				3FE	1,996,140	90.0000	1,800,000	2,000,000	1,998,013	0	371	0	0	4.800	4.824	MS	32,000	96,000	08/09/2010	09/01/2020
674215-AG-3	OASIS PETROLEUM INC NEW	LS		1	4FE	375,000	64.0000	240,000	375,000	375,000	0	0	0	0	6.875	6.875	MS	7,591	25,781	08/14/2014	03/15/2022
677050-AE-6	OGLETHORPE POWER CORP				1FE	4,008,932	110.3830	4,415,316	4,000,000	4,003,780	0	(1,040)	0	0	6.100	6.067	MS	71,844	244,000	07/10/2009	03/15/2019
677400-AF-3	OHIO NAT FINANCIAL SRVS				1FE	2,338,520	111.6630	2,233,262	2,000,000	2,214,254	0	(44,865)	0	0	6.375	3.676	AO	21,604	127,500	02/13/2013	04/30/2020
677415-CL-3	OHIO POWER COMPANY				2FE	733,089	101.8550	712,984	700,000	714,464	0	(18,625)	0	0	6.000	1.016	JD	3,500	21,000	06/12/2015	06/01/2016
678858-BJ-9	OKLAHOMA GAS & ELECTRIC				1FE	996,450	111.1580	1,111,576	1,000,000	998,817	0	395	0	0	6.350	6.399	MS	21,167	63,500	09/04/2008	09/01/2018
679574-AG-8	OLD DOMINION ELECTRIC				1FE	1,083,333	117.3800	1,271,612	1,083,333	1,083,333	0	0	0	0	6.210	6.210	JD	5,606	67,275	12/12/2002	12/01/2028
679574-AH-6	OLD DOMINION ELECTRIC			2	1FE	515,225	114.0540	617,777	541,652	521,527	0	1,066	0	0	5.676	6.384	JD	2,562	30,744	03/04/2009	12/01/2028
68268N-AB-9	ONEOK PARTNERS LP				2FE	1,023,080	102.6580	1,026,575	1,000,000	1,002,281	0	(2,900)	0	0	6.150	5.834	AO	15,375	61,500	01/05/2007	10/01/2016
68268N-AD-5	ONEOK PARTNERS LP				2FE	1,025,340	83.8890	838,894	1,000,000	1,022,492	0	(451)	0	0	6.850	6.653	AO	14,461	68,500	10/12/2007	10/15/2037
68268N-AG-8	ONEOK PARTNERS LP	LS		1	2FE	1,986,120	76.4140	1,528,280	2,000,000	1,987,081	0	212	0	0	6.125	6.176	FA	51,042	122,500	01/24/2011	02/01/2041
68389X-AC-9	ORACLE CORP				1FE	8,805,920	109.1240	8,729,928	8,000,000	8,247,190	0	(100,699)	0	0	5.750	4.317	AO	97,111	460,000	10/21/2009	04/15/2018
68389X-AG-0	ORACLE CORP				1FE	1,512,180	110.0140	1,650,209	1,500,000	1,505,257	0	(1,351)	0	0	5.000	4.890	JJ	36,042	75,000	02/18/2010	07/08/2019
693476-BB-8	PNC FUNDING CORP				1FE	2,986,470	103.9680	3,119,037	3,000,000	2,998,135	0	1,625	0	0	5.625	5.685	FA	70,313	168,750	02/01/2007	02/01/2017
693476-BL-6	PNC FUNDING CORP				1FE	1,989,120	107.9430	2,158,850	2,000,000	1,994,389	0	1,074	0	0	4.375	4.443	FA	34,028	87,500	08/04/2010	08/11/2020
69349L-AM-0	PNC BANK NA			1	1FE	2,991,600	103.1530	3,094,587	3,000,000	2,993,361	0	743	0	0	3.800	3.834	JJ	49,400	114,000	07/22/2013	07/25/2023
69351U-AP-8	PPL ELECTRIC UTILITIES				1FE	2,975,730	101.5760	3,047,268	3,000,000	2,985,355	0	2,313	0	0	3.000	3.094	MS	26,500	90,000	08/18/2011	09/15/2021
69362B-AY-8	PSEG POWER			1	2FE	999,110	101.7250	1,017,253	1,000,000	999,445	0	85	0	0	4.150	4.161	MS	12,219	41,500	09/14/2011	09/15/2021
694032-AT-0	PACIFIC BELL				2FE	1,120,530	121.5910	1,215,909	1,000,000	1,075,362	0	(5,187)	0	0	7.125	6.121	MS	20,979	71,250	03/02/2004	03/15/2026
694308-GE-1	PACIFIC GAS & EL				1FE	7,922,363	119.2960	9,543,688	8,000,000	7,937,395	0	1,797	0	0	6.050	6.121	MS	161,333	484,000	06/22/2004	03/01/2034
694308-GL-5	PACIFIC GAS & EL				2FE	1,635,885	106.8900	1,603,344	1,500,000	1,536,407	0	(17,886)	0	0	5.625	4.290	MN	7,266	84,375	10/15/2009	11/30/2017
694308-GN-1	PACIFIC GAS & EL				2FE	5,961,900	116.2400	6,974,424	6,000,000	5,985,665	0	4,303	0	0	8.250	8.347	AO	104,500	495,000	11/13/2008	10/15/2018
695114-CD-8	PACIFICORP				1FE	3,619,337	117.4070	3,610,262	3,075,000	3,611,821	0	(7,516)	0	0	5.750	4.469	AO	44,203	88,406	06/23/2015	04/01/2037
713409-AC-4	PEPSI BOTTLING GROUP INC				1FE	1,103,060	133.2160	1,332,157	1,000,000	1,076,042	0	(3,664)	0	0	7.000	6.149	MS	23,333	70,000	08/01/2006	03/01/2029
713448-BR-8	PEPSICO INC				1FE	1,019,470	103.5330	1,035,325	1,000,000	1,011,519	0	(2,192)	0	0	3.125	2.868	MN	5,208	31,250	03/15/2012	11/01/2020
713448-CX-4	PEPSICO INC				1FE	9,998,100	102.5580	10,255,790	10,000,000	9,998,212	0	112	0	0	3.100	3.103	JJ	141,222	0	07/14/2015	07/17/2022
713448-DD-7	PEPSICO INC			1	1FE	4,986,750	103.2220	5,161,075	5,000,000	4,986,794	0	44	0	0	4.450	4.466	AO	47,590	0	10/08/2015	04/14/2046
718172-AA-7	PHILIP MORRIS INTERNAT-W/I				1FE	8,069,770	109.1210	8,729,648	8,000,000	8,021,708	0	(8,352)	0	0	5.650	5.526	MN	56,500	452,000	05/11/2009	05/16/2018
718172-AK-5	PHILIP MORRIS INTL INC				1FE	4,971,650	106.2640	5,313,205	5,000,000	4,983,314	0	2,713	0	0	4.125	4.195	MN	25,208	206,250	05/10/2011	05/17/2021
718172-BM-0	PHILIP MORRIS INTERNAT-W/I				1FE	5,926,260	100.6130	6,036,768	6,000,000	5,933,484	0	6,338	0	0	3.250	3.396	MN	27,625	195,000	11/03/2014	11/10/2024
718546-AC-8	PHILLIPS 66				2FE	1,995,648	102.9360	2,058,728	2,000,000	1,996,930	0	420	0	0	4.300	4.328	AO	21,500	86,000	01/29/2013	04/01/2022
723787-AM-9	PIONEER NATURAL			1	2FE	9,988,900	90.0630	9,006,250	10,000,000	9,988,900	0	0	0	0	4.450	4.463	JJ	29,667	0	11/30/2015	01/15/2026
726505-AP-5	PLAINS E&P COMPANY			1	2FE	1,708,232	63.0000	1,064,700	1,690,000	1,700,903	0	(2,854)	0	0	6.875	6.658	FA	43,893	116,188	04/30/2013	02/15/2023
72650R-AR-3	PLAINS ALL AMER PIPELINE				2FE	2,022,541	88.3670	1,767,346	2,000,000	2,019,598	0	(438)	0	0	6.650	6.563	JJ	61,328	133,000	07/19/2007	01/15/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
730481-AF-5	J.B. POINDEXTER & CO			1	4FE	903,000	104.5000	943,635	903,000	903,000	0	0	0	0	9.000	9.000	AO	20,318	81,270	08/15/2012	04/01/2022
73102Q-AA-4	POLAR TANKERS INC				1FE	240,030	112.2240	280,561	250,000	241,146	0	181	0	0	5.951	6.249	MN	2,108	14,878	02/04/2009	05/10/2037
73179P-AK-2	POLYONE CORP				3FE	2,206,000	97.5000	2,150,850	2,206,000	2,206,000	0	0	0	0	5.250	5.250	MS	34,101	115,815	10/10/2013	03/15/2023
736508-BQ-4	PORTLAND GENERAL ELEC				1FE	1,998,520	111.5770	2,231,540	2,000,000	1,999,410	0	157	0	0	6.100	6.110	AO	25,756	122,000	04/13/2009	04/15/2019
737446-AB-0	POST HOLDINGS INC	LS		1	4FE	354,650	104.2500	360,705	346,000	353,447	0	(1,203)	0	0	7.375	6.768	FA	9,640	12,759	03/09/2015	02/15/2022
737679-DB-3	POTOMAC ELECTRIC PWR CO				1FE	3,933,360	128.4240	5,136,968	4,000,000	3,940,873	0	1,165	0	0	6.500	6.629	MN	33,222	260,000	03/24/2008	11/15/2037
74340X-AW-1	PROLOGIS TRUST	LS		1	2FE	2,561,411	105.2310	2,657,070	2,525,000	2,555,083	0	(3,421)	0	0	4.250	4.062	FA	40,540	107,313	02/10/2014	08/15/2023
74340X-BE-0	PROLOGIS TRUST			1	2FE	2,981,430	99.1960	2,975,883	3,000,000	2,981,690	0	260	0	0	3.750	3.825	MN	19,063	0	10/27/2015	11/01/2025
74432Q-BC-8	PRUDENTIAL FINANCIAL INC				2FE	993,560	107.3880	1,073,877	1,000,000	998,449	0	742	0	0	6.000	6.087	JD	5,000	60,000	11/28/2007	12/01/2017
74456Q-AS-5	PUBLIC SVC EL & GAS				1FE	2,997,600	108.0700	3,242,112	3,000,000	2,999,349	0	256	0	0	5.300	5.310	MN	26,500	159,000	04/10/2008	05/01/2018
745332-BW-5	PUGET SOUND ENERGY INC				1FE	1,066,350	133.7240	1,337,238	1,000,000	1,057,406	0	(1,363)	0	0	6.724	6.224	JD	2,988	67,240	10/18/2007	06/15/2036
745332-CD-6	PUGET SOUND ENERGY INC			1	1FE	999,950	118.7930	1,187,933	1,000,000	999,997	0	0	0	0	5.638	5.638	AO	11,902	56,380	03/22/2011	04/15/2041
747525-AE-3	QUALCOMM				1FE	2,904,780	99.0510	2,971,533	3,000,000	2,910,146	0	5,366	0	0	3.000	3.528	MN	10,250	45,000	07/24/2015	05/20/2022
747525-AF-0	QUALCOMM	LS		1	1FE	6,974,800	95.9320	6,715,219	7,000,000	6,976,110	0	1,310	0	0	3.450	3.493	MN	27,504	120,750	05/13/2015	05/20/2025
74836J-AD-5	QUESTAR MARKET RESOURCES				3FE	1,708,760	98.5000	1,970,000	2,000,000	1,965,745	0	48,023	0	0	6.050	8.760	MS	40,333	121,000	03/30/2009	09/01/2016
74913G-AX-3	QWEST CORP				2FE	3,976,525	104.7500	3,839,088	3,665,000	3,964,194	0	(12,331)	0	0	6.750	5.132	JD	20,616	123,694	09/10/2015	12/01/2021
749868-AL-5	RREEF AMERICA II PP				1	1,500,000	103.3640	1,550,462	1,500,000	1,500,000	0	0	0	0	4.850	4.850	MN	11,923	72,750	11/04/2010	11/02/2017
749868-AP-6	RREEF AMERICA II PP				1	5,000,000	94.0860	4,704,316	5,000,000	5,000,000	0	0	0	0	2.950	2.950	JJ	73,750	0	06/26/2015	07/01/2022
749868-AQ-4	RREEF AMERICA II PP				1	5,000,000	92.0700	4,603,486	5,000,000	5,000,000	0	0	0	0	3.210	3.210	JJ	80,250	0	06/26/2015	07/01/2025
755111-BR-1	RAYTHEON CO				1FE	997,550	108.2810	1,082,806	1,000,000	998,956	0	226	0	0	4.400	4.428	FA	16,622	44,000	11/12/2009	02/15/2020
755111-BT-7	RAYTHEON CO				1FE	1,828,590	103.6660	2,073,312	2,000,000	1,907,808	0	17,045	0	0	3.125	4.198	AO	13,194	62,500	12/14/2010	10/15/2020
756109-AJ-3	REALTY INCOME CORP				2FE	3,965,800	102.9670	4,118,668	4,000,000	3,996,604	0	4,585	0	0	5.950	6.075	MS	70,078	238,000	11/09/2007	09/15/2016
756109-AN-4	REALTY INCOME CORP			1	2FE	4,020,000	96.5410	3,861,648	4,000,000	4,018,174	0	(1,826)	0	0	3.250	3.173	AO	27,444	130,000	03/24/2015	10/15/2022
759509-AD-4	RELIANCE STEEL & ALUMINUM				2FE	3,989,144	103.3550	4,134,192	4,000,000	3,998,694	0	1,416	0	0	6.200	6.239	MN	31,689	248,000	04/02/2007	11/15/2016
760759-AL-4	REPUBLIC SERVICES INC				2FE	999,690	103.5960	1,035,961	1,000,000	999,888	0	44	0	0	3.800	3.805	MN	4,856	38,000	05/02/2011	05/15/2018
761713-BG-0	REYNOLDS AMERICAN INC	LS		1	2FE	4,984,850	104.6420	5,232,085	5,000,000	4,985,524	0	674	0	0	4.450	4.488	JD	11,743	111,250	06/09/2015	06/12/2025
771196-AS-1	ROCHE HLDGS INC				1FE	4,211,360	111.7550	4,637,832	4,150,000	4,173,498	0	(6,792)	0	0	6.000	5.798	MS	83,000	249,000	08/05/2009	03/01/2019
771196-AU-6	ROCHE HLDGS INC				1FE	2,918,340	140.7370	4,222,098	3,000,000	2,925,293	0	1,226	0	0	7.000	7.223	MS	70,000	210,000	02/18/2009	03/01/2039
77340R-AC-1	ROCKIES EXPRESS PIPELINE				3FE	1,997,160	98.0000	1,960,000	2,000,000	1,999,131	0	303	0	0	6.850	6.869	JJ	63,172	137,000	06/24/2008	07/15/2018
77714T-AA-9	ROSE ROCK MIDSTREAM/FIN			1	4FE	7,205,738	71.0000	5,202,170	7,327,000	7,212,858	0	7,120	0	0	5.625	5.875	MN	52,663	207,217	05/11/2015	11/15/2023
785583-AF-2	SABINE PASS LNG LP				4FE	1,491,429	99.5000	1,386,035	1,393,000	1,416,123	0	(24,029)	0	0	7.500	5.609	MN	8,996	104,475	09/07/2012	11/30/2016
785583-AK-1	SABINE PASS LNG LP			1	4FE	461,782	97.0000	438,440	452,000	457,849	0	(1,843)	0	0	6.500	5.996	MN	4,897	29,380	10/11/2013	11/01/2020
785592-AE-6	SABINE PASS LIQUEFACTION				3FE	837,341	92.0000	762,680	829,000	835,459	0	(1,087)	0	0	5.625	5.446	FA	19,430	46,631	03/11/2014	02/01/2021
785592-AK-2	SABINE PASS LIQUEFACTION	LS			3FE	1,115,000	84.6250	943,569	1,115,000	1,115,000	0	0	0	0	5.625	5.625	MS	20,906	31,011	02/26/2015	03/01/2025
786514-BP-3	SAFEWAY INC				4FE	503,708	103.0000	519,120	504,000	503,939	0	35	0	0	6.350	6.358	FA	12,090	32,004	08/13/2007	08/15/2017
80808#-AE-2	SCHREIBER FOODS PP				2	1,000,000	100.5660	1,005,661	1,000,000	1,000,000	0	0	0	0	3.570	3.570	MN	5,058	37,665	11/10/2010	11/10/2017
811065-AG-6	SCRIPPS NETWORKS INTER			1	2FE	4,990,500	95.6560	4,782,805	5,000,000	4,991,024	0	524	0	0	3.950	3.973	JD	8,778	105,882	05/18/2015	06/15/2025
81618T-AD-2	SELECT INCOME REIT	LS		1	2FE	15,402,323	95.9760	14,885,816	15,510,000	15,414,138	0	11,815	0	0	4.150	4.266	FA	268,194	318,257	03/06/2015	02/01/2022
81663A-AB-1	SEMGROUP CORP-CLASS A			1	4FE	250,000	89.5000	223,750	250,000	250,000	0	0	0	0	7.500	7.500	JD	833	18,750	01/29/2014	06/15/2021
816851-AJ-8	SEMPRA ENERGY				2FE	983,090	109.1500	1,091,498	1,000,000	994,805	0	1,897	0	0	6.150	6.382	JD	2,733	61,500	07/23/2008	06/15/2018
816851-AN-9	SEMPRA ENERGY				2FE	4,988,900	101.8160	5,090,785	5,000,000	4,999,214	0	1,807	0	0	6.500	6.539	JD	27,083	325,000	05/12/2009	06/01/2016
826338-AA-3	SIERRA LAND CO				1FE	6,260,000	100.0000	6,260,000	6,260,000	6,260,000	0	0	0	0	0.470	0.320	MON	2,003	14,407	05/09/2013	03/01/2048
828807-BV-8	SIMON PROPERTY GROUP INC			1	1FE	1,938,620	104.0530	2,081,054	2,000,000	1,990,262	0	7,814	0	0	5.875	6.315	MS	39,167	117,500	11/13/2007	03/01/2017
828807-CD-7	SIMON PROPERTY GROUP INC			1	1FE	1,104,660	112.0790	1,120,787	1,000,000	1,053,835	0	(12,700)	0	0	5.650	4.119	FA	23,542	56,500	09/16/2011	02/01/2020
828807-CF-2	SIMON PROPERTY GROUP INC			1	1FE	3,107,250	108.4710	3,254,118	3,000,000	3,062,039	0	(11,210)	0	0	4.375	3.909	MS	43,750	131,250	09/09/2011	03/01/2021
829259-AM-2	SINCLAIR TELEVISION			1	4FE	926,535	100.2500	910,270	908,000	923,197	0	(3,430)	0	0	5.375	4.806	AO	12,201	48,805	03/09/2015	04/01/2021
829259-AN-0	SINCLAIR TELEVISION	LS		1	4FE	337,802	102.0000	338,640	332,000	336,027	0	(740)	0	0	6.125	5.823	AO	5,084	20,335	07/01/2013	10/01/2022
82967N-AG-3	SIRIUS XM RADIO INC			1	2FE	209,000	105.5000	211,000	200,000	206,054	0	(1,154)	0	0	5.250	4.517	FA	3,967	10,500	04/30/2013	08/15/2022
832696-AP-3	SMUCKER JM CO				2FE	1,002,639	97.2920	972,915	1,000,000	1,002,639	0	0	0	0	4.375	4.359	MS	12,882	0	10/13/2015	03/15/2045
837004-CB-4	SOUTH CAROLINA ELE & GAS				1FE	3,996,120	117.5590	4,702,356	4,000,000	3,996,602	0	72	0	0	6.050	6.057	JJ	111,589	242,000	01/07/2008	01/15/2038
84265V-AA-3	SOUTHERN COPPER CORP				2FE	973,242	93.3890	933,888	1,000,000	976,815	0	496	0	0	7.500	7.732	JJ	32,083	75,000	09/13/2006	07/27/2035
84756N-AB-5	SPECTRA ENERGY PARTNERS LP			1	2FE	4,998,350	100.9760	5,048,775	5,000,000	4,999,036	0	152	0	0	4.600	4.604	JD	10,222	230,000	06/06/2011	06/15/2021
852061-AK-6	SPRINT CORP NEXTEL				3FE	1,092,500	105.2500	1,052,500	1,000,000	1,044,884	0	(13,605)	0	0	9.000	7.240	MN	11,500	90,000	02/08/2012	11/15/2018
857477-AH-6	STATE STREET CORP				1FE	4,979,250	100.3520	5,017,600	5,000,000	4,999,188	0	4,374	0	0	2.875	2.965	MS	45,521	143,750	03/02/2011	03/07/2016
857477-AT-0	STATE STREET CORP	LS			1FE	9,986,600	103.1600	10,316,010	10,000,000	9,987,016	0	416	0	0	3.550	3.566	FA	131,153	0	08/13/2015	08/18/2025
85915#-AF-8	STERICYCLE, INC. PP				1	1,000,000	99.0740	990,736	1,000,000	1,000,000	0	0	0	0	2.680	2.680	JD	1,414	27,300	10/09/2012	12/12/2019
86765B-AG-4	SUNOCO LOGISTICS PARTNER				2FE	996,720	103.7230	1,037,232	1,000,000	998,433	0	330	0	0	5.500	5.543	FA	20,778	55,000	02/09/2010	02/15/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
86765B-AJ-8	SUNOCO LOGISTICS PARTNER				2FE	999,480	92.9550	929,551	1,000,000	999,681	0	44	0	0	4.650	4.656	FA	17,567	46,500	07/28/2011	02/15/2022
86787G-AD-4	SUNTRUST BANK ATLANTA				2FE	1,006,170	103.3210	1,033,214	1,000,000	1,000,713	0	(648)	0	0	5.200	5.129	JJ	23,689	52,000	01/11/2005	01/17/2017
87243Q-AB-2	TENET HEALTHCARE CORP				3FE	746,708	105.2500	729,383	693,000	739,730	0	(6,977)	0	0	6.000	4.411	AO	10,395	41,580	03/09/2015	10/01/2020
87264A-AK-1	T-MOBILE USA INC	LS		1	3FE	5,136,118	103.2500	5,162,500	5,000,000	5,090,744	0	(24,797)	0	0	6.250	5.631	AO	78,125	312,500	02/10/2014	04/01/2021
87264A-AL-9	T-MOBILE USA INC			1	3FE	1,093,548	102.0000	1,059,780	1,039,000	1,087,352	0	(6,195)	0	0	6.625	5.590	AO	17,208	68,834	03/10/2015	04/01/2023
87612E-AN-6	TARGET CORP				1FE	4,079,960	102.5960	4,103,848	4,000,000	4,007,088	0	(12,631)	0	0	5.875	5.536	JJ	108,361	235,000	04/17/2009	07/15/2016
87612E-AP-1	TARGET CORP				1FE	948,480	105.5750	1,055,752	1,000,000	991,123	0	6,216	0	0	5.375	6.079	MN	8,958	53,750	07/09/2007	05/01/2017
87612E-AS-5	TARGET CORP				1FE	2,022,000	109.0060	2,180,110	2,000,000	2,005,876	0	(2,640)	0	0	6.000	5.845	JJ	55,333	120,000	08/21/2008	01/15/2018
87612E-AU-0	TARGET CORP				1FE	3,046,920	137.0500	4,111,494	3,000,000	3,041,904	0	(797)	0	0	7.000	6.876	JJ	96,833	210,000	01/18/2008	01/15/2038
88150*-AA-1	TERRENO REALTY PP				2FE	8,000,000	99.0220	7,921,746	8,000,000	8,000,000	0	0	0	0	4.230	4.230	MS	112,800	0	08/20/2015	09/01/2022
88160Q-AA-1	TESORO LOGISTICS LP/CORP			1	3FE	290,000	95.5000	276,950	290,000	290,000	0	0	0	0	5.875	5.875	AO	4,259	17,038	09/16/2013	10/01/2020
883556-AZ-5	THERMO FISHER SCIENTIFIC	LS		1	2FE	1,978,460	101.5690	2,031,374	2,000,000	1,983,819	0	2,540	0	0	3.600	3.761	FA	27,200	72,000	11/13/2013	08/15/2021
88643@-AQ-9	TIDEWATER INC. PP				3	3,500,000	76.4350	2,675,219	3,500,000	3,500,000	0	0	0	0	5.160	5.159	MN	23,077	180,600	09/26/2013	11/17/2025
887315-BN-8	TIME WARNER				2FE	1,280,490	117.1630	1,171,633	1,000,000	1,257,805	0	(14,228)	0	0	6.625	4.101	MN	8,465	66,250	05/15/2014	05/15/2029
88732J-AL-2	TIME WARNER CABLE INC				2FE	999,170	109.1270	1,091,273	1,000,000	999,751	0	89	0	0	6.750	6.761	JJ	33,750	67,500	06/16/2008	07/01/2018
88732J-BB-3	TIME WARNER CABLE INC			1	2FE	1,964,320	90.3670	1,807,338	2,000,000	1,966,532	0	573	0	0	5.500	5.624	MS	36,667	110,000	09/07/2011	09/01/2041
889175-BD-6	TOLEDO EDISON COMPANY				2FE	979,490	112.4870	1,124,868	1,000,000	982,173	0	388	0	0	6.150	6.303	MN	7,858	61,500	05/16/2007	05/15/2037
891490-AR-5	TOSCO CORPORATION				1FE	5,417,600	122.2330	4,889,300	4,000,000	5,239,090	0	(86,776)	0	0	7.800	4.246	JJ	156,000	312,000	11/19/2013	01/01/2027
89233P-5F-9	TOYOTA MOTOR CREDIT CORP				1FE	2,031,320	103.6660	2,073,328	2,000,000	2,023,423	0	(3,690)	0	0	3.400	3.174	MS	20,022	68,000	10/17/2013	09/15/2021
89417E-AG-4	TRAVELERS COS INC				1FE	2,007,740	106.2540	2,125,074	2,000,000	2,004,109	0	(760)	0	0	3.900	3.853	MN	13,000	78,000	10/27/2010	11/01/2020
89566E-AG-3	TRISTATE GEN/TRANS ASSN			1	1FE	3,033,971	98.8350	2,965,059	3,000,000	3,033,005	0	(966)	0	0	3.700	3.551	MN	18,500	55,500	09/03/2015	11/01/2024
901109-AB-4	TUTOR PERINI CORP	LS		1	4FE	397,693	100.0000	395,000	395,000	395,062	0	(662)	0	0	7.625	7.448	MN	5,020	30,119	06/16/2011	11/01/2018
90131H-AM-7	21ST CENTURY FOX				2FE	774,287	114.9850	862,387	750,000	769,502	0	(4,785)	0	0	8.250	7.139	FA	24,234	30,938	04/06/2015	08/10/2018
90131H-AY-1	21ST CENTURY FOX				2FE	2,000,000	122.1900	2,443,790	2,000,000	2,000,000	0	0	0	0	7.430	7.430	AO	37,150	74,300	04/06/2015	10/01/2026
90131H-BA-2	21ST CENTURY FOX				2FE	2,155,777	119.8510	2,397,012	2,000,000	2,150,474	0	(5,303)	0	0	7.300	6.408	AO	24,739	73,000	04/30/2015	04/30/2028
90131H-BQ-7	21ST CENTURY FOX				2FE	1,990,312	112.4220	2,248,444	2,000,000	1,990,616	0	304	0	0	6.150	6.187	FA	46,467	61,500	04/06/2015	02/15/2041
90131H-BR-5	21ST CENTURY FOX				2FE	8,858,910	130.2370	11,128,777	8,545,000	8,857,932	0	(978)	0	0	7.750	7.440	JD	55,186	662,238	04/06/2015	12/01/2045
902917-AH-6	WASTE MANAGEMENT INC				2FE	1,274,460	125.9160	1,259,160	1,000,000	1,248,191	0	(14,560)	0	0	7.000	4.403	JJ	32,278	70,000	02/25/2014	07/15/2028
906548-CD-2	UNION ELECTRIC				1FE	1,100,740	109.6630	1,096,626	1,000,000	1,067,472	0	(15,226)	0	0	5.000	3.223	FA	20,833	50,000	10/03/2013	02/01/2020
907818-CW-6	UNION PACIFIC CORP				1FE	1,063,290	105.2370	1,052,370	1,000,000	1,013,573	0	(9,664)	0	0	5.650	4.588	MN	9,417	56,500	04/12/2010	05/01/2017
907818-DA-3	UNION PACIFIC CORP				1FE	3,559,825	110.0380	3,851,334	3,500,000	3,521,584	0	(7,582)	0	0	5.700	5.442	FA	75,367	199,500	03/03/2010	08/15/2018
907818-DV-7	UNION PACIFIC CORP			1	1FE	992,470	104.9200	1,049,202	1,000,000	993,785	0	633	0	0	3.750	3.839	MS	11,042	37,500	01/07/2014	03/15/2024
907818-DX-3	UNION PACIFIC CORP			1	1FE	5,220,250	108.5170	5,425,855	5,000,000	5,214,078	0	(3,724)	0	0	4.850	4.577	JD	10,778	242,500	04/02/2014	06/15/2044
911312-AK-2	UNITED PARCEL SERVICE				1FE	1,998,580	110.3490	2,206,984	2,000,000	1,999,468	0	147	0	0	5.125	5.134	AO	25,625	102,500	03/19/2009	04/01/2019
911312-AN-6	UNITED PARCEL SERVICE				1FE	3,943,510	110.7990	4,431,964	4,000,000	3,948,349	0	1,036	0	0	4.875	4.966	MN	24,917	195,000	11/08/2010	11/15/2040
911365-AZ-7	NA UNITED RENTALS			1	4FE	379,287	106.8700	401,831	376,000	376,883	0	(888)	0	0	7.625	7.359	AO	6,053	28,670	01/11/2013	04/15/2022
911365-BA-1	NA UNITED RENTALS			1	4FE	157,052	105.5000	161,415	153,000	154,986	0	(748)	0	0	7.375	6.773	MN	1,442	11,284	01/11/2013	05/15/2020
911365-BC-7	NA UNITED RENTALS			1	3FE	1,384,000	99.7500	1,380,540	1,384,000	1,384,000	0	0	0	0	4.625	4.625	JJ	29,516	19,381	03/12/2015	07/15/2023
91159H-HK-9	US BANCORP			1	1FE	4,989,600	101.7050	5,085,250	5,000,000	4,990,756	0	890	0	0	3.600	3.625	MS	55,000	180,000	09/08/2014	09/11/2024
913017-AT-6	UNITED TECHNOLOGIES				1FE	2,560,740	126.7470	2,534,932	2,000,000	2,498,897	0	(29,696)	0	0	6.700	4.137	FA	55,833	134,000	11/06/2013	08/01/2028
913017-BM-0	UNITED TECHNOLOGIES				1FE	1,030,900	107.5090	1,075,086	1,000,000	1,008,197	0	(3,900)	0	0	5.375	4.930	JD	2,389	53,750	04/24/2009	12/15/2017
913017-BP-3	UNITED TECHNOLOGIES	LS			1FE	1,994,140	121.8520	2,437,040	2,000,000	1,995,147	0	98	0	0	6.125	6.145	JJ	56,486	122,500	05/13/2008	07/15/2038
91324P-BJ-0	UNITEDHEALTH GROUP INC				1FE	4,995,450	108.7690	5,438,430	5,000,000	4,998,827	0	504	0	0	6.000	6.012	FA	113,333	300,000	02/04/2008	02/15/2018
91324P-BM-3	UNITEDHEALTH GROUP INC			1	1FE	1,075,180	105.8780	1,058,777	1,000,000	1,043,593	0	(8,871)	0	0	3.875	2.845	AO	8,181	38,750	04/17/2012	10/15/2020
91324P-BT-8	UNITEDHEALTH GROUP INC			1	1FE	5,963,080	103.3650	6,201,900	6,000,000	5,973,120	0	4,062	0	0	3.375	3.460	MN	25,875	202,500	09/23/2013	11/15/2021
91324P-BV-3	UNITEDHEALTH GROUP INC			1	1FE	4,669,950	99.9030	4,995,170	5,000,000	4,750,206	0	35,095	0	0	2.875	3.786	MS	42,326	143,750	08/23/2013	03/15/2022
91359P-AJ-9	UNIVERSAL HOSPITAL SERV			1	4FE	961,629	93.8750	850,508	906,000	935,985	0	(10,228)	0	0	7.625	6.237	FA	26,098	69,083	05/08/2013	08/15/2020
91913Y-AL-4	VALERO ENERGY CORP				2FE	7,947,170	100.4790	8,038,296	8,000,000	7,953,794	0	944	0	0	6.625	6.676	JD	23,556	530,000	06/07/2007	06/15/2037
92276M-AW-5	VENTAS REALTY LP VTR			1	2FE	3,147,510	106.5130	3,195,390	3,000,000	3,107,201	0	(18,317)	0	0	4.750	3.979	JD	11,875	142,500	09/23/2013	06/01/2021
92276M-AX-3	VENTAS REALTY LP VTR				2FE	2,976,420	103.1550	3,094,650	3,000,000	2,984,418	0	2,160	0	0	4.250	4.347	MS	42,500	127,500	02/01/2012	03/01/2022
92276M-AY-1	VENTAS REALTY LP VTR			1	2FE	5,983,260	103.9860	6,239,148	6,000,000	5,991,501	0	2,321	0	0	4.000	4.046	AO	40,667	240,000	04/12/2012	04/30/2019
92277G-AD-9	VENTAS REALTY LP/CAP CRP			1	2FE	2,970,360	97.9920	2,939,757	3,000,000	2,974,135	0	2,585	0	0	3.750	3.872	MN	18,750	112,500	08/01/2014	05/01/2024
92343V-AF-1	VERIZON COMMUNICATIONS				2FE	2,997,880	112.2550	3,367,653	3,000,000	2,998,305	0	36	0	0	6.250	6.255	AO	46,875	187,500	05/17/2007	04/01/2037
92343V-AL-8	VERIZON COMMUNICATIONS				2FE	5,967,000	107.7390	6,464,352	6,000,000	5,991,441	0	3,699	0	0	5.500	5.572	FA	124,667	330,000	03/04/2008	02/15/2018
92343V-AW-4	VERIZON COMMUNICATIONS				2FE	983,330	107.9910	1,079,914	1,000,000	984,422	0	254	0	0	6.000	6.122	AO	15,000	60,000	03/23/2011	04/01/2041
92343V-CV-4	VERIZON COMMUNICATIONS				2FE	9,933,989	90.2610	9,026,060	10,000,000	9,935,056	0	1,066	0	0	4.272	4.321	JJ	196,987	0	08/25/2015	01/15/2036
925524-AH-3	VIACOM				2FE	3,201,180	127.5950	3,827,859	3,000,000	3,150,744	0	(5,651)	0	0	7.875	7.309	JJ	99,094	236,250	05/01/2002	07/30/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
925524-BB-5	VIACOM				2FE	415,225	101.5410	436,628	430,000	429,212	0	2,292	0	0	6.250	6.823	AO	4,554	26,875	07/07/2008	04/30/2016
92552V-AF-7	VIASAT INC			1	4FE	2,176,337	103.7500	2,212,988	2,133,000	2,154,408	0	(7,850)	0	0	6.875	6.425	JD	6,518	146,644	01/11/2013	06/15/2020
92553P-AC-6	VIACOM INC-CLASS B				2FE	1,168,020	103.7960	1,037,958	1,000,000	1,153,848	0	(3,589)	0	0	6.750	5.526	AO	16,125	67,500	08/25/2011	10/05/2037
92553P-AD-4	VIACOM INC-CLASS B				2FE	2,038,760	108.0260	2,160,526	2,000,000	2,016,928	0	(4,029)	0	0	5.625	5.370	MS	33,125	112,500	09/24/2009	09/15/2019
927804-EZ-3	VIRGINIA ELECTRIC & POWER				1FE	3,340,500	100.1330	3,337,443	3,333,000	3,333,058	0	(1,757)	0	0	5.400	5.368	JJ	82,992	179,982	10/06/2009	01/15/2016
927804-FC-3	VIRGINIA ELECTRIC & POWER				1FE	4,018,090	107.4880	4,299,524	4,000,000	4,003,402	0	(2,385)	0	0	5.950	5.891	MS	70,078	238,000	08/07/2009	09/15/2017
92783#-AA-4	VA INT'L GATEWAY PP			2	1FE	2,962,023	96.6660	2,863,275	2,962,023	2,962,023	0	0	0	0	3.930	3.949	MJSD	323	116,407	08/18/2014	06/30/2030
92826C-AD-4	VISA INC			1	1FE	10,162,668	100.2110	10,221,553	10,200,000	10,162,819	0	151	0	0	3.150	3.193	JD	15,173	0	12/09/2015	12/14/2025
92826C-AE-2	VISA INC	LS		1	1FE	6,990,550	100.9500	7,066,472	7,000,000	6,990,565	0	15	0	0	4.150	4.160	JD	13,718	0	12/09/2015	12/14/2035
92929Q-AQ-0	WASTE MANAGEMENT INC				2FE	3,394,260	126.6230	3,798,699	3,000,000	3,250,395	0	(16,511)	0	0	7.100	6.022	FA	88,750	213,000	03/16/2004	08/01/2026
92976G-AH-4	WACHOVIA BANK NA				1FE	2,211,170	107.8620	2,157,240	2,000,000	2,060,617	0	(30,471)	0	0	6.000	4.297	MN	15,333	120,000	07/27/2010	11/15/2017
931142-CZ-4	WAL-MART	LS			1FE	4,980,950	105.3970	5,269,870	5,000,000	4,990,049	0	1,877	0	0	3.250	3.295	AO	29,792	162,500	10/18/2010	10/25/2020
94106L-AS-8	WASTE MANAGEMENT INC				2FE	6,971,860	109.0130	7,630,896	7,000,000	6,992,319	0	3,161	0	0	6.100	6.154	MS	125,728	427,000	03/03/2008	03/15/2018
948741-AH-6	WEINGARTEN REALTY INVST			1	2FE	3,936,800	97.5990	3,903,944	4,000,000	3,938,171	0	1,371	0	0	3.375	3.634	MS	39,750	0	10/28/2015	10/15/2022
949746-RN-3	WELLS FARGO & CO			1	2FE	2,000,000	105.2500	2,105,000	2,000,000	2,000,000	0	0	0	0	5.875	5.875	JD	5,222	105,097	01/15/2015	12/31/2049
94974B-FN-5	WELLS FARGO CO				1FE	991,240	103.8890	1,038,893	1,000,000	992,769	0	789	0	0	4.125	4.237	FA	15,583	41,250	01/15/2014	08/15/2023
94974B-FY-1	WELLS FARGO CO	LS			1FE	2,996,910	100.9500	3,028,488	3,000,000	2,997,236	0	209	0	0	4.100	4.111	JD	9,567	123,000	05/27/2014	06/03/2026
969457-BD-1	WILLIAMS COS INC				3FE	2,985,720	70.7910	2,123,727	3,000,000	2,989,047	0	357	0	0	7.750	7.791	JD	10,333	232,500	11/29/2001	06/15/2031
969457-BW-9	WILLIAMS COS INC			1	2FE	2,992,140	69.4910	2,084,742	3,000,000	2,993,117	0	651	0	0	4.550	4.583	JD	2,654	136,500	06/19/2014	06/24/2024
96950F-AD-6	WILLIAMS PARTNERS				2FE	499,646	92.8830	464,416	500,000	499,855	0	30	0	0	5.250	5.258	MS	7,729	26,250	07/12/2010	03/15/2020
97381W-AJ-3	WINDSTREAM CORP				4FE	1,733,558	102.3010	1,658,299	1,621,000	1,657,862	0	(18,376)	0	0	7.875	6.537	MN	21,276	127,654	11/21/2011	11/01/2017
976656-BP-2	WISC ELEC POWER				1FE	4,225,750	123.4220	6,171,110	5,000,000	4,460,150	0	24,933	0	0	6.500	7.879	JD	27,083	325,000	07/06/2000	06/01/2028
98385X-AJ-5	XTO ENERGY INC				1FE	11,066,940	127.5770	11,481,966	9,000,000	10,941,075	0	(57,983)	0	0	6.100	4.470	AO	137,250	549,000	10/03/2013	04/01/2036
98385X-AP-1	XTO ENERGY INC				1FE	995,390	108.9760	1,089,756	1,000,000	998,617	0	512	0	0	5.500	5.561	JD	2,444	55,000	04/15/2008	06/15/2018
98956P-AL-6	ZIMMER HOLDINGS INC			1	2FE	4,987,450	98.3120	4,915,615	5,000,000	4,988,754	0	1,304	0	0	3.150	3.190	AO	39,375	84,000	03/10/2015	04/01/2022
008916-AM-0	AGRIUM INC		A	1	2FE	923,320	89.4550	894,547	1,000,000	925,666	0	1,161	0	0	4.900	5.424	JD	4,083	49,000	12/02/2013	06/01/2043
012873-AK-1	ALBERTA ENERGY		A		2FE	4,136,640	91.2420	3,649,676	4,000,000	4,108,561	0	(3,986)	0	0	7.375	7.079	MN	49,167	295,000	11/09/2006	11/01/2031
12201P-AN-6	BURLINGTON RESOURCES FINANCE		A		1FE	2,319,339	119.1030	2,062,859	1,732,000	2,270,651	0	(22,504)	0	0	7.400	4.619	JD	10,681	128,168	10/03/2013	12/01/2031
136375-BM-3	CANADIAN NATL RAILWAYS		A		1FE	2,765,580	102.0350	3,061,050	3,000,000	2,983,589	0	37,592	0	0	5.800	7.160	JD	14,500	174,000	11/17/2008	06/01/2016
136375-BN-1	CANADIAN NATL RAILWAYS		A		1FE	7,302,960	125.9080	7,554,474	6,000,000	7,226,471	0	(35,453)	0	0	6.200	4.640	JD	31,000	372,000	10/03/2013	06/01/2036
136375-BP-6	CANADIAN NATL RAILWAYS		A		1FE	1,039,320	107.5510	1,075,505	1,000,000	1,009,216	0	(4,567)	0	0	5.850	5.326	MN	7,475	58,500	02/01/2008	11/15/2017
136375-BT-8	CANADIAN NATL RAILWAY		A		1FE	2,238,120	109.6790	2,193,582	2,000,000	2,104,565	0	(30,536)	0	0	5.550	3.782	MS	37,000	111,000	04/19/2011	03/01/2019
136385-AL-5	CANADIAN NATL RESOURCES		A		2FE	3,174,000	91.0120	2,730,357	3,000,000	3,159,865	0	(3,699)	0	0	6.250	5.812	MS	55,208	187,500	08/29/2011	03/15/2038
136385-AN-1	CANADIAN NATL RESOURCES		A		2FE	5,057,550	104.1210	5,206,065	5,000,000	5,014,911	0	(6,559)	0	0	5.900	5.746	FA	122,917	295,000	01/31/2008	02/01/2018
13645R-AF-1	CANADIAN PACIFIC RAILWAY		A		2FE	3,441,140	111.3570	4,454,264	4,000,000	3,499,502	0	9,372	0	0	5.950	7.084	MN	30,411	238,000	03/11/2008	05/15/2037
13645R-AH-7	CANADIAN PACIFIC RAILWAY		A		2FE	977,140	109.4180	1,094,183	1,000,000	993,040	0	2,620	0	0	6.500	6.823	MN	8,306	65,000	08/07/2008	05/15/2018
146900-AQ-8	CASCADES INC		A	1	3FE	16,000,000	96.0000	15,360,000	16,000,000	16,000,000	0	0	0	0	5.750	5.750	JJ	567,333	0	05/11/2015	07/15/2023
15135U-AH-2	CENOVUS ENERGY INC		A	1	2FE	997,820	72.8510	728,513	1,000,000	997,987	0	39	0	0	4.450	4.463	MS	13,103	44,500	08/14/2012	09/15/2042
19238V-AG-0	COGECO CABLE INC		A	1	3FE	164,000	99.7500	163,590	164,000	164,000	0	0	0	0	4.875	4.875	MN	1,333	7,995	04/18/2013	05/01/2020
20825T-AA-5	CONOCOPHILIPS CANADA		A		1FE	1,960,560	103.2850	2,065,706	2,000,000	1,995,054	0	5,902	0	0	5.625	5.951	AO	23,750	112,500	10/07/2008	10/15/2016
29250N-AB-1	ENBRIDGE INC		A		2FE	970,990	102.8640	1,028,639	1,000,000	994,928	0	3,801	0	0	5.600	6.028	AO	14,000	56,000	06/06/2008	04/01/2017
30216B-FE-7	Export Development Canada		A		1FE	1,600,000	100.0000	1,600,000	1,600,000	1,600,000	0	0	0	0	0.310	0.170	FMAN	567	2,267	02/04/2015	02/10/2016
443628-AB-8	HUDBAY MINERALS INC		A	1	4FE	973,500	73.2500	700,270	956,000	965,768	0	(3,092)	0	0	9.500	9.066	AO	22,705	90,820	04/30/2013	10/01/2020
448055-AB-9	HUSKY ENERGY INC		A		2FE	1,055,860	106.8590	1,068,594	1,000,000	1,017,938	0	(4,587)	0	0	6.150	5.572	JD	2,733	61,500	05/05/2005	06/15/2019
65334H-AG-7	NEXEN INC		A		1FE	1,889,980	111.8410	2,236,818	2,000,000	1,903,407	0	1,959	0	0	6.400	6.833	MN	16,356	128,000	06/21/2007	05/15/2037
655422-AU-7	NORANDA INC	LS	A		2FE	914,790	97.6250	976,250	1,000,000	985,084	0	9,466	0	0	5.500	6.592	JD	2,444	55,000	04/26/2006	06/15/2017
67000X-AL-0	NOVELIS INC		A	1	4FE	402,000	97.2500	390,945	402,000	402,000	0	0	0	0	8.375	8.375	JD	1,496	33,668	04/14/2011	12/15/2017
698900-AG-2	PANCANADIAN ENERGY CORP		A		2FE	1,997,340	89.7240	1,794,484	2,000,000	1,997,943	0	68	0	0	7.200	7.211	MN	24,000	144,000	10/31/2001	11/01/2031
71644E-AG-7	PETRO-CANADA		A		1FE	2,728,320	100.1910	3,005,718	3,000,000	2,767,337	0	5,763	0	0	5.950	6.669	MN	22,808	178,500	07/06/2007	05/15/2035
73755L-AK-3	POTASH CORP		A		1FE	1,972,040	105.0950	2,101,896	2,000,000	1,974,140	0	461	0	0	5.625	5.723	JD	9,375	112,500	11/22/2010	12/01/2040
74819R-AP-1	QUEBECOR MEDIA INC		A		4FE	508,000	100.7500	511,810	508,000	508,000	0	0	0	0	5.750	5.750	JD	1,298	29,210	05/21/2013	01/15/2023
775109-AK-7	ROGERS COMMUNICATIONS		A		2FE	1,003,060	111.6310	1,116,314	1,000,000	1,001,018	0	(344)	0	0	6.800	6.757	FA	25,689	68,000	08/05/2008	08/15/2018
86722T-AA-0	SUNCOR ENERGY INC		A		1FE	7,675,090	107.5670	8,605,376	8,000,000	7,893,136	0	38,665	0	0	6.100	6.702	JD	40,667	488,000	01/09/2009	06/01/2018
87425E-AL-7	TALISMAN ENERGY INC		A		2FE	995,960	107.7680	1,077,682	1,000,000	998,262	0	429	0	0	7.750	7.809	JD	6,458	77,500	05/27/2009	06/01/2019
878742-AE-5	TECK RESOURCES LIMITED		A		3FE	990,830	44.6880	446,880	1,000,000	992,421	0	192	0	0	6.125	6.192	AO	15,313	61,250	01/19/2006	10/01/2035
878742-AS-4	TECK RESOURCES LIMITED		A	1	3FE	943,560	42.0000	420,000	1,000,000	945,557	0	888	0	0	6.000	6.444	FA	22,667	60,000	10/10/2013	08/15/2040
884903-BB-0	THOMSON CORPORATION		A		2FE	6,197,758	110.4080	6,105,546	5,530,000	5,794,474	0	(99,805)	0	0	6.500	4.449	JJ	165,746	359,450	06/07/2011	07/15/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
893526-8Y-2	TRANS-CANADA PIPELINES		A		1FE	5,062,350	111.4270	5,571,365	5,000,000	5,023,489	0	(6,760)	0	0	7.125	6.950	JJ	164,271	356,250	01/13/2009	01/15/2019
89352H-AF-6	TRANS-CANADA PIPELINES		A		1FE	3,398,570	109.1130	3,273,384	3,000,000	3,140,586	0	(49,386)	0	0	6.500	4.582	FA	73,667	195,000	03/11/2010	08/15/2018
895945-D#-7	TRICAN WELL SVCS PP		A		3Z	2,368,636	81.4330	3,026,119	3,716,090	2,368,636	0	0	0	0	8.900	20.088	AO	57,878	30,441	10/28/2015	04/28/2021
895945-D@-9	TRICAN WELL SVCS PP		I		3Z	567,521	80.3780	597,385	743,218	567,521	0	0	0	0	8.290	20.907	AO	10,782	2,744	10/28/2015	04/28/2018
895945-G*-8	TRICAN WELL SVCS PP		I		3Z	0	0.0000	0	22,795	0	0	0	0	0	5.550	0.000	AO	116	0	11/30/2015	04/28/2018
895945-G@-6	TRICAN WELL SVCS PP		A		3Z	0	0.0000	0	235,273	0	0	0	0	0	6.280	0.000	AO	2,586	0	11/30/2015	04/28/2021
91911K-AE-2	VALEANT PHARMA		A	1	4FE	693,866	88.0000	609,840	693,000	693,819	0	(48)	0	0	5.500	5.468	MS	12,705	22,340	03/09/2015	03/01/2023
92658T-AQ-1	VIDEOTRON LTD		A		3FE	339,000	100.0000	339,000	339,000	339,000	0	0	0	0	5.000	5.000	JJ	7,816	16,950	07/20/2012	07/15/2022
98417E-AC-4	XSTRATA FINANCE CANADA		A		2FE	1,993,740	80.0000	1,600,000	2,000,000	1,994,402	0	107	0	0	6.900	6.925	MN	17,633	138,000	11/13/2007	11/15/2037
98417E-AT-7	XSTRATA FINANCE CANADA		A		2FE	2,058,900	75.5000	1,510,000	2,000,000	2,050,446	0	(6,365)	0	0	4.250	3.826	AO	15,583	85,000	08/20/2014	10/25/2022
C1467#-AA-5	CSL GROUP INC. PP		I	2	2	916,667	104.6980	959,729	916,667	916,667	0	0	0	0	5.440	5.440	MS	14,683	49,867	01/31/2011	03/15/2021
C9824@-AC-4	WORLEYPARSONS CANADIAN FINANCE PP		A		2	1,000,000	99.0410	990,406	1,000,000	1,000,000	0	0	0	0	4.860	4.860	MS	13,095	49,100	03/17/2011	03/26/2018
44841D-AB-8	HUTCHISON WHAMPOA FIN		F		1FE	3,995,360	99.2180	3,968,728	4,000,000	3,995,821	0	395	0	0	3.625	3.639	AO	24,569	145,000	10/28/2014	10/31/2024
00507U-AR-2	ACTAVIS FUNDING SCS		F	1	2FE	2,522,075	100.1600	2,503,993	2,500,000	2,519,753	0	(2,322)	0	0	3.450	3.305	MS	25,396	43,844	03/10/2015	03/15/2022
00507U-AT-8	ACTAVIS FUNDING SCS		F	1	2FE	10,170,005	97.1960	10,205,559	10,500,000	10,172,421	0	2,416	0	0	4.550	4.798	MS	140,671	115,646	10/21/2015	03/15/2035
012605-AA-9	ALBEA BEAUTY HOLDINGS SA		F	1	4FE	198,000	104.0000	205,920	198,000	198,000	0	0	0	0	8.375	8.375	MN	2,764	16,583	10/17/2012	11/01/2019
02364W-AV-7	AMERICA MOVIL SA de CV		F		1FE	1,987,538	108.5220	2,170,444	2,000,000	1,993,780	0	1,282	0	0	5.000	5.082	MS	25,278	100,000	08/31/2010	03/30/2020
03938L-AQ-7	ARCELORMITTAL	LS	F		3FE	575,580	79.8750	448,898	562,000	570,860	0	(1,623)	0	0	6.000	5.606	FA	13,675	33,720	12/05/2012	08/05/2020
05541V-AA-4	BG ENERGY CAPITAL PLC		F		1FE	6,232,779	105.6290	6,390,579	6,050,000	6,155,772	0	(19,508)	0	0	4.000	3.607	JD	14,789	242,000	11/16/2011	12/09/2020
05541V-AE-6	BG ENERGY CAPITAL PLC		F		1FE	5,219,400	103.7760	5,188,795	5,000,000	5,139,680	0	(21,802)	0	0	4.000	3.458	AO	42,222	200,000	02/24/2012	10/15/2021
05565Q-BJ-6	BP CAPITAL MARKETS		F		1FE	2,991,960	106.9370	3,208,101	3,000,000	2,997,012	0	848	0	0	4.750	4.784	MS	43,938	142,500	03/05/2009	03/10/2019
05565Q-BU-1	BP CAPITAL MARKETS		F		1FE	1,024,740	102.0470	1,020,466	1,000,000	1,018,641	0	(2,863)	0	0	3.561	3.208	MN	5,935	35,610	10/25/2013	11/01/2021
05565Q-BZ-0	BP CAPITAL MARKETS		F		1FE	4,969,650	98.8200	4,940,995	5,000,000	4,973,597	0	3,783	0	0	3.245	3.338	MN	24,788	162,250	12/11/2014	05/06/2022
05565Q-CD-8	BP CAPITAL MARKETS		F		1FE	5,427,688	93.9370	5,260,444	5,600,000	5,444,926	0	17,238	0	0	2.750	3.175	MN	21,817	154,000	01/23/2015	05/10/2023
05565Q-CP-1	BP CAPITAL MARKETS		F		1FE	2,023,080	99.9810	1,999,614	2,000,000	2,019,627	0	(2,044)	0	0	3.814	3.673	FA	29,876	76,280	03/28/2014	02/10/2024
06849A-AB-5	BARRICK INTL BK CORP		F		2FE	1,972,336	74.2800	1,485,596	2,000,000	1,975,377	0	552	0	0	6.350	6.458	AO	26,811	127,000	11/19/2009	10/15/2036
111013-AH-1	BRITISH SKY BROADCASTING		F		2FE	4,991,700	117.9170	5,895,840	5,000,000	4,996,685	0	962	0	0	9.500	9.527	MN	60,694	475,000	11/17/2008	11/15/2018
111021-AE-1	BRITISH TELECOM PLC		F		2FE	2,165,540	146.0690	2,921,370	2,000,000	2,187,694	0	37,692	0	0	9.625	8.504	JD	8,556	192,500	06/08/2001	12/15/2030
11778B-AB-8	BSKYB FINANCE UK		F		2FE	1,968,660	119.6440	2,392,880	2,000,000	1,973,521	0	635	0	0	6.500	6.621	AO	27,444	130,000	10/13/2005	10/15/2035
12591D-AC-5	CNOOC FIN 2014 ULC		F		1FE	3,053,310	100.7900	3,023,700	3,000,000	3,046,104	0	(4,574)	0	0	4.250	4.031	AO	21,604	127,500	05/19/2014	04/30/2024
12615T-AB-4	CNOOC FINANCE		F		1FE	4,460,810	107.5470	5,377,355	5,000,000	4,561,231	0	13,499	0	0	5.500	6.339	MN	30,556	275,000	10/20/2006	05/21/2033
14214X-B@-8	CARILLION PLC PP		F		2	1,000,000	98.1260	981,257	1,000,000	1,000,000	0	0	0	0	3.850	3.850	MN	3,743	38,500	11/02/2012	11/27/2017
17186H-AA-0	CIMPRESS NV		F	1	4FE	693,000	96.0000	665,280	693,000	693,000	0	0	0	0	7.000	7.000	AO	12,128	25,198	03/13/2015	04/01/2022
21987B-AQ-1	CODELCO INC	LS	F		1FE	4,163,265	89.8180	3,817,257	4,250,000	4,182,312	0	9,101	0	0	3.000	3.272	JJ	58,083	127,500	10/06/2014	07/17/2022
22546Q-AC-1	CREDIT SUISS NEW YORK		F		1FE	1,088,280	110.4340	1,104,339	1,000,000	1,039,265	0	(9,876)	0	0	5.300	4.120	FA	20,317	53,000	07/26/2010	08/13/2019
22546Q-AP-2	CREDIT SUISS NEW YORK		F		1FE	1,993,860	100.8220	2,016,438	2,000,000	1,994,544	0	524	0	0	3.625	3.662	MS	22,556	72,500	09/04/2014	09/09/2024
22546Q-AQ-0	CREDIT SUISS NEW YORK		F		1FE	1,000,453	99.9220	999,221	1,000,000	1,000,059	0	(303)	0	0	0.812	0.504	MJSD	474	5,899	09/11/2014	03/11/2016
24820R-AG-3	STATOIL		F		1FE	2,096,207	123.1170	2,493,119	2,025,000	2,079,700	0	(2,704)	0	0	6.500	6.193	JD	10,969	131,625	09/05/2008	12/01/2028
25156P-AC-7	DEUTSCHE TELEKOM		F		2FE	4,088,550	138.7270	5,549,092	4,000,000	4,170,488	0	(5,992)	0	0	8.750	8.240	JD	15,556	350,000	09/20/2001	06/15/2030
25156P-AH-6	DEUTSCHE TELEKOM		F		2FE	6,896,580	100.9230	7,064,638	7,000,000	6,996,956	0	12,962	0	0	5.750	5.947	MS	109,569	402,500	03/05/2008	03/23/2016
262049-AA-7	DRILL RIGS HLDS INC		F	1	5FE	778,349	58.7500	454,725	774,000	774,777	0	(1,384)	0	0	6.500	6.307	AO	12,578	50,310	04/30/2013	10/01/2017
268317-AB-0	ELECTRICITE DE FRANCE		F		1FE	6,096,300	111.8610	6,711,660	6,000,000	6,036,297	0	(10,741)	0	0	6.500	6.277	JJ	167,917	390,000	08/07/2009	01/26/2019
268317-AC-8	ELECTRICITE DE FRANCE		F		1FE	985,510	122.8440	1,228,440	1,000,000	986,784	0	224	0	0	6.950	7.067	JJ	29,924	69,500	01/21/2009	01/26/2039
26835P-AB-6	EDP FINANCE BV		F		2FE	1,997,080	105.1700	2,103,392	2,000,000	1,999,419	0	254	0	0	6.000	6.015	FA	49,667	120,000	10/26/2007	02/02/2018
26835P-AC-4	EDP FINANCE BV		F		2FE	13,201,000	102.9800	14,417,256	14,000,000	13,577,954	0	93,632	0	0	4.900	5.782	AO	171,500	686,000	07/14/2011	10/01/2019
26874R-AA-6	ENI SPA		F		1FE	1,050,270	103.5130	1,035,127	1,000,000	1,032,829	0	(6,269)	0	0	4.150	3.396	AO	10,375	41,500	02/14/2013	10/01/2020
268789-AA-2	E.ON INTL FINANCE BV		F		2FE	978,800	107.1500	1,071,503	1,000,000	993,473	0	2,534	0	0	5.800	6.105	AO	9,828	58,000	03/06/2009	04/30/2018
292467-AA-5	UNITED ARAB SHIP PP		F	1	2FE	10,000,000	94.3150	9,431,529	10,000,000	10,000,000	0	0	0	0	5.170	5.170	JD	1,436	245,575	07/08/2015	06/30/2027
29268B-AB-7	ENEL FINANCE		F		2FE	1,996,220	106.5590	2,131,174	2,000,000	1,999,174	0	446	0	0	6.250	6.276	MS	36,806	125,000	09/13/2007	09/15/2017
29268B-AC-5	ENEL FINANCE		F		2FE	2,037,170	122.1050	2,442,096	2,000,000	2,032,751	0	(677)	0	0	6.800	6.656	MS	40,044	136,000	10/16/2007	09/15/2037
29268B-AE-1	ENEL FINANCE		F		2FE	3,982,400	108.0610	4,322,420	4,000,000	3,992,300	0	1,808	0	0	5.125	5.182	AO	47,833	205,000	09/30/2009	10/07/2019
35177P-AL-1	ORANGE SA		F		2FE	8,742,187	141.1400	12,349,785	8,750,000	8,857,790	0	186,767	0	0	9.000	8.848	MS	262,500	787,500	11/18/2008	03/01/2031
35177P-AT-4	ORANGE SA		F		2FE	994,880	110.2340	1,102,340	1,000,000	997,879	0	533	0	0	5.375	5.442	JJ	25,830	53,750	06/29/2009	07/08/2019
35177P-AW-7	ORANGE SA		F		2FE	3,036,120	105.8680	3,176,052	3,000,000	3,027,036	0	(4,151)	0	0	4.125	3.947	MS	36,781	123,750	09/25/2013	09/14/2021
377372-AD-9	GLAXOSMITHKLINE CAPITAL		F		1FE	6,141,920	109.0090	6,540,534	6,000,000	6,044,621	0	(17,843)	0	0	5.650	5.306	MN	43,317	339,000	10/16/2009	05/15/2018
40420X-AA-3	HKCG FINANCE LTD		F		1FE	4,965,950	109.3940	5,469,710	5,000,000	4,989,018	0	3,773	0	0	6.250	6.343	FA	125,000	312,500	07/31/2008	08/07/2018
44328M-AC-8	HSBC BANK PLC		F		1FE	994,010	106.5320	1,065,322	1,000,000	996,927	0	592	0	0	4.125	4.199	FA	15,927	41,250	08/05/2010	08/12/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
44841C-AB-0	HUTCH WHAMPOA INT 11 LTD		F		1FE	2,149,580	107.2360	2,144,712	2,000,000	2,126,224	0	(18,506)	0	0	4.625	3.457	JJ	43,167	92,500	09/18/2014	01/13/2022
44841S-AC-3	HUTCHISON WHAMPOA INTL		F		1FE	5,686,650	135.9890	6,799,460	5,000,000	5,569,560	0	(16,823)	0	0	7.450	6.372	MN	38,285	372,500	07/27/2007	11/24/2033
45824T-AC-9	INTELSAT JACKSON HLDG		F	1	4FE	1,079,227	87.0000	856,950	985,000	1,018,373	0	(20,569)	0	0	7.250	4.661	AO	15,076	71,413	04/30/2013	10/15/2020
45824T-AE-5	INTELSAT JACKSON HLDG		F	1	4FE	930,905	91.7500	877,130	956,000	932,216	0	1,311	0	0	7.250	8.136	AO	17,328	0	10/14/2015	04/01/2019
45867X-AG-9	INTERGEN NV		F	1	4FE	659,130	79.2500	531,768	671,000	661,425	0	933	0	0	7.000	7.250	JD	130	46,970	06/07/2013	06/30/2023
500472-AB-1	PHILIPS ELECTRONICS NV		F		2FE	2,964,150	107.0310	3,210,930	3,000,000	2,990,264	0	4,044	0	0	5.750	5.910	MS	52,708	172,500	03/05/2008	03/11/2018
500631-AH-9	KOREA ELECTRIC & POWER		F		1FE	1,069,280	124.8470	1,248,472	1,000,000	1,047,835	0	(2,893)	0	0	7.000	6.391	FA	29,167	70,000	05/05/2006	02/01/2027
552081-AD-3	LYONDELLBASELL IND NV		F		2FE	1,140,170	112.2840	1,122,841	1,000,000	1,105,728	0	(15,702)	0	0	6.000	3.964	MN	7,667	61,000	09/26/2013	11/15/2021
61238Q-AA-6	BASELL FINANCE CO BV		F		2FE	4,469,016	124.7940	4,285,409	3,434,000	4,358,895	0	(60,783)	0	0	8.100	4.936	MS	81,901	278,154	05/13/2014	03/15/2027
65504L-AC-1	NOBLE HOLDING INTL LTD	LS	F		2FE	3,196,040	76.0180	2,280,531	3,000,000	3,100,451	0	(19,787)	0	0	4.900	4.085	FA	61,250	147,000	10/08/2010	08/01/2020
656531-AJ-9	STATOIL ASA		F		1FE	1,048,040	128.2500	1,282,498	1,000,000	1,037,662	0	(1,763)	0	0	7.150	6.712	JJ	32,969	71,500	09/19/2008	01/15/2029
66989G-AA-8	NOVARTIS SEC INVEST LTD		F		1FE	3,016,060	109.4930	3,284,793	3,000,000	3,006,438	0	(1,893)	0	0	5.125	5.049	FA	60,219	153,750	02/18/2010	02/10/2019
69367C-AB-1	PTT PUBLIC CO LTD		F		2FE	950,150	107.7260	1,077,256	1,000,000	958,298	0	1,065	0	0	5.875	6.247	FA	24,153	58,750	01/31/2006	08/03/2035
694184-AA-0	PACIFIC DRILLING V LTD		F	1	5FE	226,180	51.5000	109,180	212,000	215,889	0	(4,044)	0	0	7.250	5.173	JD	1,281	15,370	06/11/2013	12/01/2017
73328#-AD-0	PORSCHE FINANCIAL SERVICES PP		F		1	5,214,500	104.5490	5,227,425	5,000,000	5,203,148	0	(11,352)	0	0	5.330	3.960	MS	82,911	0	10/08/2015	03/09/2019
75405U-AA-4	RAS LAFFAN LNG III		F		1FE	4,000,000	109.9980	4,399,920	4,000,000	4,000,000	0	0	0	0	5.838	5.838	MS	59,029	233,520	08/04/2005	09/30/2027
75625Q-AB-5	RECKITT BENCKISER TSY		F		1FE	2,996,530	102.0970	3,062,916	3,000,000	2,997,542	0	262	0	0	3.625	3.637	MS	30,208	108,750	03/26/2014	09/21/2023
759470-AK-3	RELIANCE INDUSTRIES		F		2FE	3,294,750	127.8160	3,834,480	3,000,000	3,294,750	0	0	0	0	10.250	9.331	JJ	141,792	307,500	02/26/1997	01/15/2097
761655-A@-8	REXAM PLC PP		F		2	2,000,000	99.1040	1,982,081	2,000,000	2,000,000	0	0	0	0	4.150	4.150	JD	2,997	83,000	12/01/2012	12/18/2022
761735-AD-1	REYNOLDS GROUP ISSUERS INC		F	1	4FE	2,282,090	103.0000	2,242,310	2,177,000	2,227,641	0	(20,070)	0	0	6.875	5.783	FA	56,542	149,669	04/30/2013	02/15/2021
767201-AC-0	RIO TINTO FIN USA LTD		F		1FE	1,982,620	108.3400	2,166,790	2,000,000	1,994,522	0	1,921	0	0	6.500	6.619	JJ	59,944	130,000	06/24/2008	07/15/2018
767201-AK-2	RIO TINTO FIN USA LTD		F		1FE	2,035,280	98.0570	1,961,148	2,000,000	2,021,041	0	(3,956)	0	0	3.500	3.263	MN	11,472	70,000	03/19/2012	11/02/2020
77578J-AB-4	ROLLS-ROYCE PLC		F	1	1FE	1,498,500	97.9940	1,469,906	1,500,000	1,498,527	0	27	0	0	3.625	3.637	AO	11,630	0	10/06/2015	10/14/2025
780641-AH-9	KONINKLIJKE		F		2FE	3,990,069	131.0380	5,241,536	4,000,000	3,992,850	0	239	0	0	8.375	8.396	AO	83,750	335,000	02/13/2001	10/01/2030
78467K-A#-4	SSE PP		F		1	2,000,000	100.6060	2,012,128	2,000,000	2,000,000	0	0	0	0	3.890	3.890	AO	16,208	77,800	04/09/2012	04/16/2022
80105N-AD-7	SANOFI-AVENTIS		F		1FE	4,974,450	100.4260	5,021,285	5,000,000	4,998,673	0	5,356	0	0	2.625	2.735	MS	33,542	131,250	03/22/2011	03/29/2016
806854-AB-1	SCHLUMBERGER INV		F	1	1FE	3,013,330	100.0180	3,000,531	3,000,000	3,009,855	0	(1,612)	0	0	3.300	3.234	MS	29,425	99,000	09/14/2021	09/14/2021
81725W-AG-8	SENSATA TECHNOLOGIES BV		F		3FE	500,000	97.2500	486,250	500,000	500,000	0	0	0	0	4.875	4.875	AO	5,146	24,375	04/10/2013	10/15/2023
822582-AC-6	SHELL INTERNATIONAL FIN		F		1FE	1,825,960	104.7390	2,094,782	2,000,000	1,968,457	0	24,003	0	0	5.200	6.563	MS	28,600	104,000	10/23/2008	03/22/2017
822582-AJ-1	SHELL INTERNATIONAL FIN		F		1FE	4,008,260	106.6200	4,264,784	4,000,000	4,003,283	0	(809)	0	0	4.300	4.276	MS	47,300	172,000	02/17/2010	09/22/2019
826200-AC-1	SIEMENS FINANCING		F		1FE	1,006,580	103.5630	1,035,634	1,000,000	1,000,680	0	(816)	0	0	5.750	5.661	AO	11,819	57,500	08/29/2006	10/17/2016
826200-AD-9	SIEMENS FINANCING		F		1FE	3,009,330	122.7300	3,681,909	3,000,000	3,006,390	0	(421)	0	0	6.125	6.097	FA	68,396	183,750	10/24/2006	08/17/2026
82620K-AE-3	SIEGR		F		1FE	4,987,300	99.9360	4,996,810	5,000,000	4,987,946	0	646	0	0	3.250	3.280	MN	15,347	81,250	05/18/2015	05/27/2025
82929R-AC-0	SING TELECOMMUNICATIONS		F		1FE	2,028,220	137.3730	2,747,454	2,000,000	2,021,871	0	(713)	0	0	7.375	7.258	JD	12,292	147,500	12/05/2001	12/01/2031
82937T-AA-0	SINOPEC		F		1FE	1,930,220	95.3290	1,906,576	2,000,000	1,946,100	0	6,302	0	0	3.125	3.544	AO	11,632	62,500	06/03/2013	04/24/2023
83404D-AA-7	SOFTBANK CORP		F		3FE	233,000	99.5000	231,835	233,000	233,000	0	0	0	0	4.500	4.500	AO	2,214	10,485	04/18/2013	04/15/2020
853250-AA-6	STANDARD CHARTERED BANK		F		2FE	4,897,760	123.8270	6,191,340	5,000,000	4,920,147	0	2,496	0	0	8.000	8.184	MN	34,444	400,000	09/25/2001	05/30/2031
853250-AB-4	STANDARD CHARTERED BANK		F		2FE	502,920	106.3060	531,529	500,000	500,647	0	(342)	0	0	6.400	6.320	MS	8,444	32,000	09/26/2007	09/26/2017
856899-AB-5	STATE GRID OVERSEAS INV		F		1FE	2,651,784	97.9870	2,645,652	2,700,000	2,662,769	0	4,361	0	0	3.125	3.337	MN	9,141	84,375	06/03/2013	05/22/2023
85771P-AN-2	STATOIL		F		1FE	999,270	101.3670	1,013,668	1,000,000	999,368	0	65	0	0	3.700	3.709	MS	12,333	37,000	11/05/2013	03/01/2024
87656X-A@-0	TATE & LYLE PP		F		2FE	8,000,000	98.0720	7,845,756	8,000,000	8,000,000	0	0	0	0	3.830	3.830	AO	52,769	0	09/15/2015	10/29/2023
87927V-AF-5	TELECOM ITALIA CAPITAL		F		3FE	2,060,035	95.5000	1,910,000	2,000,000	2,048,053	0	(1,447)	0	0	6.375	6.152	MN	16,292	127,500	09/30/2004	11/15/2033
879385-AD-4	TELEFONICA EUROPE		F		2FE	7,174,460	130.8750	9,161,257	7,000,000	7,131,293	0	(4,779)	0	0	8.250	8.027	MS	170,042	577,500	12/07/2001	09/15/2030
87969N-AD-7	TELSTRA CORP LTD		F	1	1FE	9,804,850	95.9810	9,598,130	10,000,000	9,808,970	0	4,120	0	0	3.125	3.365	AO	72,917	78,125	10/08/2015	04/07/2025
881575-AA-2	TESCO PLC		F		3FE	2,725,485	104.3830	2,870,530	2,750,000	2,743,915	0	3,002	0	0	5.500	5.626	MN	19,326	151,250	04/17/2009	11/15/2017
89152U-AD-4	TOTAL CAPITAL SA		F		1FE	1,117,460	107.6740	1,076,742	1,000,000	1,067,113	0	(13,855)	0	0	4.450	2.844	JD	865	44,500	03/15/2012	06/24/2020
89378T-AC-7	TRANSNET SOC LTD	LS	F		2FE	4,775,000	88.1880	4,409,400	5,000,000	4,807,861	0	24,485	0	0	4.000	4.686	JJ	86,111	200,000	08/21/2014	07/26/2022
89400P-AE-3	TRANSURBAN FINANCE CO		F	1	2FE	4,956,150	98.3790	4,918,940	5,000,000	4,956,543	0	393	0	0	4.125	4.232	FA	33,802	0	10/27/2015	02/02/2026
91311Q-AC-9	UNITED UTILITIES PLC		F		2FE	1,755,560	114.5890	2,291,770	2,000,000	1,823,253	0	7,885	0	0	6.875	8.000	FA	51,944	137,500	10/18/2002	08/15/2028
91311Q-AD-7	UNITED UTILITIES PLC		F		2FE	2,699,395	104.3040	3,129,111	3,000,000	2,930,658	0	25,548	0	0	4.550	5.566	JD	4,550	136,500	12/17/2003	06/19/2018
91311Q-AE-5	UNITED UTILITIES PLC		F		2FE	1,984,420	107.3120	2,146,244	2,000,000	1,995,740	0	1,237	0	0	5.375	5.451	FA	44,792	107,500	02/19/2004	02/01/2019
91911T-AF-0	VALE OVERSEAS LIMITED		F		2FE	499,850	99.9850	499,925	500,000	499,999	0	19	0	0	6.250	6.254	JJ	14,757	31,250	01/05/2006	01/11/2016
929798-AC-6	WACKER CHEMICAL PP		F		2	1,000,000	98.6320	986,319	1,000,000	1,000,000	0	0	0	0	4.180	4.180	AO	7,896	41,800	03/21/2013	04/23/2023
980236-AL-7	WOODSIDE FINANCE LTD		F	1	2FE	3,055,230	101.4330	3,042,990	3,000,000	3,034,035	0	(5,800)	0	0	4.600	4.351	MN	19,550	138,000	01/25/2012	05/10/2021
980888-AD-3	WOOLWORTHS LTD		F		2FE	2,050,180	101.2990	2,025,984	2,000,000	2,029,948	0	(5,709)	0	0	4.000	3.652	MS	22,000	80,000	04/04/2012	09/22/2020
980888-AF-8	WOOLWORTHS LTD		F		2FE	4,986,900	103.3710	5,168,530	5,000,000	4,992,351	0	1,254	0	0	4.550	4.583	AO	49,924	227,500	04/05/2011	04/12/2021
B09098-AB-4	BEFIMMO PP		F		2	1,000,000	104.1140	1,041,143	1,000,000	1,000,000	0	0	0	0	4.830	4.830	MN	4,159	48,300	05/17/2012	05/30/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
B0R9M3-AC-3	BARRY CALLEBAUT SVCS NV		F		3FE	295,698	105.2750	291,612	277,000	294,181	0	(1,517)	0	0	5.500	4.511	JD	677	15,214	03/09/2015	06/15/2023
D3141#-AC-0	HAUS CRAMER HLDG PP		F		2Z	1,000,000	95.5070	955,072	1,000,000	1,000,000	0	0	0	0	4.380	4.380	MN	6,448	43,800	03/21/2013	05/08/2023
D5874#-AE-4	OLDENDORFF DRYBU PRIVATE PLACEMENT		F		2	10,000,000	90.0810	9,008,124	10,000,000	10,000,000	0	0	0	0	4.480	4.480	FA	171,733	171,733	03/03/2015	02/13/2035
D6574*-AB-5	CLAAS KGAA MBH PP		F		2	2,000,000	98.0000	1,959,991	2,000,000	2,000,000	0	0	0	0	3.980	3.980	FA	30,071	79,600	08/02/2012	08/15/2022
F0868*-AB-1	BARILLA FRANCE PP		F		2	3,000,000	104.7220	3,141,673	3,000,000	3,000,000	0	0	0	0	4.760	4.760	JJ	65,847	142,800	07/01/2011	07/15/2021
F6519#-AF-8	NEOPOST SA PP		F		2	1,000,000	94.7940	947,944	1,000,000	1,000,000	0	0	0	0	3.890	3.890	JD	1,189	38,900	04/25/2012	06/20/2019
G03698-AV-8	ANGLIAN WATER PP		F		2FE	1,000,000	106.0220	1,060,215	1,000,000	1,000,000	0	0	0	0	4.990	4.990	MN	4,851	49,900	11/12/2013	11/26/2023
G1257*-AE-1	BOREALIS FUNDING PP		F		2	2,000,000	99.9430	1,998,855	2,000,000	2,000,000	0	0	0	0	4.460	4.460	JJ	42,370	89,200	07/05/2012	07/10/2022
G1257*-AJ-0	BOREALIS FUNDING PP		F		2	5,000,000	104.6430	5,232,168	5,000,000	5,000,000	0	0	0	0	5.360	5.360	FA	98,267	268,000	07/11/2013	08/19/2023
G1910#-AQ-9	COBHAM PLC PP		F		2	5,000,000	95.9790	4,798,974	5,000,000	5,000,000	0	0	0	0	4.260	4.260	AO	37,275	213,000	10/22/2014	10/28/2024
G1969#-AC-0	BALFOUR BEATTY PP		F		4	2,000,000	93.3660	1,867,319	2,000,000	2,000,000	0	0	0	0	4.530	4.530	MS	29,193	90,600	02/01/2013	03/05/2020
G2163#-AG-3	COOKSON GRP PLC PP		R		2FE	1,000,000	102.6550	1,026,551	1,000,000	1,000,000	0	0	0	0	4.260	4.258	MS	12,662	42,600	10/20/2010	12/16/2017
G2163#-AH-1	COOKSON GRP PLC PP		R		2FE	1,000,000	104.7190	1,047,191	1,000,000	1,000,000	0	0	0	0	4.970	4.968	MS	14,772	49,700	10/20/2010	12/16/2020
G2978#-AE-3	ELECTRICITY SUPPLY BOARD PP		R		2	11,738,100	115.3950	11,539,515	10,000,000	11,628,400	0	(109,700)	0	0	6.050	3.671	JD	26,889	605,000	05/07/2015	12/15/2023
G3157#-AA-2	EUROPEAN METALS PP		R	2	2	888,889	99.6660	885,918	888,889	888,889	0	0	0	0	3.870	3.870	JD	1,338	34,844	12/03/2010	12/17/2019
G4939#-AD-1	IRISH FOODS (ABP FOODS) PP		R		2	2,000,000	101.6280	2,032,568	2,000,000	2,000,000	0	0	0	0	5.140	5.140	JD	2,284	102,800	12/14/2010	12/23/2017
G6750*-AA-0	THE 1887 COMPANY PP		R		2	1,000,000	102.4640	1,024,636	1,000,000	1,000,000	0	0	0	0	4.250	4.250	AO	10,271	42,500	04/04/2011	04/04/2018
G7219*-AB-1	PREMIER OIL PLC PP		F		2	1,000,000	81.2850	812,848	1,000,000	1,000,000	0	0	0	0	5.860	5.860	JD	3,581	55,392	06/07/2011	06/09/2018
G7219*-AF-2	PREMIER OIL PLC PP		F		2	1,000,000	60.6640	606,641	1,000,000	1,000,000	0	0	0	0	6.040	6.040	MS	17,784	55,442	03/02/2012	03/15/2022
G7815#-AE-1	SAP IRELAND FINL PP		F		1	1,000,000	100.2150	1,002,147	1,000,000	1,000,000	0	0	0	0	2.130	2.130	MN	2,722	21,300	11/02/2012	11/15/2017
G9160#-AA-6	UKPNS PP		F		2	2,000,000	101.0430	2,020,862	2,000,000	2,000,000	0	0	0	0	5.000	5.000	JD	4,722	100,000	12/08/2011	12/14/2021
G9284#-AX-5	VITOL FINANCE PP		F		2	2,000,000	101.1890	2,023,783	2,000,000	2,000,000	0	0	0	0	5.010	5.010	JJ	42,585	100,200	07/22/2011	07/30/2018
G9605#-AD-1	WHITBREAD PP		F		2	1,000,000	103.0920	1,030,921	1,000,000	1,000,000	0	0	0	0	3.920	3.920	JJ	16,878	39,200	08/27/2011	01/26/2019
K21628-AA-4	DANISH CROWN PP		F		2	2,000,000	104.5430	2,090,869	2,000,000	2,000,000	0	0	0	0	4.940	4.940	JD	4,940	98,800	06/01/2012	06/13/2022
L72728-AA-9	ORIFLAME COSMTCS GLOBAL S.A. PP		F		3	1,000,000	91.9900	919,900	1,000,000	1,000,000	0	0	0	0	4.740	4.740	JJ	22,120	48,400	07/01/2014	07/13/2018
N3386#-AE-9	FUGRO NV PP		F		3	2,050,028	93.1000	1,908,567	2,050,028	2,050,028	0	0	0	0	5.050	5.050	FA	38,535	128,595	08/01/2011	08/17/2018
N4281#-BS-3	KONINKLIJKE VOPAK NV		F		2	3,000,000	88.8310	2,664,916	3,000,000	3,000,000	0	0	0	0	3.740	3.740	JD	3,740	112,200	11/07/2012	06/19/2023
N4445#-AR-7	IMTECH CAPITAL PP		F		6*	136,560	15.0000	256,050	1,706,999	136,560	0	0	1,234,406	0	7.250	15.630	JD	0	57,901	02/01/2015	07/15/2017
N4445#-AV-8	IMTECH CAPITAL PP		F		6*	20,765	15.0000	38,935	259,563	20,765	0	0	187,640	0	7.250	15.630	JD	0	8,260	02/01/2015	07/15/2017
N7338#-AC-5	RED ELECTRICA PP		R		2	5,734,950	109.5010	5,475,037	5,000,000	5,695,430	0	(39,520)	0	0	5.310	3.612	AO	53,100	132,750	04/17/2015	10/19/2025
N7660#-AM-9	SHV NEDERLAND BV PP		F		2FE	2,000,000	103.2430	2,064,856	2,000,000	2,000,000	0	0	0	0	4.420	4.420	MS	22,837	88,400	03/23/2012	03/28/2022
N9146#-AB-3	VAN CORD FIN BV PP		R		2	2,500,000	106.2000	2,654,995	2,500,000	2,500,000	0	0	0	0	5.410	5.410	AO	26,674	135,250	04/08/2011	04/20/2021
Q3079#-AA-6	DBCT FINANCE PTY PP		R		2	1,000,000	102.7900	1,027,900	1,000,000	1,000,000	0	0	0	0	5.230	5.230	AO	9,153	52,300	03/03/2011	04/28/2020
Q9194#-AK-1	TRANSURBAN PP PP		R		2	4,240,220	109.3620	4,398,519	4,021,974	4,154,747	0	(18,867)	0	0	5.950	5.288	MN	31,243	242,089	04/29/2014	11/14/2021
Q9194*-AA-7	TRANSURBAN QUEEN PP		F		2FE	6,000,000	98.3370	5,900,239	6,000,000	6,000,000	0	0	0	0	4.160	4.160	MS	68,640	0	09/15/2015	09/22/2025
V6179#-AA-2	FIRST OMEGA SHIPPING PP		F	2	2	7,000,000	97.5420	6,827,958	7,000,000	7,000,000	0	0	0	0	4.650	4.650	JD	4,521	324,596	06/04/2014	06/25/2024
W0805#-AM-0	ASSA ABLOY PP		F		1	1,000,000	98.8270	988,267	1,000,000	1,000,000	0	0	0	0	3.480	3.481	MN	4,350	34,800	07/31/2012	08/09/2022
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						2,090,584,795	XXX	2,151,003,482	2,078,917,170	2,085,805,344	0	(1,458,561)	1,422,046	0	XXX	XXX	XXX	26,234,442	83,790,327	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4			2	1FM	206,978	104.3390	250,387	239,974	214,051	0	3,345	0	0	5.500	10.044	MON	1,100	13,199	09/30/2008	05/25/2033
00841L-AB-2	ABMT 2014-3 A2			2	1FM	3,574,468	99.8530	3,546,222	3,551,439	3,570,845	0	(3,461)	0	0	3.500	3.210	MON	10,358	124,300	11/03/2014	10/01/2044
00841X-AH-3	ABMT 2015-2 A8			2	1FM	4,179,938	99.9460	4,123,564	4,125,788	4,180,414	0	475	0	0	3.000	2.567	MON	10,314	92,830	03/13/2015	03/25/2045
00842B-AE-7	ABMT 2015-5 A5			2	1FM	9,470,377	101.2570	9,424,463	9,307,496	9,476,498	0	6,121	0	0	3.500	3.155	MON	27,147	108,587	08/11/2015	07/25/2045
02151F-AF-6	CWALT 2007-21CB 1A6			2	1FM	855,284	98.6230	928,341	941,300	859,100	0	4,786	0	0	6.000	10.940	MON	4,707	57,036	07/17/2007	09/25/2037
02660T-ER-0	AHM 2005-2 5A1			2	1FM	211,908	101.4910	215,708	212,539	210,566	0	(883)	0	0	5.064	4.372	MON	897	10,085	09/06/2005	09/25/2035
05535D-AM-6	BLACKROCK CAPITAL FINANCIAL 97-R1 WAC			2	1FM	440,586	84.3290	442,628	524,884	470,940	0	(4,201)	0	0	2.049	2.820	MON	896	38,115	03/20/1997	03/25/2037
05946X-GP-2	BAFC 2004-3 1A1			2	1FM	484,955	103.9050	533,747	513,689	502,626	0	6,632	0	0	5.500	6.624	MON	2,354	28,253	12/17/2007	10/25/2034
05946X-S6-1	BAFC 2005-7 3A1			2	1FM	432,763	102.4470	447,036	436,360	433,404	0	(475)	0	0	5.750	5.938	MON	2,091	25,091	01/25/2006	11/25/2035
05948K-XT-1	BOAA 2005-2 1CB4			2	3FM	1,161,140	92.7200	1,166,538	1,258,137	1,194,665	0	11,605	0	0	5.500	5.499	MON	5,766	69,198	03/22/2005	03/25/2035
05949A-JT-8	BOAMS 2004-6 1A7			2	1FM	387,262	102.0480	487,139	477,364	410,187	0	(2,984)	0	0	5.500	10.525	MON	2,188	26,255	10/30/2008	07/25/2034
05949C-NH-5	BOAMS 2005-11 1A5			2	3FM	372,482	97.4040	371,353	381,251	372,482	0	3,624	10,162	0	5.750	5.287	MON	1,827	21,915	12/05/2005	12/25/2035
05951F-AG-9	BAFC 2007-1 TA5			2	4FM	431,514	83.2240	393,354	472,646	471,997	0	22,304	0	0	6.090	5.198	MON	2,399	28,272	02/15/2007	01/25/2037
06606B-AL-4	BANKAMERICA MFRD HSG CONT 1997-1 B1			2	6FE	770,400	125.5550	8,060,605	6,420,000	764,563	0	(5,837)	0	0	26.128	485.335	MON	97,850	1,288,321	09/22/2006	06/10/2021
09774X-AG-7	BCM 1998-A B1				6FE	0	50.5400	1,814,465	3,590,178	0	0	0	0	0	7.430	0.000	MON	0	266,666	05/17/2010	04/15/2028
12543P-AQ-6	CWHL 2006-21 A15			2	1FM	110,867	49.5620	113,659	229,327	77,324	0	(13,329)	0	0	6.000	176.977	MON	1,147	19,185	12/01/2015	02/25/2037
12558M-BK-7	CITHE 2003-1 A5			2	1FM	2,998,204	100.8090	3,024,261	3,000,000	3,026,918	0	286	0	0	4.980	5.079	MON	12,450	149,400	03/03/2003	07/20/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12628K-AF-9	CSAB 2006-3 A3A			2	2FM	712,150	46.8120	599,891	1,281,498	711,967	0	(68,415)	23,752	0	5.950	5.746	MON	6,354	59,885	10/20/2006	11/25/2036
126342-EP-5	CS FIRST BOSTON MTG SEC CORP 1996-1R 3M1			2	5*	23,168	85.0000	19,930	23,447	23,354	0	21	0	0	0.370	0.666	MON	7	121	11/18/1997	01/27/2019
126378-AD-0	CSMC 2007-1 1A1D			2	1FM	450,697	20.0730	189,031	941,699	210,209	0	(18,020)	0	0	5.942	8.877	MON	4,663	40,288	01/01/2015	02/25/2037
12647P-AF-5	CSMC 2013-7 A5			2	1FM	1,998,531	96.7770	1,938,517	2,003,070	1,998,358	0	(174)	0	0	3.000	3.025	MON	5,008	50,077	01/26/2015	08/25/2043
12649K-AL-1	CSMC 2015-WIN1 A7			2	1FM	4,171,110	97.8950	4,079,150	4,166,878	4,171,949	0	838	0	0	3.000	2.966	MON	10,417	114,579	01/13/2015	12/25/2044
12667G-7H-0	CWALT 2005-46CB A14			2	1FM	990,370	93.3380	990,294	1,060,979	991,810	0	5,605	0	0	5.500	6.633	MON	4,863	58,354	10/19/2006	10/25/2035
12667G-BD-4	CWALT 2005-10CB 1A8			2	1FM	1,027,298	101.9350	1,080,521	1,060,009	1,044,016	0	1,820	0	0	5.500	5.982	MON	4,858	58,301	10/17/2007	05/25/2035
12667G-XD-0	CWALT 2005-28CB 2A4			2	2FM	1,982,314	92.0220	1,946,343	2,115,096	1,943,998	0	(16,491)	0	0	5.750	6.250	MON	10,135	121,618	11/04/2005	08/25/2035
12668A-MH-5	CWALT 2005-49CB A3			2	1FM	2,384,321	98.8820	2,548,819	2,577,644	2,465,143	0	(10,059)	0	0	5.500	5.963	MON	11,814	141,770	01/30/2008	11/25/2035
12668A-NW-1	CWALT 2005-54CB 1N1			2	2FM	719,783	91.7540	705,207	768,588	728,301	0	8,547	0	0	5.500	7.301	MON	3,523	42,272	09/07/2005	10/25/2035
12668G-AC-6	CWL 2006-S9 A3			2	1FM	384,738	100.0440	503,473	503,252	437,189	0	13,878	0	0	5.728	17.667	MON	2,402	28,828	12/14/2006	11/25/2035
12668X-AD-7	CWL 2006-S8 A4			2	1FM	1,464,582	95.3600	2,017,639	2,115,815	1,456,519	0	59,581	0	0	5.650	14.585	MON	9,962	119,544	12/07/2006	03/25/2036
126694-HK-7	CWHL 2005-25 A6			2	2FM	324,883	93.4240	326,365	349,337	334,115	0	(3,317)	0	0	5.500	5.762	MON	1,601	19,213	03/19/2008	11/25/2035
126694-JX-7	CWHL 2005-24 A7			2	1FM	498,428	96.3600	511,173	530,485	492,858	0	(2,206)	0	0	5.500	6.569	MON	2,431	29,177	10/28/2005	11/25/2035
12669R-AE-7	CWL 2007-S1 A5			2	1FM	1,604,349	92.5400	2,400,387	2,593,905	802,926	0	(88,820)	0	0	6.018	32.635	MON	13,008	156,101	06/27/2008	11/25/2036
12670B-AE-9	CWL 2007-S2 A5F			2	1FM	2,415,446	86.1000	2,789,563	3,239,896	1,996,336	0	(44,436)	0	0	6.000	14.454	MON	16,199	207,353	03/23/2007	05/25/2037
15132E-LC-0	CDMC 2005-1 A5			2	1FM	1,118,035	103.5210	1,158,120	1,118,727	1,106,010	0	(809)	0	0	5.322	5.519	MON	4,961	59,554	11/19/2009	02/18/2035
173100-AR-9	CMSI 2006-6 B1			2	4FM	809,240	25.7460	459,968	1,786,532	809,445	446,782	95,346	253,645	0	6.000	7.616	MON	8,933	49,295	11/13/2007	11/25/2036
17312H-AE-9	CRMSI 2007-2 A5			2	1FM	999,970	95.7020	957,024	1,000,000	959,240	0	(4,241)	0	0	5.662	6.091	MON	4,718	55,334	06/20/2007	06/25/2037
17322N-AA-2	CMLTI 2014-J1 A1			2	1FM	6,396,705	99.6840	6,353,683	6,373,799	6,396,535	0	(170)	0	0	3.500	3.411	MON	18,590	18,590	11/17/2015	06/25/2044
22540A-BT-4	CSFB 97-1R 1M5			2	1FM	991	104.2220	1,042	1,000	36	0	(357)	0	0	7.858	13,330.551	MON	7	55	12/30/2015	09/30/2024
225410-FV-9	CSFB 2003-17 1A4			2	1FM	178,038	101.0260	186,910	185,012	180,477	0	829	0	0	5.500	6.331	MON	848	10,176	06/26/2007	06/25/2033
251510-EJ-8	DBALT 2005-3 4A4			2	1FM	78,699	100.3050	83,299	83,046	82,550	0	486	0	0	5.250	6.235	MON	363	4,360	08/07/2007	06/25/2035
251510-FX-6	DBALT 2005-4 A6			2	2FM	342,526	87.6810	329,615	375,925	347,735	0	3,997	0	0	5.300	6.403	MON	1,660	19,920	01/25/2006	09/25/2035
25151E-AD-5	DBALT 2006-AB3 A4			2	1FM	657,929	101.5160	774,368	762,803	598,578	0	(11,828)	0	0	6.423	11.579	MON	4,083	48,784	06/14/2006	07/25/2036
29977J-AA-4	EVER 2013-1 A1			2	1FM	1,255,360	95.4160	1,340,206	1,404,598	1,268,112	0	7,937	0	0	2.250	4.441	MON	2,634	31,603	01/31/2014	03/25/2043
32051G-RV-9	FHASI 2005-FA5 1A5			2	1FM	1,884,292	85.7060	1,854,174	2,163,404	1,879,115	0	8,762	61,738	0	5.500	6.907	MON	9,916	110,843	06/29/2006	08/25/2035
32051G-SD-8	FHASI 2005-FA5 3A1			2	3FM	759,517	85.1130	726,808	853,939	746,764	0	(20,349)	33,208	0	5.500	5.290	MON	3,914	47,278	07/21/2005	08/25/2035
32051G-TE-5	FHASI 2005-FA6 A5			2	1FM	799,131	89.6700	929,538	1,036,621	907,800	0	(965)	0	0	5.500	7.470	MON	4,751	57,091	06/29/2006	09/25/2035
3622MP-AP-3	GSR 2007-1F 2A5			2	1FM	131,148	22.4910	81,704	363,268	98,222	0	(37,816)	0	0	5.500	68.157	MON	1,665	19,972	02/13/2008	01/25/2037
3622MW-AH-6	GSR 2007-3F 2A7			2	2FM	552,519	101.2240	587,077	579,977	559,136	0	(4,241)	0	0	5.750	6.105	MON	2,779	33,197	07/06/2007	05/25/2037
3622MW-BH-5	GSR 2007-3F 1A4			2	1FM	750,410	94.7510	869,748	917,933	848,478	0	(7,573)	0	0	5.000	6.900	MON	3,825	45,688	07/08/2008	05/25/2037
362341-TM-1	GSAMP 2005-SEA2 A1			2	1FM	321,458	97.5060	357,196	366,333	344,195	0	4,928	0	0	0.772	5.363	MON	53	2,007	09/16/2011	01/25/2045
437089-AE-5	INHEL 2006-1 A5			2	1FM	234,649	89.8010	1,299,120	1,446,664	55,161	0	(16,399)	0	0	6.522	904.787	MON	7,863	35,456	07/01/2008	05/25/2036
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4			2	1FM	123,606	101.2780	125,193	123,613	123,575	0	200	0	0	5.560	5.547	MON	573	6,873	01/12/2006	01/25/2036
46412Q-AC-1	IRWHE 2006-2 2A2			2	1FM	1,475,978	104.0620	1,539,026	1,478,945	1,452,857	0	5,530	0	0	6.240	7.070	MON	7,691	92,286	07/12/2006	02/25/2036
46412Q-AE-7	IRWHE 2006-2 2A4			2	2FM	534,165	99.6580	545,065	546,938	514,089	0	(3,997)	0	0	6.170	6.221	MON	2,812	33,746	07/12/2006	02/25/2036
46628S-AJ-2	JPMAC 2006-WF1 A6			2	1FM	2,166,556	59.7460	1,956,760	3,275,115	1,955,091	0	(103,310)	0	0	6.000	5.711	MON	16,376	119,763	08/11/2006	07/25/2036
52520Q-AG-9	RAST 2006-7 1A7			2	4FM	1,942,981	82.5060	1,881,795	2,280,797	1,961,455	0	21,580	0	0	6.000	7.697	MON	11,404	146,281	10/20/2006	11/25/2036
52521H-AD-5	LMT 2006-9 1A4			2	3FM	379,670	79.3050	367,327	463,183	390,851	0	125	0	0	5.750	7.518	MON	2,219	26,553	01/05/2007	01/25/2037
52522H-AN-2	LXS 2006-8 3A5			2	1FM	598,765	95.9990	610,276	635,713	598,762	0	1,956	0	0	4.813	5.728	MON	2,550	34,104	10/12/2006	06/25/2036
52523K-AJ-3	LXS 2006-17 WF5			2	4FM	1,233,214	59.7380	937,624	1,569,574	1,335,731	0	55,676	0	0	5.950	5.248	MON	7,782	77,347	10/04/2006	11/25/2036
52524M-AV-1	LXS 2007-9 WF3			2	4FM	605,565	65.3920	563,337	861,478	662,094	0	34,732	0	0	5.553	5.190	MON	3,987	48,272	05/24/2007	05/25/2037
52524P-AL-6	LXS 2007-6 3A5			2	1FM	1,469,841	126.5670	2,373,174	1,875,030	1,576,044	0	24,410	0	0	5.058	9.922	MON	7,903	101,451	05/07/2007	05/25/2037
576434-RW-6	MALT 2004-5 B1			2	4FM	3,346,715	90.5550	3,292,463	3,635,875	3,386,220	0	12,521	0	0	6.064	7.553	MON	18,372	234,434	10/17/2007	06/25/2034
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A		G	2	1FM	891,625	59.5900	784,503	1,316,506	814,126	0	(40,192)	0	0	6.092	5.959	MON	6,683	43,176	09/22/2006	10/25/2036
61752R-AJ-1	MSM 2007-3XS 2A3S			2	1FM	1,512,703	68.4220	1,452,059	2,122,198	1,491,205	0	(74,423)	68,887	0	5.858	4.751	MON	10,359	84,983	02/15/2007	01/25/2047
62942K-AA-4	NRPMT 2013-1 A1			2	1FM	2,553,396	98.0680	2,568,274	2,618,868	2,554,808	0	964	0	0	3.250	3.564	MON	7,093	85,113	09/17/2014	07/25/2043
74922E-AF-6	RALI 2006-QS6 1A6			2	3FM	368,406	85.3100	375,670	440,357	380,724	0	7,654	0	0	6.250	6.357	MON	2,294	27,512	06/01/2006	06/25/2036
75970J-AD-8	RAMC 2007-1 AF1			2	1FM	889,092	53.2470	869,136	1,632,261	871,859	0	(60,768)	5,045	0	5.742	6.312	MON	7,810	95,218	11/21/2007	04/25/2037
75970J-AJ-5	RAMC 2007-1 AF6			2	1FM	1,174,148	52.9530	1,124,111	2,122,850	1,151,135	0	(82,877)	38,190	0	5.710	5.961	MON	10,101	123,146	03/14/2007	04/25/2037
759950-GV-4	RAMC 2006-1 AF3			2	3FM	2,653,593	65.8940	2,439,741	3,702,530	2,653,314	0	(132,935)	11,711	0	5.608	5.982	MON	17,303	190,335	03/06/2006	05/25/2036
760985-PP-0	RAMP 2002-RS6 AI6			2	1FM	409,062	99.3660	444,226	447,062	429,231	0	6,629	0	0	4.922	9.379	MON	1,834	23,838	11/29/2011	11/25/2032
76110W-SZ-0	RASC 2003-KS7 AI5			2	1FM	1,673,661	99.0860	1,906,169	1,923,748	1,732,562	0	5,493	0	0	5.409	8.070	MON	8,671	102,734	08/04/2011	09/25/2033
761118-XQ-6	RALI 2006-QS3 1A12			2	1FM	361,650	86.0380	377,592	438,869	375,403	0	8,031	0	0	6.000	6.992	MON	2,194	26,332	03/22/2006	03/25/2036
76111X-ZU-0	RFMSI 2005-S7 A4			2	3FM	724,103	93.4450	692,026	740,569	716,787	0	(4,807)	0	0	5.500	4.539	MON	679	37,337	10/28/2005	11/25/2035
81745D-AE-1	SEMT 2013-9 A1			2	1FM	758,748	100.3910	775,156	772,140	760,288	0	1,440	0	0	3.500	3.804	MON	2,252	27,025	07/19/2013	07/25/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
81745J-AA-6	SEMT 2013-11 A1			2	1FM	6,818,874	100.3910	7,039,084	7,011,696	6,846,179	0	17,031	0	0	3.500	4.112	MON	20,451	245,409	10/10/2013	09/25/2043
81745Q-AB-8	SEMT 2015-1 A2			2	1FM	2,503,433	97.3410	2,442,964	2,509,707	2,503,476	0	44	0	0	3.000	3.024	MON	6,274	69,017	01/29/2015	01/25/2045
81746L-AD-4	SEMT 2015-3 A4			2	1FM	4,818,129	100.5210	4,777,904	4,753,144	4,814,647	0	(3,482)	0	0	3.500	3.188	MON	13,863	83,180	06/19/2015	07/25/2045
822804-AA-8	SAFT 2013-1 A1			2	1FM	3,579,377	101.4430	3,547,603	3,497,139	3,577,192	0	(2,185)	0	0	3.750	3.295	MON	10,929	131,143	12/10/2014	07/25/2043
86359D-NK-9	SASC 2005-15 2A1			2	1FM	2,340,740	102.8780	2,446,420	2,377,989	2,360,065	0	2,319	0	0	5.750	6.016	MON	11,395	136,734	12/09/2005	08/25/2035
86359D-SR-9	SASC 2005-17 5A1			2	3FM	1,831,024	84.0600	1,651,639	1,964,829	1,765,484	0	(34,218)	0	0	5.500	5.239	MON	9,005	108,087	09/29/2005	10/25/2035
881561-C8-5	TERWIN MORTGAGE TRUST 2005-13SL A1B			2	1FM	204,630	7.0950	141,906	2,000,000	80,540	0	(6,819)	0	0	4.750	34.661	MON	7,917	38,909	11/23/2005	12/25/2036
89172H-AK-3	TPMT 2015-3 A1B			2	1FM	8,973,170	99.5830	8,932,844	8,970,214	8,972,247	0	(923)	0	0	3.000	2.933	MON	22,426	112,128	07/23/2015	03/25/2054
929227-2G-0	WAMU 2003-S5 1A4			2	1FM	246,974	102.1620	302,171	295,778	252,026	0	(905)	0	0	5.500	10.983	MON	1,356	16,256	11/05/2008	06/25/2033
93934F-EQ-1	WMALT 2005-9 2A4			2	3FM	198,281	98.5440	211,602	214,728	199,276	0	475	0	0	5.500	5.298	MON	984	11,809	09/30/2005	11/25/2035
93935B-AH-3	WMALT 2006-5 3A6			2	1FM	1,117,764	49.3200	1,056,710	2,142,542	1,105,765	0	(48,735)	54,024	0	6.268	6.257	MON	11,191	60,231	06/15/2006	07/25/2036
94983L-AY-3	WFMBS 2006-2 2A5			2	2FM	2,375,202	95.9130	2,393,513	2,495,494	2,401,826	0	24,867	0	0	5.500	5.292	MON	11,438	137,249	01/04/2007	03/25/2036
971885-AP-3	WILSHIRE MTG LOAN TR 97-2 M3			2	3FM	93,782	94.7510	87,411	92,254	93,089	0	456	0	0	7.770	7.380	MON	597	3,354	12/22/1997	05/25/2028
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						127,460,534	XXX	139,371,847	155,183,284	126,093,240	446,782	(484,546)	560,362	0	XXX	XXX	XXX	659,067	7,204,757	XXX	XXX
05544B-AA-5	BHMS 2014-ATLS AFX			2	1FM	5,002,246	101.1720	5,058,585	5,000,000	5,001,489	0	(563)	0	0	3.601	3.613	MON	15,002	180,025	08/15/2014	07/05/2033
05604F-AA-3	BWAY 2013-1515 A1			2	1FM	4,099,995	99.4350	3,977,408	4,000,000	4,064,778	0	(12,768)	0	0	2.809	2.457	MON	9,364	112,372	02/26/2013	03/10/2033
05950E-AE-8	BACM 2006-2 A4			2	1FM	727,957	100.1300	715,381	714,449	713,957	0	(2,108)	0	0	5.948	5.549	MON	3,541	42,805	05/22/2008	05/10/2045
06054A-AV-1	BACM 2015-UBS7 ASB			2	1FM	10,299,878	101.9410	10,194,140	10,000,000	10,289,903	0	(9,975)	0	0	3.429	2.985	MON	28,575	85,725	09/14/2015	09/15/2048
07388V-AE-8	BSCMS 2007-T26 A4			2	1FM	1,059,847	102.9220	979,063	951,268	973,345	0	(20,954)	0	0	5.471	3.100	MON	4,337	53,173	09/14/2011	01/12/2045
07388Y-AE-2	BSCMS 2007-PW16 A4			2	1FM	3,119,310	102.3670	3,231,892	3,157,171	3,145,828	0	3,725	0	0	5.707	6.036	MON	15,016	226,953	06/28/2007	06/11/2040
12527E-AB-4	CFCRE 2011-C1 A2			2	1FM	607,580	100.2000	599,800	598,601	598,213	0	(2,318)	0	0	3.759	3.379	MON	1,875	23,086	04/19/2011	04/15/2044
12593F-BB-9	COMM 2015-LC21 ASB			2	1FM	5,149,843	102.5250	5,126,250	5,000,000	5,139,709	0	(10,134)	0	0	3.421	2.973	MON	14,254	85,525	06/12/2015	07/10/2048
12593J-BC-9	COMM 2015-CR24			2	1FM	10,299,894	101.5710	10,157,074	10,000,000	10,284,109	0	(15,784)	0	0	3.445	2.981	MON	28,708	114,833	07/24/2015	08/10/2055
126192-AD-5	COMM 2012-LC4 A4			2	1FM	1,003,750	102.2110	1,022,114	1,000,000	1,002,628	0	(537)	0	0	3.288	3.244	MON	2,740	32,880	11/06/2013	12/10/2044
12622D-AB-0	COMM 2010-C1 A2			2	1FM	277,425	103.0430	284,842	276,432	276,561	0	(218)	0	0	3.830	3.758	MON	882	22,974	05/12/2011	07/10/2046
12625C-AA-1	COMM 2013-WWP A1			2	1FM	1,999,996	99.3500	1,986,996	2,000,000	1,999,568	0	(158)	0	0	2.499	2.503	MON	4,165	49,978	03/25/2013	03/10/2031
12625K-AD-7	COMM 2013-CR8 A4			2	1FM	4,039,955	101.4000	4,056,016	4,000,000	4,029,991	0	(4,004)	0	0	3.334	3.227	MON	11,113	133,360	06/04/2013	06/10/2046
12630D-AW-4	COMM 2014-CR14 ASB			2	1FM	2,059,937	104.1760	2,083,514	2,000,000	2,044,513	0	(8,065)	0	0	3.743	3.279	MON	6,238	74,860	01/09/2014	02/10/2047
17321J-AE-4	CGMT 2013-GC15 AAB			2	1FM	1,029,976	105.9440	1,059,441	1,000,000	1,021,361	0	(3,908)	0	0	3.942	3.492	MON	3,285	39,420	09/18/2013	09/10/2046
20046F-AW-0	COMM 2001-J2A C			2	1FM	1,305,935	102.3560	1,265,896	1,236,754	1,244,354	0	(15,537)	0	0	6.586	5.134	MON	6,788	81,453	05/27/2010	07/16/2034
20047E-AE-2	COMM 2006-C8 A4			2	1FM	5,277,822	101.7790	5,644,892	5,546,252	5,511,504	0	31,320	0	0	5.306	6.057	MON	24,524	294,284	08/06/2007	12/10/2046
232928-AB-7	DR STRUCTURED FIN CORP 93-A2			2	6*	43,356	94.0000	78,812	83,843	43,356	0	0	0	0	7.430	0.000	FA	0	6,092	11/15/1993	08/15/2018
233050-AB-9	DBUBS 2011-LC1A A2			2	1FM	1,009,986	104.8490	1,048,487	1,000,000	1,002,629	0	(1,646)	0	0	4.528	4.383	MON	3,773	45,280	02/08/2011	07/01/2019
23305X-AA-9	DBUBS 2011-LC2A A1			2	1FM	3,319,614	103.3310	3,396,372	3,286,886	3,302,628	0	(3,083)	0	0	3.527	3.312	MON	9,661	115,928	06/17/2011	01/10/2021
23305X-AD-3	DBUBS 2011-LC2A A4			2	1FM	7,090,231	107.7630	7,661,971	7,110,000	7,094,938	0	1,089	0	0	4.537	4.601	MON	26,882	322,581	08/08/2011	05/10/2021
23305Y-AC-3	DBUBS 2011-LC3A A3			2	1FM	1,009,978	103.3480	1,033,479	1,000,000	1,001,695	0	(3,386)	0	0	4.638	4.450	MON	3,865	46,380	08/11/2011	04/10/2021
25477P-NF-8	DCHFA 2014-A A			2	1FE	6,833,477	100.4210	6,862,246	6,833,477	6,833,477	0	0	0	0	3.875	3.906	MON	11,769	264,797	05/19/2014	06/15/2045
36161R-AE-9	GFCM 2003-1 A5			2	1FM	975,887	108.1080	947,524	876,463	907,909	0	(12,672)	0	0	5.743	3.951	MON	4,194	54,226	07/28/2010	05/12/2035
361849-CB-6	GMACC 1997-C1 X			24	5FE	23,772	3.6010	35,708	0	23,127	0	0	0	0	1.574	68.697	MON	1,301	15,882	09/02/1998	07/15/2027
36192K-AU-1	GSMS 2012-GCJ7 AAB			2	1FM	7,159,372	101.8020	7,145,489	7,019,000	7,087,842	0	(20,981)	0	0	2.935	2.619	MON	17,167	206,008	05/18/2012	05/10/2045
36198F-AF-9	GSMS 2013-GC14 AAB			2	1FM	5,149,823	105.2740	5,263,675	5,000,000	5,104,362	0	(19,804)	0	0	3.817	3.364	MON	15,904	190,850	08/14/2013	08/10/2046
36248F-AC-6	GSMS 2011-GC3 A2			2	1FM	199,909	99.9100	197,757	197,934	197,934	0	(345)	0	0	3.645	3.385	MON	601	8,038	03/23/2011	03/10/2044
36249K-AA-8	GSMS 2010-C1 A1			2	1FM	629,310	102.3570	625,392	610,992	619,094	0	320	0	0	3.679	2.989	MON	1,873	22,478	08/04/2010	08/10/2043
36249K-AC-4	GSMS 2010-C1 A2			2	1FM	2,574,900	107.3530	2,683,813	2,500,000	2,537,411	0	(7,994)	0	0	4.592	4.234	MON	9,567	114,800	08/04/2010	08/10/2043
46634N-AD-8	JPMCC 2010-C1 A2			2	1FM	2,019,976	103.4330	2,068,650	2,000,000	2,001,343	0	(3,666)	0	0	4.608	4.447	MON	7,680	92,160	06/11/2010	06/15/2043
46634N-AG-1	JPMCC 2010-C1 A3			2	1FM	3,029,976	108.7640	3,262,932	3,000,000	3,011,232	0	(3,778)	0	0	5.058	4.951	MON	12,645	151,740	06/11/2010	06/15/2043
46635G-AC-4	JPMC 2010-C2 A2			2	1FM	1,009,996	102.2120	1,022,116	1,000,000	1,002,008	0	(1,792)	0	0	3.616	3.446	MON	3,013	36,159	10/07/2010	11/15/2043
46636D-AC-0	JPMCC 2011-C4 A2			2	1FM	1,234,730	100.1290	1,224,084	1,222,509	1,221,811	0	(3,035)	0	0	3.341	3.086	MON	3,404	42,217	05/25/2011	07/15/2046
46636V-AD-8	JPMCC 2011-C5 ASB			2	1FM	1,009,997	103.6600	1,036,600	1,000,000	1,003,574	0	(1,622)	0	0	3.678	3.520	MON	3,065	36,775	09/16/2011	08/15/2046
46640J-AS-6	JPMCC 2013-C13 ASB			2	1FM	4,039,988	102.6950	4,107,780	4,000,000	4,025,380	0	(6,077)	0	0	3.414	3.256	MON	11,379	136,548	06/28/2013	01/15/2046
46640L-AC-6	JPMBB 2013-C14 A3			2	1FM	1,029,993	106.9270	1,069,269	1,000,000	1,023,398	0	(2,857)	0	0	4.096	3.740	MON	3,413	40,957	08/02/2013	08/15/2046
46640U-AC-6	JPMBB 2013-C17 A3			2	1FM	2,019,990	105.4930	2,109,868	2,000,000	2,015,974	0	(2,043)	0	0	3.928	3.817	MON	6,546	78,554	12/18/2013	01/15/2047
556227-AG-1	MAD 2015-11MD C			2	1FM	9,693,778	96.3140	9,631,440	10,000,000	9,699,411	0	5,633	0	0	3.555	4.003	MON	29,623	89,857	09/15/2015	09/10/2033
61690G-AC-5	MSBAM 2014-C14 ASB			2	1FM	1,029,945	103.4810	1,034,805	1,000,000	1,022,666	0	(3,923)	0	0	3.581	3.128	MON	2,984	35,810	01/30/2014	01/15/2047
61690G-AE-1	MSBAM 2014-C14 A4			2	1FM	2,019,900	104.5880	2,091,760	2,000,000	2,016,104	0	(2,049)	0	0	3.787	3.676	MON	6,312	75,740	01/30/2014	01/15/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
616900-AC-3	MSBAM 2015-C23 ASB			2	1FM	18,539,208	101.8130	18,326,268	18,000,000	18,501,711	0	(37,497)	0	0	3.398	2.939	MON	50,970	305,820	06/05/2015	07/15/2050
617458-AC-8	MSC 2011-C1 A2			2	1FM	312,044	99.9890	308,921	308,954	308,546	0	(692)	0	0	3.884	3.637	MON	1,000	12,312	02/10/2011	09/15/2047
617458-AG-9	MSC 2011-C1 A4			2	1FM	2,039,944	109.8420	2,196,834	2,000,000	2,020,233	0	(4,388)	0	0	5.033	4.798	MON	8,388	100,660	02/10/2011	09/15/2047
61760R-BA-9	MSC 2011-C3 A3			2	1FM	1,009,967	104.8050	1,048,046	1,000,000	1,004,221	0	(1,635)	0	0	4.054	3.896	MON	3,378	40,540	09/14/2011	08/15/2049
61763K-AY-0	MSBAM 2014-C15			2	1FM	1,029,978	103.7620	1,037,616	1,000,000	1,023,300	0	(3,946)	0	0	3.654	3.195	MON	3,045	36,540	03/26/2014	04/15/2047
61764J-AE-6	MSC 2014-MP C			2	1FM	3,876,273	101.8280	3,869,460	3,800,000	3,863,939	0	(11,472)	0	0	3.816	3.420	MON	12,085	142,295	11/13/2014	08/11/2029
90269G-AD-3	UBSCM 2012-C1 AAB			2	1FM	6,089,943	100.5870	6,035,226	6,000,000	6,044,558	0	(12,979)	0	0	3.002	2.775	MON	15,010	180,120	04/24/2012	05/10/2045
90349D-AC-6	UBSBB 2012-C3 A3			2	1FM	1,024,980	100.5480	1,005,475	1,000,000	1,014,146	0	(3,411)	0	0	2.728	2.359	MON	2,273	27,280	09/14/2012	08/10/2049
91830C-AG-3	VNO MORTGAGE TRU20126AVE SER|CL			2	1FM	2,049,990	98.2600	1,965,204	2,000,000	2,035,332	0	(4,894)	0	0	3.298	3.011	MON	5,496	65,954	11/16/2012	11/15/2030
91830M-AG-1	VNDO 2013-PENN B			2	1FM	2,047,099	104.3030	2,086,058	2,000,000	2,033,510	0	(6,713)	0	0	3.947	3.632	MON	6,579	80,040	12/05/2013	12/13/2029
92890F-AV-8	WFRBS 2014-C20 ASB			2	1FM	7,209,657	103.3640	7,235,445	7,000,000	7,165,343	0	(27,396)	0	0	3.638	3.182	MON	21,222	254,660	04/29/2014	05/15/2047
92903P-AA-7	VORNADO DP LLC 2010-VNO A1			2	1FM	1,574,113	102.4920	1,613,343	1,574,114	1,573,289	0	(152)	0	0	2.970	2.968	MON	3,895	46,745	08/10/2010	09/13/2028
92936Q-AE-8	WFRBS 2012-C6 A3			2	1FM	3,029,841	101.9330	3,058,002	3,000,000	3,013,385	0	(4,649)	0	0	3.143	2.987	MON	7,858	94,290	03/16/2012	04/15/2045
92937F-AE-1	WFRBS 2013-C12 ASB			2	1FM	1,980,313	100.2340	2,004,674	2,000,000	1,985,338	0	2,478	0	0	2.838	3.001	MON	4,730	56,760	12/06/2013	03/15/2048
92938G-AE-8	WFRBS 2013-C17 ASB			2	1FM	1,029,953	103.1110	1,031,112	1,000,000	1,021,762	0	(3,941)	0	0	3.558	3.106	MON	2,965	35,580	11/01/2013	12/15/2046
92938J-AF-9	WFRBS 2013-UBS1 ASB			2	1FM	1,029,944	103.3320	1,033,315	1,000,000	1,022,063	0	(3,896)	0	0	3.603	3.154	MON	3,003	36,030	11/22/2013	03/15/2046
94989M-AF-6	WFCM 2015-NXS2 ASB			2	1FM	20,599,720	101.6100	20,321,980	20,000,000	20,562,931	0	(36,789)	0	0	3.461	2.992	MON	57,683	288,417	06/30/2015	07/15/2058
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						195,992,197	XXX	197,260,312	192,905,099	195,334,721	0	(327,669)	0	0	XXX	XXX	XXX	586,608	5,687,606	XXX	XXX
02155L-AA-0	TAX 2015-1A A			2	1FE	6,971,533	97.2340	6,803,328	6,996,861	6,973,468	0	1,935	0	0	2.500	2.604	MON	7,774	52,962	12/15/2015	02/15/2024
02665U-AA-3	AH4R 2014-SFR2 A			2	1FE	4,904,384	100.6160	4,934,837	4,904,630	4,902,865	0	(1,025)	0	0	3.786	3.784	MON	15,474	185,689	09/10/2014	10/17/2036
02666A-AA-6	AH4R 2015-SFR1 A			2	1FE	4,939,969	98.1410	4,848,307	4,940,170	4,939,458	0	(511)	0	0	3.467	3.473	MON	14,273	126,078	02/26/2015	04/17/2045
02666A-AG-3	AH4R 2015-SFR1 XS			24	6Z	1	0.0000	0	0	0	(1)	0	0	0	0.000	9.433	MON	0	0	12/06/2015	04/17/2045
03027W-AJ-1	AMERICAN TOWER TRUST I			1	1FE	15,698,450	97.9190	15,500,609	15,830,000	15,718,220	0	10,487	0	0	3.070	3.187	MON	21,599	428,009	06/05/2015	03/15/2023
038779-AA-2	ARBYS 2015-1A A2			2	2AM	5,000,000	99.3810	4,969,065	5,000,000	5,000,000	0	0	0	0	4.970	5.002	JAJO	31,063	0	11/06/2015	10/30/2045
04390A-AA-5	ACER 2015-2A A1			2	1FE	2,648,560	100.0010	2,648,576	2,648,560	2,648,560	0	0	0	0	1.000	0.776	MON	1,619	3,164	10/22/2015	11/10/2016
09628E-AA-0	BV 2015-1A			2	1FE	4,968,827	99.3840	4,960,473	4,991,219	4,969,974	0	1,147	0	0	3.000	3.228	MON	6,655	11,646	11/10/2015	12/15/2022
116663-AC-9	BRUCE MANSFIELD UNIT 1 2007			2	2AM	7,507,706	100.4510	7,541,565	7,507,706	7,507,706	0	0	0	0	6.850	6.934	JD	42,856	257,139	10/01/2007	06/01/2034
12665U-AA-2	CVS PASS-THROUGH TRUST			1	2AM	4,739,759	101.4670	4,809,291	4,739,759	4,739,759	0	0	0	0	4.704	4.704	MON	13,006	222,971	12/11/2013	01/10/2036
13213P-AA-8	Cambrian VRDN				1FE	2,685,500	100.0000	2,685,500	2,685,500	2,685,500	0	0	0	0	0.390	0.659	MON	8,909	2,925	03/10/2011	02/01/2031
22822R-AQ-3	CROWN CASTLE				1FE	2,000,000	101.3700	2,027,396	2,000,000	2,000,000	0	0	0	0	5.495	5.495	MON	4,884	109,900	01/08/2010	01/15/2017
22822R-AX-8	CROWN CASTLE				1FE	2,000,000	102.2480	2,044,954	2,000,000	2,000,000	0	0	0	0	4.174	4.174	MON	3,710	83,480	07/29/2010	08/15/2017
22822R-AZ-3	CROWN CASTLE				1FE	1,931,460	106.9070	2,138,142	2,000,000	1,962,618	0	6,946	0	0	4.883	5.400	MON	4,340	97,660	01/06/2011	08/15/2020
22970*-AA-8	BNSF LEASE PP				1FE	4,957,350	91.8580	4,553,726	4,957,350	4,957,350	0	0	0	0	4.070	4.070	MON	8,967	153,004	03/04/2015	05/15/2034
233046-AC-5	DNKN 2015-1A A2I			2	2AM	4,962,500	98.9490	4,910,364	4,962,500	4,962,500	0	0	0	0	3.262	3.131	FMAN	18,436	132,199	01/22/2015	02/20/2045
28932M-AG-0	ELM RD GENERATING STAT				1FE	4,348,781	106.2570	4,620,884	4,348,781	4,348,781	0	0	0	0	4.673	4.673	JJ	91,448	0	01/12/2011	01/19/2031
34486*-AA-0	FOOTBALL CLUB TRUST PP				1FE	1,000,000	92.9060	929,065	1,000,000	1,000,000	0	0	0	0	3.410	3.410	OCT	8,146	34,479	08/20/2012	10/05/2024
46616P-AA-1	HENDR 2011-1A A			2	1FE	7,528,877	108.3920	7,336,504	6,768,480	7,513,470	0	(15,406)	0	0	4.700	3.034	MON	14,139	212,079	04/28/2015	10/15/2056
46616Y-AA-2	HENDR 2012-2A A			2	1FE	8,747,983	102.8060	8,731,472	8,493,187	8,740,389	0	(4,191)	0	0	3.840	3.478	MON	14,495	326,138	07/10/2014	10/15/2059
46617T-AA-2	HENDR 2014-1A A			2	1FE	4,607,280	103.2960	4,761,828	4,609,881	4,607,291	0	(82)	0	0	3.960	4.001	MON	8,113	182,551	02/10/2014	03/15/2063
46618A-AA-2	HENDR 2014-2A A			2	1FE	4,799,679	100.1110	4,808,108	4,802,791	4,800,026	0	351	0	0	3.610	3.645	MON	7,706	173,381	07/16/2014	01/17/2073
46618H-AA-7	HENDR 2014-3A A			2	1FE	9,547,535	98.0200	9,362,702	9,551,828	9,548,157	0	619	0	0	3.500	3.530	MON	14,858	334,314	11/18/2014	06/15/2077
46618L-AA-8	HENDR 2015-1A A			2	1FE	29,023,309	97.8030	28,576,149	29,218,211	29,035,007	0	11,698	0	0	3.260	3.378	MON	2,646	654,853	05/07/2015	09/15/2072
46619R-AA-4	HENDR 2015-2A A			2	1FE	8,984,001	99.5240	8,948,163	8,991,005	8,985,736	0	1,735	0	0	3.870	3.908	MON	15,465	134,348	07/21/2015	03/15/2058
46619X-AA-1	HENDR 2015-3A A			2	1FE	9,987,901	99.9120	9,987,901	9,996,654	9,987,924	0	23	0	0	4.080	4.125	MON	18,127	16,994	11/20/2015	03/17/2070
554694-AA-7	MACKINAW POWER LLC			2	2AM	1,645,600	109.5820	1,803,273	1,645,600	1,645,600	0	0	0	0	6.296	6.345	JAJO	17,556	103,607	06/15/2007	10/31/2023
59524E-AA-0	MID-ATLANTIC MILITARY CO				1FE	3,026,667	112.8190	3,414,655	3,026,667	3,026,667	0	0	0	0	5.671	5.671	FA	71,518	171,642	07/28/2005	08/01/2025
60467M-AC-5	MIRANT CORP			2	3AM	2,903,577	97.0000	2,835,197	2,922,883	2,907,104	0	568	0	0	10.060	10.136	JD	817	294,042	08/22/2001	12/30/2028
68557D-AA-3	ORCAL GEOTHERMAL			2	3AM	2,095,722	102.5000	2,153,475	2,100,951	2,098,219	0	278	0	0	6.210	6.260	JD	362	130,469	06/15/2006	12/30/2020
73019#-AB-8	PNC EQUIP FIN LLC PP			1	1FE	834,127	96.6210	805,946	834,127	834,127	0	0	0	0	3.000	3.000	MS	7,507	25,024	08/17/2012	09/13/2027
74955E-AA-7	RGS FUNDING CORP			2	4AM	989	101.9110	866	850	940	0	(9)	0	0	9.810	7.807	JD	6	83	01/01/2001	12/07/2022
78403D-AB-6	SBA TOWER TRUST				1FE	2,022,710	101.2350	2,024,690	2,000,000	2,004,792	0	(3,494)	0	0	5.101	4.933	MON	3,967	102,020	04/20/2010	04/17/2017
78403D-AG-5	SBA TOWER TRUST				1FE	5,000,000	97.7390	4,886,950	5,000,000	5,000,000	0	0	0	0	2.898	2.898	MON	6,440	144,900	10/07/2014	10/15/2019
78403D-AH-3	SBA TOWER TRUST				1FE	4,000,000	98.8050	3,952,196	4,000,000	4,000,000	0	0	0	0	3.869	3.869	MON	6,878	154,760	10/07/2014	10/15/2024
80284Q-AA-9	SDART 2015-5 A1			2	1FE	1,967,959	99.9550	1,967,067	1,967,959	1,967,959	0	0	0	0	0.550	0.552	MON	481	1,654	10/15/2015	10/17/2016
88031Q-AA-8	TENASKA VIRGINIA PARTNERS			2	2AM	4,329,738	108.1750	4,683,707	4,329,738	4,329,738	0	0	0	0	6.119	6.164	MJSD	736	264,937	04/29/2004	03/30/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88576X-AA-4	HENDR 2010-1A A			2	1FE	4,707,948	109.1150	4,481,947	4,107,541	4,634,744	0	(40,301)	0	0	5.560	2.845	MON	10,150	228,379	02/13/2014	07/15/2059
89566E-AA-6	TRISTATE GEN/TRANS ASSN			2	1FE	2,267,768	102.4780	2,317,900	2,261,863	2,262,471	0	(672)	0	0	6.040	5.976	JJ	57,303	136,617	05/22/2008	01/31/2018
949456-AA-5	WLKRG 2013-A A			2	1FE	1,751,091	99.5410	1,743,294	1,751,329	1,751,609	0	222	0	0	3.100	3.113	MON	2,413	54,291	11/21/2013	03/15/2029
949458-AA-1	WLKRG 2015-AA A			2	1FE	10,457,799	98.4650	10,298,119	10,458,659	10,457,146	0	(653)	0	0	2.790	2.811	MON	12,969	149,951	06/02/2015	06/16/2031
96042D-AA-7	WLAKE 2015-3A A1			2	1FE	653,782	100.0000	653,783	653,782	653,782	0	0	0	0	0.640	0.782	MON	198	709	10/09/2015	10/17/2016
009090-AA-9	ACACN 2015-1A PTT		A		1FE	19,483,075	96.7500	18,779,175	19,410,000	19,479,557	0	(3,518)	0	0	3.600	3.561	MS	205,746	329,970	05/29/2015	03/15/2027
12548C-AC-1	CIFC 2014-2A A2F		F	2	1FE	5,000,000	99.1470	4,957,336	5,000,000	5,000,000	0	0	0	0	4.469	4.145	FMAN	22,966	223,450	04/04/2014	05/26/2026
67108E-AC-3	OZLMF 2013-3A A2A		F	2	1FE	10,000,000	99.5210	9,952,121	10,000,000	10,000,000	0	0	0	0	2.570	2.029	JAJO	50,684	254,990	01/23/2013	01/22/2025
90320T-AA-8	UPCB FINANCE V LTD		F	1	4AM	120,685	106.2500	119,531	112,500	117,277	0	(1,324)	0	0	7.250	5.780	MN	1,042	8,156	07/02/2013	11/15/2021
90320X-AA-9	UPCB FINANCE VI LTD		F	1	4AM	1,555,183	105.7500	1,492,344	1,411,200	1,487,887	0	(25,559)	0	0	6.875	4.720	JJ	44,737	94,916	03/11/2015	01/15/2022
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						248,315,765	XXX	246,762,481	246,940,722	248,194,378	(1)	(60,736)	0	0	XXX	XXX	XXX	923,184	6,810,530	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						2,662,353,291	XXX	2,734,398,122	2,673,946,275	2,655,427,683	446,781	(2,331,512)	1,982,408	0	XXX	XXX	XXX	28,403,301	103,493,220	XXX	XXX
293791-AV-1	ENTERPRISE PRODUCTS			1	2FE	1,010,600	89.5000	895,000	1,000,000	1,000,964	0	(1,555)	0	0	8.375	8.202	FA	34,896	83,750	09/12/2007	08/01/2066
302570-AW-6	NEXTERA ENERGY				2FE	3,719,603	71.5500	2,683,125	3,750,000	3,720,269	0	64	0	0	6.350	6.403	AO	59,531	238,125	07/11/2007	10/01/2066
36962G-3M-4	GEN ELEC CAP CORP			1	1FE	1,000,000	104.4300	1,044,300	1,000,000	1,000,000	0	0	0	0	6.375	6.375	MN	8,146	63,750	11/06/2007	11/15/2067
534187-AU-3	LINCOLN NATIONAL CORP			1	2FE	992,070	78.0000	780,000	1,000,000	992,362	0	21	0	0	6.050	6.099	AO	11,932	60,500	03/22/2007	04/20/2067
744320-AM-4	PRUDENTIAL FINANCIAL			1	2FE	1,821,125	102.2500	1,738,250	1,700,000	1,812,123	0	(9,002)	0	0	5.625	4.571	JD	4,250	95,625	04/01/2015	06/15/2043
976657-AH-9	WISCONSIN ENERGY CORP			1	2FE	8,314,736	74.5000	7,069,305	9,489,000	8,316,871	0	2,134	0	0	6.250	7.159	MN	75,780	296,531	08/18/2015	05/15/2067
06738C-82-8	BARCLAYS BK	LS	F	1	3FE	5,000,000	108.3690	5,418,440	5,000,000	5,000,000	0	0	0	0	6.278	6.278	JD	13,951	313,900	06/01/2005	12/15/2034
06738C-AG-4	BARCLAYS BK		F	1	3FE	2,158,820	114.0000	2,280,000	2,000,000	2,158,820	0	0	0	0	6.860	6.253	JD	6,098	137,200	08/26/2004	06/15/2032
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						24,016,954	XXX	21,908,420	24,939,000	24,001,409	0	(8,338)	0	0	XXX	XXX	XXX	214,584	1,289,381	XXX	XXX
05567S-AA-0	BNSF FUNDING TRUST I			1	3AM	2,524,375	111.5000	2,787,500	2,500,000	2,518,626	0	(2,522)	0	0	6.613	6.510	JJ	76,233	165,325	10/19/2010	12/15/2055
15346W-AC-4	CENTRAL FIDELITY CAP I				2AM	1,601,178	84.0000	1,302,000	1,550,000	1,550,000	0	0	0	0	1.321	1.321	JAJO	4,435	19,833	04/20/1998	04/15/2027
320808-AD-0	FIRST MARYLAND CAPITAL				3AM	808,860	84.0000	672,000	800,000	803,697	0	(280)	0	0	1.321	1.276	JAJO	2,289	10,240	05/06/1997	01/15/2027
553086-AC-3	MEDICAL MALPRACTICE				3AM	10,083,564	120.2390	12,023,900	10,000,000	10,055,899	0	(2,801)	0	0	7.625	7.553	JD	33,889	762,500	05/13/1998	12/15/2027
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						15,017,977	XXX	16,785,400	14,850,000	14,928,222	0	(5,603)	0	0	XXX	XXX	XXX	116,846	957,898	XXX	XXX
4899999. Total - Hybrid Securities						39,034,931	XXX	38,693,820	39,789,000	38,929,631	0	(13,941)	0	0	XXX	XXX	XXX	331,430	2,247,279	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7799999. Total - Issuer Obligations						2,207,259,526	XXX	2,267,473,373	2,195,724,170	2,202,161,480	0	(1,572,537)	1,422,046	0	XXX	XXX	XXX	27,073,035	87,068,654	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						342,054,201	XXX	360,428,489	366,698,723	338,930,148	446,782	(830,728)	560,362	0	XXX	XXX	XXX	1,347,984	15,083,215	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						230,051,972	XXX	227,463,350	206,977,382	224,286,966	0	(1,697,128)	447,387	0	XXX	XXX	XXX	886,604	8,929,964	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						405,739,358	XXX	411,795,107	404,092,903	405,602,142	(1)	(51,108)	0	0	XXX	XXX	XXX	2,385,399	11,774,711	XXX	XXX
8399999 - Total Bonds						3,185,105,057	XXX	3,267,160,319	3,173,493,178	3,170,980,736	446,781	(4,151,501)	2,429,795	0	XXX	XXX	XXX	31,693,022	122,856,544	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 Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	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 (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation	Date Acquired
054937-60-2	BB&T CORPORATION PFD			20,000.000	25.00		444,140	25.100	502,000	444,140	0	26,000	0	0	0	0	0	0	P2LFE	08/25/2014
054937-80-0	BB&T CORPORATION PFD			20,000.000	20,000,000.00		445,080	25.250	505,000	445,080	0	26,000	0	0	0	0	0	0	P2LFE	08/25/2014
29364D-75-3	ENTERGY ARKANSAS INC			20,000.000	5,000,000.00		452,422	24.660	493,200	452,422	0	23,750	0	0	0	0	0	0	P1LFE	08/27/2014
29364W-60-3	ENTERGY LOUISIANA HOLDINGS LLC			20,000.000	4,000,000.00		450,051	23.840	476,800	450,051	0	23,500	0	0	0	0	0	0	P1LFE	08/26/2014
52469B-2#-6	LEGG MASON FUND PP			5,000,000.000	1.00		5,000,000	0.976	4,882,072	5,000,000	19,649	122,004	0	0	0	0	0	0	P1LFE	02/13/2015
693475-83-2	PNC FINANCIAL PFD			20,000.000	25.00		470,305	25.550	511,000	470,305	0	26,875	0	0	0	0	0	0	P2LFE	08/26/2014
74460W-80-0	PUBLIC STORAGE PFD			18,684.000	19,800,000.00		439,032	25.460	475,695	439,032	0	25,107	0	0	0	0	0	0	P2LFE	09/04/2014
74460W-87-5	PUBLIC STORAGE PFD			70,000.000	20,000,000.00		1,567,134	24.990	1,749,300	1,567,134	0	91,000	0	0	0	0	0	0	P2LFE	08/26/2014
78407R-20-4	SCE TRUST II PFD			20,000.000	16,000,000.00		444,182	24.560	491,200	444,182	0	25,500	0	0	0	0	0	0	P2LFE	08/28/2014
857477-50-9	STATE STREET CORP PFD			20,000.000	25.00		472,737	26.200	524,000	472,737	0	26,248	0	0	0	0	0	0	P2LFE	08/28/2014
949746-65-5	WELLS FARGO & CO PFD			20,000.000	25,000,000.00		478,614	25.831	516,620	478,614	0	26,250	0	0	0	0	0	0	P2LFE	08/26/2014
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							10,663,697	XXX	11,126,887	10,663,697	19,649	442,234	0	0	0	0	0	0	XXX	XXX
8999999 - Total Preferred Stocks							10,663,697	XXX	11,126,887	10,663,697	19,649	442,234	0	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
00101J-10-6	ADT CORP/THE-W ISSUE			6,336.000	208,961	32.980	208,961	202,218	0	1,331	0	6,743	0	6,743	0	L	09/01/2015
001055-10-2	AFLAC INC			16,613.000	995,119	59.900	995,119	947,582	0	6,811	0	47,536	0	47,536	0	L	09/01/2015
001204-10-6	AGL RESOURCES INC			3,192.000	203,682	63.810	203,682	193,539	0	1,628	0	10,143	0	10,143	0	L	09/01/2015
00206R-10-2	AT&T INC			38,688.000	1,331,254	34.410	1,331,254	1,256,528	0	18,183	0	74,726	0	74,726	0	L	10/01/2015
00287Y-10-9	ABBVIE INC-WI			26,825.000	1,589,113	59.240	1,589,113	1,600,189	0	13,681	0	(11,076)	0	(11,076)	0	L	09/10/2015
009158-10-6	APD			6,884.000	895,677	130.110	895,677	939,221	5,576	5,576	0	(43,543)	0	(43,543)	0	L	09/01/2015
009363-10-2	AIRGAS INC			2,689.000	371,942	138.320	371,942	253,750	0	3,227	0	118,192	0	118,192	0	L	09/01/2015
023608-10-2	AMEREN CORPORATION			8,054.000	348,174	43.230	348,174	318,196	0	6,725	0	29,979	0	29,979	0	L	09/01/2015
032654-10-5	ANALOG DEVICES			26,026.000	1,439,758	55.320	1,439,758	1,409,540	0	10,410	0	30,219	0	30,219	0	L	09/01/2015
036752-10-3	ANTHEM INC			10,859.000	1,514,179	139.440	1,514,179	1,500,586	0	13,574	0	13,593	0	13,593	0	L	09/01/2015
053015-10-3	AUTOMATIC DATA PROCESSING INC			35,591.000	3,015,270	84.720	3,015,270	2,691,441	18,863	17,440	0	323,828	0	323,828	0	L	09/01/2015
053484-10-1	AVALON BAY COMMUNITIES REIT			4,561.000	839,817	184.130	839,817	739,861	5,701	5,701	0	99,956	0	99,956	0	L	09/01/2015
053611-10-9	AVERY DENNISON CORP			3,352.000	210,036	62.660	210,036	190,179	0	1,240	0	19,857	0	19,857	0	L	09/01/2015
054937-10-7	BB&T CORPORATION			28,830.000	1,090,062	37.810	1,090,062	1,031,333	0	7,784	0	58,730	0	58,730	0	L	09/01/2015
060505-10-4	BANK OF AMERICA CORP			301,284.000	5,070,610	16.830	5,070,610	1,648,023	0	60,257	0	(319,361)	0	(319,361)	0	L	07/19/2010
075887-10-9	BECTON DICKINSON			7,364.000	1,134,719	154.090	1,134,719	1,012,681	0	9,279	0	122,038	0	122,038	0	L	09/01/2015
09062X-10-3	BIOGEN INC			4,560.000	1,396,956	306.350	1,396,956	1,403,957	0	0	0	(7,001)	0	(7,001)	0	L	08/07/2015
09247X-10-1	BLACKROCK INC			14,635.000	4,983,510	340.520	4,983,510	2,259,340	0	127,617	0	(249,380)	0	(249,380)	0	L	10/19/2011
097023-10-5	BOEING CO			24,634.000	3,561,830	144.590	3,561,830	3,154,463	0	22,417	0	407,368	0	407,368	0	L	09/01/2015
110122-10-8	BRISTOL-MYERS SQUIBB CO			16,367.000	1,125,886	68.790	1,125,886	962,772	6,219	6,056	0	163,114	0	163,114	0	L	09/10/2015
12541W-20-9	C.H. ROBINSON WORLDWIDE INC			4,812.000	298,440	62.020	298,440	319,744	0	3,898	0	(21,304)	0	(21,304)	0	L	09/01/2015
126408-10-3	CSX CORP			42,669.000	1,107,261	25.950	1,107,261	1,144,144	0	7,680	0	(36,883)	0	(36,883)	0	L	09/01/2015
12686C-10-9	CABLEVISION SYSTEMS			7,735.000	246,747	31.900	246,747	187,288	0	0	0	59,459	0	59,459	0	L	09/01/2015
14149Y-10-8	CARDINAL HEALTH INC			12,149.000	1,084,541	89.270	1,084,541	978,354	4,702	4,702	0	106,187	0	106,187	0	L	09/01/2015
156700-10-6	CENTURYLINK INC			22,083.000	555,608	25.160	555,608	578,548	0	23,850	0	(22,940)	0	(22,940)	0	L	09/01/2015
20030N-10-1	COMCAST CORP CL A			20,317.000	1,146,488	56.430	1,146,488	276,013	0	19,809	0	(32,101)	0	(32,101)	0	L	03/20/2009
209115-10-4	CONSOLIDATED EDISON INC			9,491.000	609,987	64.270	609,987	586,799	0	6,169	0	23,187	0	23,187	0	L	09/01/2015
212485-10-6	CONVERGYS CORP	LS.		1,181,500.000	29,407,535	24.890	29,407,535	1,643,820	94,520	354,450	0	5,340,380	0	5,340,380	0	L	05/26/1987
219350-10-5	CORNING INC			104,089.000	1,902,747	18.280	1,902,747	1,746,384	0	12,491	0	156,362	0	156,362	0	L	09/01/2015
231021-10-6	CUMMINS ENGINE			6,503.000	572,329	88.010	572,329	782,956	0	6,340	0	(210,627)	0	(210,627)	0	L	09/01/2015
244199-10-5	DEERE & COMPANY	LS.		13,809.000	1,053,212	76.270	1,053,212	1,106,924	8,285	8,285	0	(53,711)	0	(53,711)	0	L	09/01/2015
260003-10-8	DOVER CORP			6,495.000	398,208	61.310	398,208	388,004	0	2,728	0	10,204	0	10,204	0	L	09/01/2015
260543-10-3	DOW CHEMICAL CO			8,773.000	451,634	51.480	451,634	376,455	4,036	0	0	75,179	0	75,179	0	L	10/01/2015
263534-10-9	DU PONT EI DE NEMOURS & CO			6,508.000	433,433	66.600	433,433	314,026	0	2,473	0	119,407	0	119,407	0	L	10/01/2015
26441C-20-4	DUKE ENERGY			21,967.000	1,568,224	71.390	1,568,224	1,494,188	0	36,844	0	(71,382)	0	(71,382)	0	L	09/01/2015
29476L-10-7	EQUITY RESIDENTIAL PROPERTIES			12,753.000	1,040,517	81.590	1,040,517	889,864	7,046	7,046	0	150,654	0	150,654	0	L	09/01/2015
337932-10-7	FIRST ENERGY CORP			15,028.000	476,838	31.730	476,838	469,694	0	5,410	0	7,144	0	7,144	0	L	09/01/2015
364760-10-8	GAP INC	LS.		11,077.000	273,602	24.700	273,602	359,244	0	2,548	0	(85,642)	0	(85,642)	0	L	09/01/2015
370023-10-3	GENERAL GROWTH PROPERTIES REIT			23,015.000	626,238	27.210	626,238	573,265	4,373	4,143	0	52,974	0	52,974	0	L	09/01/2015
370334-10-4	GENERAL MILLS			21,040.000	1,213,166	57.660	1,213,166	1,173,477	0	9,258	0	39,690	0	39,690	0	L	09/01/2015
40434L-10-5	HP INC			138,321.000	1,637,721	11.840	1,637,721	1,751,232	17,152	0	0	(113,512)	0	(113,512)	0	L	11/02/2015
412822-10-8	HARLEY DAVIDSON INC	LS.		7,411.000	336,385	45.390	336,385	407,522	0	4,595	0	(71,137)	0	(71,137)	0	L	09/01/2015
413875-10-5	HARRIS CORP			8,786.000	763,503	86.900	763,503	659,026	0	8,786	0	104,478	0	104,478	0	L	09/01/2015
418056-10-7	HASBRO INC			4,176.000	281,295	67.360	281,295	305,200	0	1,921	0	(23,905)	0	(23,905)	0	L	09/01/2015
42824C-10-9	HP ENTERPRISE CO	LS.		138,321.000	2,102,479	15.200	2,102,479	2,106,056	7,608	0	0	(3,577)	0	(3,577)	0	L	11/02/2015
437076-10-2	HOME DEPOT			44,139.000	5,837,383	132.250	5,837,383	5,027,256	0	26,042	0	810,127	0	810,127	0	L	09/01/2015
458140-10-0	INTEL CORPORATION			10,312.000	355,248	34.450	355,248	202,639	0	9,900	0	(18,974)	0	(18,974)	0	L	01/14/2009
460335-20-1	INTL SPEEDWAY CORP-CL A			3,090.000	104,195	33.720	104,195	83,012	0	803	0	6,396	0	6,396	0	L	01/30/2009
46625H-10-0	JP MORGAN CHASE & CO			40,888.000	2,699,835	66.030	2,699,835	2,510,495	0	17,991	0	189,340	0	189,340	0	L	10/01/2015
478160-10-4	JOHNSON & JOHNSON			25,489.000	2,618,230	102.720	2,618,230	2,236,955	0	29,657	0	198,777	0	198,777	0	L	09/10/2015
478366-10-7	JOHNSON CONTROLS			28,713.000	1,133,876	39.490	1,133,876	1,158,084	8,327	7,465	0	(24,208)	0	(24,208)	0	L	09/01/2015
481165-10-8	JOY GLOBAL INC	LS.		5,359.000	67,577	12.610	67,577	63,290	54	1,072	0	4,287	62,269	(57,982)	0	L	09/01/2015
494368-10-3	KIMBERLY CLARK			35,093.000	4,467,339	127.300	4,467,339	3,566,470	30,882	37,608	0	768,501	0	768,501	0	L	09/01/2015
501797-10-4	L BRANDS INC	LS.		8,973.000	859,793	95.820	859,793	751,858	0	4,487	0	107,935	0	107,935	0	L	09/02/2015

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
502424-10-4	L-3 COMMUNICATIONS HOLDINGS			3,200.000	382,432	119.510	382,432	331,905	0	2,080	0	50,527	0	50,527	0	L	09/01/2015
532457-10-8	ELI LILLY			7,854.000	661,778	84.260	661,778	638,798	0	3,927	0	22,980	0	22,980	0	L	09/10/2015
539830-10-9	LOCKHEED MARTIN			1,980.000	429,957	217.150	429,957	408,255	0	3,267	0	21,702	0	21,702	0	L	09/10/2015
55616P-10-4	MACY'S			14,174.000	495,807	34.980	495,807	824,526	5,103	5,103	0	(328,719)	0	(328,719)	0	L	09/02/2015
565849-10-6	MARATHON OIL CORP		LS	38,289.000	482,059	12.590	482,059	648,367	0	1,914	0	(166,308)	0	(166,308)	0	L	09/01/2015
58933Y-10-5	MERCK & CO INC			54,479.000	2,877,581	52.820	2,877,581	2,792,614	25,060	32,751	0	(20,458)	0	(20,458)	0	L	09/01/2015
59156R-10-8	METLIFE INC			44,824.000	2,160,965	48.210	2,160,965	2,174,623	0	16,809	0	(13,658)	0	(13,658)	0	L	09/01/2015
594918-10-4	MICROSOFT CORP			17,137.000	950,761	55.480	950,761	464,605	0	22,107	0	154,747	0	154,747	0	L	07/11/2008
61945C-10-3	MOSAIC CO/THE		LS	12,399.000	342,088	27.590	342,088	490,632	0	3,410	0	(148,544)	0	(148,544)	0	L	09/01/2015
620076-30-7	MOTOROLA INC			11,815.000	808,737	68.450	808,737	756,559	4,844	4,017	0	52,177	0	52,177	0	L	09/01/2015
626717-10-2	MURPHY OIL CORP			7,956.000	178,612	22.450	178,612	234,822	0	2,785	0	(56,210)	0	(56,210)	0	L	09/01/2015
637071-10-1	NATIONAL OILWELL VARCO INC			15,946.000	534,032	33.490	534,032	530,842	0	14,670	0	3,189	135,670	(132,481)	0	L	09/01/2015
64110D-10-4	NETAPP INC			22,338.000	592,627	26.530	592,627	695,228	0	4,021	0	(102,601)	0	(102,601)	0	L	09/01/2015
651229-10-6	NEWELL RUBBERMAID INC		LS	9,243.000	407,431	44.080	407,431	378,746	0	1,756	0	28,686	0	28,686	0	L	09/01/2015
65339F-10-1	NEXTERA ENERGY INC			2,676.000	278,010	103.890	278,010	255,873	0	2,061	0	22,136	0	22,136	0	L	09/10/2015
655664-10-0	NORDSTROM INC		LS	5,165.000	257,269	49.810	257,269	371,711	0	26,961	0	(114,442)	0	(114,442)	0	L	09/01/2015
655844-10-8	NORFOLK SOUTHERN CORP			2,266.000	191,681	84.590	191,681	179,169	0	1,337	0	12,512	0	12,512	0	L	09/10/2015
674599-10-5	OCCIDENTAL PETROLEUM CORP			29,336.000	1,983,407	67.610	1,983,407	2,069,614	22,002	22,002	0	(86,207)	0	(86,207)	0	L	09/01/2015
701094-10-4	PARKER HANNIFIN			5,305.000	514,479	96.980	514,479	563,131	0	3,342	0	(48,652)	0	(48,652)	0	L	09/02/2015
703395-10-3	PATTERSON COS INC			3,115.000	140,829	45.210	140,829	140,311	0	685	0	519	0	519	0	L	09/01/2015
713448-10-8	PEPSICO INC			52,940.000	5,289,765	99.920	5,289,765	4,845,860	37,190	28,192	0	443,905	0	443,905	0	L	09/02/2015
717081-10-3	PFIZER INC			49,179.000	1,587,498	32.280	1,587,498	1,601,731	0	13,770	0	(14,232)	0	(14,232)	0	L	09/10/2015
718546-10-4	PHILLIPS 66			19,207.000	1,571,133	81.800	1,571,133	1,488,788	0	10,756	0	82,344	0	82,344	0	L	09/01/2015
74005P-10-4	PRAXAIR INC			11,661.000	1,194,086	102.400	1,194,086	1,200,135	0	16,675	0	(6,049)	0	(6,049)	0	L	09/01/2015
74144T-10-8	T ROWE PRICE GROUP INC			10,113.000	722,978	71.490	722,978	706,135	0	10,518	0	16,843	0	16,843	0	L	09/01/2015
74251V-10-2	PRINCIPAL FINANCIAL GROUP			10,054.000	452,229	44.980	452,229	490,159	0	7,641	0	(37,930)	0	(37,930)	0	L	09/01/2015
744320-10-2	PRUDENTIAL FINANCIAL			17,854.000	1,453,494	81.410	1,453,494	1,389,461	0	12,498	0	64,033	0	64,033	0	L	09/01/2015
760841-20-5	RESCAP LIQUIDATING TRUST		G	4,982.000	40,852	8.200	40,852	33,554	0	9,964	0	(37,365)	0	(37,365)	0	U	03/27/2014
790849-10-3	ST JUDE MEDICAL			10,265.000	634,069	61.770	634,069	712,570	2,977	2,977	0	(78,501)	0	(78,501)	0	L	09/01/2015
80004C-10-1	SANDISK CORP			16,654.000	1,265,537	75.990	1,265,537	890,942	0	0	0	374,595	0	374,595	0	L	09/01/2015
80589M-10-2	SCANA CORP		LS	4,908.000	296,885	60.490	296,885	254,188	2,675	2,675	0	42,697	0	42,697	0	L	09/01/2015
806857-10-8	SCHLUMBERGER LTD			9,519.000	663,950	69.750	663,950	704,453	4,760	0	0	(40,502)	0	(40,502)	0	L	09/10/2015
85590A-40-1	STARWOOD HOTELS RESORTS			6,901.000	478,101	69.280	478,101	479,853	0	5,176	0	(1,752)	0	(1,752)	0	L	09/01/2015
863667-10-1	STRYKER CORP			10,395.000	966,111	92.940	966,111	998,864	3,950	3,586	0	(32,753)	0	(32,753)	0	L	09/01/2015
871503-10-8	SYMANTEC CORP			55,750.000	1,170,750	21.000	1,170,750	1,121,723	0	8,363	0	49,027	0	49,027	0	L	09/01/2015
882508-10-4	TEXAS INSTRUMENTS			80,859.000	4,431,882	54.810	4,431,882	3,808,896	0	30,726	0	622,986	0	622,986	0	L	09/01/2015
88732J-20-7	TIME WARNER CABLE INC			25,332.000	4,701,366	185.590	4,701,366	1,101,942	18,999	75,996	0	849,382	0	849,382	0	L	03/26/2009
911312-10-6	UNITED PARCEL SERVICE			5,129.000	493,564	96.230	493,564	498,072	0	3,744	0	(4,508)	0	(4,508)	0	L	09/10/2015
913017-10-9	UNITED TECHNOLOGIES			35,991.000	3,457,655	96.070	3,457,655	3,242,447	0	23,034	0	215,208	0	215,208	0	L	09/01/2015
91324P-10-2	UNITEDHEALTH GROUP INC			35,678.000	4,197,160	117.640	4,197,160	4,033,883	0	35,678	0	163,277	0	163,277	0	L	09/01/2015
91913Y-10-0	VALERO ENERGY CORP			4,065.000	287,436	70.710	287,436	256,586	0	2,033	0	30,850	0	30,850	0	L	09/10/2015
92343V-10-4	VERIZON COMMUNICATIONS			29,225.000	1,350,780	46.220	1,350,780	1,255,623	0	16,512	0	95,157	0	95,157	0	L	10/01/2015
92553P-20-1	VIACOM INC-CLASS B			20,377.000	838,717	41.160	838,717	821,226	8,151	8,151	0	17,492	0	17,492	0	L	09/01/2015
929042-10-9	VORNADO REALTY TRUST REIT			6,848.000	684,526	99.960	684,526	589,043	0	4,314	0	95,483	0	95,483	0	L	09/01/2015
931142-10-3	WAL-MART			61,766.000	3,786,256	61.300	3,786,256	3,945,402	30,265	0	0	(159,146)	0	(159,146)	0	L	09/01/2015
94106L-10-9	WASTE MANAGEMENT INC			3,083.000	164,540	53.370	164,540	154,043	0	1,187	0	10,497	0	10,497	0	L	09/10/2015
949746-10-1	WELLS FARGO & CO			73,287.000	3,983,881	54.360	3,983,881	3,804,218	0	27,483	0	179,663	0	179,663	0	L	09/01/2015
958102-10-5	WESTERN DIGITAL CORP			15,679.000	941,524	60.050	941,524	1,268,858	7,840	7,840	0	(327,334)	0	(327,334)	0	L	09/01/2015
963320-10-6	WHIRLPOOL CORP			2,934.000	430,917	146.870	430,917	478,950	0	2,641	0	(48,034)	0	(48,034)	0	L	09/01/2015
98310W-10-8	WYNDHAM WORLDWIDE			4,582.000	332,882	72.650	332,882	346,020	0	1,924	0	(13,138)	0	(13,138)	0	L	09/01/2015
983134-10-7	WYNN RESORTS LTD		LS	3,632.000	251,298	69.190	251,298	262,945	0	1,816	0	(11,647)	0	(11,647)	0	L	09/01/2015
988498-10-1	YUM! BRANDS INC			17,737.000	1,295,688	73.050	1,295,688	1,401,640	0	8,159	0	(105,952)	0	(105,952)	0	L	09/02/2015
G491BT-10-8	INVESCO LTD			17,125.000	573,345	33.480	573,345	567,624	0	4,624	0	5,721	0	5,721	0	L	09/01/2015
143658-30-0	CARNIVAL CRUISE UNIT		R	56,954.000	3,102,854	54.480	3,102,854	2,460,652	0	32,926	0	409,693	0	409,693	0	L	09/01/2015

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
G1151C-10-1	ACCENTURE PLC-CL A		F	46,267.000	4,834,902	104.500	4,834,902	4,287,072	0	50,894	0	547,829	0	547,829	0	L	09/01/2015
G3157S-10-6	ENSCO INTL LTD	LS	R	98,199.000	1,511,283	15.390	1,511,283	2,290,113	0	56,293	0	1,369,720	2,690,574	(1,320,854)	0	L	09/01/2015
H84989-10-4	TE CONNECTIVITY LTD		F	31,965.000	2,065,259	64.610	2,065,259	1,858,346	0	10,548	0	206,913	0	206,913	0	L	09/01/2015
H8817H-10-0	TRANSOCEAN LTD	LS	R	78,451.000	971,223	12.380	971,223	1,150,154	0	24,570	0	(216,604)	0	(216,604)	0	L	09/01/2015
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					176,205,087	XXX	176,205,087	131,686,187	397,160	1,746,277	0	12,477,670	2,888,513	9,589,157	0	XXX	XXX
636548-10-5	NATIONAL INTEGRITY LIFE CO.			200,000.000	356,641,920	1,783.210	356,641,920	228,981,540	0	37,000,000	0	(20,897,019)	0	(20,897,019)	0	K	03/01/2009
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					356,641,920	XXX	356,641,920	228,981,540	0	37,000,000	0	(20,897,019)	0	(20,897,019)	0	XXX	XXX
9799999 - Total Common Stocks					532,847,007	XXX	532,847,007	360,667,727	397,160	38,746,277	0	(8,419,349)	2,888,513	(11,307,862)	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					543,510,704	XXX	543,973,894	371,331,424	416,809	39,188,511	0	(8,419,349)	2,888,513	(11,307,862)	0	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 1 , the total $ value (included in Column 8) of all such issues $ 40,852

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
36176F-2C-1	G2 #765171 4.660% 12/27/61		12/01/2015	Interest Capitalization		17,025	17,025	0
36176F-Z5-0	G2 #765164 4.607% 10/20/61		12/01/2015	Interest Capitalization		55,439	55,439	0
36176F-Z9-2	G2 #765168 4.615% 11/22/61		12/01/2015	Interest Capitalization		14,199	14,199	0
36230U-YF-0	G2 4.684% 09/01/46		12/01/2015	Interest Capitalization		17,508	17,508	0
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		12/01/2015	Interest Capitalization		20,181	20,181	0
36297E-ZY-4	G2 #710059 4.500% 11/20/60		09/01/2015	Interest Capitalization		19,328	19,328	0
690353-D9-5	OPIC 0.043% 10/10/25		11/24/2015	MERRILL LYNCH-NY---FX INC		5,900,000	5,900,000	762
690353-H9-1	OPIC US Agency Floating Rate 0.043% 09/15/22		11/27/2015	MELLON CAPITAL MKT		2,200,000	2,200,000	205
690353-K4-8	OPIC CP 0.000% 10/15/33		11/18/2015	MERRILL LYNCH-NY---FX INC		2,500,000	2,500,000	0
690353-WA-1	OPIC VRDN 0.330% 06/15/17		12/30/2015	MELLON CAPITAL MKT		1,500,000	1,500,000	193
690353-ZZ-3	OPIC 0.330% 09/15/20		12/08/2015	WELLS FARGO		14,000,000	14,000,000	3,433
912828-L6-5	U S TREASURY 1.375% 09/30/20		10/08/2015	DEUTSCHE BANK		104,910	105,000	36
912828-L9-9	U S TREASURY 1.375% 10/31/20		11/16/2015	DEUTSCHE BANK		715,624	728,000	267
0599999. Subtotal - Bonds - U.S. Governments						27,064,214	27,076,680	4,896
910860-BF-4	UNITED MEXICAN STATES SOVEREIGN 4.600% 01/23/46	F	12/23/2015	HONG KONG SHANGHAI BK		1,792,500	2,000,000	39,867
1099999. Subtotal - Bonds - All Other Governments						1,792,500	2,000,000	39,867
13063C-XP-0	CALIFORNIA ST 3.875% 12/01/30		10/09/2015	BANK of AMERICA SEC		5,000,000	5,000,000	0
592112-NZ-5	MET GOVT NASHVILLE & DAVIDSON GENERAL OBLIGATION 3.143% 07/01/26		02/11/2015	PIPER JAFFRAY		3,000,000	3,000,000	0
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						8,000,000	8,000,000	0
199507-3S-1	COLUMBUS OH CSD GO SCHOOL DISTRICT 4.750% 12/01/26		04/24/2015	SIEBERT BRANDFORD SHANK & CO		6,334,992	5,550,000	0
593779-FW-6	MIAMI TRACE, OH LSD BAN 1.500% 01/06/16		07/24/2015	ROSS SINCLAIR		2,510,375	2,500,000	0
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						8,845,367	8,050,000	0
13034P-UH-8	CALIFORNIA ST HSG FIN AGY REVE MULTIFAMILY HSG 3.650% 08/01/25		04/08/2015	J P MORGAN SEC FIXED INC		5,000,000	5,000,000	0
130536-PR-0	CA PCR WST MGMT POLLUTION 0.600% 08/01/23		11/02/2015	MERRILL LYNCH-NY---FX INC		2,500,000	2,500,000	0
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN 0.850% 11/15/38		11/13/2015	BARCLAYS		5,400,000	5,400,000	0
186371-BP-4	CLEVELAND OHIO ECO & DEV 3.020% 12/01/22		04/01/2015	ESTRADA - HINOJOSA INV		2,425,000	2,425,000	0
186371-BQ-2	CLEVELAND OHIO ECO & DEV 3.170% 12/01/23		04/01/2015	ESTRADA - HINOJOSA INV		2,495,000	2,495,000	0
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		12/01/2015	Interest Capitalization		210,266	210,266	0
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		12/01/2015	Interest Capitalization		232,897	232,897	0
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		12/01/2015	Interest Capitalization		73,664	73,664	0
3137B0-CQ-5	FHR 4184 GZ 3.000% 03/15/43		03/11/2015	MORGAN STANLEY FIXED INC		6,082,129	6,509,302	8,137
3137B0-CQ-5	FHR 4184 GZ 3.000% 03/15/43		05/01/2015	Interest Capitalization		16,314	16,314	0
3137BM-7D-2	FHMS K051 X1 0.688% 09/10/25		12/11/2015	BANK of AMERICA SEC		7,062,539	0	53,138
3138EP-YZ-1	FN POOL # AL7027 3.585% 06/01/45		12/10/2015	AMHERST SECURITIES GROUP		8,377,746	8,530,699	11,893
31412S-D3-6	FNMA # 933122 5.500% 01/01/38		02/01/2015	Interest Capitalization		124,042	124,042	0
485429-Y6-5	KANSAS ST DEV FIN AUTH REVENUE GENERAL 3.491% 04/15/23		08/13/2015	BANK of AMERICA SEC		3,380,000	3,380,000	0
60535Q-LZ-1	MISSISSIPPI ST HOME CORP SF MT 3.050% 12/01/34		06/24/2015	MORGAN STANLEY FIXED INC		3,500,000	3,500,000	0
65819W-AF-0	NORTH CAROLINA PWR POWER 3.308% 07/01/21		07/16/2015	BANK of AMERICA SEC		10,000,000	10,000,000	0
67756Q-NP-8	OHFA SINGLE FAMILY HSG 2.700% 03/01/36		04/21/2015	J P MORGAN SEC FIXED INC		13,223,333	13,223,333	0
792905-DV-0	ST PAUL MN HEALTH PARTNERS 4.089% 07/01/26		05/29/2015	PIPER JAFFRAY		1,500,000	1,500,000	0
880461-GW-2	TENNESSEE HSG DEV AGY RSDL FIN SINGLE FAMILY HSG 3.875% 07/01/35		09/24/2015	RAYMOND JAMES		2,500,000	2,500,000	0
91528N-AA-9	UNM SANDOVAL REGIONAL MED 4.500% 07/20/36		04/28/2015	CREWS AND ASSOCIATES		960,002	920,000	11,615
92812U-Q5-0	VHDA MULTIFAMILY HSG 3.250% 06/25/42		10/29/2015	WELLS FARGO		14,915,409	14,915,409	12,119
3199999. Subtotal - Bonds - U.S. Special Revenues						89,978,341	83,455,926	96,902
00130H-BW-4	AES CORP 5.500% 04/15/25		03/31/2015	GOLDMAN SACHS		2,194,830	2,217,000	0
00206R-CQ-3	AT&T INC 4.750% 05/15/46		12/17/2015	RBC/DAIN		10,345,077	11,153,000	54,448
00287Y-AS-8	ABBVIE INC-WI 4.700% 05/15/45		12/17/2015	BANK of AMERICA SEC		9,919,200	10,000,000	49,611
00440E-AV-9	ACE INA HOLDINGS INC 3.350% 05/03/26		10/27/2015	MORGAN STANLEY FIXED INC		2,990,790	3,000,000	0
00841X-AH-3	ABMT 2015-2 A8 3.000% 03/25/45		03/13/2015	J P MORGAN SEC FIXED INC		4,179,938	4,125,788	8,252
00842B-AE-7	ABMT 2015-5 A5 3.500% 07/25/45		08/11/2015	J P MORGAN SEC FIXED INC		9,470,377	9,307,496	23,527
00912X-AQ-7	AIR LEASE CORP 3.750% 02/01/22		01/08/2015	Various		7,855,838	7,900,000	0
01959L-AA-0	ALLINA HEALTH SYSTEM 4.805% 11/15/45		09/09/2015	J P MORGAN SEC FIXED INC		1,000,000	1,000,000	0
02155L-AA-0	TAX 2015-1A A 2.500% 02/15/24		08/21/2015	GUGGENHEIM CAPITAL MARKETS		7,971,040	8,000,000	0
02155L-AA-0	TAX 2015-1A A 2.500% 02/15/24		12/15/2015	Interest Capitalization		0	0	0
023135-AJ-5	AMAZON.COM INC 2.500% 11/29/22		07/13/2015	Various		4,449,117	4,709,000	15,370
023135-AP-1	AMAZON.COM INC 4.800% 12/05/34		04/30/2015	RBC/DAIN		4,289,320	4,000,000	80,000
025816-BL-2	AMERICAN EXPRESS CO 4.900% 12/29/49		02/25/2015	CREDIT SUISSE FIRST BOSTON		3,000,000	3,000,000	0
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/45		02/26/2015	GOLDMAN SACHS		4,939,969	4,940,170	0
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/45		02/26/2015	GOLDMAN SACHS		1	0	0
03027W-AJ-1	AMERICAN TOWER TRUST I 3.070% 03/15/23		06/05/2015	FTN FINANCIAL SECURITIES		6,770,150	6,830,000	7,049
035287-AF-8	ANIXTER INC 5.500% 03/01/23		08/04/2015	WELLS FARGO		5,000,000	5,000,000	0
038779-AA-2	ARBYS 2015-1A A2 4.970% 10/30/45		11/06/2015	BARCLAYS		5,000,000	5,000,000	0
042735-BD-1	ARROW ELECTRONICS INC 3.500% 04/01/22		03/10/2015	Various		8,960,140	9,000,000	2,139

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
04390A-AA-5	ACER 2015-2A A1 1.000% 11/10/16		10/22/2015	BANK of AMERICA SEC		3,000,000	3,000,000	0
053015-AE-3	AUTOMATIC DATA PROCESSING INC 3.375% 09/15/25		09/08/2015	J P MORGAN SEC FIXED INC		4,994,550	5,000,000	0
05348E-AT-6	AVALONBAY COMMUNITIES 4.200% 12/15/23		07/17/2015	US BANCORP		2,825,669	2,698,000	11,646
06054A-AV-1	BACM 2015-UBS7 ASB 3.429% 09/15/48		09/14/2015	BANK of AMERICA SEC		10,299,878	10,000,000	21,908
06406H-DA-4	BANK OF NEW YORK 3.000% 02/24/25		02/19/2015	GOLDMAN SACHS		9,978,600	10,000,000	0
06427E-MX-6	BMO Corp 1.037% 12/08/17		12/04/2015	BMO CAPITAL MARKETS		4,900,000	4,900,000	0
070101-F@-4	BASIN ELECTRIC PP 3.740% 06/15/27		06/26/2015	PRIVATE PLACEMENT		10,000,000	10,000,000	0
07330M-AB-3	BRANCH BANKING & TRUST 3.625% 09/16/25		09/09/2015	DEUTSCHE BANK		9,993,300	10,000,000	0
079860-AA-0	BELLSOUTH CORP 4.182% 04/26/16		05/20/2015	CREDIT SUISSE FIRST BOSTON		4,135,040	4,000,000	16,070
080555-AF-2	BELO A H CORP 7.250% 09/15/27		04/02/2015	WELLS FARGO		451,403	417,000	1,932
09628E-AA-0	BV 2015-1A 3.000% 12/15/22		11/10/2015	WELLS FARGO		4,977,568	5,000,000	0
10510K-AC-1	BRAMBLES USA INC 4.125% 10/23/25		10/22/2015	Various		9,500,440	9,500,000	1,146
10513K-AA-2	BBT 5.625% 09/15/16		11/24/2015	PIERPONT SECURITIES		2,279,354	2,200,000	25,781
12189T-AB-0	BURLINGTON NORTH SANTA FE 6.875% 02/15/16		09/03/2015	ROBERT W. BAIRD		717,857	700,000	3,208
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		12/01/2015	Interest Capitalization		3,331	3,331	0
12592B-AE-4	CNH INDUSTRIAL CAPITAL L 4.375% 11/06/20		11/03/2015	BARCLAYS		4,972,300	5,000,000	0
12593F-BB-9	COMM 2015-LC21 ASB 3.421% 07/10/48		06/12/2015	DEUTSCHE BANK		5,149,843	5,000,000	8,077
12593J-BC-9	COMM 2015-CR24 3.445% 08/10/55		07/24/2015	DEUTSCHE BANK		10,299,894	10,000,000	4,785
12626P-AM-5	CRH AMERICA INC 3.875% 05/18/25		05/12/2015	BANK of AMERICA SEC		4,993,850	5,000,000	0
126378-AD-0	CSMC 2007-1 1A1D 5.942% 02/25/37		01/01/2015	Interest Capitalization		0	0	0
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		01/26/2015	J P MORGAN SEC FIXED INC		1,998,531	2,003,070	167
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44		01/13/2015	CREDIT SUISSE FIRST BOSTON		5,005,078	5,000,000	12,083
126650-CK-4	CVS CORP 3.500% 07/20/22		07/13/2015	BARCLAYS		1,999,140	2,000,000	0
12686C-BB-4	CABLEVISION SYSTEMS 5.875% 09/15/22		03/10/2015	NOMURA SECURITIES INTERNATIONA		573,390	554,000	16,048
14040H-BJ-3	CAPITAL ONE FINANCIAL CORP 4.200% 10/29/25		10/26/2015	CREDIT SUISSE FIRST BOSTON		4,999,600	5,000,000	0
141781-BF-0	CARGILL INC 4.760% 11/23/45		11/24/2015	Taxable Exchange		1,299,562	1,239,000	0
151020-AQ-7	CELGENE CORP 2.875% 08/15/20		08/03/2015	BANK of AMERICA SEC		4,990,950	5,000,000	0
151895-C@-6	CENTERPOINT PROPERTY TRUST PP 3.490% 05/27/22		05/22/2015	PRIVATE PLACEMENT		5,000,000	5,000,000	0
15724*-AM-5	CF INDUSTRIES PRIVATE PLACEMENT 4.490% 10/01/22		09/24/2015	PRIVATE PLACEMENT		10,000,000	10,000,000	0
15724*-AP-8	CF INDUSTRIES PP 5.030% 10/01/27		09/24/2015	PRIVATE PLACEMENT		5,000,000	5,000,000	0
161175-AN-4	CHARTER COMM OPT LLC/CAP 6.384% 10/23/35		07/09/2015	GOLDMAN SACHS		5,000,000	5,000,000	0
172967-HD-6	CITIGROUP 3.875% 10/25/23		04/09/2015	CITIGROUP GLOBAL MKTS		5,282,300	5,000,000	90,955
172967-HG-9	CITIGROUP 1.300% 11/15/16		09/25/2015	BROWNSTONE INV GROUP,LLC		1,700,561	1,700,000	8,288
172967-JP-7	CITIGROUP 3.300% 04/27/25		05/26/2015	CITIGROUP GLOBAL MKTS		2,367,295	2,410,000	7,069
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		11/17/2015	BANK of AMERICA SEC		6,502,645	6,479,359	11,969
198280-AA-7	COLUMBIA PIPELINE GROUP 2.450% 06/01/18		05/19/2015	J P MORGAN SEC FIXED INC		4,998,800	5,000,000	0
200339-CG-2	COMERICA INC 5.750% 11/21/16		11/23/2015	US BANCORP		1,882,080	1,800,000	1,725
20369E-AA-0	COMMUNITY HOSPITALS OF I 4.237% 05/01/25		06/04/2015	WELLS FARGO		2,000,000	2,000,000	0
224044-BW-6	COX COMMUNICATIONS INC 3.250% 12/15/22		07/24/2015	AMHERST SECURITIES GROUP		1,892,520	2,000,000	7,944
224044-BY-2	COX COMMUNICATIONS INC 4.700% 12/15/42		12/17/2015	Various		7,734,630	9,997,000	69,597
225310-AJ-0	CREDIT ACCEPTANC 7.375% 03/15/23		03/26/2015	WELLS FARGO		2,229,097	2,247,000	0
22540A-BT-4	CSFB 97-1R 1M5 7.858% 09/30/24		12/30/2015	Interest Capitalization		226	226	0
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		03/04/2015	PRIVATE PLACEMENT		5,000,000	5,000,000	0
233046-AC-5	DNKN 2015-1A A2I 3.262% 02/20/45		01/22/2015	GUGGENHEIM CAPITAL MARKETS		5,000,000	5,000,000	0
233851-BV-5	DAIMLER FINANCE NA LLC 2.450% 05/18/20		05/11/2015	CITIGROUP GLOBAL MKTS		4,990,200	5,000,000	0
233851-BW-3	DAIMLER FINANCE NA LLC 3.300% 05/19/25		05/11/2015	CITIGROUP GLOBAL MKTS		4,989,850	5,000,000	0
233851-CA-0	DAIMLER FINANCE NA LLC 2.700% 08/03/20		07/28/2015	DEUTSCHE BANK		14,970,750	15,000,000	0
25470D-AK-5	DISCOVERY COMMUNICATIONS 3.450% 03/15/25		10/20/2015	SUNTRUST		2,624,106	2,805,000	10,215
25470X-AB-1	DISH DBS CORP 7.875% 09/01/19		03/09/2015	GOLDMAN SACHS		387,693	346,000	833
256677-AD-7	DOLLAR GENERAL CORP 4.150% 11/01/25		10/15/2015	GOLDMAN SACHS		9,984,400	10,000,000	0
257559-AH-7	DOMTAR CORP 4.400% 04/01/22		04/10/2015	MORGAN STANLEY FIXED INC		1,043,950	1,000,000	1,711
292480-AH-3	ENABLE MIDSTREAM PARTNERS LP 3.900% 05/15/24		12/29/2015	Tax Free Exchange		1,998,025	2,000,000	9,533
31620M-AQ-9	FIDELITY NATIONAL INFORM 4.500% 10/15/22		10/13/2015	BANK of AMERICA SEC		998,170	1,000,000	0
31620M-AR-7	FIDELITY NATIONAL INFORM 5.000% 10/15/25		10/13/2015	BANK of AMERICA SEC		4,986,450	5,000,000	0
345397-XL-2	FORD MOTOR CREDIT 4.134% 08/04/25		12/22/2015	RBC/DAIN		998,860	1,000,000	16,536
35906A-AM-0	FRONTIER COMMUNICATIONS 7.125% 01/15/23		03/09/2015	NOMURA SECURITIES INTERNATIONA		717,255	693,000	7,818
35906A-AR-9	FRONTIER COMMUNICATIONS 8.875% 09/15/20		09/11/2015	J P MORGAN SEC HI-YIELD		3,000,000	3,000,000	0
36164N-FF-7	GE CAPTIAL INTL 2.342% 11/15/20	E	10/01/2015	Taxable Exchange		3,242,085	3,232,001	0
36164N-FH-3	GE CAPTIAL INTL GE CAP INTL FDG 4.418 15NOV35 4.418% 11/15/35	E	10/01/2015	Taxable Exchange		2,027,366	1,975,001	0
364725-BC-4	GANNETT CO 5.500% 09/15/24		03/12/2015	BANK of AMERICA SEC		841,298	807,000	23,302
37045V-AG-5	GENERAL MOTORS CO 4.000% 04/01/25		07/29/2015	SUNTRUST		2,764,399	2,899,000	39,298
37045X-BD-7	GENERAL MOTORS FINL CO 3.700% 11/24/20		12/22/2015	Various		5,283,028	5,280,000	18,451
37185L-AH-5	GENESIS ENERGY 6.750% 08/01/22		07/16/2015	BANK of AMERICA SEC		4,209,486	4,268,000	0
38148L-AC-0	GOLDMAN SACHS GROUP INC 3.500% 01/23/25		01/20/2015	GOLDMAN SACHS		4,997,900	5,000,000	0
42217K-AV-8	HEALTH CARE REIT 3.625% 03/15/16		06/19/2015	GUGGENHEIM CAPITAL MARKETS		611,280	600,000	5,981

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
423074-AT-0	HJ HEINZ CO. 5.000% 07/15/35		06/23/2015	BARCLAYS		4,952,450	5,000,000	0
423074-AV-5	HJ HEINZ CO. 5.200% 07/15/45		12/17/2015	J P MORGAN SEC FIXED INC		10,529,100	10,000,000	245,556
423074-AX-1	HJ HEINZ CO. 3.950% 07/15/25		06/23/2015	WELLS FARGO		4,024,640	4,030,000	0
458140-AR-1	INTEL CORPORATION 3.100% 07/29/22		07/22/2015	WELLS FARGO		4,997,800	5,000,000	0
46616P-AA-1	HENDR 2011-1A A 4.700% 10/15/56		04/28/2015	BANK of AMERICA SEC		7,995,086	7,187,603	15,014
46618L-AA-8	HENDR 2015-1A A 3.260% 09/15/72		05/07/2015	Various		29,376,315	29,575,761	31,624
46619R-AA-4	HENDR 2015-2A A 3.870% 03/15/58		07/21/2015	BARCLAYS		8,992,989	9,000,000	0
46619X-AA-1	HENDR 2015-3A A 4.080% 03/17/70		11/20/2015	CREDIT SUISSE FIRST BOSTON		9,991,244	10,000,000	0
46623E-JU-4	JP MORGAN CHASE & CO 1.125% 02/26/16		03/24/2015	BARCLAYS		6,417,555	6,400,000	5,600
46625H-KC-3	JP MORGAN CHASE & CO 3.125% 01/23/25		01/15/2015	J P MORGAN SEC FIXED INC		9,977,800	10,000,000	0
478165-AH-6	JOHNSON (S.C.) & SON INC 4.750% 10/15/46		11/05/2015	Various		7,519,276	7,373,000	23,348
49456B-AJ-0	KINDER MORGAN 5.050% 02/15/46		02/23/2015	RBC/DAIN		1,995,680	2,000,000	0
494580-AD-5	KINDRED HEALTHCARE INC 6.375% 04/15/22		01/29/2015	Tax Free Exchange		4,015,630	4,000,000	73,667
50076Q-AZ-9	KRAFT FOODS GROUP INC-W/I 3.500% 06/06/22		03/10/2015	Various		13,239,140	13,000,000	121,042
526057-BV-5	LENNAR CORPORATION 4.750% 05/30/25		04/21/2015	CITIGROUP GLOBAL MKTS		8,465,000	8,465,000	0
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN 0.570% 01/01/33		03/19/2015	ZIEGLER SECURITIES		3,500,000	3,500,000	528
556227-AG-1	MAD 2015-11MD C 3.555% 09/10/33		09/15/2015	DEUTSCHE BANK		9,693,778	10,000,000	27,648
565849-AL-0	MARATHON OIL CORP 3.850% 06/01/25		06/01/2015	J P MORGAN SEC FIXED INC		14,965,650	15,000,000	0
57629W-BR-0	MASSMUTUAL GLOBAL FUND 2.500% 10/17/22		04/21/2015	FTN FINANCIAL SECURITIES		2,737,454	2,749,000	1,336
58013M-EY-6	MCDONALD'S CORP 3.700% 01/30/26		12/17/2015	WELLS FARGO		9,982,600	10,000,000	13,361
582839-AH-9	MEAD JOHNSON NUTRITION CO 4.125% 11/15/25		12/08/2015	Various		8,062,440	8,000,000	21,771
585055-BU-9	MEDTRONIC INC 4.625% 03/15/45		09/02/2015	Tax Free Exchange		1,994,640	2,000,000	42,910
59217G-AQ-2	MET LIFE GLOB 3.875% 04/11/22		04/16/2015	HONG KONG SHANGHAI BK		3,251,220	3,000,000	3,229
59217G-BM-0	MET LIFE GLOB 0.517% 07/14/16		01/07/2015	US BANCORP		1,000,000	1,000,000	0
59565A-AB-6	MIDCONTINENT EXPRESS PIP 6.700% 09/15/19		09/29/2015	JEFFERIES & CO		980,000	1,000,000	3,164
616900-AC-3	MSBAM 2015-C23 ASB 3.398% 07/15/50		06/05/2015	MORGAN STANLEY FIXED INC		18,539,208	18,000,000	28,883
636180-BM-2	NATIONAL FUEL GAS CO 5.200% 07/15/25		06/22/2015	J P MORGAN SEC FIXED INC		4,984,300	5,000,000	0
64110L-AK-2	NETFLIX INC 5.875% 02/15/25		03/10/2015	BANK of AMERICA SEC		1,059,780	1,039,000	6,443
655044-AL-9	NOBLE ENERGY INC. 5.875% 06/01/22		08/27/2015	STIFEL NICHOLAS		9,237,713	9,090,000	133,509
677415-CL-3	OHIO POWER COMPANY 6.000% 06/01/16		06/12/2015	GUGGENHEIM CAPITAL MARKETS		733,089	700,000	1,867
695114-CD-8	PACIFICORP 5.750% 04/01/37		06/23/2015	MORGAN STANLEY FIXED INC		3,619,337	3,075,000	41,747
713448-CX-4	PEPSICO INC 3.100% 07/17/22		07/14/2015	J P MORGAN SEC FIXED INC		9,998,100	10,000,000	0
713448-DD-7	PEPSICO INC 4.450% 04/14/46		10/08/2015	BANK of AMERICA SEC		4,986,750	5,000,000	0
723787-AM-9	PIONEER NATURAL 4.450% 01/15/26		11/30/2015	MORGAN STANLEY FIXED INC		9,988,900	10,000,000	0
737446-AB-0	POST HOLDINGS INC 7.375% 02/15/22		03/09/2015	DEUTSCHE BANK		354,650	346,000	1,914
74340X-BE-0	PROLOGIS TRUST 3.750% 11/01/25		10/27/2015	MORGAN STANLEY FIXED INC		2,981,430	3,000,000	0
747525-AE-3	QUALCOMM 3.000% 05/20/22		07/24/2015	GOLDMAN SACHS		2,904,780	3,000,000	17,250
747525-AF-0	QUALCOMM 3.450% 05/20/25		05/13/2015	GOLDMAN SACHS		6,974,800	7,000,000	0
74913G-AX-3	QWEST CORP 6.750% 12/01/21		09/10/2015	RBC/DAIN		3,976,525	3,665,000	71,468
749868-AP-6	RREEF AMERICA II PP 2.950% 07/01/22		06/26/2015	PRIVATE PLACEMENT		5,000,000	5,000,000	0
749868-AQ-4	RREEF AMERICA II PP 3.210% 07/01/25		06/26/2015	PRIVATE PLACEMENT		5,000,000	5,000,000	0
756109-AN-4	REALTY INCOME CORP 3.250% 10/15/22		03/24/2015	WELLS FARGO		4,020,000	4,000,000	58,500
761713-BG-0	REYNOLDS AMERICAN INC 4.450% 06/12/25		06/09/2015	J P MORGAN SEC FIXED INC		4,984,850	5,000,000	0
77714T-AA-9	ROSE ROCK MIDSTREAM/FIN 5.625% 11/15/23		05/11/2015	WELLS FARGO		7,205,738	7,327,000	0
785592-AK-2	SABINE PASS LIQUEFACTION 5.625% 03/01/25		02/26/2015	J P MORGAN SEC HI-YIELD		1,115,000	1,115,000	0
80284Q-AA-9	SDART 2015-5 A1 0.550% 10/17/16		10/15/2015	J P MORGAN SEC FIXED INC		3,000,000	3,000,000	0
811065-AG-6	SCRIPPS NETWORKS INTER 3.950% 06/15/25		05/18/2015	WELLS FARGO		4,990,500	5,000,000	0
81618T-AD-2	SELECT INCOME REIT 4.150% 02/01/22		03/06/2015	Various		15,402,323	15,510,000	26,018
81745Q-AB-8	SEMT 2015-1 A2 3.000% 01/25/45		01/29/2015	J P MORGAN SEC FIXED INC		2,992,500	3,000,000	8,000
81746L-AD-4	SEMT 2015-3 A4 3.500% 07/25/45		06/19/2015	MORGAN STANLEY FIXED INC		4,818,129	4,753,144	11,091
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		01/01/2015	BANK of AMERICA SEC		3,579,377	3,497,139	5,100
829259-AM-2	SINCLAIR TELEVISION 5.375% 04/01/21		03/09/2015	J P MORGAN SEC HI-YIELD		712,058	693,000	16,658
832696-AP-3	SMUCKER JM CO 4.375% 03/15/45		10/13/2015	Tax Free Exchange		1,002,639	1,000,000	3,403
857477-AT-0	STATE STREET CORP 3.550% 08/18/25		08/13/2015	GOLDMAN SACHS		9,986,600	10,000,000	0
87243Q-AB-2	TENET HEALTHCARE CORP 6.000% 10/01/20		03/09/2015	J P MORGAN SEC HI-YIELD		746,708	693,000	18,596
87264A-AL-9	T-MOBILE USA INC 6.625% 04/01/23		03/10/2015	GOLDMAN SACHS		1,093,548	1,039,000	30,899
88150*-AA-1	TERRENO REALTY PP 4.230% 09/01/22		08/20/2015	PRIVATE PLACEMENT		8,000,000	8,000,000	0
89172H-AK-3	TPMT 2015-3 A1B 3.000% 03/25/54		07/23/2015	BANK of AMERICA SEC		10,003,295	10,000,000	24,167
89566E-AG-3	TRISTATE GEN/TRANS ASSN 3.700% 11/01/24		09/03/2015	Tax Free Exchange		3,033,971	3,000,000	37,617
90131H-AM-7	21ST CENTURY FOX 8.250% 08/10/18		04/06/2015	Tax Free Exchange		774,287	750,000	9,625
90131H-AY-1	21ST CENTURY FOX 7.430% 10/01/26		04/06/2015	Tax Free Exchange		2,000,000	2,000,000	2,064
90131H-BA-2	21ST CENTURY FOX 7.300% 04/30/28		04/30/2015	Tax Free Exchange		2,155,777	2,000,000	73,000
90131H-BQ-7	21ST CENTURY FOX 6.150% 02/15/41		04/06/2015	Tax Free Exchange		1,990,312	2,000,000	17,425
90131H-BR-5	21ST CENTURY FOX 7.750% 12/01/45		04/06/2015	Tax Free Exchange		8,858,910	8,545,000	229,944
911365-BC-7	NA UNITED RENTALS 4.625% 07/15/23		03/12/2015	WELLS FARGO		1,384,000	1,384,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
92343V-CV-4	VERIZON COMMUNICATIONS 4.272% 01/15/36		08/25/2015	Tax Free Exchange		9,933,989	10,000,000	47,467
92826C-AD-4	VISA INC 3.150% 12/14/25		12/09/2015	BANK of AMERICA SEC		10,162,668	10,200,000	0
92826C-AE-2	VISA INC 4.150% 12/14/35		12/09/2015	BANK of AMERICA SEC		6,990,550	7,000,000	0
948741-AH-6	WEINGARTEN REALTY INVST 3.375% 10/15/22		10/28/2015	WELLS FARGO		3,936,800	4,000,000	17,625
949458-AA-1	WLKRG 2015-AA A 2.790% 06/16/31		06/02/2015	BANK of AMERICA SEC		11,999,014	12,000,000	0
949746-RN-3	WELLS FARGO & CO 5.875% 12/31/49		01/15/2015	WELLS FARGO		2,000,000	2,000,000	0
94989M-AF-6	WFCM 2015-NXS2 ASB 3.461% 07/15/58		06/30/2015	WELLS FARGO		20,599,720	20,000,000	24,996
96042D-AA-7	WLAKE 2015-3A A1 0.640% 10/17/16		10/09/2015	J P MORGAN SEC FIXED INC		1,200,000	1,200,000	0
98956P-AL-6	ZIMMER HOLDINGS INC 3.150% 04/01/22		03/10/2015	BANK of AMERICA SEC		4,987,450	5,000,000	0
009090-AA-9	ACACN 2015-1A PTT 3.600% 03/15/27	A	05/29/2015	Various		19,483,075	19,410,000	15,388
146900-AQ-8	CASCADES INC 5.750% 07/15/23	A	05/11/2015	WELLS FARGO		16,000,000	16,000,000	0
30216B-FE-7	Export Development Canada 0.310% 02/10/16	A	02/04/2015	BMO CAPITAL MARKETS		1,600,000	1,600,000	0
895945-D#-7	TRICAN WELL SVCS PP 8.900% 04/28/21	A	10/28/2015	Taxable Exchange		2,368,636	3,716,090	0
895945-D@-9	TRICAN WELL SVCS PP 8.290% 04/28/18	I	10/28/2015	Taxable Exchange		567,521	743,218	0
895945-G*-8	TRICAN WELL SVCS PP 5.550% 04/28/18	I	11/30/2015	Taxable Exchange		0	22,795	0
895945-G@-6	TRICAN WELL SVCS PP 6.280% 04/28/21	A	11/30/2015	Taxable Exchange		0	235,273	0
91911K-AE-2	VALEANT PHARMA 5.500% 03/01/23	A	03/09/2015	J P MORGAN SEC HI-YIELD		693,866	693,000	4,447
00507U-AR-2	ACTAVIS FUNDING SCS 3.450% 03/15/22	F	03/10/2015	MORGAN STANLEY FIXED INC		2,522,075	2,500,000	240
00507U-AT-8	ACTAVIS FUNDING SCS 4.550% 03/15/35	F	10/21/2015	Various		10,170,005	10,500,000	28,501
05565Q-CD-8	BP CAPITAL MARKETS 2.750% 05/10/23	F	01/23/2015	WELLS FARGO		5,427,688	5,600,000	33,367
17186H-AA-0	CIMPRESS NV 7.000% 04/01/22	F	03/13/2015	J P MORGAN SEC HI-YIELD		693,000	693,000	0
292467-AA-5	UNITED ARAB SHIP PP 5.170% 06/30/27	F	07/08/2015	PRIVATE PLACEMENT		10,000,000	10,000,000	0
45824T-AE-5	INTELSAT JACKSON HLDG 7.250% 04/01/19	F	10/14/2015	BANK of AMERICA SEC		930,905	956,000	3,466
73328#-AD-0	PORSCHE FINANCIAL SERVICES PP 5.330% 03/09/19	F	10/08/2015	PRIVATE PLACEMENT		5,214,500	5,000,000	31,832
77578J-AB-4	ROLLS-ROYCE PLC 3.625% 10/14/25	F	10/06/2015	BANK of AMERICA SEC		1,498,500	1,500,000	0
82620K-AE-3	SIEGR 3.250% 05/27/25	F	05/18/2015	DEUTSCHE BANK		4,987,300	5,000,000	0
87656X-A@-0	TATE & LYLE PP 3.830% 10/29/23	F	09/15/2015	PRIVATE PLACEMENT		8,000,000	8,000,000	0
87969N-AD-7	TELSTRA CORP LTD 3.125% 04/07/25	F	10/08/2015	J P MORGAN SEC FIXED INC		9,804,850	10,000,000	3,038
89400P-AE-3	TRANSURBAN FINANCE CO 4.125% 02/02/26	F	10/27/2015	J P MORGAN SEC FIXED INC		4,956,150	5,000,000	0
90320X-AA-9	UPCB FINANCE VI LTD 6.875% 01/15/22	F	03/11/2015	CREDIT AGRICOLE SECURITIES		69,336	64,200	748
B0R9M3-AC-3	BARRY CALLEBAUT SVCS NV 5.500% 06/15/23	F	03/09/2015	CREDIT SUISSE FIRST BOSTON		295,698	277,000	3,599
D5874#-AE-4	OLDENDORFF DRYBU PRIVATE PLACEMENT 4.480% 02/13/35	F	03/03/2015	PRIVATE PLACEMENT		10,000,000	10,000,000	0
G2978#-AE-3	ELECTRICITY SUPPLY BOARD PP 6.050% 12/15/23	R	05/07/2015	PRIVATE PLACEMENT		11,738,100	10,000,000	250,403
N4445#-AR-7	IMTECH CAPITAL PP 7.250% 07/15/17	F	02/01/2015	Interest Capitalization		13,216	13,216	0
N4445#-AV-8	IMTECH CAPITAL PP 7.250% 07/15/17	F	02/01/2015	Interest Capitalization		1,698	1,698	0
N73388-AC-5	RED ELECTRICA PP 5.310% 10/19/25	R	04/17/2015	PRIVATE PLACEMENT		5,734,950	5,000,000	6,638
Q9194*-AA-7	TRANSURBAN QUEEN PP 4.160% 09/22/25	F	09/15/2015	PRIVATE PLACEMENT		6,000,000	6,000,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						963,360,251	961,362,579	2,671,213
744320-AM-4	PRUDENTIAL FINANCIAL 5.625% 06/15/43		04/01/2015	BARCLAYS		1,821,125	1,700,000	29,750
976657-AH-9	WISCONSIN ENERGY CORP 6.250% 05/15/67		08/18/2015	JEFFERIES & CO		8,314,736	9,489,000	154,249
4899999. Subtotal - Bonds - Hybrid Securities						10,135,861	11,189,000	183,999
8399997. Total - Bonds - Part 3						1,109,176,534	1,101,134,185	2,996,877
8399998. Total - Bonds - Part 5						78,635,222	77,972,560	543,398
8399999. Total - Bonds						1,187,811,756	1,179,106,745	3,540,275
52469B-2#-6	LEGG MASON FUND PP 3.290% 02/18/20		02/13/2015	PRIVATE PLACEMENT	5,000,000.000	5,000,000	0.00	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						5,000,000	XXX	0
8999997. Total - Preferred Stocks - Part 3						5,000,000	XXX	0
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						5,000,000	XXX	0
00101J-10-6	ADT CORP/THE-W ISSUE		09/01/2015	BNY CONVERG-SOFT	6,336.000	202,218		0
001055-10-2	AFLAC INC		09/01/2015	BNY CONVERG-SOFT	16,613.000	947,582		0
001204-10-6	AGL RESOURCES INC		09/01/2015	BNY CONVERG-SOFT	3,192.000	193,539		0
00206R-10-2	AT&T INC		10/01/2015	MERRILL LYNCH-ALGO	38,688.000	1,256,528		0
00287Y-10-9	ABBVIE INC-WI		09/10/2015	CREDIT SUISSE FIRST BOSTON	26,825.000	1,600,189		0
009158-10-6	APD		09/01/2015	BNY CONVERG-SOFT	6,884.000	939,221		0
009363-10-2	AIRGAS INC		09/01/2015	BNY CONVERG-SOFT	2,689.000	253,750		0
023608-10-2	AMEREN CORPORATION		09/01/2015	BNY CONVERG-SOFT	8,054.000	318,196		0
032654-10-5	ANALOG DEVICES		09/01/2015	BNY CONVERG-SOFT	26,026.000	1,409,540		0
036752-10-3	ANTHEM INC		09/01/2015	BNY CONVERG-SOFT	10,859.000	1,500,586		0
053015-10-3	AUTOMATIC DATA PROCESSING INC		09/01/2015	BNY CONVERG-SOFT	35,591.000	2,691,441		0
053484-10-1	AVALON BAY COMMUNITIES REIT		09/01/2015	BNY CONVERG-SOFT	4,561.000	739,861		0
053611-10-9	AVERY DENNISON CORP		09/01/2015	BNY CONVERG-SOFT	3,352.000	190,179		0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
054937-10-7	BB&T CORPORATION		09/01/2015	BNY CONVERG-SOFT	28,830.000	1,031,333		0
075887-10-9	BECTON DICKINSON		09/01/2015	BNY CONVERG-SOFT	7,364.000	1,012,681		0
09062X-10-3	BIOGEN INC		08/07/2015	BNY CONVERG-SOFT	4,560.000	1,403,957		0
097023-10-5	BOEING CO		09/01/2015	BNY CONVERG-SOFT	24,634.000	3,154,463		0
110122-10-8	BRISTOL-MYERS SQUIBB CO		09/10/2015	CREDIT SUISSE FIRST BOSTON	16,367.000	962,772		0
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		09/01/2015	BNY CONVERG-SOFT	4,812.000	319,744		0
126408-10-3	CSX CORP		09/01/2015	BNY CONVERG-SOFT	42,669.000	1,144,144		0
12686C-10-9	CABLEVISION SYSTEMS		09/01/2015	BNY CONVERG-SOFT	7,735.000	187,288		0
14149Y-10-8	CARDINAL HEALTH INC		09/01/2015	BNY CONVERG-SOFT	12,149.000	978,354		0
156700-10-6	CENTURYLINK INC		09/01/2015	BNY CONVERG-SOFT	22,083.000	578,548		0
209115-10-4	CONSOLIDATED EDISON INC		09/01/2015	BNY CONVERG-SOFT	9,491.000	586,799		0
219350-10-5	CORNING INC		09/01/2015	BANK OF NEW YORK	104,089.000	1,746,384		0
231021-10-6	CUMMINS ENGINE		09/01/2015	BNY CONVERG-SOFT	6,503.000	782,956		0
244199-10-5	DEERE & COMPANY		09/01/2015	BNY CONVERG-SOFT	13,809.000	1,106,924		0
260003-10-8	DOVER CORP		09/01/2015	BNY CONVERG-SOFT	6,495.000	388,004		0
260543-10-3	DOW CHEMICAL CO		10/01/2015	WILLIAM BLAIR	8,773.000	376,455		0
263534-10-9	DU PONT EI DE NEMOURS & CO		10/01/2015	WILLIAM BLAIR	6,508.000	314,026		0
26441C-20-4	DUKE ENERGY		09/01/2015	BNY CONVERG-SOFT	14,215.000	992,004		0
29476L-10-7	EQUITY RESIDENTIAL PROPERTIES		09/01/2015	BNY CONVERG-SOFT	12,753.000	889,864		0
337932-10-7	FIRST ENERGY CORP		09/01/2015	BNY CONVERG-SOFT	15,028.000	469,694		0
364760-10-8	GAP INC		09/01/2015	BNY CONVERG-SOFT	11,077.000	359,244		0
370023-10-3	GENERAL GROWTH PROPERTIES REIT		09/01/2015	BNY CONVERG-SOFT	23,015.000	573,265		0
370334-10-4	GENERAL MILLS		09/01/2015	BNY CONVERG-SOFT	21,040.000	1,173,477		0
40434L-10-5	HP INC		11/02/2015	Tax Free Exchange	138,321.000	3,857,289		0
412822-10-8	HARLEY DAVIDSON INC		09/01/2015	BNY CONVERG-SOFT	7,411.000	407,522		0
413875-10-5	HARRIS CORP		09/01/2015	BNY CONVERG-SOFT	8,786.000	659,026		0
418056-10-7	HASBRO INC		09/01/2015	BNY CONVERG-SOFT	4,176.000	305,200		0
42824C-10-9	HP ENTERPRISE CO		11/02/2015	Spin Off	138,321.000	2,106,056		0
437076-10-2	HOME DEPOT		09/01/2015	BNY CONVERG-SOFT	44,139.000	5,027,256		0
46625H-10-0	JP MORGAN CHASE & CO		10/01/2015	DEUTSCHE BANK -EQ	40,888.000	2,510,495		0
478160-10-4	JOHNSON & JOHNSON		09/10/2015	CREDIT SUISSE FIRST BOSTON	20,698.000	1,918,458		0
478366-10-7	JOHNSON CONTROLS		09/01/2015	BNY CONVERG-SOFT	28,713.000	1,158,084		0
481165-10-8	JOY GLOBAL INC		09/01/2015	BNY CONVERG-SOFT	5,359.000	125,559		0
494368-10-3	KIMBERLY CLARK		09/01/2015	BNY CONVERG-SOFT	32,506.000	3,399,936		0
501797-10-4	L BRANDS INC		09/02/2015	BNY CONVERG-SOFT	8,973.000	751,858		0
502424-10-4	L-3 COMMUNICATIONS HOLDINGS		09/01/2015	BNY CONVERG-SOFT	3,200.000	331,905		0
532457-10-8	ELI LILLY		09/10/2015	CREDIT SUISSE FIRST BOSTON	7,854.000	638,798		0
539830-10-9	LOCKHEED MARTIN		09/10/2015	CREDIT SUISSE FIRST BOSTON	1,980.000	408,255		0
55616P-10-4	MACY'S		09/02/2015	BNY CONVERG-SOFT	14,174.000	824,526		0
565849-10-6	MARATHON OIL CORP		09/01/2015	BNY CONVERG-SOFT	38,289.000	648,367		0
58933Y-10-5	MERCK & CO INC		09/01/2015	BNY CONVERG-SOFT	48,379.000	2,551,620		0
59156R-10-8	METLIFE INC		09/01/2015	BNY CONVERG-SOFT	44,824.000	2,174,623		0
61945C-10-3	MOSAIC CO/THE		09/01/2015	BNY CONVERG-SOFT	12,399.000	490,632		0
620076-30-7	MOTOROLA INC		09/01/2015	BNY CONVERG-SOFT	11,815.000	756,559		0
626717-10-2	MURPHY OIL CORP		09/01/2015	BNY CONVERG-SOFT	7,956.000	234,822		0
637071-10-1	NATIONAL OILWELL VARCO INC		09/01/2015	BNY CONVERG-SOFT	15,946.000	666,513		0
64110D-10-4	NETAPP INC		09/01/2015	BNY CONVERG-SOFT	22,338.000	695,228		0
651229-10-6	NEWELL RUBBERMAID INC		09/01/2015	BNY CONVERG-SOFT	9,243.000	378,746		0
65339F-10-1	NEXTERA ENERGY INC		09/10/2015	CREDIT SUISSE FIRST BOSTON	2,676.000	255,873		0
655664-10-0	NORDSTROM INC		09/01/2015	BNY CONVERG-SOFT	5,165.000	371,711		0
655844-10-8	NORFOLK SOUTHERN CORP		09/10/2015	CREDIT SUISSE FIRST BOSTON	2,266.000	179,169		0
674599-10-5	OCCIDENTAL PETROLEUM CORP		09/01/2015	BNY CONVERG-SOFT	29,336.000	2,069,614		0
701094-10-4	PARKER HANNIFIN		09/02/2015	BNY CONVERG-SOFT	5,305.000	563,131		0
703395-10-3	PATTERSON COS INC		09/01/2015	BNY CONVERG-SOFT	3,115.000	140,311		0
713448-10-8	PEPSICO INC		09/02/2015	BNY CONVERG-SOFT	52,940.000	4,845,860		0
717081-10-3	PFIZER INC		09/10/2015	CREDIT SUISSE FIRST BOSTON	49,179.000	1,601,731		0
718546-10-4	PHILLIPS 66		09/01/2015	BNY CONVERG-SOFT	19,207.000	1,488,788		0
74005P-10-4	PRAXAIR INC		09/01/2015	BNY CONVERG-SOFT	11,661.000	1,200,135		0
74144T-10-8	T ROWE PRICE GROUP INC		09/01/2015	BNY CONVERG-SOFT	10,113.000	706,135		0
74251V-10-2	PRINCIPAL FINANCIAL GROUP		09/01/2015	BNY CONVERG-SOFT	10,054.000	490,159		0
744320-10-2	PRUDENTIAL FINANCIAL		09/01/2015	BNY CONVERG-SOFT	17,854.000	1,389,461		0
790849-10-3	ST JUDE MEDICAL		09/01/2015	BNY CONVERG-SOFT	10,265.000	712,570		0
80004C-10-1	SANDISK CORP		09/01/2015	BNY CONVERG-SOFT	16,654.000	890,942		0
80589M-10-2	SCANA CORP		09/01/2015	BNY CONVERG-SOFT	4,908.000	254,188		0
806857-10-8	SCHLUMBERGER LTD		09/10/2015	CREDIT SUISSE FIRST BOSTON	9,519.000	704,453		0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
85590A-40-1	STARWOOD HOTELS RESORTS		09/01/2015	BNY CONVERG-SOFT	6,901.000	479,853		0
863667-10-1	STRYKER CORP		09/01/2015	BNY CONVERG-SOFT	10,395.000	998,864		0
871503-10-8	SYMANTEC CORP		09/01/2015	BNY CONVERG-SOFT	55,750.000	1,121,723		0
882508-10-4	TEXAS INSTRUMENTS		09/01/2015	BNY CONVERG-SOFT	80,859.000	3,808,896		0
911312-10-6	UNITED PARCEL SERVICE		09/10/2015	CREDIT SUISSE FIRST BOSTON	5,129.000	498,072		0
913017-10-9	UNITED TECHNOLOGIES		09/01/2015	BNY CONVERG-SOFT	35,991.000	3,242,447		0
91324P-10-2	UNITEDHEALTH GROUP INC		09/01/2015	BNY CONVERG-SOFT	35,678.000	4,033,883		0
91913Y-10-0	VALERO ENERGY CORP		09/10/2015	CREDIT SUISSE FIRST BOSTON	4,065.000	256,586		0
92343V-10-4	VERIZON COMMUNICATIONS		10/01/2015	WILLIAM BLAIR	29,225.000	1,255,623		0
92553P-20-1	VIACOM INC-CLASS B		09/01/2015	BNY CONVERG-SOFT	20,377.000	821,226		0
929042-10-9	VORNADO REALTY TRUST REIT		09/01/2015	BNY CONVERG-SOFT	6,848.000	589,043		0
931142-10-3	WAL-MART		09/01/2015	BNY CONVERG-SOFT	61,766.000	3,945,402		0
94106L-10-9	WASTE MANAGEMENT INC		09/10/2015	CREDIT SUISSE FIRST BOSTON	3,083.000	154,043		0
949746-10-1	WELLS FARGO & CO		09/01/2015	BANK OF NEW YORK	177,201.000	9,198,238		0
958102-10-5	WESTERN DIGITAL CORP		09/01/2015	BNY CONVERG-SOFT	15,679.000	1,268,858		0
963320-10-6	WHIRLPOOL CORP		09/01/2015	BNY CONVERG-SOFT	2,934.000	478,950		0
98310W-10-8	WYNDHAM WORLDWIDE		09/01/2015	BNY CONVERG-SOFT	4,582.000	346,020		0
983134-10-7	WYNN RESORTS LTD		09/01/2015	BNY CONVERG-SOFT	3,632.000	262,945		0
988498-10-1	YUM! BRANDS INC		09/02/2015	BNY CONVERG-SOFT	17,737.000	1,401,640		0
G491BT-10-8	INVESCO LTD		09/01/2015	BNY CONVERG-SOFT	17,125.000	567,624		0
143658-30-0	CARNIVAL CRUISE UNIT	R	09/01/2015	BNY CONVERG-SOFT	37,154.000	1,795,627		0
G1151C-10-1	ACCENTURE PLC-CL A	F	09/01/2015	BNY CONVERG-SOFT	46,267.000	4,287,072		0
G3157S-10-6	ENSCO INTL LTD	R	09/01/2015	BNY CONVERG-SOFT	8,756.000	153,319		0
H84989-10-4	TE CONNECTIVITY LTD	F	09/01/2015	BNY CONVERG-SOFT	31,965.000	1,858,346		0
H8817H-10-0	TRANSOCEAN LTD	R	09/01/2015	BNY CONVERG-SOFT	55,051.000	758,906		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						127,249,980	XXX	0
9799997. Total - Common Stocks - Part 3						127,249,980	XXX	0
9799998. Total - Common Stocks - Part 5						31,234,287	XXX	0
9799999. Total - Common Stocks						158,484,267	XXX	0
9899999. Total - Preferred and Common Stocks						163,484,267	XXX	0
9999999 - Totals						1,351,296,023	XXX	3,540,275

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	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
36176F-2C-1	G2 #765171 4.660% 12/27/61		11/01/2015	Paydown		64,503	64,503	69,974	67,381	0	(2,877)	0	(2,877)	0	64,503	0	0	0	1,970	12/27/2061
36176F-Z5-0	G2 #765164 4.607% 10/20/61		10/01/2015	Paydown		161,476	161,476	174,023	167,306	0	(5,830)	0	(5,830)	0	161,476	0	0	0	4,234	10/20/2061
36176F-Z9-2	G2 #765168 4.615% 11/22/61		11/01/2015	Paydown		91,973	91,973	98,525	95,099	0	(3,126)	0	(3,126)	0	91,973	0	0	0	2,788	11/22/2061
36179D-B6-6	GN # AC3661 2.640% 01/15/33		12/01/2015	Paydown		431,816	431,816	432,356	432,264	0	(448)	0	(448)	0	431,816	0	0	0	6,203	01/15/2033
36230U-YF-0	G2 4.684% 09/01/46		11/01/2015	Paydown		155,055	155,055	167,196	160,882	0	(5,827)	0	(5,827)	0	155,055	0	0	0	4,655	09/01/2046
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		11/01/2015	Paydown		110,058	110,058	118,659	113,982	0	(3,924)	0	(3,924)	0	110,058	0	0	0	3,494	10/26/2061
36297E-ZY-4	G2 #710059 4.500% 11/20/60		12/01/2015	Paydown		211,815	211,815	216,624	214,100	0	(2,285)	0	(2,285)	0	211,815	0	0	0	4,955	11/20/2060
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.629% 02/16/44		12/01/2015	Paydown		235,203	235,203	226,980	227,429	0	7,773	0	7,773	0	235,203	0	0	0	7,654	02/16/2044
38373Y-UK-8	GNMA - CMO 2003-5 Z 5.776% 11/16/42		12/01/2015	Paydown		55,499	55,499	53,296	54,843	0	656	0	656	0	55,499	0	0	0	621	11/16/2042
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		12/01/2015	Paydown		815,731	815,731	942,684	905,092	0	(89,362)	0	(89,362)	0	815,731	0	0	0	23,049	05/16/2039
38376G-P3-8	GNR 2011-53 B 4.397% 05/16/51		12/01/2015	Paydown		1,292,885	1,292,885	1,441,819	1,402,422	0	(109,537)	0	(109,537)	0	1,292,885	0	0	0	33,552	05/16/2051
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		12/01/2015	Paydown		54,571	54,571	56,916	56,128	0	(1,556)	0	(1,556)	0	54,571	0	0	0	1,339	08/20/2026
38378K-DQ-9	GNR 2013 46 IO 1.141% 09/16/43		12/01/2015	Paydown		0	0	73,563	54,118	0	(54,118)	0	(54,118)	0	0	0	0	0	5,216	09/16/2043
38378K-U2-3	GNR 2013-121 IO 0.628% 10/16/44		12/01/2015	Paydown		0	0	1,073,847	1,296,557	0	(824,044)	472,513	(1,296,557)	0	0	0	0	0	685,376	10/16/2044
912828-EN-6	U S TREASURY 4.500% 11/15/15		11/15/2015	Maturity		210,000	210,000	206,694	209,602	0	398	0	398	0	210,000	0	0	0	9,268	11/15/2015
912828-PJ-3	U S TREASURY 1.375% 11/30/15		11/30/2015	Maturity		520,000	520,000	503,427	516,731	0	3,269	0	3,269	0	520,000	0	0	0	7,150	11/30/2015
0599999. Subtotal - Bonds - U.S. Governments						4,410,585	4,410,585	5,856,583	5,973,936	0	(1,090,838)	472,513	(1,563,351)	0	4,410,585	0	0	0	801,524	XXX
136069-DM-0	CANADIAN IMPERIAL BANK 2.600% 07/02/15	A	07/02/2015	Maturity		5,000,000	5,000,000	4,996,050	4,999,579	0	421	0	421	0	5,000,000	0	0	0	130,000	07/02/2015
642869-AC-5	NEW BRUNSWICK 2.750% 06/15/18	A	05/07/2015	CIBC WORLD MARKET		5,217,100	5,000,000	4,985,150	4,992,305	0	777	0	777	0	4,993,082	0	224,018	224,018	56,146	06/15/2018
683234-DP-0	PROV OF ONTARIO 1.600% 09/21/16	A	12/17/2015	NATIONAL BANK OF CANADA		10,042,000	10,000,000	9,988,000	9,995,758	0	2,388	0	2,388	0	9,998,146	0	43,854	43,854	200,444	09/21/2016
748148-QR-7	PROV OF QUEBEC 7.500% 09/15/29	A	07/13/2015	NATIONAL BANK OF CANADA		6,799,008	4,750,000	6,436,055	6,353,932	0	(42,792)	0	(42,792)	0	6,311,140	0	487,868	487,868	297,865	09/15/2029
219868-BN-5	CORP ANDINA DE FOMENTO 8.125% 06/04/19	F	01/15/2015	HONG KONG SHANGHAI BK		2,496,040	2,000,000	2,609,120	2,449,267	0	(5,338)	0	(5,338)	0	2,443,930	0	52,110	52,110	21,215	06/04/2019
219868-BS-4	CORP ANDINA DE FOMENTO 4.375% 06/15/22	F	04/29/2015	HONG KONG SHANGHAI BK		2,203,080	2,000,000	2,215,300	2,176,087	0	(7,240)	0	(7,240)	0	2,168,848	0	34,232	34,232	33,785	06/15/2022
1099999. Subtotal - Bonds - All Other Governments						31,757,228	28,750,000	31,229,675	30,966,928	0	(51,784)	0	(51,784)	0	30,915,146	0	842,082	842,082	739,455	XXX
13063A-5C-4	CALIFORNIA ST 5.450% 04/01/15		04/01/2015	Maturity		5,000,000	5,000,000	5,074,320	5,003,563	0	(3,563)	0	(3,563)	0	5,000,000	0	0	0	136,250	04/01/2015
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						5,000,000	5,000,000	5,074,320	5,003,563	0	(3,563)	0	(3,563)	0	5,000,000	0	0	0	136,250	XXX
567609-CT-7	MARIEMONT OHIO CITY SCH DIST 5.900% 12/01/30		12/01/2015	Redemption 100.0000		35,000	35,000	35,807	35,719	0	(719)	0	(719)	0	35,000	0	0	0	2,065	12/01/2030
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						35,000	35,000	35,807	35,719	0	(719)	0	(719)	0	35,000	0	0	0	2,065	XXX
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		12/01/2015	Redemption 100.0000		384,079	384,079	384,079	384,079	0	0	0	0	0	384,079	0	0	0	5,788	02/01/2042
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN 0.850% 11/15/38		11/16/2015	Redemption 100.0000		4,500,000	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	0	0	6,210	11/15/2038
167486-FA-2	CHICAGO ILL 6.050% 01/01/29		05/26/2015	BANK of AMERICA SEC		5,745,000	6,000,000	5,992,740	5,995,296	0	(156)	0	(156)	0	5,995,139	0	(250,139)	(250,139)	330,733	01/01/2029
172254-CE-2	CITY OF CINCINNATI DEVELOPMENT 5.700% 11/01/23		11/01/2015	Redemption 100.0000		285,000	285,000	285,000	285,000	0	0	0	0	0	285,000	0	0	0	16,245	11/01/2023
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		12/01/2015	Paydown		178,768	178,768	179,885	179,702	0	(935)	0	(935)	0	178,768	0	0	0	1,922	11/15/2032
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		12/01/2015	Paydown		426,520	426,520	443,247	442,124	0	(15,604)	0	(15,604)	0	426,520	0	0	0	7,571	08/15/2042
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		12/01/2015	Paydown		196,649	196,649	200,459	199,692	0	(3,042)	0	(3,042)	0	196,649	0	0	0	4,430	07/01/2024
3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		12/01/2015	Paydown		146,847	146,847	150,140	149,482	0	(2,635)	0	(2,635)	0	146,847	0	0	0	3,024	07/01/2024
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		12/01/2015	Paydown		81,673	81,673	86,829	86,170	0	(4,496)	0	(4,496)	0	81,673	0	0	0	2,108	06/01/2025
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		12/01/2015	Paydown		85,679	85,679	91,087	90,403	0	(4,724)	0	(4,724)	0	85,679	0	0	0	2,272	07/01/2025
3128PT-UT-0	FGLMC #J14194 3.000% 01/01/26		12/01/2015	Paydown		162,704	162,704	157,416	158,172	0	4,532	0	4,532	0	162,704	0	0	0	2,747	01/01/2026
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		12/15/2015	Paydown		11,164	11,164	11,610	11,155	0	9	0	9	0	11,164	0	0	0	495	08/15/2021
313615-AQ-9	FNMA # 050415 9.000% 03/01/21		12/01/2015	Paydown		189	189	197	193	0	(4)	0	(4)	0	189	0	0	0	10	03/01/2021
31361W-5N-3	FNMA # 044053 9.500% 01/01/18		12/01/2015	Paydown		16	16	17	17	0	0	0	0	0	16	0	0	0	1	01/01/2018
31362T-TU-7	FNMA # 070763 9.000% 03/01/21		12/01/2015	Paydown		160	160	167	163	0	(4)	0	(4)	0	160	0	0	0	8	03/01/2021
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		12/01/2015	Paydown		459,746	459,746	453,999	454,485	0	5,261	0	5,261	0	459,746	0	0	0	6,753	02/25/2032
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		12/01/2015	Paydown		93,514	93,514	95,128	95,010	0	(1,496)	0	(1,496)	0	93,514	0	0	0	3,760	10/01/2035
3137A6-ST-0	FHR 3812 AJ 3.500% 08/15/24		12/01/2015	Paydown		494,310	494,310	492,765	493,293	0	1,016	0	1,016	0	494,310	0	0	0	14,822	08/15/2024
3137AB-FV-8	FHR SER CL 3.154% 02/25/18		12/01/2015	Paydown		301,662	301,662	304,529	302,679	0	(1,017)	0	(1,017)	0	301,662	0	0	0	4,682	02/25/2018
3137AB-FV-8	FHR SER CL 3.154% 02/25/18		05/01/2015	Capital Distribution		12,459	0	12,459	12,459	0	0	0	0	0	12,459	0	0	0	0	02/25/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	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
3137AK-KD-2	FHMS K705 X1 1.734% 09/25/18		12/01/2015	Paydown		0	0	37,227	21,658	0	(21,658)	0	(21,658)	0	0	0	0	0	3,951	09/25/2018
3137AN-MP-7	FHR K707 X1 1.540% 01/25/47		12/01/2015	Paydown		0	0	17,283	10,278	0	(10,278)	0	(10,278)	0	0	0	0	0	1,760	01/25/2047
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		12/01/2015	Paydown		313,914	313,914	341,136	336,148	0	(22,234)	0	(22,234)	0	313,914	0	0	0	6,297	12/15/2040
3137AP-PA-2	FHLMC K018 1.411% 01/25/22		12/01/2015	Paydown		0	0	72,921	53,878	0	(53,878)	0	(53,878)	0	0	0	0	0	6,998	01/25/2022
3137AV-XP-7	FHR K022 X1 1.289% 07/25/22		12/01/2015	Paydown		0	0	47,156	37,184	0	(37,184)	0	(37,184)	0	0	0	0	0	3,711	07/25/2022
3137B0-CQ-5	FHR 4184 GZ 3.000% 03/15/43		12/01/2015	Paydown		963,216	963,216	900,163	900,163	0	63,053	0	63,053	0	963,216	0	0	0	10,937	03/15/2043
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		12/01/2015	Paydown		725,190	725,190	675,503	682,538	0	42,652	0	42,652	0	725,190	0	0	0	6,349	07/15/2042
3137BC-6T-0	FHR 4361 WV 3.500% 05/15/44		12/01/2015	Paydown		5,744	5,744	5,700	5,702	0	43	0	43	0	5,744	0	0	0	109	05/15/2044
31384Q-PN-7	FNMA # 530629 2.442% 04/01/30		12/01/2015	Paydown		5,011	5,011	4,965	4,602	0	409	0	409	0	5,011	0	0	0	64	04/01/2030
3138E0-YE-3	FNMA # AJ7908 3.000% 01/01/27		12/01/2015	Paydown		772,246	772,246	749,920	752,306	0	19,940	0	19,940	0	772,246	0	0	0	11,962	01/01/2027
3138EJ-YV-4	FN POOL # AL2523 3.500% 09/01/32		12/01/2015	Paydown		852,347	852,347	875,387	874,558	0	(22,211)	0	(22,211)	0	852,347	0	0	0	16,977	09/01/2032
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		12/01/2015	Paydown		205,436	205,436	215,708	215,545	0	(10,109)	0	(10,109)	0	205,436	0	0	0	4,812	09/01/2043
3138L4-GJ-6	FNMA AM3800 2.760% 08/01/23		12/01/2015	Paydown		57,341	57,341	55,063	55,338	0	2,002	0	2,002	0	57,341	0	0	0	871	08/01/2023
3138MR-Y8-8	FN AQ9734 3.500% 01/01/33		12/01/2015	Paydown		454,010	454,010	485,507	483,820	0	(29,811)	0	(29,811)	0	454,010	0	0	0	6,927	01/01/2033
3138W5-M8-8	FN AR7582 3.500% 03/01/33 FNMA AW4186 POOL # AW4186		12/01/2015	Paydown		475,146	475,146	508,110	506,366	0	(31,219)	0	(31,219)	0	475,146	0	0	0	11,596	03/01/2033
3138XT-UL-7	3.500% 05/01/44		12/01/2015	Paydown		5,776,218	5,776,218	5,776,894	5,776,693	0	(476)	0	(476)	0	5,776,218	0	0	0	83,805	05/01/2044
31390J-6G-1	FNMA # 648071 6.500% 07/01/32		12/01/2015	Paydown		3,667	3,667	3,668	3,666	0	1	0	1	0	3,667	0	0	0	122	07/01/2032
31390N-QJ-4	FNMA # 651257 6.500% 07/01/32		04/01/2015	Paydown		6,161	6,161	6,220	6,212	0	(51)	0	(51)	0	6,161	0	0	0	133	07/01/2032
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		12/01/2015	Paydown		279,073	279,073	267,305	273,658	0	5,415	0	5,415	0	279,073	0	0	0	8,466	03/25/2033
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		12/01/2015	Paydown		224,109	224,109	216,511	219,888	0	4,222	0	4,222	0	224,109	0	0	0	5,965	06/25/2043
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		12/01/2015	Paydown		521,047	521,047	560,491	541,002	0	(19,955)	0	(19,955)	0	521,047	0	0	0	15,958	11/25/2033
31393U-AK-9	FNW 2003-W17 1A7 5.750% 08/25/33		12/01/2015	Paydown		288,591	288,591	313,663	301,382	0	(12,791)	0	(12,791)	0	288,591	0	0	0	12,009	08/25/2033
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		12/01/2015	Paydown		3,076,839	3,076,839	2,986,536	3,036,918	0	39,922	0	39,922	0	3,076,839	0	0	0	86,300	04/15/2033
31397A-KY-8	FHR 3204 VB 5.000% 03/15/25		12/01/2015	Paydown		447,725	447,725	468,713	451,109	0	(3,383)	0	(3,383)	0	447,725	0	0	0	15,948	03/15/2025
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		12/01/2015	Paydown		582,942	582,942	645,244	614,344	0	(31,402)	0	(31,402)	0	582,942	0	0	0	15,369	03/25/2029
31397S-LE-2	FNR 2011-30 MC 4.000% 12/25/36		12/01/2015	Paydown		242,779	242,779	241,792	241,985	0	793	0	793	0	242,779	0	0	0	9,078	12/25/2036
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		12/01/2015	Paydown		107,008	107,008	102,360	104,830	0	2,178	0	2,178	0	107,008	0	0	0	2,281	11/25/2024
31398J-RE-5	FHR 3579 MB 4.500% 09/15/24		12/01/2015	Paydown		20,954	20,954	21,046	20,977	0	(23)	0	(23)	0	20,954	0	0	0	923	09/15/2024
31398L-W9-5	FHR 3627 QH 4.000% 01/15/25		12/01/2015	Paydown		266,527	266,527	280,436	272,952	0	(6,425)	0	(6,425)	0	266,527	0	0	0	7,673	01/15/2025
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		12/01/2015	Paydown		262,280	262,280	250,969	257,242	0	5,038	0	5,038	0	262,280	0	0	0	5,437	02/25/2025
31398W-MG-6	FHR 3637 AY 4.000% 02/15/25		12/01/2015	Paydown		252,986	252,986	240,020	247,310	0	5,676	0	5,676	0	252,986	0	0	0	5,335	02/15/2025
31402H-3X-7	FNMA # 729914 5.500% 08/01/33		12/01/2015	Paydown		24,803	24,803	24,548	24,561	0	242	0	242	0	24,803	0	0	0	301	08/01/2033
31412S-D3-6	FNMA # 933122 5.500% 01/01/38		12/01/2015	Paydown		1,092,832	1,092,137	1,107,818	1,106,942	0	(14,110)	0	(14,110)	0	1,092,832	0	0	0	27,808	01/01/2038
31414M-4W-3	FNMA # 970737 5.000% 11/01/23		12/01/2015	Paydown		226,935	226,935	236,864	234,750	0	(7,814)	0	(7,814)	0	226,935	0	0	0	4,309	11/01/2023
31416X-LG-3	FNCN AB2126 3.000% 01/01/26		12/01/2015	Paydown		910,271	910,271	892,492	894,946	0	15,325	0	15,325	0	910,271	0	0	0	14,961	01/01/2026
31417C-UJ-2	FN POOL # AB5984 3.000% 08/01/32		12/01/2015	Paydown		351,602	351,602	350,943	350,940	0	662	0	662	0	351,602	0	0	0	5,763	08/01/2032
31417H-C5-1	FN AB9991 3.000% 07/01/33		12/01/2015	Paydown		225,547	225,547	225,336	225,326	0	221	0	221	0	225,547	0	0	0	4,057	07/01/2033
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		12/01/2015	Paydown		484,220	484,220	488,306	487,329	0	(3,109)	0	(3,109)	0	484,220	0	0	0	9,979	01/01/2025
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		12/01/2015	Paydown		263,831	263,831	271,416	269,885	0	(6,054)	0	(6,054)	0	263,831	0	0	0	6,056	08/01/2024
31417Y-V4-6	FNMA MA0634 4.500% 01/01/31		12/01/2015	Paydown		1,013,729	1,013,729	1,054,595	1,051,348	0	(37,619)	0	(37,619)	0	1,013,729	0	0	0	22,876	01/01/2031
31418A-HJ-0	FN #MA1132 3.000% 07/01/42		06/09/2015	JP MORGAN SEC FIXED INC		2,854,004	2,862,502	2,940,662	2,937,337	0	501	0	501	0	2,937,837	0	(83,833)	(83,833)	45,323	07/01/2042
31418A-HJ-0	FN #MA1132 3.000% 07/01/42		06/01/2015	Paydown		175,400	175,400	180,189	179,986	0	(4,586)	0	(4,586)	0	175,400	0	0	0	1,616	07/01/2042
31418A-WD-6	FN MA1543 3.500% 08/01/33		12/01/2015	Paydown		133,031	133,031	136,772	136,651	0	(3,620)	0	(3,620)	0	133,031	0	0	0	2,589	08/01/2033
31418M-JL-7	FNMA # AD0266 5.500% 09/25/21		12/01/2015	Paydown		209,134	209,134	220,833	217,362	0	(8,228)	0	(8,228)	0	209,134	0	0	0	5,948	09/25/2021
31418X-ZQ-4	FNMA # AD9750 3.500% 12/01/25		12/01/2015	Paydown		518,271	518,271	526,612	525,123	0	(6,852)	0	(6,852)	0	518,271	0	0	0	9,350	12/01/2025
31419K-U4-5	FNMA # AE8702 3.500% 11/01/25		12/01/2015	Paydown		350,248	350,248	356,268	355,187	0	(4,939)	0	(4,939)	0	350,248	0	0	0	6,979	11/01/2025
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		12/01/2015	Redemption 100.0000		212,685	212,685	212,685	212,685	0	0	0	0	0	212,685	0	0	0	41,132	07/01/2041
45505R-BT-1	INDIANA ST FIN AUTH ECON 0.400% 12/01/37		03/02/2015	Redemption 100.0000		2,750,000	2,750,000	2,750,000	2,750,000	0	0	0	0	0	2,750,000	0	0	0	2,742	12/01/2037
47759K-AA-7	JJB PROPERTIES LLC OK REV VRDN 0.390% 01/01/36		01/02/2015	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	257	01/01/2036
605350-LZ-1	MISSISSIPPI ST HOME CORP SF MT 3.050% 12/01/34		12/01/2015	Redemption 100.0000		293,523	293,523	293,523	293,523	0	0	0	0	0	293,523	0	0	0	2,003	12/01/2034
60637B-CR-9	MISSOURI ST HSG DEV 2.550% 10/01/34		12/01/2015	Redemption 100.0000		551,895	551,895	551,895	551,895	0	0	0	0	0	551,895	0	0	0	7,922	10/01/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
677377-2M-4	OHIO HSG FIN 2.720% 11/01/41		12/01/2015	Redemption 100.0000		225,000	225,000	225,000	225,000	0	0	0	0	0	225,000	0	0	0	3,355	11/01/2041
677555-XJ-8	OH ECON DEV REV 5.890% 12/01/21		12/01/2015	Redemption 100.0000		555,000	555,000	555,000	555,000	0	0	0	0	0	555,000	0	0	0	20,541	12/01/2021
677555-XK-5	OH ECON DEV REV OHIO ECON TXB BD 6.000% 06/01/17		12/01/2015	Redemption 100.0000		1,170,000	1,170,000	1,170,000	1,170,000	0	0	0	0	0	1,170,000	0	0	0	44,250	06/01/2017
677555-XP-4	OH ECON DEV REV DEVELOPMENT 6.450% 06/01/24		12/01/2015	Redemption 100.0000		205,000	205,000	205,000	205,000	0	0	0	0	0	205,000	0	0	0	7,337	06/01/2024
677555-YZ-1	OH ECON DEV REV DEVELOPMENT 5.875% 09/01/19		12/01/2015	Redemption 100.0000		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	14,688	09/01/2019
677555-ZQ-0	OH ECON DEV REV 6.000% 09/01/25		10/06/2015	Call 121.0979		1,295,748	1,070,000	1,070,000	1,070,000	0	0	0	0	0	1,070,000	0	225,748	225,748	54,392	09/01/2025
677555-ZQ-0	OH ECON DEV REV 6.000% 09/01/25		06/01/2015	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	1,350	09/01/2025
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN 0.400% 06/01/44		01/02/2015	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	2,038	06/01/2044
730146-AM-9	PMA LEVY & AID TRANS WI REV 1.000% 09/25/15		09/25/2015	Maturity		1,700,000	1,700,000	1,707,395	1,706,198	0	(6,198)	0	(6,198)	0	1,700,000	0	0	0	15,489	09/25/2015
751093-FE-0	RALEIGH NC CTFS PRTN VRDN 0.420% 08/01/33		08/01/2015	Redemption 100.0000		140,000	140,000	140,000	140,000	0	0	0	0	0	140,000	0	0	0	105	08/01/2033
880591-DX-7	TENNESSEE VALLEY AUTH 4.650% 06/15/35		08/11/2015	FTN FINANCIAL SECURITIES		4,639,480	4,000,000	4,976,920	4,903,110	0	(19,571)	0	(19,571)	0	4,883,539	0	(244,059)	(244,059)	122,450	06/15/2035
91528N-AA-9	UNM SANDOVAL REGIONAL MED 4.500% 07/20/36		07/20/2015	Redemption 100.0000		180,000	180,000	167,143	169,222	0	10,778	0	10,778	0	180,000	0	0	0	5,794	07/20/2036
92812U-K5-6	VHDA 2013-B A 2.750% 04/25/42		12/01/2015	Redemption 100.0000		589,519	589,519	589,519	589,519	0	0	0	0	0	589,519	0	0	0	9,118	04/25/2042
92812U-M2-1	VHDA 2013-C A 4.250% 10/25/43		12/25/2015	Redemption 100.0000		152,458	152,458	152,458	152,458	0	0	0	0	0	152,458	0	0	0	3,769	10/25/2043
92812U-Q4-3	VHDA 2014-A A 3.500% 10/25/37		12/25/2015	Redemption 100.0000		335,569	335,569	335,569	335,569	0	0	0	0	0	335,569	0	0	0	6,155	10/25/2037
92812U-Q5-0	VHDA MULTIFAMILY HSG 3.250% 06/25/42		12/25/2015	Redemption 100.0000		42,295	42,295	42,295	42,295	0	0	0	0	0	42,295	0	0	0	115	06/25/2042
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 04/25/42		12/25/2015	Redemption 100.0000		84,582	84,582	84,582	84,582	0	0	0	0	0	84,582	0	0	0	1,715	04/25/2042
3199999. Subtotal - Bonds - U.S. Special Revenues						57,271,258	56,656,374	58,018,008	57,863,555	0	(240,010)	0	(240,010)	0	57,623,541	0	(352,283)	(352,283)	1,316,336	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		12/01/2015	Paydown		111,249	111,249	95,953	97,681	0	13,569	0	13,569	0	111,249	0	0	0	3,738	05/25/2033
00841L-AB-2	ABMT 2014-3 A2 3.500% 10/01/44		12/01/2015	Paydown		1,386,987	1,386,987	1,395,981	1,395,918	0	(8,930)	0	(8,930)	0	1,386,987	0	0	0	18,654	10/01/2044
010392-FJ-2	ALABAMA POWER CO 3.850% 12/01/42		03/24/2015	BARCLAYS		1,036,930	1,000,000	997,000	997,111	0	14	0	14	0	997,125	0	39,805	39,805	12,406	12/01/2042
014477-AM-5	ALERIS INTL INC 7.625% 02/15/18		09/08/2015	TENDER OFFER		266,000	266,000	266,868	266,388	0	(119)	0	(119)	0	266,269	0	(269)	(269)	21,578	02/15/2018
01877K-AD-5	ALLIANCE PIPELINE 4.591% 12/31/25		12/31/2015	Redemption 100.0000		1,942,973	1,942,973	1,824,976	1,862,117	0	80,856	0	80,856	0	1,942,973	0	0	0	66,901	12/31/2025
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		12/01/2015	Paydown		179,865	201,813	183,371	186,592	0	(6,727)	0	(6,727)	0	179,865	0	0	0	6,598	09/25/2037
02155L-AA-0	TAX 2015-1A A 2.500% 02/15/24		10/15/2015	Paydown		1,003,139	1,003,139	999,507	999,507	0	3,631	0	3,631	0	1,003,139	0	0	0	2,015	02/15/2024
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		12/01/2015	Paydown		94,329	94,329	94,049	93,845	0	484	0	484	0	94,329	0	0	0	2,336	09/25/2035
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		12/01/2015	Paydown		81,746	81,746	81,742	81,734	0	12	0	12	0	81,746	0	0	0	1,677	10/17/2036
03523T-AM-0	ANHEUSER-BUSCH 4.125% 01/15/15		01/15/2015	Maturity		3,500,000	3,500,000	3,559,850	3,505,048	0	(5,048)	0	(5,048)	0	3,500,000	0	0	0	72,188	01/15/2015
04390A-AA-5	ACER 2015-2A A1 1.000% 11/10/16		12/01/2015	Paydown		351,440	351,440	351,440	351,440	0	0	0	0	0	351,440	0	0	0	420	11/10/2016
04939M-AJ-8	ATLAS PIPELINE PARTNERS 5.875% 08/01/23		02/27/2015	TENDER OFFER		284,200	280,000	288,112	287,170	0	(157)	0	(157)	0	287,013	0	(2,813)	(2,813)	9,413	08/01/2023
04939M-AM-1	ATLAS PIPELINE PARTNERS 6.625% 10/01/20		02/27/2015	TENDER OFFER		389,760	384,000	386,643	386,072	0	(77)	0	(77)	0	385,995	0	3,765	3,765	10,317	10/01/2020
054937-AE-7	BB&T CORPORATION 5.200% 12/23/15		12/23/2015	Maturity		4,000,000	4,000,000	3,984,120	3,998,306	0	1,694	0	1,694	0	4,000,000	0	0	0	208,000	12/23/2015
05535D-AM-6	BLACKROCK CAPITAL FINANCIAL 97-R1 WAC 2.049% 03/25/37		12/01/2015	Paydown		34,211	34,211	28,717	30,969	0	3,242	0	3,242	0	34,211	0	0	0	1,216	03/25/2037
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		12/01/2015	Paydown		194,516	194,516	183,635	187,816	0	6,701	0	6,701	0	194,516	0	0	0	5,715	10/25/2034
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		12/01/2015	Paydown		113,969	113,969	113,030	113,321	0	648	0	648	0	113,969	0	0	0	3,648	11/25/2035
05947U-4D-7	BACM 2005-6 A4 5.158% 09/10/47		10/01/2015	Paydown		2,731,607	2,731,607	2,913,003	2,754,940	0	(23,332)	0	(23,332)	0	2,731,607	0	0	0	92,104	09/10/2047
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		12/01/2015	Paydown		314,227	341,028	314,736	327,148	0	(12,922)	0	(12,922)	0	314,227	0	0	0	12,104	03/25/2035
05949A-JT-8	BOAMS 2004-6 1A7 5.500% 07/25/34		12/01/2015	Paydown		105,667	105,667	85,722	91,458	0	14,209	0	14,209	0	105,667	0	0	0	2,816	07/25/2034
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		12/01/2015	Paydown		163,237	168,006	165,708	169,636	0	(5,285)	1,113	(6,398)	0	163,237	0	0	0	4,643	12/25/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
05950E-AE-8	BACM 2006-2 A4 5.948% 05/10/45		12/01/2015	Paydown		1,285,551	1,285,551	1,309,856	1,288,458	0	(2,907)	0	(2,907)	0	1,285,551	0	0	0	65,729	05/10/2045
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		12/01/2015	Paydown		50,831	85,166	77,754	83,578	0	(32,747)	0	(32,747)	0	50,831	0	0	0	3,123	01/25/2037
060505-FH-7	BANK OF AMERICA CORP 4.200% 08/26/24		06/30/2015	BANK of AMERICA SEC		998,230	1,000,000	999,270	999,291	0	31	0	31	0	999,322	0	(1,092)	(1,092)	36,167	08/26/2024
06846N-AC-8	BILL BARRETT CORP 7.625% 10/01/19		09/15/2015	Various		546,713	693,000	751,905	735,313	0	(15,015)	0	(15,015)	0	720,298	0	(173,586)	(173,586)	50,676	10/01/2019
06846N-AD-6	BILL BARRETT CORP 7.000% 10/15/22		09/18/2015	Various		222,945	326,000	326,000	326,000	0	0	0	0	0	326,000	0	(103,055)	(103,055)	21,345	10/15/2022
06985P-AH-3	BASIC ENERGY SERVICES 7.750% 02/15/19		10/05/2015	CITIGROUP GLOBAL MKTS		76,020	168,000	179,760	175,211	0	(2,791)	0	(2,791)	0	172,420	0	(96,400)	(96,400)	14,937	02/15/2019
07388V-AE-8	BSCMS 2007-T26 A4 5.471% 01/12/45		12/01/2015	Paydown		32,517	32,517	36,229	33,988	0	(1,471)	0	(1,471)	0	32,517	0	0	0	978	01/12/2045
07388Y-AE-2	BSCMS 2007-PW16 A4 5.707% 06/11/40		12/01/2015	Paydown		842,829	842,829	832,721	838,806	0	4,023	0	4,023	0	842,829	0	0	0	53,275	06/11/2040
085789-AE-5	BERRY PETROLEUM CO 6.750% 11/01/20		12/15/2015	JEFFERIES & CO		72,015	257,000	278,203	269,936	0	(4,615)	0	(4,615)	0	265,321	0	(193,306)	(193,306)	19,612	11/01/2020
088611-AA-6	BI-LO LLC/BI-LO FIN CORP 9.250% 02/15/19		08/28/2015	Various		1,872,718	1,858,000	1,883,560	1,868,516	0	(2,305)	0	(2,305)	0	1,866,210	0	6,507	6,507	150,330	02/15/2019
09628E-AA-0	BV 2015-1A 3.000% 12/15/22		12/15/2015	Paydown		8,781	8,781	8,742	8,742	0	39	0	39	0	8,781	0	0	0	20	12/15/2022
09774X-AG-7	BCM 1998-A B1 7.430% 04/15/28		10/01/2015	Redemption 0.0000		0	265,811	0	0	0	0	0	0	0	0	0	0	0	8,587	04/15/2028
097751-BF-7	BOMBARDIER INC 6.125% 01/15/23	G	08/12/2015	CITIGROUP GLOBAL MKTS		375,000	500,000	513,640	511,666	0	(742)	0	(742)	0	510,925	0	(135,925)	(135,925)	33,347	01/15/2023
09951#-AE-6	BORAL USA PP 5.420% 05/09/15		05/09/2015	Maturity		1,000,000	1,000,000	1,040,240	1,003,444	0	(3,444)	0	(3,444)	0	1,000,000	0	0	0	27,100	05/09/2015
116663-AC-9	BRUCE MANSFIELD UNIT 1 2007 6.850% 06/01/34		06/01/2015	Redemption 100.0000		620,981	620,981	620,981	620,981	0	0	0	0	0	620,981	0	0	0	278,408	06/01/2034
1248EP-AS-2	CCO HLDGS LLC/CAP CORP 7.000% 01/15/19		05/18/2015	Call 103.5000		240,120	232,000	230,251	230,998	0	83	0	83	0	231,081	0	9,039	9,039	13,669	01/15/2019
12527E-AB-4	CFCRE 2011-C1 A2 3.759% 04/15/44		12/01/2015	Paydown		1,279,771	1,279,771	1,298,966	1,283,897	0	(4,126)	0	(4,126)	0	1,279,771	0	0	0	38,002	04/15/2044
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		11/01/2015	Paydown		66,673	235,577	112,095	85,683	0	(19,011)	0	(19,011)	0	66,673	0	0	0	7,095	02/25/2037
126171-AF-4	COMM 2005-C6 A5A 5.116% 06/10/44		07/01/2015	Paydown		4,317,244	4,317,244	4,337,819	4,313,656	0	3,588	0	3,588	0	4,317,244	0	0	0	80,270	06/10/2044
12622D-AB-0	COMM 2010-C1 A2 3.830% 07/10/46		12/01/2015	Paydown		723,568	723,568	726,169	724,477	0	(909)	0	(909)	0	723,568	0	0	0	53,893	07/10/2046
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		12/30/2015	Paydown		91,075	91,075	60,490	57,149	0	34,095	169	33,926	0	91,075	0	0	0	2,591	11/25/2036
12634Z-EP-5	CS FIRST BOSTON MTG SEC CORP 1996-1R 3M1 0.370% 01/27/19		12/01/2015	Paydown		18,645	18,645	18,423	18,554	0	91	0	91	0	18,645	0	0	0	65	01/27/2019
12640B-GN-7	CSX CORP 6.250% 04/01/15		04/01/2015	Maturity		658,000	658,000	657,625	657,984	0	16	0	16	0	658,000	0	0	0	20,563	04/01/2015
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44		12/01/2015	Paydown		833,122	833,122	833,968	833,968	0	(846)	0	(846)	0	833,122	0	0	0	10,050	12/25/2044
12665U-AA-2	CVS PASS-THROUGH TRUST 4.704% 01/10/36		12/11/2015	Redemption 100.0000		138,701	138,701	138,701	138,701	0	0	0	0	0	138,701	0	0	0	3,560	01/10/2036
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		12/01/2015	Paydown		180,181	199,384	186,115	190,312	0	(10,131)	0	(10,131)	0	180,181	0	0	0	6,314	10/25/2035
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		12/01/2015	Paydown		279,386	279,386	270,764	274,691	0	4,695	0	4,695	0	279,386	0	0	0	6,571	05/25/2035
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		12/01/2015	Paydown		288,018	288,018	269,937	266,965	0	21,053	0	21,053	0	288,018	0	0	0	9,470	08/25/2035
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		12/01/2015	Paydown		497,315	497,315	460,016	477,551	0	19,765	0	19,765	0	497,315	0	0	0	14,632	11/25/2035
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		12/01/2015	Paydown		173,407	194,245	181,910	185,494	0	(12,086)	0	(12,086)	0	173,407	0	0	0	6,165	10/25/2035
12668G-AC-6	CWL 2006-S9 A3 5.728% 11/25/35		12/01/2015	Paydown		223,139	223,139	170,591	187,694	0	35,445	0	35,445	0	223,139	0	0	0	7,156	11/25/2035
12668X-AD-7	CWL 2006-S8 A4 5.650% 03/25/36		12/01/2015	Paydown		58,773	58,773	40,683	38,804	0	19,969	0	19,969	0	58,773	0	0	0	1,603	03/25/2036
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		12/01/2015	Paydown		85,398	85,398	79,420	82,488	0	2,910	0	2,910	0	85,398	0	0	0	2,593	11/25/2035
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		12/01/2015	Paydown		123,115	128,766	120,984	120,168	0	2,947	0	2,947	0	123,115	0	0	0	3,832	11/25/2035
12669R-AE-7	CWL 2007-S1 A5 6.018% 11/25/36		12/01/2015	Paydown		137,233	137,233	84,880	47,179	0	90,054	0	90,054	0	137,233	0	0	0	5,241	11/25/2036
12670B-AE-9	CWL 2007-S2 A5F 6.000% 05/25/37		12/01/2015	Paydown		111,545	111,545	83,161	70,261	0	41,284	0	41,284	0	111,545	0	0	0	4,174	05/25/2037
13213P-AA-8	Cambrian VRDN 0.390% 02/01/31		12/01/2015	Redemption 100.0000		262,000	262,000	262,000	262,000	0	0	0	0	0	262,000	0	0	0	1,155	02/01/2031
13959R-AB-0	CAPELLA HEALTHCARE 9.250% 07/01/17		10/01/2015	Call 102.3130		2,183,360	2,134,000	2,159,044	2,142,394	0	(4,735)	0	(4,735)	0	2,137,659	0	45,700	45,700	246,195	07/01/2017
141781-AU-8	CARGILL INC 6.125% 09/15/36		11/24/2015	Taxable Exchange		1,311,892	1,000,000	1,014,060	1,012,386	0	(258)	0	(258)	0	1,012,128	0	299,764	299,764	61,250	09/15/2036
144577-AC-7	CARRIZO OIL & GAS INC 8.625% 10/15/18		04/28/2015	TENDER OFFER		1,473,997	1,409,000	1,466,403	1,440,903	0	(3,372)	0	(3,372)	0	1,437,531	0	36,466	36,466	65,152	10/15/2018
144577-AF-0	CARRIZO OIL & GAS INC 7.500% 09/15/20		12/02/2015	BANK of AMERICA SEC		283,973	288,000	304,920	300,509	0	(2,801)	0	(2,801)	0	297,708	0	(13,736)	(13,736)	25,901	09/15/2020
149123-CD-1	CATERPILLAR INC 4.300% 05/15/44		03/16/2015	CITIGROUP GLOBAL MKTS		1,068,430	1,000,000	992,980	993,064	0	26	0	26	0	993,090	0	75,340	75,340	14,811	05/15/2044
15132E-LC-0	CDMC 2005-1 A5 5.322% 02/18/35		12/01/2015	Paydown		88,628	88,628	88,573	87,685	0	943	0	943	0	88,628	0	0	0	3,209	02/18/2035
15189T-AG-2	CENTERPOINT ENERGY 6.850% 06/01/15		06/01/2015	Maturity		3,644,000	3,644,000	3,869,309	3,659,478	0	(15,478)	0	(15,478)	0	3,644,000	0	0	0	124,807	06/01/2015
17121E-AD-9	CHRYSLER GP/CG 8.250% 06/15/21		12/28/2015	Call 100.0000		117,000	117,000	117,000	117,000	0	0	0	0	0	117,000	0	0	0	18,570	06/15/2021
172967-GL-9	CITIGROUP 3.375% 03/01/23		05/26/2015	CITIGROUP GLOBAL MKTS		2,027,520	2,000,000	1,995,260	1,996,040	0	174	0	174	0	1,996,214	0	31,306	31,306	50,250	03/01/2023
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		11/01/2015	Paydown		22	368,936	195,297	109,051	93,525	(202,554)	0	(109,029)	0	22	0	0	0	2,670	11/25/2036
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		12/01/2015	Paydown		105,560	105,560	105,940	105,940	0	(379)	0	(379)	0	105,560	0	0	0	308	06/25/2044
191216-AM-2	COCA-COLA CO 4.875% 03/15/19		03/30/2015	Call 100.0000		3,000,000	3,000,000	2,972,310	2,986,730	0	704	0	704	0	2,987,433	0	12,567	12,567	463,069	03/15/2019
20046F-AW-0	COMM 2001-J2A C 6.586% 07/16/34		12/01/2015	Paydown		146,071	146,071	154,242	148,804	0	(2,733)	0	(2,733)	0	146,071	0	0	0	5,256	07/16/2034
20047E-AE-2	COMM 2006-C8 A4 5.306% 12/10/46		12/01/2015	Paydown		290,238	290,238	276,191	286,780	0	3,457	0	3,457	0	290,238	0	0	0	11,873	12/10/2046
20047P-AE-7	COMM 2005-LP A4 4.982% 05/10/43		02/01/2015	Paydown		3,461,630	3,461,630	3,240,748	3,447,692	0	13,939	0	13,939	0	3,461,630	0	0	0	16,146	05/10/2043

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
20854P-AF-6	CONSOLIDATED ENERGY 8.250% 04/01/20		03/30/2015	TENDER OFFER		138,039	132,000	132,000	132,000	0	0	0	0	0	132,000	0	6,039	6,039	5,415	04/01/2020
21684B-ZN-7	ROBOBANK NEDERLAND 0.291% 07/17/15		07/17/2015	Maturity		2,200,000	2,200,000	2,200,000	2,200,000	0	0	0	0	0	2,200,000	0	0	0	3,567	07/17/2015
224044-BH-9	COX COMMUNICATIONS INC 5.500% 10/01/15		10/01/2015	Maturity		2,000,000	2,000,000	1,901,960	1,987,641	0	12,359	0	12,359	0	2,000,000	0	0	0	110,000	10/01/2015
22540A-BT-4	CSFB 97-1R 1M5 7.858% 09/30/24		12/01/2015	Paydown		226	226	223	39	0	187	0	187	0	226	0	0	0	6	09/30/2024
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		12/01/2015	Paydown		59,212	59,212	56,980	57,495	0	1,717	0	1,717	0	59,212	0	0	0	1,847	06/25/2033
225470-NK-5	CSMC 2005-C6 A4 5.230% 12/15/40		09/01/2015	Paydown		677,149	677,149	682,651	676,802	0	347	0	347	0	677,149	0	0	0	21,022	12/15/2040
22822R-AV-2	CROWN CASTLE 3.214% 08/15/15		01/09/2015	SUNTRUST		2,022,700	2,000,000	2,028,340	2,027,484	0	(1,590)	0	(1,590)	0	2,025,894	0	(3,194)	(3,194)	5,178	08/15/2015
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		12/15/2015	Redemption 100.0000		42,650	42,650	42,650	42,650	0	0	0	0	0	42,650	0	0	0	752	05/15/2034
232928-AB-7	DR STRUCTURED FIN CORP 93-A2 7.430% 08/15/18		08/15/2015	Paydown		28,835	28,835	14,911	14,911	0	13,924	0	13,924	0	28,835	0	0	0	1,577	08/15/2018
233046-AC-5	DNKN 2015-1A A2I 3.262% 02/20/45		11/20/2015	Paydown		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	693	02/20/2045
23305X-AA-9	DBUBS 2011-LC2A A1 3.527% 01/10/21		12/01/2015	Paydown		724,482	724,482	731,696	728,632	0	(4,150)	0	(4,150)	0	724,482	0	0	0	14,481	01/10/2021
23311R-AD-8	DCP MIDSTREAM LLC 5.350% 03/15/20		06/22/2015	MORGAN STANLEY FIXED INC		5,162,500	5,000,000	5,407,150	5,361,869	0	(30,699)	0	(30,699)	0	5,331,170	0	(168,670)	(168,670)	208,056	03/15/2020
233851-CA-0	DAIMLER FINANCE NA LLC 2.700% 08/03/20		07/28/2015	CREDIT SUISSE FIRST BOSTON		2,498,725	2,500,000	2,495,125	2,495,125	0	0	0	0	0	2,495,125	0	3,600	3,600	0	08/03/2020
251510-EJ-8	DBALT 2005-3 4A4 5.250% 06/25/35		12/01/2015	Paydown		162,693	162,693	154,177	160,770	0	1,923	0	1,923	0	162,693	0	0	0	4,849	06/25/2035
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		12/01/2015	Paydown		66,494	79,225	72,186	74,159	0	(7,666)	0	(7,666)	0	66,494	0	0	0	2,264	09/25/2035
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		12/01/2015	Paydown		154,455	154,455	133,220	123,597	0	30,858	0	30,858	0	154,455	0	0	0	5,730	07/25/2036
25477P-NF-8	DCHFA 2014-A A 3.875% 06/15/45		12/15/2015	Paydown		112,690	112,690	112,690	112,690	0	0	0	0	0	112,690	0	0	0	2,390	06/15/2045
26441Y-AK-3	DUKE REALTY CORP 5.500% 03/01/16		10/30/2015	Call 100.0000		500,000	500,000	470,540	494,937	0	3,571	0	3,571	0	498,509	0	1,491	1,491	40,729	03/01/2016
26779Y-AC-3	DYNACAST INT/FIN 9.250% 07/15/19		03/02/2015	Call 100.0000		883,000	883,000	896,259	890,511	0	(456)	0	(456)	0	890,055	0	(7,055)	(7,055)	120,450	07/15/2019
26884A-AH-6	ERP OPERATING 6.584% 04/13/15		04/13/2015	Maturity		500,000	500,000	513,675	500,632	0	(632)	0	(632)	0	500,000	0	0	0	16,460	04/13/2015
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		07/01/2015	Redemption 100.0000		156,634	156,634	156,634	156,634	0	0	0	0	0	156,634	0	0	0	208,729	01/19/2031
292480-AC-4	ENABLE MIDSTREAM PARTNERS LP 3.900% 05/15/24		12/29/2015	Tax Free Exchange		1,998,025	2,000,000	1,997,740	1,997,830	0	195	0	195	0	1,998,025	0	0	0	88,033	05/15/2024
29266R-AB-4	ENERGIZER HOLDINGS INC 4.700% 05/19/21		11/17/2015	BANK of AMERICA SEC		2,041,810	2,000,000	1,999,850	1,999,990	0	1	0	1	0	1,999,991	0	41,819	41,819	94,056	05/19/2021
29266R-AC-2	ENERGIZER HOLDINGS INC 4.700% 05/24/22		11/05/2015	BANK of AMERICA SEC		1,020,000	1,000,000	997,160	997,777	0	220	0	220	0	997,997	0	22,003	22,003	45,172	05/24/2022
29977J-AA-4	EVER 2013-1 A1 2.250% 03/25/43		12/01/2015	Paydown		277,402	277,402	247,928	248,879	0	28,523	0	28,523	0	277,402	0	0	0	3,508	03/25/2043
30225X-AC-7	EXTERRAN HOLDINGS INC 7.250% 12/01/18		12/04/2015	Call 101.8130		695,383	683,000	693,233	687,336	0	(2,025)	0	(2,025)	0	685,312	0	10,071	10,071	49,930	12/01/2018
30256Y-AA-1	FPL MARCUS HOOK PP 7.590% 07/10/18		07/12/2015	Redemption 100.0000		201,943	201,943	201,943	201,943	0	0	0	0	0	201,943	0	0	0	667,306	07/10/2018
305915-AD-2	FALCONBRIDGE LTD 5.375% 06/01/15	G	06/01/2015	Maturity		600,000	600,000	624,048	611,156	0	(11,156)	0	(11,156)	0	600,000	0	0	0	16,125	06/01/2015
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		12/01/2015	Paydown		454,921	501,370	440,936	454,724	0	7,527	7,330	197	0	454,921	0	0	0	13,213	08/25/2035
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		12/01/2015	Paydown		262,068	262,068	239,055	245,613	0	22,800	6,345	16,455	0	262,068	0	0	0	8,122	08/25/2035
32051G-TE-5	FHASI 2005-FA6 A5 5.500% 09/25/35		12/01/2015	Paydown		235,720	270,349	208,412	240,361	0	(4,641)	0	(4,641)	0	235,720	0	0	0	8,032	09/25/2035
340711-AR-1	FLORIDA GAS TRANSMISSION 4.000% 07/15/15		07/15/2015	Maturity		4,150,000	4,150,000	4,197,133	4,191,078	0	(41,078)	0	(41,078)	0	4,150,000	0	0	0	166,000	07/15/2015
36155W-AF-3	GCI INC 8.625% 11/15/19		04/01/2015	TENDER OFFER		1,018,112	972,000	1,054,620	1,012,167	0	(3,435)	0	(3,435)	0	1,008,732	0	9,380	9,380	31,671	11/15/2019
36161R-AE-9	GFCM 2003-1 A5 5.743% 05/12/35		12/01/2015	Paydown		123,537	123,537	137,550	129,755	0	(6,218)	0	(6,218)	0	123,537	0	0	0	6,368	05/12/2035
36164N-FF-7	GE CAPTIAL INTL 2.342% 11/15/20	E	10/01/2015	Cash Adjustment		1,783	1	1	1	0	0	0	0	0	1	0	1,782	1,782	0	11/15/2020
36164N-FH-3	GE CAPTIAL INTL GE CAP INTL FDG 4.418 15NOV35 4.418% 11/15/35	E	10/01/2015	Cash Adjustment		796	1	1	1	0	0	0	0	0	1	0	795	795	0	11/15/2035
361849-CB-6	GMACC 1997-C1 X 1.574% 07/15/27		12/01/2015	Paydown		0	0	4,038	3,928	0	(3,928)	0	(3,928)	0	0	0	0	0	1,470	07/15/2027
361849-Q2-1	GMACC 2005-C1 A5 4.697% 05/10/43		03/01/2015	Paydown		790,681	790,681	705,683	786,427	0	4,254	0	4,254	0	790,681	0	0	0	4,014	05/10/2043
36185N-2D-1	GMACM 2004-J2 A7 5.750% 06/25/34		03/01/2015	Paydown		41,022	41,022	39,426	40,840	0	182	0	182	0	41,022	0	0	0	483	06/25/2034
3622MP-AP-3	GSR 2007-1F 2A5 5.500% 01/25/37		12/01/2015	Paydown		142,422	282,479	101,982	95,070	0	47,352	0	47,352	0	142,422	0	0	0	8,389	01/25/2037
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		12/01/2015	Paydown		193,079	193,079	183,937	187,552	0	5,526	0	5,526	0	193,079	0	0	0	5,634	05/25/2037
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		12/01/2015	Paydown		217,060	217,060	177,447	202,427	0	14,633	0	14,633	0	217,060	0	0	0	4,504	05/25/2037
362341-TM-1	GSAMP 2005-SEA2 A1 0.772% 01/25/45		12/25/2015	Paydown		135,774	135,774	119,142	125,742	0	10,031	0	10,031	0	135,774	0	0	0	418	01/25/2045
36248F-AC-6	GSMS 2011-GC3 A2 3.645% 03/10/44		12/01/2015	Paydown		468,661	468,661	473,337	469,479	0	(818)	0	(818)	0	468,661	0	0	0	15,633	03/10/2044
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		12/01/2015	Paydown		433,042	433,042	446,025	438,558	0	(5,515)	0	(5,515)	0	433,042	0	0	0	7,851	08/10/2043
364725-BC-4	GANNETT CO 5.500% 09/15/24		04/02/2015	WELLS FARGO		193,788	185,000	192,863	192,863	0	(84)	0	(84)	0	192,779	0	1,009	1,009	5,935	09/15/2024
36828Q-QE-9	GECMC 2005-C4 A4 5.601% 11/10/45		11/01/2015	Paydown		3,000,000	3,000,000	3,093,984	3,010,704	0	(10,704)	0	(10,704)	0	3,000,000	0	0	0	117,208	11/10/2045
368738-AA-4	CVS Gene Warren 5.830% 01/15/26		12/15/2015	Redemption 100.0000		112,665	112,665	112,665	112,665	0	0	0	0	0	112,665	0	0	0	3,590	01/15/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	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-4R-2	GEN ELEC CAP CORP 4.375% 09/16/20		10/01/2015	Taxable Exchange		800,491	713,000	798,474	776,961	0	(8,596)	0	(8,596)	0	768,365	0	32,126	32,126	34,660	09/16/2020
36962G-4Y-7	GEN ELEC CAP CORP 4.625% 01/07/21		10/01/2015	Taxable Exchange		2,441,594	2,141,000	2,310,125	2,284,220	0	(17,866)	0	(17,866)	0	2,266,354	0	175,240	175,240	129,003	01/07/2021
36962G-XZ-2	GEN ELEC CAP CORP 6.750% 03/15/32		10/01/2015	Taxable Exchange		2,027,366	1,427,000	1,510,579	1,492,181	0	(1,815)	0	(1,815)	0	1,490,366	0	537,000	537,000	107,293	03/15/2032
37185L-AB-8	GENESIS ENERGY 7.875% 12/15/18		05/21/2015	TENDER OFFER		400,896	384,000	384,710	384,371	0	(70)	0	(70)	0	384,302	0	16,594	16,594	13,104	12/15/2018
38141G-EA-8	GOLDMAN SACHS GROUP INC 5.125% 01/15/15		01/15/2015	Maturity		3,200,000	3,200,000	3,285,770	3,205,727	0	(5,727)	0	(5,727)	0	3,200,000	0	0	0	82,000	01/15/2015
401378-AA-2	GUARDIAN LIFE INSURANCE 7 3/8% 9/30/2039		01/01/2015	Transfer to Schedule BA		518,599	500,000	519,715	518,599	0	0	0	0	0	518,599	0	0	0	0	09/30/2039
402524-AA-0	GULF SOUTH PIPELINE 5.050% 02/01/15		02/01/2015	Maturity		900,000	900,000	939,708	903,126	0	(3,126)	0	(3,126)	0	900,000	0	0	0	22,725	02/01/2015
40429C-CS-9	HSBC FINANCE CORP 5.000% 06/30/15		06/30/2015	Maturity		4,300,000	4,300,000	4,488,882	4,394,054	0	(94,054)	0	(94,054)	0	4,300,000	0	0	0	107,500	06/30/2015
42217K-AM-8	HEALTH CARE REIT 5.875% 05/15/15		05/15/2015	Maturity		1,000,000	1,000,000	997,110	999,863	0	137	0	137	0	1,000,000	0	0	0	29,375	05/15/2015
42225B-AA-4	HEALTHCARE REALTY TRUST 6.500% 01/17/17		05/18/2015	Call 100.0000		2,000,000	2,000,000	1,996,490	1,998,924	0	190	0	190	0	1,999,114	0	886	886	286,479	01/17/2017
431318-AJ-3	HILCORP ENERGY 8.000% 02/15/20		06/19/2015	Call 104.0000		2,293,200	2,205,000	2,155,621	2,174,840	0	2,258	0	2,258	0	2,177,098	0	116,102	116,102	148,960	02/15/2020
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		12/01/2015	Paydown		252,438	252,438	40,945	12,487	0	239,951	0	239,951	0	252,438	0	0	0	3,562	05/25/2036
444454-AB-8	HUGHES SATELLITE SYS CORP 6.500% 06/15/19		06/12/2015	Call 103.0000		10,300	10,000	10,000	10,000	0	0	0	0	0	10,000	0	300	300	320	06/15/2019
45138L-AU-7	IDAHO POWER CORP 6.025% 07/15/18		04/23/2015	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	195,456	07/15/2018
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 5.560% 01/25/36		12/01/2015	Paydown		122,981	122,981	122,974	122,744	0	237	0	237	0	122,981	0	0	0	3,418	01/25/2036
46412Q-AC-1	IRWHE 2006-2 2A2 6.240% 02/25/36		12/01/2015	Paydown		657,078	657,078	655,760	643,031	0	14,047	0	14,047	0	657,078	0	0	0	23,580	02/25/2036
46412Q-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		12/01/2015	Paydown		274,720	274,720	268,305	260,228	0	14,492	0	14,492	0	274,720	0	0	0	9,429	02/25/2036
46616P-AA-1	HENDR 2011-1A A 4.700% 10/15/56		12/15/2015	Paydown		419,123	419,123	466,209	466,209	0	(47,086)	0	(47,086)	0	419,123	0	0	0	7,122	10/15/2056
46616Y-AA-2	HENDR 2012-2A A 3.840% 10/15/59		12/15/2015	Paydown		661,068	661,068	680,900	680,636	0	(19,567)	0	(19,567)	0	661,068	0	0	0	14,469	10/15/2059
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		12/15/2015	Paydown		309,328	309,328	309,153	309,159	0	168	0	168	0	309,328	0	0	0	7,036	03/15/2063
46618A-AA-2	HENDR 2014-2A A 3.610% 01/17/73		12/15/2015	Paydown		181,606	181,606	181,488	181,488	0	118	0	118	0	181,606	0	0	0	3,688	01/17/2073
46618H-AA-7	HENDR 2014-3A A 3.500% 06/15/77		12/15/2015	Paydown		436,918	436,918	436,722	436,722	0	196	0	196	0	436,918	0	0	0	9,813	06/15/2077
46618L-AA-8	HENDR 2015-1A A 3.260% 09/15/72		12/15/2015	Paydown		357,550	357,550	353,006	353,006	0	4,544	0	4,544	0	357,550	0	0	0	4,887	09/15/2072
46619R-AA-4	HENDR 2015-2A A 3.870% 03/15/58		11/15/2015	Paydown		8,995	8,995	8,988	8,988	0	7	0	7	0	8,995	0	0	0	102	03/15/2058
46619X-AA-1	HENDR 2015-3A A 4.080% 03/17/70		12/15/2015	Paydown		3,346	3,346	3,343	3,343	0	3	0	3	0	3,346	0	0	0	6	03/17/2070
46625H-HP-8	JP MORGAN CHASE & CO 3.700% 01/20/15		01/20/2015	Maturity		3,950,000	3,950,000	4,026,948	3,956,737	0	(6,737)	0	(6,737)	0	3,950,000	0	0	0	73,075	01/20/2015
46625Y-UA-9	JPMCC 2005-LDP4 A4 4.918% 10/15/42		08/01/2015	Paydown		1,745,094	1,745,094	1,740,459	1,741,596	0	3,498	0	3,498	0	1,745,094	0	0	0	42,588	10/15/2042
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		12/01/2015	Paydown		190,428	190,428	125,972	119,683	0	70,744	0	70,744	0	190,428	0	0	0	3,721	07/25/2036
46636D-AC-0	JPMCC 2011-C4 A2 3.341% 07/15/46		12/01/2015	Paydown		371,848	371,848	375,565	372,559	0	(711)	0	(711)	0	371,848	0	0	0	8,763	07/15/2046
47759Y-AA-7	JMC STEEL GROUP 8.250% 03/15/18		12/29/2015	ROBERT W. BAIRD		470,113	673,000	695,180	685,093	0	(5,313)	0	(5,313)	0	679,780	0	(209,668)	(209,668)	72,334	03/15/2018
485260-BH-5	KANSAS GAS & EL CO 5.647% 03/29/21		03/29/2015	Redemption 100.0000		222,590	222,590	210,064	217,430	0	5,160	0	5,160	0	222,590	0	0	0	6,285	03/29/2021
487836-BD-9	KELLOGG CO 4.000% 12/15/20		10/14/2015	KEY BANC-MCDONALD		2,144,920	2,000,000	1,982,740	1,988,898	0	1,341	0	1,341	0	1,990,239	0	154,681	154,681	67,556	12/15/2020
49306B-NR-0	KEY BANK NA 5.091% 03/26/15		03/26/2015	Maturity		2,300,000	2,300,000	2,342,757	2,324,893	0	(24,893)	0	(24,893)	0	2,300,000	0	0	0	58,547	03/26/2015
494580-AC-7	KINDRED HEALTHCARE INC 6.375% 04/15/22		01/29/2015	Tax Free Exchange		4,015,630	4,000,000	4,017,600	4,015,828	0	(198)	0	(198)	0	4,015,630	0	0	0	73,667	04/15/2022
500255-AP-9	KOHLS CORP 6.250% 12/15/17		08/17/2015	Call 100.0000		1,000,000	1,000,000	1,004,470	1,001,730	0	(343)	0	(343)	0	1,001,388	0	(1,388)	(1,388)	158,338	12/15/2017
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		12/01/2015	Paydown		328,860	385,856	328,705	337,529	0	(8,670)	0	(8,670)	0	328,860	0	0	0	11,601	11/25/2036
52521H-AD-5	LMT 2006-9 1A4 5.750% 01/25/37		12/01/2015	Paydown		62,685	76,848	62,992	66,318	0	(3,633)	0	(3,633)	0	62,685	0	0	0	2,351	01/25/2037
52522H-AN-2	LXS 2006-8 3A5 4.813% 06/25/36		12/01/2015	Paydown		212,234	226,241	213,092	215,046	0	(2,812)	0	(2,812)	0	212,234	0	0	0	6,357	06/25/2036
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		12/01/2015	Paydown		12	50,854	39,956	46,824	0	(46,812)	0	(46,812)	0	12	0	0	0	1,583	11/25/2036
52524M-AV-1	LXS 2007-9 WF3 5.553% 05/25/37		12/01/2015	Paydown		7	39,286	27,615	31,729	0	(31,722)	0	(31,722)	0	7	0	0	0	1,425	05/25/2037
52524P-AL-6	LXS 2007-6 3A5 5.058% 05/25/37		12/01/2015	Paydown		472,354	526,199	412,489	435,442	0	36,911	0	36,911	0	472,354	0	0	0	16,157	05/25/2037
536022-AC-0	LINN ENERGY LLC/FIN CORP 8.625% 04/15/20		11/18/2015	UBS WARBURG		451,750	1,807,000	664,073	1,888,535	0	(5,721)	1,208,482	(1,214,203)	0	674,331	0	(222,581)	(222,581)	172,305	04/15/2020
554694-AA-7	MACKINAW POWER LLC 6.296% 10/31/23		10/31/2015	Redemption 100.0000		418,400	418,400	418,400	418,400	0	0	0	0	0	418,400	0	0	0	24,479	10/31/2023
576434-RW-6	MALT 2004-5 B1 6.064% 06/25/34		12/01/2015	Paydown		316,488	316,488	291,318	293,667	0	22,821	0	22,821	0	316,488	0	0	0	11,140	06/25/2034
585055-BP-0	MEDTRONIC INC 4.625% 03/15/45		09/02/2015	Tax Free Exchange		1,994,640	2,000,000	1,994,640	1,994,640	0	0	0	0	0	1,994,640	0	0	0	67,319	03/15/2045
59022H-FY-3	MLMT 2005-MKB2 A4 5.204% 09/12/42		03/01/2015	Paydown		2,722,254	2,722,254	2,466,269	2,716,184	0	6,070	0	6,070	0	2,722,254	0	0	0	13,575	09/12/2042
59022H-JJ-2	MLMT 2005-CIP1 A3A 4.949% 07/12/38		03/01/2015	Paydown		4,015,981	4,015,981	3,969,546	4,007,912	0	8,069	0	8,069	0	4,015,981	0	0	0	25,290	07/12/2038
59022H-JL-7	MLMT 2005-CIP1 A4 5.047% 07/12/38		06/01/2015	Paydown		1,000,000	1,000,000	1,041,719	1,003,268	0	(3,268)	0	(3,268)	0	1,000,000	0	0	0	17,878	07/12/2038
59022H-MU-3	MLMT 2005-CKI1 A6 5.460% 11/12/37		07/01/2015	Paydown		794,227	794,227	798,849	794,140	0	86	0	86	0	794,227	0	0	0	18,938	11/12/2037
59157B-AH-5	METLIFE INSTITUTIONAL FD 1.625% 04/02/15		04/02/2015	Maturity		1,200,000	1,200,000	1,208,928	1,204,001	0	(4,001)	0	(4,001)	0	1,200,000	0	0	0	9,750	04/02/2015
59217G-BM-0	MET LIFE GLOB 0.517% 07/14/16		03/18/2015	US BANCORP		200,090	200,000	200,000	200,000	0	0	0	0	0	200,000	0	90	90	171	07/14/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		08/05/2015	Redemption 100.0000		218,667	218,667	218,667	218,667	0	0	0	0	0	218,667	0	0	0	9,300	08/01/2025
60040#-AA-0	MILLENNIUM PIPELINE CO LLC PP 5.330% 06/30/27		12/30/2015	Redemption 100.0000		108,811	108,811	108,811	108,811	0	0	0	0	0	108,811	0	0	0	4,350	06/30/2027
617458-AC-8	MSC 2011-C1 A2 3.884% 09/15/47		12/01/2015	Paydown		1,691,046	1,691,046	1,707,956	1,692,602	0	(1,556)	0	(1,556)	0	1,691,046	0	0	0	44,489	09/15/2047
61745M-6G-3	MSC 2005-HQ6 A4A 4.989% 08/13/42		03/01/2015	Paydown		1,869,488	1,869,488	1,837,941	1,865,099	0	4,389	0	4,389	0	1,869,488	0	0	0	9,823	08/13/2042
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36	G	12/01/2015	Paydown		117,565	117,565	79,623	76,291	0	41,274	0	41,274	0	117,565	0	0	0	1,872	10/25/2036
61752R-AJ-1	MSM 2007-3XS 2A3S 5.858% 01/25/47		12/25/2015	Paydown		159,592	159,592	120,775	122,918	0	39,097	2,423	36,674	0	159,592	0	0	0	3,510	01/25/2047
626808-AA-7	MURRAY VRDN 0.320% 12/01/40		01/02/2015	Redemption 100.0000		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	22	12/01/2040
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		12/01/2015	Paydown		195,182	195,182	190,302	190,336	0	4,846	0	4,846	0	195,182	0	0	0	3,493	07/25/2043
64952G-AF-5	NEW YORK LIFE 6 3/4% 11/15/2039		01/01/2015	Transfer to Schedule BA		2,244,286	2,000,000	2,258,980	2,244,286	0	0	0	0	0	2,244,286	0	0	0	0	11/15/2039
652478-AQ-1	NEWS AMER HLDGS INC 8.250% 08/10/18		04/06/2015	Tax Free Exchange		774,287	750,000	838,125	775,975	0	(1,688)	0	(1,688)	0	774,287	0	0	0	40,563	08/10/2018
652478-BA-5	NEWS AMER HLDGS INC 7.750% 12/01/45		04/06/2015	Tax Free Exchange		8,858,910	8,545,000	8,887,163	8,859,693	0	(783)	0	(783)	0	8,858,910	0	0	0	229,944	12/01/2045
652478-BC-1	NEWS AMER HLDGS INC 7.430% 10/01/26		04/06/2015	Tax Free Exchange		2,000,000	2,000,000	1,918,840	2,000,000	0	0	0	0	0	2,000,000	0	0	0	76,364	10/01/2026
652482-AJ-9	NEWS AMERICA INC 7.300% 04/30/28		04/30/2015	Tax Free Exchange		2,155,777	2,000,000	2,217,140	2,158,294	0	(2,517)	0	(2,517)	0	2,155,777	0	0	0	146,000	04/30/2028
652482-CE-8	NEWS AMERICA INC 6.150% 02/15/41		04/06/2015	Tax Free Exchange		1,990,312	2,000,000	1,989,760	1,990,272	0	40	0	40	0	1,990,312	0	0	0	78,925	02/15/2041
65364T-AA-7	NIAGARA MOHAWK POWER 5.469% 01/01/18		01/01/2015	Redemption 100.0000		491,000	491,000	491,000	491,000	0	0	0	0	0	491,000	0	0	0	13,426	01/01/2018
666807-BG-6	NORTHROP GRUMMAN CORP 3.250% 08/01/23		07/08/2015	JEFFERIES & CO		988,320	1,000,000	980,760	983,352	0	897	0	897	0	984,249	0	4,071	4,071	30,875	08/01/2023
668131-AA-3	NORTHWESTERN MUT LIFE 6.063% 3/30/2040		01/01/2015	Transfer to Schedule BA		5,117,902	5,000,000	5,124,480	5,117,902	0	0	0	0	0	5,117,902	0	0	0	0	03/30/2040
66989H-AC-2	NOVARTIS CAPITAL CORP 2.900% 04/24/15		04/24/2015	Maturity		3,000,000	3,000,000	2,985,660	2,999,062	0	938	0	938	0	3,000,000	0	0	0	43,500	04/24/2015
679574-AG-8	OLD DOMINION ELECTRIC 6.210% 12/01/28		12/01/2015	Redemption 100.0000		83,333	83,333	83,333	83,333	0	0	0	0	0	83,333	0	0	0	5,175	12/01/2028
679574-AH-6	OLD DOMINION ELECTRIC 5.676% 12/01/28		12/01/2015	Redemption 100.0000		41,668	41,668	39,635	40,038	0	1,630	0	1,630	0	41,668	0	0	0	2,365	12/01/2028
681936-AV-2	OMEGA HEALTHCARE 7.500% 02/15/20		03/13/2015	Call 103.7500		622,500	600,000	590,269	593,824	0	198	0	198	0	594,023	0	28,477	28,477	26,000	02/15/2020
68557D-AA-3	ORCAL GEOTHERMAL 6.210% 12/30/20		12/30/2015	Redemption 100.0000		568,150	568,150	566,736	567,336	0	814	0	814	0	568,150	0	0	0	30,371	12/30/2020
693320-AR-4	PHH CORP 7.375% 09/01/19		11/18/2015	GOLDMAN SACHS		2,027,025	2,002,000	2,157,699	2,113,623	0	(18,910)	0	(18,910)	0	2,094,713	0	(67,688)	(67,688)	180,031	09/01/2019
693476-AT-0	PNC FUNDING CORP 5.250% 11/15/15		11/15/2015	Maturity		2,709,000	2,709,000	2,820,113	2,811,336	0	(102,336)	0	(102,336)	0	2,709,000	0	0	0	142,223	11/15/2015
69351H-AC-6	PRIME PROPERTY FUNDING 5.625% 01/15/17		11/30/2015	Call 100.0000		2,000,000	2,000,000	1,940,800	1,984,038	0	6,924	0	6,924	0	1,990,962	0	9,038	9,038	269,640	01/15/2017
717081-DA-8	PFIZER INC 5.350% 03/15/15		03/15/2015	Maturity		5,000,000	5,000,000	4,993,750	4,999,749	0	251	0	251	0	5,000,000	0	0	0	133,750	03/15/2015
717081-DM-2	PFIZER INC 3.400% 05/15/24		05/14/2015	FTN FINANCIAL SECURITIES		5,105,050	5,000,000	4,979,850	4,980,924	0	665	0	665	0	4,981,589	0	123,461	123,461	86,889	05/15/2024
73019#-AB-8	PNC EQUIP FIN LLC PP 3.000% 09/13/27		09/13/2015	Redemption 100.0000		69,511	69,511	69,511	69,511	0	0	0	0	0	69,511	0	0	0	1,564	09/13/2027
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		12/01/2015	Paydown		53,415	84,019	70,291	73,134	0	(19,720)	0	(19,720)	0	53,415	0	0	0	2,802	06/25/2036
74955E-AA-7	RGS FUNDING CORP 9.810% 12/07/22		06/07/2015	Redemption 100.0000		66	66	77	74	0	(8)	0	(8)	0	66	0	0	0	3	12/07/2022
74977X-AA-9	RSI HOME PRODUCTS INC 6.875% 03/01/18		03/16/2015	TENDER OFFER		186,569	177,000	178,180	177,672	0	(60)	0	(60)	0	177,612	0	8,957	8,957	6,591	03/01/2018
749868-AK-7	RREEF AMERICA II PP 4.180% 11/02/15		07/06/2015	Call 100.0000		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	60,012	11/02/2015
75970J-AD-8	RAMC 2007-1 AF1 5.742% 04/25/37		12/01/2015	Paydown		14,222	14,222	8,528	8,170	0	6,059	7	6,052	0	14,222	0	0	0	384	04/25/2037
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		12/01/2015	Paydown		18,497	18,497	11,540	11,085	0	7,466	54	7,412	0	18,497	0	0	0	497	04/25/2037
759950-GV-4	RAMC 2006-1 AF3 5.608% 05/25/36		11/01/2015	Paydown		82,279	82,279	62,883	62,178	0	20,102	0	20,102	0	82,279	0	0	0	2,143	05/25/2036
760985-PP-0	RAMP 2002-RS6 AI6 4.922% 11/25/32		12/01/2015	Paydown		540,386	540,386	494,453	510,819	0	29,566	0	29,566	0	540,386	0	0	0	14,501	11/25/2032
76110W-SZ-0	RASC 2003-KS7 AI5 5.409% 09/25/33		12/01/2015	Paydown		271,288	271,288	236,020	243,552	0	27,736	0	27,736	0	271,288	0	0	0	8,119	09/25/2033
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		12/01/2015	Paydown		55,837	75,705	62,384	65,139	0	(9,303)	0	(9,303)	0	55,837	0	0	0	2,663	03/25/2036
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		11/01/2015	Paydown		191,213	191,446	187,190	186,541	0	4,672	0	4,672	0	191,213	0	0	0	5,408	11/25/2035
771196-AS-1	ROCHE HLDGS INC 6.000% 03/01/19		03/26/2015	Call 100.0000		1,254,000	1,254,000	1,272,873	1,263,316	0	(484)	0	(484)	0	1,262,832	0	(8,832)	(8,832)	246,006	03/01/2019
78571C-AA-6	SABRE INC 8.500% 05/15/19		04/29/2015	Call 100.0000		411,000	411,000	421,842	417,869	0	(592)	0	(592)	0	417,277	0	(6,277)	(6,277)	43,524	05/15/2019
80007P-AL-3	SANDRIDGE ENERGY INC 8.750% 01/15/20		12/15/2015	JEFFERIES & CO		268,800	2,240,000	672,000	2,276,161	0	4,990	1,596,690	(1,591,700)	0	684,461	0	(415,661)	(415,661)	279,300	01/15/2020
802840-AA-9	SDART 2015-5 A1 0.550% 10/17/16		12/15/2015	Paydown		505,514	505,514	505,514	505,514	0	0	0	0	0	505,514	0	0	0	425	10/17/2016
802840-AA-9	SDART 2015-5 A1 0.550% 10/17/16		11/16/2015	Redemption 100.0000		526,527	526,527	526,527	526,527	0	0	0	0	0	526,527	0	0	0	209	10/17/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		12/01/2015	Paydown		140,591	140,591	138,153	138,171	0	2,420	0	2,420	0	140,591	0	0	0	2,512	07/25/2043
81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43		12/01/2015	Paydown		1,808,056	1,808,056	1,758,334	1,760,983	0	47,072	0	47,072	0	1,808,056	0	0	0	33,403	09/25/2043
81745Q-AB-8	SEMT 2015-1 A2 3.000% 01/25/45		12/01/2015	Paydown		490,293	490,293	489,067	489,067	0	1,226	0	1,226	0	490,293	0	0	0	7,371	01/25/2045
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		01/01/2015	BANK of AMERICA SEC		4,160,432	4,064,845	4,160,432	4,159,740	0	692	0	692	0	4,160,432	0	0	0	5,928	07/25/2043
826338-AA-3	SIERRA LAND CO 0.470% 03/01/48		03/02/2015	Redemption 100.0000		280,000	280,000	280,000	280,000	0	0	0	0	0	280,000	0	0	0	149	03/01/2048
828783-AT-7	SIMON DEBARTOLO GROUP LP 7.375% 06/15/18		12/21/2015	Call 100.0000		4,300,000	4,300,000	4,217,534	4,272,221	0	7,105	0	7,105	0	4,279,326	0	20,674	20,674	958,170	06/15/2018
829259-AN-0	SINCLAIR TELEVISION 6.125% 10/01/22		01/15/2015	BANK of AMERICA SEC		648,900	630,000	641,011	639,046	0	(76)	0	(76)	0	638,970	0	9,930	9,930	11,791	10/01/2022
832248-AV-0	SMITHFIELD FOODS INC 6.625% 08/15/22		02/09/2015	Various		964,920	903,000	959,683	945,567	0	(745)	0	(745)	0	944,822	0	20,098	20,098	28,464	08/15/2022
845437-BG-6	SOUTHWESTERN ELEC POWER 4.900% 07/01/15		07/01/2015	Maturity		1,000,000	1,000,000	934,640	994,438	0	5,562	0	5,562	0	1,000,000	0	0	0	49,000	07/01/2015
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		12/01/2015	Paydown		1,183,810	1,183,810	1,165,267	1,173,733	0	10,077	0	10,077	0	1,183,810	0	0	0	35,721	08/25/2035
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		12/01/2015	Paydown		592,276	615,055	573,170	571,225	0	21,051	0	21,051	0	592,276	0	0	0	17,989	10/25/2035
871829-AU-1	SYSCO CORP 3.500% 10/02/24		07/14/2015	Call 101.0000		4,040,000	4,000,000	3,984,640	3,984,960	0	700	0	700	0	3,985,659	0	54,341	54,341	109,667	10/02/2024
87612E-BA-3	TARGET CORP 4.000% 07/01/42		09/14/2015	JEFFERIES & CO		979,000	1,000,000	978,590	979,557	0	291	0	291	0	979,848	0	(848)	(848)	48,444	07/01/2042
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		12/30/2015	Redemption 100.0000		355,292	355,292	355,292	355,292	0	0	0	0	0	355,292	0	0	0	13,588	03/30/2024
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		12/15/2015	Paydown		462,369	462,369	529,955	526,251	0	(63,882)	0	(63,882)	0	462,369	0	0	0	13,950	07/15/2059
89172H-AK-3	TPMT 2015-3 A1B 3.000% 03/25/54		12/01/2015	Paydown		1,029,786	1,029,786	1,030,125	1,030,125	0	(339)	0	(339)	0	1,029,786	0	0	0	7,564	03/25/2054
89233P-4B-9	TOYOTA MOTOR CREDIT CORP 3.200% 06/17/15		06/17/2015	Maturity		4,750,000	4,750,000	4,744,110	4,749,417	0	583	0	583	0	4,750,000	0	0	0	76,000	06/17/2015
89566E-AA-6	TRISTATE GEN/TRANS ASSN 6.040% 01/31/18		01/31/2015	Redemption 100.0000		875,186	875,186	877,470	875,681	0	(495)	0	(495)	0	875,186	0	0	0	26,431	01/31/2018
89566E-AE-8	TRISTATE GEN/TRANS ASSN 3.700% 11/01/24		09/03/2015	Tax Free Exchange		3,033,971	3,000,000	3,036,420	3,036,081	0	(2,110)	0	(2,110)	0	3,033,971	0	0	0	93,425	11/01/2024
90342N-AM-9	US EDU LOAN TRST 0.000% 09/01/46		06/15/2015	JP MORGAN SEC FIXED INC		21,825,000	22,500,000	18,944,163	19,047,834	0	50,571	0	50,571	0	19,098,406	0	2,726,595	2,726,595	3,010	09/01/2046
911365-AY-0	NA UNITED RENTALS 5.750% 07/15/18		04/13/2015	Call 100.0000		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	4,665	07/15/2018
911365-BA-1	NA UNITED RENTALS 7.375% 05/15/20		08/13/2015	WILLIAM BLAIR & COMPANY		115,155	108,000	110,860	109,930	0	(329)	0	(329)	0	109,601	0	5,554	5,554	6,040	05/15/2020
925524-BB-5	VIACOM 6.250% 04/30/16		09/29/2015	Call 100.0000		570,000	570,000	550,415	565,918	0	2,240	0	2,240	0	568,158	0	1,842	1,842	51,572	04/30/2016
92783#-AA-4	VA INT'L GATEWAY PP 3.930% 06/30/30		12/31/2015	Redemption 100.0000		31,338	31,338	31,338	31,338	0	0	0	0	0	31,338	0	0	0	774	06/30/2030
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28		12/01/2015	Paydown		295,130	295,130	295,129	295,003	0	126	0	126	0	295,130	0	0	0	4,776	09/13/2028
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		12/01/2015	Paydown		102,499	102,499	85,587	87,651	0	14,848	0	14,848	0	102,499	0	0	0	3,220	06/25/2033
929766-R5-4	WBCMT 2005-C18 A4 4.935% 04/15/42		02/01/2015	Paydown		753,594	753,594	710,968	750,775	0	2,819	0	2,819	0	753,594	0	0	0	3,780	04/15/2042
931142-CZ-4	WAL-MART 3.250% 10/25/20		06/23/2015	CREDIT SUISSE FIRST BOSTON		2,095,080	2,000,000	1,992,380	1,995,269	0	362	0	362	0	1,995,631	0	99,449	99,449	43,514	10/25/2020
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		12/01/2015	Paydown		37,771	41,357	38,190	39,367	0	(1,597)	0	(1,597)	0	37,771	0	0	0	991	11/25/2035
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		12/01/2015	Paydown		129,263	129,263	72,601	72,912	0	57,567	1,216	56,351	0	129,263	0	0	0	2,015	07/25/2036
949456-AA-5	WLKRG 2013-A A 3.100% 03/15/29		12/15/2015	Paydown		547,621	547,621	547,546	547,639	0	(18)	0	(18)	0	547,621	0	0	0	7,818	03/15/2029
949458-AA-1	WLKRG 2015-AA A 2.790% 06/16/31		12/15/2015	Paydown		1,541,341	1,541,341	1,541,214	1,541,214	0	127	0	127	0	1,541,341	0	0	0	13,706	06/16/2031
94983L-AY-3	WFMBS 2006-2 2A5 5.500% 03/25/36		12/01/2015	Paydown		745,820	779,313	741,747	755,190	0	(9,370)	0	(9,370)	0	745,820	0	0	0	26,089	03/25/2036
96042D-AA-7	WILAKE 2015-3A A1 0.640% 10/17/16		12/15/2015	Paydown		546,218	546,218	546,218	546,218	0	0	0	0	0	546,218	0	0	0	398	10/17/2016
971885-AP-3	WILSHIRE MTG LOAN TR 97-2 M3 7.770% 05/25/28		12/01/2015	Paydown		14,724	14,724	14,967	14,784	0	(60)	0	(60)	0	14,724	0	0	0	326	05/25/2028
97381W-AU-8	WINDSTREAM CORP 7.500% 04/01/23		10/14/2015	BANK of AMERICA SEC		758,573	956,000	956,000	956,000	0	0	0	0	0	956,000	0	(197,428)	(197,428)	75,285	04/01/2023
067901-AL-2	BARRICK GOLD CORP 3.850% 04/01/22	A	12/14/2015	TENDER OFFER		933,507	1,000,000	999,439	999,597	0	44	0	44	0	999,642	0	(66,135)	(66,135)	43,668	04/01/2022
146900-AL-9	CASCADES INC 7.875% 01/15/20	A	05/19/2015	TENDER OFFER		992,863	951,000	957,422	953,058	0	(663)	0	(663)	0	952,395	0	40,468	40,468	63,242	01/15/2020
29250N-AA-3	ENBRIDGE INC 4.900% 03/01/15	A	03/01/2015	Maturity		1,000,000	1,000,000	950,010	998,487	0	1,513	0	1,513	0	1,000,000	0	0	0	24,500	03/01/2015
65334H-AD-4	NEXEN INC 5.200% 03/10/15	A	03/10/2015	Maturity		768,000	768,000	793,628	774,967	0	(6,967)	0	(6,967)	0	768,000	0	0	0	19,968	03/10/2015
67000X-AL-0	NOVELIS INC 8.375% 12/15/17	A	12/04/2015	GOLDMAN SACHS		97,020	98,000	98,000	98,000	0	0	0	0	0	98,000	0	(980)	(980)	8,071	12/15/2017
775310-AM-0	ROGERS WIRELESS INC 7.500% 03/15/15	A	03/15/2015	Maturity		2,000,000	2,000,000	2,145,700	2,004,799	0	(4,799)	0	(4,799)	0	2,000,000	0	0	0	75,000	03/15/2015
87971K-AK-3	TEMBEC INDUSTRIES INC 9.000% 12/15/19	A	12/10/2015	NATIONAL BANK OF CANADA		2,556,825	3,307,000	3,307,000	3,307,000	0	0	0	0	0	3,307,000	0	(750,175)	(750,175)	261,200	12/15/2019
893526-DG-5	TRANS-CANADA PIPELINES 4.875% 01/15/15	A	01/15/2015	Maturity		2,000,000	2,000,000	1,925,320	1,999,547	0	453	0	453	0	2,000,000	0	0	0	48,750	01/15/2015
895945-B*-3	TRICAN WELL SVCS PP 5.290% 04/28/18	I	10/28/2015	Taxable Exchange		824,303	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(175,697)	(175,697)	53,842	04/28/2018
895945-B@-1	TRICAN WELL SVCS PP 5.900% 04/28/21	A	10/28/2015	Taxable Exchange		3,652,546	5,000,000	5,198,850	5,186,562	0	(21,007)	0	(21,007)	0	5,165,555	0	(1,513,009)	(1,513,009)	300,168	04/28/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	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
C1467#-AA-5	CSL GROUP INC. PP 5.440% 03/15/21	I	03/15/2015	Redemption 100.0000		83,333	83,333	83,333	83,333	0	0	0	0	0	83,333	0	0	0	2,267	03/15/2021
11778B-AA-0	BSKYB FINANCE UK 5.625% 10/15/15	F	10/15/2015	Maturity		1,000,000	1,000,000	999,540	999,044	0	956	0	956	0	1,000,000	0	0	0	56,250	10/15/2015
12623U-AA-3	CNOOC FIN 2012 3.875% 05/02/22	F	12/03/2015	WELLS FARGO		3,061,680	3,000,000	2,996,550	2,997,344	0	299	0	299	0	2,997,642	0	64,038	64,038	127,875	05/02/2022
128690-AA-2	CALCIPAR SA 6.875% 05/01/18	F	05/01/2015	Call 103.4380		222,392	215,000	209,729	211,775	0	264	0	264	0	212,039	0	10,352	10,352	7,391	05/01/2018
21987B-AQ-1	CODELCO INC 3.000% 07/17/22	F	05/07/2015	MORGAN STANLEY FIXED INC		1,965,000	2,000,000	1,973,260	1,979,073	0	901	0	901	0	1,979,974	0	(14,974)	(14,974)	49,167	07/17/2022
22546Q-AE-7	CREDIT SUISS NEW YORK 3.500% 03/23/15	F	03/23/2015	Maturity		5,100,000	5,100,000	5,170,329	5,136,270	0	(36,270)	0	(36,270)	0	5,100,000	0	0	0	89,250	03/23/2015
25244S-AC-5	DIAGEO FINANCE BV 5.300% 10/28/15	F	10/28/2015	Maturity		1,000,000	1,000,000	997,850	999,777	0	223	0	223	0	1,000,000	0	0	0	53,000	10/28/2015
30251G-AN-7	FMG RESOURCES AUG 2006 6.875% 04/01/22	F	12/07/2015	TENDER OFFER		154,000	200,000	215,500	212,062	0	(2,070)	0	(2,070)	0	209,992	0	(55,992)	(55,992)	16,003	04/01/2022
377373-AD-7	GLAXOSMITHKLINE CAP PLC 2.850% 05/08/22	F	05/01/2015	BARCLAYS		3,025,290	3,000,000	2,979,600	2,984,433	0	656	0	656	0	2,985,089	0	40,201	40,201	42,038	05/08/2022
44842C-AB-9	HUTCH WHAMPOA INT 12 II 3.250% 11/08/22	F	10/08/2015	WELLS FARGO		4,965,250	5,000,000	4,935,950	4,937,810	0	5,502	0	5,502	0	4,943,312	0	21,938	21,938	151,667	11/08/2022
59934#-AB-9	MILESTONE AVIATN PP 5.550% 12/19/21	F	02/17/2015	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	214,875	12/19/2021
65504L-AB-3	NOBLE HOLDING INTL LTD 3.450% 08/01/15	F	08/01/2015	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	34,500	08/01/2015
81180W-AD-3	SEAGATE HDD CAYMAN 6.875% 05/01/20	F	05/07/2015	Call 103.4380		1,641,561	1,587,000	1,658,415	1,633,117	0	(4,418)	0	(4,418)	0	1,628,699	0	12,862	12,862	56,372	05/01/2020
857004-AC-9	STATE GRID OVERSEAS INV 4.125% 05/07/24	F	09/09/2015	GOLDMAN SACHS		3,152,940	3,000,000	3,086,610	3,083,252	0	(5,298)	0	(5,298)	0	3,077,954	0	74,986	74,986	105,531	05/07/2024
90320T-AA-8	UPCB FINANCE V LTD 7.250% 11/15/21	F	05/05/2015	Call 100.0000		12,500	12,500	13,409	13,178	0	(50)	0	(50)	0	13,128	0	(628)	(628)	803	11/15/2021
90320X-AA-9	UPCB FINANCE VI LTD 6.875% 01/15/22	F	05/05/2015	Call 100.0000		153,000	153,000	168,694	164,057	0	(931)	0	(931)	0	163,125	0	(10,125)	(10,125)	12,960	01/15/2022
980888-AE-1	WOOLWORTHS LTD 3.150% 04/12/16	F	10/20/2015	BROWNSTONE INV GROUP,LLC		5,046,900	5,000,000	4,995,850	4,998,875	0	707	0	707	0	4,999,582	0	47,318	47,318	162,313	04/12/2016
G3157#-AA-2	EUROPEAN METALS PP 3.870% 12/17/19	R	12/17/2015	Redemption 100.0000		444,444	444,444	444,444	444,444	0	0	0	0	0	444,444	0	0	0	8,600	12/17/2019
G71258-AA-4	PIRELLI INT'L PP 4.220% 12/05/17	F	11/24/2015	PRIVATE PLACEMENT		1,002,500	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	2,500	2,500	42,434	12/05/2017
N3386#-AE-9	FUGRO NV PP 5.050% 08/17/18	F	12/23/2015	Redemption 100.0000		949,972	949,972	949,972	949,972	0	0	0	0	0	949,972	0	0	0	64,655	08/17/2018
Y35339-AC-7	HONG KONG & SHANGHAI BK 5.000% 12/29/49	F	12/31/2015	Call 100.0000		1,250,000	1,250,000	1,058,750	1,075,139	0	1,507	0	1,507	0	1,076,647	0	173,353	173,353	63,368	12/29/2049
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						316,957,643	322,082,806	316,226,649	318,715,802	93,525	297,547	2,823,829	(2,432,757)	0	316,283,054	0	674,583	674,583	13,420,617	XXX
40427Q-AA-1	HSBC AMERICA CAPITAL II 8.380% 05/15/27		06/26/2015	Call 100.8400		17,445,320	17,300,000	18,095,077	17,463,820	0	(32,504)	0	(32,504)	0	17,431,316	0	14,004	14,004	889,979	05/15/2027
40430L-AA-7	HSBC FIN CAP TRUST IX 5.911% 11/30/35		11/30/2015	Call 100.0000		1,000,000	1,000,000	999,375	999,485	0	12	0	12	0	999,497	0	503	503	59,110	11/30/2035
4899999. Subtotal - Bonds - Hybrid Securities						18,445,320	18,300,000	19,094,452	18,463,305	0	(32,492)	0	(32,492)	0	18,430,813	0	14,507	14,507	949,089	XXX
8399997. Total - Bonds - Part 4						433,877,034	435,234,765	435,535,494	437,022,808	93,525	(1,121,859)	3,296,342	(4,324,676)	0	432,698,139	0	1,178,889	1,178,889	17,365,336	XXX
8399998. Total - Bonds - Part 5						81,330,011	77,972,560	78,635,222		0	(354,715)	0	(354,715)	0	78,280,507	0	3,049,503	3,049,503	1,314,885	XXX
8399999. Total - Bonds						515,207,045	513,207,325	514,170,716	437,022,808	93,525	(1,476,574)	3,296,342	(4,679,391)	0	510,978,646	0	4,228,392	4,228,392	18,680,221	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
001084-10-2	AGCO CORP		09/02/2015	BNY CONVERG-SOFT	18,600.000	880,502		943,918	840,720	103,198	0	0	103,198	0	943,918	0	(63,416)	(63,416)	6,696	
00206R-10-2	AT&T INC		09/01/2015	BNY CONVERG-SOFT	170,629.000	5,537,065		5,499,424	5,731,428	(232,004)	0	0	(232,004)	0	5,499,424	0	37,641	37,641	240,587	
049392-10-3	ATLAS PIPELINE PARTNERS LP		03/03/2015	Taxable Exchange	180,000.000	4,793,400		5,840,818	4,906,800	934,018	0	0	934,018	0	5,840,818	0	(1,047,418)	(1,047,418)	115,200	
09247X-10-1	BLACKROCK INC		09/01/2015	BNY CONVERG-SOFT	7,885.000	2,315,441		1,217,237	2,819,361	(1,602,124)	0	0	(1,602,124)	0	1,217,237	0	1,098,204	1,098,204	51,568	
110122-10-8	BRISTOL-MYERS SQUIBB CO		09/01/2015	BNY CONVERG-SOFT	18,000.000	1,057,065		850,939	1,062,540	(211,601)	0	0	(211,601)	0	850,939	0	206,126	206,126	19,980	
12572Q-10-5	CME GROUP INC		07/28/2015	CREDIT SUISSE FIRST BOSTON	10,200.000	981,072		575,274	904,230	(328,956)	0	0	(328,956)	0	575,274	0	405,798	405,798	30,600	
133131-10-2	CAMDEN PROPERTY TRUST REIT		09/01/2015	BNY CONVERG-SOFT	3,976.000	282,076		234,232	293,588	(59,356)	0	0	(59,356)	0	234,232	0	47,844	47,844	8,191	
166764-10-0	CHEVRON CORPORATION		09/01/2015	BNY CONVERG-SOFT	59,561.000	4,670,360		6,361,516	6,681,553	(320,037)	0	0	(320,037)	0	6,361,516	0	(1,691,156)	(1,691,156)	191,191	
17275R-10-2	CISCO SYSTEMS INC		09/01/2015	BNY CONVERG-SOFT	75,000.000	1,895,965		1,698,533	2,086,500	(387,968)	0	0	(387,968)	0	1,698,533	0	197,433	197,433	45,750	
191216-10-0	COCA-COLA CO		09/01/2015	BNY CONVERG-SOFT	135,000.000	5,235,609		5,060,246	5,699,700	(639,455)	0	0	(639,455)	0	5,060,246	0	175,363	175,363	89,100	
20825C-10-4	CONOCOPHILLIPS		09/01/2015	BNY CONVERG-SOFT	136,000.000	6,477,574		8,989,410	9,392,160	(402,750)	0	0	(402,750)	0	8,989,410	0	(2,511,835)	(2,511,835)	299,200	
231021-10-6	CUMMINS ENGINE		05/12/2015	BNY CONVERG-SOFT	3,600.000	507,760		512,577	519,012	(6,435)	0	0	(6,435)	0	512,577	0	(4,817)	(4,817)	2,808	
244199-10-5	DEERE & COMPANY		06/08/2015	Various	94,114.000	8,611,843		8,222,124	8,326,266	(104,142)	0	0	(104,142)	0	8,222,124	0	389,719	389,719	112,937	
247916-20-8	DENBURY RESOURCES INC		09/01/2015	BANK OF NEW YORK	50,500.000	190,149		815,661	410,565	405,096	0	0	405,096	0	815,661	0	(625,512)	(625,512)	9,469	
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		06/22/2015	BNY CONVERG-SOFT	41,734.000	1,294,640		788,539	1,507,432	(718,893)	0	0	(718,893)	0	788,539	0	506,101	506,101	31,092	
363576-10-9	ARTHUR J GALLAGHER & CO		09/01/2015	BNY CONVERG-SOFT	10,000.000	427,671		463,591	470,800	(7,209)	0	0	(7,209)	0	463,591	0	(35,920)	(35,920)	7,400	
369604-10-3	GENERAL ELECTRIC CO		09/01/2015	BANK OF NEW YORK	194,115.000	4,668,127		3,199,814	4,905,286	(1,705,472)	0	0	(1,705,472)	0	3,199,814	0	1,468,313	1,468,313	133,939	
371927-10-4	GENESIS ENERGY L.P.		06/23/2015	Various	3,043.000	138,946		78,776	129,084	(50,308)	0	0	(50,308)	0	78,776	0	60,171	60,171	3,667	
40434L-10-5	HP INC		11/02/2015	Spin Off	0.000	2,106,056		2,106,056	2,106,056	0	0	0	0	0	2,106,056	0	0	0	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
458140-10-0	INTEL CORPORATION		12/28/2015	BNY CONVERG-SOFT	10,312.000	358,242		202,615	374,222	(171,608)	0	0	(171,608)	0	202,615	0	155,627	155,627	9,900	
478366-10-7	JOHNSON CONTROLS		05/12/2015	BNY CONVERG-SOFT	7,200.000	360,261		365,075	348,048	17,027	0	0	17,027	0	365,075	0	(4,813)	(4,813)	3,744	
500760-10-6	KRAFT FOODS GROUP INC-W/I		07/06/2015	Taxable Exchange	10,000.000	1,046,900		545,251	626,600	(81,349)	0	0	(81,349)	0	545,251	0	501,649	501,649	11,000	
539830-10-9	LOCKHEED MARTIN		07/28/2015	S. C. BERNSTEIN	15,584.000	3,176,057		2,518,954	3,001,011	(482,057)	0	0	(482,057)	0	2,518,954	0	657,103	657,103	46,752	
55262C-10-0	MBIA INC		09/01/2015	BNY CONVERG-SOFT	11,300.000	77,958		98,649	107,802	38,438	0	47,591	(9,153)	0	98,649	0	(20,691)	(20,691)	0	
559080-10-6	MAGELLAN MIDSTREAM PRTNS		09/10/2015	S. G. COWEN SECURITIES CORP.	73.000	4,940		2,180	6,034	(3,854)	0	0	(3,854)	0	2,180	0	2,759	2,759	157	
570759-10-0	MARKWEST ENERGY PARTNERS LP MLP		06/22/2015	BNY CONVERG-SOFT	94,339.000	5,816,551		6,197,077	6,378,951	(181,875)	0	0	(181,875)	0	6,197,077	0	(380,526)	(380,526)	171,840	
609207-10-5	MONDELEZ INTERNATIONAL INC		09/01/2015	BNY CONVERG-SOFT	32,123.000	1,327,703		1,035,840	1,167,029	(131,189)	0	0	(131,189)	0	1,035,840	0	291,863	291,863	14,455	
65473P-10-5	NISOURCE INC		09/10/2015	Various	6,593.000	109,149		50,329	109,901	(59,572)	0	0	(59,572)	0	50,329	0	58,820	58,820	4,450	
65473P-10-5	NISOURCE INC		07/02/2015	Spin Off	0.000	77,747		77,747	169,774	(92,027)	0	0	(92,027)	0	77,747	0	0	0	0	
69351T-10-6	PPL CORPORATION		09/01/2015	BNY CONVERG-SOFT	43,278.000	1,306,578		1,207,617	1,458,986	(251,368)	0	0	(251,368)	0	1,207,617	0	98,960	98,960	48,363	
69351T-10-6	PPL CORPORATION		06/02/2015	Spin Off	0.000	93,783		93,783	113,304	(19,521)	0	0	(19,521)	0	93,783	0	0	0	0	
717081-10-3	PFIZER INC		09/01/2015	BNY CONVERG-SOFT	50,000.000	1,577,646		1,467,605	1,557,500	(89,895)	0	0	(89,895)	0	1,467,605	0	110,041	110,041	42,000	
726503-10-5	PLAINS ALL AMER PIPELINE LP		06/23/2015	BNY CONVERG-SOFT	46,248.000	2,060,307		1,389,803	2,373,447	(983,644)	0	0	(983,644)	0	1,389,803	0	670,504	670,504	62,897	
742718-10-9	PROCTER & GAMBLE CO		09/01/2015	BNY CONVERG-SOFT	22,072.000	1,528,593		1,713,110	2,010,538	(297,429)	0	0	(297,429)	0	1,713,110	0	(184,517)	(184,517)	43,469	
81721M-10-9	SENIOR HOUSING PROPS TR REIT		09/01/2015	BNY CONVERG-SOFT	13,800.000	212,128		307,068	305,118	1,950	0	0	1,950	0	307,068	0	(94,940)	(94,940)	16,146	
835495-10-2	SONOCO PRODUCTS		09/02/2015	BNY CONVERG-SOFT	20,000.000	768,606		848,520	874,000	(25,480)	0	0	(25,480)	0	848,520	0	(79,914)	(79,914)	20,400	
845467-10-9	SOUTHWESTERN ENERGY		09/01/2015	BNY CONVERG-SOFT	8,800.000	139,513		365,572	240,152	125,420	0	0	125,420	0	365,572	0	(226,060)	(226,060)	0	
871829-10-7	SYSCO CORP		09/01/2015	BNY CONVERG-SOFT	91,663.000	3,584,718		2,485,880	3,638,104	(1,152,224)	0	0	(1,152,224)	0	2,485,880	0	1,098,838	1,098,838	82,497	
92276F-10-0	VENTAS INC REIT		09/01/2015	BNY CONVERG-SOFT	10,000.000	544,632		544,026	627,846	(83,820)	0	0	(83,820)	0	544,026	0	606	606	15,800	
92276F-10-0	VENTAS INC REIT		08/18/2015	Spin Off	0.000	77,252		77,252	89,154	(11,902)	0	0	(11,902)	0	77,252	0	0	0	0	
92343V-10-4	VERIZON COMMUNICATIONS		09/01/2015	BNY CONVERG-SOFT	1,740.000	78,361		83,720	81,397	2,323	0	0	2,323	0	83,720	0	(5,359)	(5,359)	2,871	
931422-10-9	WALGREEN CO		01/01/2015	Tax Free Exchange	12,400.000	885,651		885,651	944,880	(59,229)	0	0	(59,229)	0	885,651	0	0	0	0	
949746-10-1	WELLS FARGO & CO		10/01/2015	S. G. COWEN SECURITIES CORP.	103,914.000	5,332,976		5,394,020	5,394,020	0	0	0	0	0	5,394,020	0	(61,044)	(61,044)	0	
988498-10-1	YUM! BRANDS INC		05/12/2015	BNY CONVERG-SOFT	3,000.000	268,792		225,322	218,550	6,772	0	0	6,772	0	225,322	0	43,470	43,470	2,460	
G65431-10-1	NOBLE CORP PLC		09/01/2015	BNY CONVERG-SOFT	19,000.000	240,406		615,530	314,830	300,700	0	0	300,700	0	615,530	0	(375,124)	(375,124)	21,375	
G6S01W-10-8	PARAGON OFFSHORE PLC		09/01/2015	BNY CONVERG-SOFT	6,333.000	5,284		20,076	17,542	2,533	0	0	2,533	0	20,076	0	(14,791)	(14,791)	0	
008916-10-8	AGRIUM INC	A	09/01/2015	BNY CONVERG-SOFT	22,400.000	2,255,719		1,903,080	2,121,728	(218,648)	0	0	(218,648)	0	1,903,080	0	352,640	352,640	54,544	
775109-20-0	ROGERS COMMUNICATIONS	A	09/02/2015	Various	244,798.000	8,077,850		10,054,197	9,512,850	541,346	0	0	541,346	0	10,054,197	0	(1,976,347)	(1,976,347)	281,851	
87971M-10-3	TELUS CORPORATION	A	09/01/2015	BNY CONVERG-SOFT	41,786.000	1,330,333		1,222,044	1,505,967	(283,923)	0	0	(283,923)	0	1,222,044	0	108,289	108,289	41,425	
91911K-10-2	VALEANT PHARMA	I	01/08/2015	BNY CONVERG-SOFT	2,800.000	430,434		354,438	400,708	(46,270)	0	0	(46,270)	0	354,438	0	75,996	75,996	0	
162521-01-4	BROOKFIELD INFRASTRUCTURE PA LP	F	09/02/2015	Various	279,251.000	10,491,546		10,044,966	11,854,205	(1,809,239)	0	0	(1,809,239)	0	10,044,966	0	446,581	446,581	578,050	
055622-10-4	BP P.L.C.	F	09/01/2015	BNY CONVERG-SOFT	37,200.000	1,202,512		1,553,503	1,418,064	135,439	0	0	135,439	0	1,553,503	0	(350,990)	(350,990)	66,774	
251566-10-5	DEUTSCHE TELEKOM AG-SPON ADR	F	12/28/2015	BNY CONVERG-SOFT	40,858.000	711,058		521,829	649,234	(127,405)	0	0	(127,405)	0	521,829	0	189,229	189,229	21,787	
25243Q-20-5	DIAGEO PLC ADR	R	09/01/2015	BNY CONVERG-SOFT	62,122.000	6,430,198		7,507,288	7,087,499	419,789	0	0	419,789	0	7,507,288	0	(1,077,090)	(1,077,090)	212,085	
37733W-10-5	GLAXOSMITHKLINE PLC-ADR	F	09/01/2015	BNY CONVERG-SOFT	5,188.000	205,699		232,672	221,735	10,937	0	0	10,937	0	232,672	0	(26,973)	(26,973)	12,769	
66987V-10-9	NOVARTIS AG-ADR	F	09/10/2015	S. G. COWEN SECURITIES CORP.	21,500.000	2,072,854		1,203,422	1,992,190	(788,768)	0	0	(788,768)	0	1,203,422	0	869,432	869,432	57,318	
684060-10-6	ORANGE SA-SPONS ADR	F	09/01/2015	BNY CONVERG-SOFT	3,546.000	53,960		41,630	59,998	(18,368)	0	0	(18,368)	0	41,630	0	12,330	12,330	1,600	
780259-10-7	ROYAL DUTCH SHELL PLC-ADR	F	09/01/2015	BNY CONVERG-SOFT	79,911.000	4,047,617		5,165,643	5,558,609	(392,966)	0	0	(392,966)	0	5,165,643	0	(1,118,026)	(1,118,026)	225,349	
881575-30-2	TESCO PLC RECEIPTS	F	09/01/2015	BANK OF NEW YORK	62,296.000	522,859		1,036,050	541,975	494,075	0	0	494,075	0	1,036,050	0	(513,191)	(513,191)	0	
904784-70-9	UNILEVER N V -NY SHARES	F	09/01/2015	BNY CONVERG-SOFT	527,665.000	20,646,835		20,123,001	20,600,042	(477,040)	0	0	(477,040)	0	20,123,001	0	523,833	523,833	515,793	
92857W-30-8	VODAFONE GROUP PLC SP ADR	F	09/01/2015	BNY CONVERG-SOFT	3,610.000	121,493		134,220	123,354	55,853	0	44,987	10,866	0	134,220	0	(12,727)	(12,727)	6,265	
G1151C-10-1	ACCENTURE PLC-CL A	F	01/08/2015	BNY CONVERG-SOFT	4,700.000	423,136		395,224	419,757	(24,533)	0	0	(24,533)	0	395,224	0	27,912	27,912	0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						142,156,158	XXX	143,770,164	155,409,736	(11,546,999)	0	92,578	(11,639,577)	0	143,770,164	0	(1,614,002)	(1,614,002)	4,095,561	XXX
9799997. Total - Common Stocks - Part 4						142,156,158	XXX	143,770,164	155,409,736	(11,546,999)	0	92,578	(11,639,577)	0	143,770,164	0	(1,614,002)	(1,614,002)	4,095,561	XXX
9799998. Total - Common Stocks - Part 5						30,164,717	XXX	31,234,287		0	0	0	0	0	31,234,287	0	(1,069,569)	(1,069,569)	347,826	XXX
9799999. Total - Common Stocks						172,320,875	XXX	175,004,451	155,409,736	(11,546,999)	0	92,578	(11,639,577)	0	175,004,451	0	(2,683,571)	(2,683,571)	4,443,387	XXX
9899999. Total - Preferred and Common Stocks						172,320,875	XXX	175,004,451	155,409,736	(11,546,999)	0	92,578	(11,639,577)	0	175,004,451	0	(2,683,571)	(2,683,571)	4,443,387	XXX
9999999 - Totals						687,527,920	XXX	689,175,167	592,432,544	(11,453,474)	(1,476,574)	3,388,920	(16,318,968)	0	685,983,097	0	1,544,821	1,544,821	23,123,608	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
063679-BV-5	BANK OF MONTREAL 2.850% 06/09/15	A	01/29/2015	BMO CAPITAL MARKETS	06/09/2015	Maturity	3,500,000	3,531,185	3,500,000	3,500,000	0	(31,185)	0	(31,185)	0	0	0	0	49,875	14,963
136069-DS-7	CANADIAN IMPERIAL BANK 2.350% 12/11/15	A	08/26/2015	MARKET AXESS	12/11/2015	Maturity	750,000	754,043	750,000	750,000	0	(4,043)	0	(4,043)	0	0	0	0	8,813	3,721
1099999. Subtotal - Bonds - All Other Governments							4,250,000	4,285,228	4,250,000	4,250,000	0	(35,228)	0	(35,228)	0	0	0	0	58,688	18,684
130536-PR-0	CA PCR WST MGMT POLLUTION 0.600% 08/01/23		07/31/2015	MERRILL LYNCH-NY--FX INC	11/02/2015	Redemption 100.0000	5,300,000	5,300,000	5,300,000	5,300,000	0	0	0	0	0	0	0	0	7,345	0
232263-GR-8	CUYAHOGA CNTY OH ECON DEV 3.670% 12/01/15		08/03/2015	CITIGROUP GLOBAL MKTS	12/01/2015	Maturity	900,000	908,865	900,000	900,000	0	(8,865)	0	(8,865)	0	0	0	0	16,515	5,964
31315K-QR-4	FRMDN 0.180% 12/18/15		12/17/2015	UBS WARBURG	12/18/2015	Maturity	2,000,000	1,999,990	1,999,990	1,999,990	0	0	0	0	0	0	0	0	10	0
31412S-D3-6	FNMA # 933122 5.500% 01/01/38		02/01/2015	Interest Capitalization	12/01/2015	Paydown	42,530	42,530	41,835	41,835	0	(695)	0	(695)	0	0	0	0	1,027	0
49126R-AC-0	KENTUCKY ST FIN VRDN 0.400% 04/01/31		02/27/2015	J P MORGAN SEC FIXED INC	06/01/2015	Redemption 100.0000	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	0	0	1,995	0
67756Q-NP-8	OHFA SINGLE FAMILY HSG 2.700% 03/01/36		04/21/2015	J P MORGAN SEC FIXED INC	12/01/2015	Redemption 100.0000	1,776,667	1,776,667	1,776,667	1,776,667	0	0	0	0	0	0	0	0	16,772	0
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN 0.400% 06/01/44		01/02/2015	SUNTRUST	04/01/2015	Redemption 100.0000	3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	0	0	0	3,414	0
92812U-Q5-0	VHDA MULTIFAMILY HSG 3.250% 06/25/42		10/29/2015	WELLS FARGO	12/25/2015	Redemption 100.0000	84,591	84,591	84,591	84,591	0	0	0	0	0	0	0	0	229	69
3199999. Subtotal - Bonds - U.S. Special Revenues							15,603,788	15,612,643	15,603,083	15,603,083	0	(9,560)	0	(9,560)	0	0	0	0	47,307	6,033
00841X-AH-3	ABMT 2015-2 A8 3.000% 03/25/45		03/13/2015	J P MORGAN SEC FIXED INC	12/01/2015	Paydown	874,212	885,687	874,212	874,212	0	(11,474)	0	(11,474)	0	0	0	0	11,125	1,748
00842B-AE-7	ABMT 2015-5 A5 3.500% 07/25/45		08/11/2015	J P MORGAN SEC FIXED INC	12/01/2015	Paydown	692,504	704,623	692,504	692,504	0	(12,119)	0	(12,119)	0	0	0	0	6,535	1,751
0258M0-DA-4	AMERICAN EXPRESS 2.750% 09/15/15		08/24/2015	US BANCORP	09/15/2015	Maturity	850,000	850,918	850,000	850,000	0	(918)	0	(918)	0	0	0	0	11,688	10,519
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/45		02/26/2015	GOLDMAN SACHS	12/01/2015	Paydown	59,830	59,828	59,830	59,830	0	2	0	2	0	0	0	0	922	0
053015-AD-5	AUTOMATIC DATA PROCESSING INC 2.250% 09/15/20		09/08/2015	BANK of AMERICA SEC	09/09/2015	RBC/DAIN BROWNSTONE INV GROUP,LLC	2,500,000	2,497,775	2,505,350	2,497,775	0	0	0	0	0	0	7,575	7,575	0	0
054937-AE-7	BB&T CORPORATION 5.200% 12/23/15		09/24/2015	MORGAN STANLEY FIXED INC	10/02/2015		600,000	606,120	605,862	605,537	0	(583)	0	(583)	0	0	325	325	9,013	8,320
054937-AE-7	BB&T CORPORATION 5.200% 12/23/15		09/24/2015	MORGAN STANLEY FIXED INC	12/23/2015	Maturity	1,000,000	1,010,200	1,000,000	1,000,000	0	(10,200)	0	(10,200)	0	0	0	0	26,000	13,867
079860-AA-0	BELLSOUTH CORP 4.182% 04/26/16		02/11/2015	GUGGENHEIM CAPITAL MARKETS	04/26/2015	Maturity	2,900,000	2,919,807	2,900,000	2,900,000	0	(19,807)	0	(19,807)	0	0	0	0	122,962	100,054
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		01/26/2015	J P MORGAN SEC FIXED INC	12/01/2015	Paydown	317,870	317,150	317,870	317,870	0	720	0	720	0	0	0	0	3,779	26
144141-CX-4	CAROLINA POWER & LIGHT 5.250% 12/15/15		05/12/2015	GUGGENHEIM CAPITAL MARKETS	12/15/2015	Maturity	1,500,000	1,542,270	1,500,000	1,500,000	0	(42,270)	0	(42,270)	0	0	0	0	78,750	32,813
191216-BS-8	COCA-COLA CO 2.875% 10/27/25		10/22/2015	CITIGROUP GLOBAL MKTS	10/28/2015	JEFFERIES & CO	5,000,000	4,992,250	4,995,165	4,992,258	0	8	0	8	0	0	2,907	2,907	1,757	0
202218-AH-6	COMMERCIAL NET LEASE RLT CORP 6.150% 12/15/15		07/22/2015	MORGAN STANLEY FIXED INC	12/15/2015	Maturity	1,500,000	1,529,250	1,500,000	1,500,000	0	(29,250)	0	(29,250)	0	0	0	0	46,125	9,738
209111-EK-5	CONSOLIDATED EDISON OF NY CORP 5.375% 12/15/15		05/12/2015	GUGGENHEIM CAPITAL MARKETS	12/15/2015	Maturity	3,000,000	3,085,440	3,000,000	3,000,000	0	(85,440)	0	(85,440)	0	0	0	0	161,250	67,188
226373-AK-4	CRESTWOOD MIDSTREAM PART 6.250% 04/01/23		03/09/2015	BANK of AMERICA SEC	10/30/2015	BANK of AMERICA SEC	1,384,000	1,384,000	1,180,553	1,384,000	0	0	0	0	0	0	(203,448)	(203,448)	53,053	0
29379V-AR-4	ENTERPRISE PRODUCTS 3.700% 06/01/15		04/24/2015	CREDIT SUISSE FIRST BOSTON	06/01/2015	Maturity	700,000	701,897	700,000	700,000	0	(1,897)	0	(1,897)	0	0	0	0	12,950	10,648
31428X-BC-9	FEDEX CORP 3.200% 02/01/25		01/06/2015	BANK of AMERICA SEC	05/13/2015	BANK of AMERICA SEC	3,000,000	2,995,350	2,937,480	2,995,511	0	161	0	161	0	0	(58,031)	(58,031)	34,400	0
364725-BC-4	GANNETT CO 5.500% 09/15/24		03/12/2015	BANK of AMERICA SEC	04/02/2015	WELLS FARGO	232,000	241,860	243,020	241,755	0	(105)	0	(105)	0	0	1,265	1,265	7,443	6,699
369622-SN-6	GEN EL CAPITAL CORP 7.125% 12/29/49		04/10/2015	SUSQUEHANNA	07/13/2015	JEFFERIES & CO	2,000,000	2,382,500	2,310,000	2,370,905	0	(11,595)	0	(11,595)	0	0	(60,905)	(60,905)	83,521	47,500
45660L-6K-0	RAST 2006-A1 1A3 6.000% 04/25/36		06/23/2015	Various	06/23/2015	Various	1	0	625,153	0	0	0	0	0	0	0	625,153	625,153	0	0
46618L-AA-8	HENDR 2015-1A A 3.260% 09/15/72		03/25/2015	CREDIT SUISSE FIRST BOSTON	12/15/2015	Paydown	390,895	390,647	390,895	390,895	0	247	0	247	0	0	0	0	5,418	0
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		12/30/2015	Various	12/30/2015	Various	2	0	620,966	0	0	0	0	0	0	0	620,966	620,966	0	0
49326E-EC-3	KEYBANK NA 3.750% 08/13/15		04/21/2015	MARKET AXESS	08/13/2015	Maturity	1,000,000	1,009,410	1,000,000	1,000,000	0	(9,410)	0	(9,410)	0	0	0	0	18,750	7,396
50188F-AB-1	LG&E & KU ENERGY LLC 2.125% 11/15/15		09/02/2015	BARCLAYS	11/15/2015	Maturity	2,470,000	2,480,151	2,470,000	2,470,000	0	(10,151)	0	(10,151)	0	0	0	0	35,488	19,094
565849-AJ-5	MARATHON OIL CORP 0.900% 11/01/15		09/15/2015	US BANCORP	11/01/2015	Maturity	1,400,000	1,399,916	1,400,000	1,400,000	0	84	0	84	0	0	0	0	6,300	4,795
59217G-BM-0	MET LIFE GLOB 0.517% 07/14/16		01/07/2015	US BANCORP	03/18/2015	US BANCORP	300,000	300,000	300,135	300,000	0	0	0	0	0	0	135	135	257	0
61747Y-CT-0	MORGAN STANLEY 3.450% 11/02/15		08/25/2015	MORGAN STANLEY FIXED INC	11/02/2015	Maturity	3,700,000	3,717,390	3,700,000	3,700,000	0	(17,390)	0	(17,390)	0	0	0	0	63,825	41,132
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36	G	06/23/2015	Various	06/23/2015	Various	1	0	463,816	0	0	0	0	0	0	0	463,816	463,816	0	0
61752R-AJ-1	MSM 2007-3XS 2A3S 5.858% 01/25/47		06/23/2015	Various	06/23/2015	Various	1	0	695,724	0	0	0	0	0	0	0	695,724	695,724	0	0
72650R-AX-0	PLAINS ALL AMER PIPELINE 3.950% 09/15/15		04/30/2015	PIERPONT SECURITIES	09/15/2015	Maturity	700,000	708,015	700,000	700,000	0	(8,015)	0	(8,015)	0	0	0	0	13,825	3,840

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
81746L-AD-4	SEMT 2015-3 A4 3.500% 07/25/45		06/19/2015	MORGAN STANLEY FIXED INC	12/01/2015	Paydown	246,856	250,231	246,856	246,856	0	(3,375)	0	(3,375)	0	0	0	0	2,768	576
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		01/01/2015	BANK of AMERICA SEC	12/01/2015	Paydown	546,796	559,654	546,796	546,796	0	(12,858)	0	(12,858)	0	0	0	0	10,083	797
832696-AN-8	SMUCKER JM CO 4.375% 03/15/45		03/16/2015	BANK of AMERICA SEC	10/13/2015	Tax Free Exchange	1,000,000	1,002,670	1,002,639	1,002,639	0	(31)	0	(31)	0	0	0	0	24,670	0
92343V-CU-6	VERIZON COMMUNICATIONS 4.272% 01/15/36		04/23/2015	J P MORGAN SEC FIXED INC	08/25/2015	Tax Free Exchange	10,000,000	9,933,400	9,933,989	9,933,989	0	589	0	589	0	0	0	0	192,240	53,400
93934F-BL-5	WMALT 2005-7 2CB1 5.500% 08/25/35		12/30/2015	Various	12/30/2015	Various	1	0	176,876	0	0	0	0	0	0	0	176,876	176,876	0	0
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		12/30/2015	Various	12/30/2015	Various	1	0	155,242	0	0	0	0	0	0	0	155,242	155,242	0	0
93934N-AK-1	WMALT 2006-5 1A10 6.000% 07/25/36		12/30/2015	Various	12/30/2015	Various	1	0	248,386	0	0	0	0	0	0	0	248,386	248,386	0	0
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		12/30/2015	Various	12/30/2015	Various	1	0	372,580	0	0	0	0	0	0	0	372,580	372,580	0	0
976656-CB-2	WISC ELEC POWER 6.250% 12/01/15		05/12/2015	GUGGENHEIM CAPITAL MARKETS	12/01/2015	Maturity	1,500,000	1,546,740	1,500,000	1,500,000	0	(46,740)	0	(46,740)	0	0	0	0	93,750	42,708
89114Q-AX-6	TORONTO DOMINION BANK 0.579% 01/06/17	A	01/08/2015	TD SECURITIES	03/18/2015	GOLDMAN SACHS	1,300,000	1,300,000	1,301,229	1,300,000	0	0	0	0	0	0	1,229	1,229	1,281	0
055650-BN-7	BP CAPITAL MARKETS 3.125% 10/01/15	F	02/27/2015	CREDIT SUISSE FIRST BOSTON	10/01/2015	Maturity	1,100,000	1,116,159	1,100,000	1,100,000	0	(16,159)	0	(16,159)	0	0	0	0	34,375	14,609
81013T-AB-7	SCOTTISH POWER LTD 5.375% 03/15/15	F	01/06/2015	SUSQUEHANNA	03/15/2015	Maturity	850,000	856,783	850,000	850,000	0	(6,783)	0	(6,783)	0	0	0	0	22,844	14,468
90320X-AA-9	UPCB FINANCE VI LTD 6.875% 01/15/22	F	03/11/2015	CREDIT AGRICOLE SECURITIES	05/05/2015	Call 100.0000	3,800	4,104	3,800	4,092	0	(12)	0	(12)	0	0	(292)	(292)	194	44
G54061-AC-3	LCM 5X B 0.966% 03/21/19	F	06/05/2015	MIZUHO SECURITIES USA INC	09/21/2015	Paydown	3,500,000	3,455,156	3,500,000	3,500,000	0	44,844	0	44,844	0	0	0	0	11,549	4,951
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							58,118,772	58,737,351	61,476,928	58,427,424	0	(309,927)	0	(309,927)	0	0	3,049,503	3,049,503	1,208,890	518,681
8399998. Total - Bonds							77,972,560	78,635,222	81,330,011	78,280,507	0	(354,715)	0	(354,715)	0	0	3,049,503	3,049,503	1,314,885	543,398
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
049392-10-3	ATLAS PIPELINE PARTNERS LP		03/03/2015	W-S LIFE INSURANCE	03/03/2015	Various	1.000	0	226,800	0	0	0	0	0	0	0	226,800	226,800	0	0
141624-10-6	CARE CAPITAL PROPERTIES INC REIT		08/18/2015	Spin Off	09/01/2015	BNY CONVERG-SOFT	2,500.000	77,252	77,332	77,252	0	0	0	0	0	0	81	81	0	0
15189T-10-7	CENTERPOINT ENERGY		02/27/2015	BNY CONVERG-SOFT	09/01/2015	BNY CONVERG-SOFT	39,388.000	816,368	709,125	816,368	0	0	0	0	0	0	(107,243)	(107,243)	19,497	0
191216-10-0	COCA-COLA CO		03/11/2015	S. C. BERNSTEIN	09/01/2015	BNY CONVERG-SOFT	20,000.000	808,680	775,646	808,680	0	0	0	0	0	0	(33,034)	(33,034)	13,200	0
198280-10-9	COLUMBIA PIPELINE GROUP		07/02/2015	Spin Off	09/10/2015	Various	6,593.000	77,747	156,048	77,747	0	0	0	0	0	0	78,301	78,301	824	0
428236-10-3	HEWLETT PACKARD		09/01/2015	BANK OF NEW YORK	11/02/2015	Tax Free Exchange	138,321.000	3,857,289	3,857,289	3,857,289	0	0	0	0	0	0	0	0	24,345	0
478160-10-4	JOHNSON & JOHNSON		06/08/2015	BANK OF NEW YORK	09/01/2015	BNY CONVERG-SOFT	100,000.000	9,824,390	9,202,731	9,824,390	0	0	0	0	0	0	(621,659)	(621,659)	75,000	0
500754-10-6	KRAFT HEINZ CO		07/06/2015	Taxable Exchange	09/01/2015	BNY CONVERG-SOFT	10,000.000	881,900	709,554	881,900	0	0	0	0	0	0	(172,346)	(172,346)	5,500	0
559080-10-6	MAGELLAN MIDSTREAM PRTNS		09/01/2015	BNY CONVERG-SOFT	09/10/2015	S. G. COWEN SECURITIES CORP.	846.000	58,760	57,244	58,760	0	0	0	0	0	0	(1,516)	(1,516)	0	0
594918-10-4	MICROSOFT CORP		02/03/2015	BNY CONVERG-SOFT	09/01/2015	BNY CONVERG-SOFT	57,000.000	2,352,255	2,399,548	2,352,255	0	0	0	0	0	0	47,292	47,292	53,010	0
87422J-10-5	TALEN ENERGY CORP- W/I		06/02/2015	Spin Off	09/01/2015	BNY CONVERG-SOFT	5,405.000	93,776	74,281	93,776	0	0	0	0	0	0	(19,495)	(19,495)	0	0
87422J-10-5	TALEN ENERGY CORP- W/I		06/02/2015	Spin Off	06/02/2015	Cash Adjustment	0.000	7	13	7	0	0	0	0	0	0	6	6	0	0
87611X-10-5	TARGA RESOURCES PARTNERS LP MLP		03/03/2015	Taxable Exchange	06/23/2015	BNY CONVERG-SOFT	105,228.000	4,793,400	4,254,122	4,793,400	0	0	0	0	0	0	(539,278)	(539,278)	86,287	0
931427-10-8	WALGREENS BOOTS ALLIANCE		01/01/2015	Tax Free Exchange	01/08/2015	BNY CONVERG-SOFT	12,400.000	885,651	961,147	885,651	0	0	0	0	0	0	75,496	75,496	0	0
983919-10-1	XILINX INC		01/30/2015	BNY CONVERG-SOFT	09/01/2015	BNY CONVERG-SOFT	20,361.000	786,452	824,463	786,452	0	0	0	0	0	0	38,011	38,011	18,529	0
636274-30-0	NATL GRID PLC RECEIPTS	F	02/09/2015	BNY CONVERG-SOFT	07/28/2015	Morgan Stanley	23,614.000	1,606,874	1,538,275	1,606,874	0	0	0	0	0	0	(68,599)	(68,599)	51,634	0
66987V-10-9	NOVARTIS AG-ADR	F	09/01/2015	BNY CONVERG-SOFT	09/10/2015	S. G. COWEN SECURITIES CORP.	37,650.000	3,586,772	3,629,905	3,586,772	0	0	0	0	0	0	43,133	43,133	0	0
881624-20-9	TEVA PHARMACEUTICAL-SP ADR	F	09/01/2015	BNY CONVERG-SOFT	09/10/2015	S. G. COWEN SECURITIES CORP.	11,487.000	726,714	711,194	726,714	0	0	0	0	0	0	(15,519)	(15,519)	0	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								31,234,287	30,164,717	31,234,287	0	0	0	0	0	0	(1,069,569)	(1,069,569)	347,826	0
9799998. Total - Common Stocks								31,234,287	30,164,717	31,234,287	0	0	0	0	0	0	(1,069,569)	(1,069,569)	347,826	0
9899999. Total - Preferred and Common Stocks								31,234,287	30,164,717	31,234,287	0	0	0	0	0	0	(1,069,569)	(1,069,569)	347,826	0
9999999 - Totals								109,869,509	111,494,728	109,514,794	0	(354,715)	0	(354,715)	0	0	1,979,934	1,979,934	1,662,711	543,398

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks						0	0	XXX	XXX
63654@-10-5	NATIONAL INTEGRITY LIFE CO.		75264	2CIB1	NO		356,641,920	200,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer						0	356,641,920	XXX	XXX
1899999. Total Common Stocks						0	356,641,920	XXX	XXX
1999999 - Totals						0	356,641,920	XXX	XXX

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

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

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Number of Shares	% of Outstanding
0399999 - Total				XXX	XXX

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	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4899999. Total - Hybrid Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999. Total - Issuer Obligations							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7899999. Total - Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Commercial Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - Other Loan-Backed and Structured Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8699999. Total - Parent, Subsidiaries and Affiliates							0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD		01/01/2015	Various	XXX	30,000	0	0	0	0	0	30,000	0	0	0.010	0.010	MON	0	0
8899999. Subtotal - Exempt Money Market Mutual Funds							30,000	0	0	0	0	XXX	30,000	0	0	XXX	XXX	XXX	0	0
26188J-20-6	DREYFUS CASH MANAGEMENT-INST			12/31/2015	DREYFUS	XXX	44,318,952	0	0	0	0	0	44,318,952	0	0	0.095	0.095	MON	0	0
60934N-20-3	FEDERATED PRIME OBLIG -CL SS PRIME OBLIG-I			01/01/2015	FEDERATED	XXX	0	0	0	0	0	0	0	13	0	0.020	0.020	MON	5	0
60934N-62-5	FEDERATED PRIME OBLIG -CL SS			08/26/2015	FEDERATED	XXX	0	0	0	0	0	0	0	209	0	0.028	0.028	MON	831	0
316175-40-5	FIDELITY INST MM FUND PRIME			12/31/2015	Various	XXX	38,615	0	0	0	0	0	38,615	4	0	0.116	0.116	MON	1	0
8999999. Subtotal - Class One Money Market Mutual Funds							44,357,567	0	0	0	0	XXX	44,357,567	226	0	XXX	XXX	XXX	837	0
9199999 - Totals							44,387,567	0	0	0	0	XXX	44,387,567	226	0	XXX	XXX	XXX	837	0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LRO\WP2IHZNBB6K528	10/17/2014	10/13/2017	202		166.96	1,533			1,685		1,685	(842)						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LRO\WP2IHZNBB6K528	11/14/2014	11/13/2017	20,285		174.46	166,333			104,083		104,083	(76,890)						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LRO\WP2IHZNBB6K528	12/11/2014	12/12/2017	54,991		174.70	451,529			284,965		284,965	(205,218)						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LRO\WP2IHZNBB6K528	01/14/2015	01/12/2018	77,940		175.75		643,806		384,815		384,815	(258,991)						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LRO\WP2IHZNBB6K528	12/16/2015	02/14/2018	107,446		177.41		883,322		483,929		483,929	(399,393)						100/102
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LRO\WP2IHZNBB6K528	03/13/2015	03/13/2018	136,831		179.55		1,154,696		543,001		543,001	(611,695)						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LRO\WP2IHZNBB6K528	04/14/2015	04/14/2018	193,999		182.46		1,663,659		639,974		639,974	(1,023,685)						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LRO\WP2IHZNBB6K528	05/13/2015	05/14/2018	212,085		178.57		1,779,984		955,434		955,434	(824,550)						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LRO\WP2IHZNBB6K528	06/12/2015	06/14/2018	199,827		179.67		1,687,441		857,152		857,152	(830,289)						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LRO\WP2IHZNBB6K528	07/14/2015	07/13/2018	214,719		179.29		1,809,359		969,987		969,987	(839,372)						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LRO\WP2IHZNBB6K528	08/14/2015	08/14/2018	220,316		179.37		1,857,346		1,014,779		1,014,779	(842,567)						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LRO\WP2IHZNBB6K528	09/14/2015	09/14/2018	193,108		173.24		1,572,338		1,320,550		1,320,550	(251,788)						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LRO\WP2IHZNBB6K528	10/14/2015	10/12/2018	232,689		174.25		1,905,662		1,526,627		1,526,627	(379,035)						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LRO\WP2IHZNBB6K528	11/13/2015	11/14/2018	129,822		172.49		1,052,471		953,957		953,957	(98,514)						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LRO\WP2IHZNBB6K528	12/14/2015	12/14/2018	101,945		171.17		820,150		814,544		814,544	(5,606)						100/102
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LRO\WP2IHZNBB6K528	12/24/2015	12/27/2018	92,729		171.23		746,266		743,013		743,013	(3,253)						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LRO\WP2IHZNBB6K528	10/27/2015	10/26/2018	91,940		173.94		751,624		618,879		618,879	(132,745)						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LRO\WP2IHZNBB6K528	11/27/2015	11/27/2018	99,641		172.69		808,729		729,443		729,443	(79,286)						100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	01/14/2015	01/14/2016	5,970		2,011.00		773,315		276,370		276,370	(496,945)						100/96
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	01/14/2015	01/14/2016	1,420		2,011.00		183,862		61,330		61,330	(122,532)						100/96
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	02/19/2015	02/12/2016	162		2,097.00		19,781		2,520		2,520	(17,261)						100/96
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	02/19/2015	02/12/2016	2,091		2,097.00		146,030		2		2	(146,028)						100/96
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/13/2015	02/15/2016	6,310		2,097.00		763,486		98,074		98,074	(665,413)						100/96
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	03/13/2015	03/14/2016	4,643		2,053.00		565,366		227,997		227,997	(337,369)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	03/13/2015	03/14/2016	1,752		2,053.00		132,047		14,263		14,263	(117,784)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	04/14/2015	04/14/2016	4,199		2,096.00		510,400		161,000		161,000	(349,400)						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	04/14/2015	04/14/2016	2,073		2,096.00		141,180		985		985	(140,195)						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	05/14/2015	05/13/2016	1,481		2,121.00		97,716		373		373	(97,344)						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	05/14/2015	05/13/2016	3,660		2,121.00		444,877		130,685		130,685	(314,193)						100/99

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LRO\IP2IHZNBB6K528	06/12/2015	06/14/2016	2,177		2,094.00		155,896		3,218		3,218	(152,678)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LRO\IP2IHZNBB6K528	06/12/2015	06/14/2016	2,540		2,094.00		305,842		145,703		145,703	(160,139)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	07/14/2015	07/14/2016	1,432		2,109.00		92,745		5,446		5,446	(87,298)						100/104
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	07/14/2015	07/14/2016	2,864		2,109.00		329,235		166,688		166,688	(162,547)						100/104
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/14/2015	08/12/2016	971		2,092.00		65,398		12,021		12,021	(53,378)						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/14/2015	08/12/2016	2,441		2,092.00		288,489		180,416		180,416	(108,073)						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2015	09/14/2016	1,039		1,953.00		112,665		99,924		99,924	(12,741)						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2015	09/14/2016	1,580		1,953.00		225,278		261,634		261,634	36,356						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LRO\IP2IHZNBB6K528	10/14/2015	10/14/2016	2,935		1,994.00		380,510		426,325		426,325	45,815						100/98
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LRO\IP2IHZNBB6K528	10/14/2015	10/14/2016	1,483		1,994.00		115,362		116,609		116,609	1,247						100/98
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2015	10/27/2016	1,144		2,066.00		141,840		120,094		120,094	(21,746)						100/103
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2015	10/27/2016	456		2,066.00		47,050		21,124		21,124	(25,926)						100/103
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2015	11/14/2016	3,781		2,023.00		500,310		502,335		502,335	2,025						100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2015	11/14/2016	1,250		2,023.00		126,450		88,452		88,452	(37,998)						100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LRO\IP2IHZNBB6K528	11/27/2015	11/25/2016	1,099		2,090.00		142,352		106,439		106,439	(35,913)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LRO\IP2IHZNBB6K528	11/27/2015	11/25/2016	485		2,090.00		36,707		21,369		21,369	(15,338)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	2,434		2,022.00		191,958		196,794		196,794	4,836						100/105
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	5,112		2,022.00		680,175		709,421		709,421	29,247						100/105
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LRO\IP2IHZNBB6K528	12/24/2015	12/27/2016	500		2,061.00		40,209		31,601		31,601	(8,608)						100/105
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LRO\IP2IHZNBB6K528	12/24/2015	12/27/2016	1,267		2,061.00		166,384		150,805		150,805	(15,580)						100/105
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										619,395	27,059,768	0	17,286,834	XXX	17,286,834	(10,446,620)	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										619,395	27,059,768	0	17,286,834	XXX	17,286,834	(10,446,620)	0	0	0	0	XXX	XXX
0219999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										619,395	27,059,768	0	17,286,834	XXX	17,286,834	(10,446,620)	0	0	0	0	XXX	XXX
0379999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0389999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0419999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999. Total Purchased Options										619,395	27,059,768	0	17,286,834	XXX	17,286,834	(10,446,620)	0	0	0	0	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	01/14/2015	01/14/2016	4,413		2,112.00		(342,614)		(6,888)		(6,888)	335,726						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	01/14/2015	01/14/2016	1,557		2,117.00		(117,450)		(1,840)		(1,840)	115,610						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	01/14/2015	01/14/2016	985		2,122.00		(77,100)					77,100						100/96

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	01/14/2015	01/14/2016	434		2,127.00		(33,261)					33,261						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	02/19/2015	02/12/2016	4,167		2,181.00		(319,728)		(4,556)		(4,556)	315,172						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	02/19/2015	02/12/2016	2,305		2,186.00		(171,578)		(2,166)		(2,166)	169,412						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	02/19/2015	02/12/2016	1,010		2,191.00		(26,163)					26,163						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/13/2015	02/12/2016	1,082		2,197.00		(26,309)					26,309						100/96
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	03/13/2015	03/14/2016	906		2,125.00		(75,371)		(14,198)		(14,198)	61,173						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	03/13/2015	03/14/2016	685		2,130.00		(55,256)		(9,672)		(9,672)	45,584						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	03/13/2015	03/14/2016	651		2,136.00		(22,595)					22,595						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	03/13/2015	03/14/2016	1,415		2,136.00		(110,971)		(17,500)		(17,500)	93,471						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	03/13/2015	03/14/2016	283		2,141.00		(9,312)					9,312						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	03/13/2015	03/14/2016	874		2,141.00		(66,378)		(9,459)		(9,459)	56,919						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	03/13/2015	03/14/2016	286		2,146.00		(8,879)					8,879						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	03/13/2015	03/14/2016	358		2,154.00		(10,143)					10,143						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	03/13/2015	03/14/2016	383		2,156.00		(26,488)		(2,901)		(2,901)	23,587						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	03/13/2015	03/14/2016	381		2,161.00		(25,493)		(2,573)		(2,573)	22,920						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	03/13/2015	03/14/2016	173		2,166.00		(4,236)					4,236						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	04/14/2015	04/14/2016	2,340		2,169.00		(190,805)		(26,170)		(26,170)	164,635						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	04/14/2015	04/14/2016	1,306		2,174.00		(103,223)		(13,130)		(13,130)	90,092						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	04/14/2015	04/14/2016	317		2,180.00		(24,236)		(2,838)		(2,838)	21,398						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	04/14/2015	04/14/2016	1,014		2,180.00		(27,838)					27,837						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	04/14/2015	04/14/2016	235		2,185.00		(17,452)		(1,869)		(1,869)	15,583						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	04/14/2015	04/14/2016	931		2,186.00		(23,607)					23,607						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	04/14/2015	04/14/2016	128		2,190.00		(3,082)					3,082						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	05/14/2015	05/13/2016	888		2,185.00		(76,262)		(12,298)		(12,298)	63,964						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	05/14/2015	05/13/2016	892		2,190.00		(74,395)		(11,289)		(11,289)	63,106						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	05/14/2015	05/13/2016	1,192		2,195.00		(96,317)		(13,742)		(13,742)	82,575						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	05/14/2015	05/13/2016	367		2,195.00		(10,594)					10,594						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	05/14/2015	05/13/2016	688		2,201.00		(53,874)		(7,217)		(7,217)	46,657						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	05/14/2015	05/13/2016	361		2,201.00		(9,716)					9,715						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays G5GSEF7VJP5I70UK5573	05/14/2015	05/13/2016	531		2,206.00		(13,287)					13,287						100/99

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/14/2015	05/13/2016	223		2,211.00		(5,192)					5,192						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/12/2015	06/14/2016	1,262		2,157.00		(107,001)		(36,375)		(36,375)	70,626						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/12/2015	06/14/2016	1,005		2,162.00		(82,726)		(26,988)		(26,988)	55,739						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/12/2015	06/14/2016	1,167		2,167.00		(39,832)		(5)		(5)	39,826						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/12/2015	06/14/2016	190		2,167.00		(15,164)		(4,743)		(4,743)	10,421						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/12/2015	06/14/2016	898		2,173.00		(28,963)		(3)		(3)	28,961						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/12/2015	06/14/2016	83		2,173.00		(6,421)		(1,923)		(1,923)	4,498						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/12/2015	06/14/2016	48		2,178.00		(1,440)					1,440						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/12/2015	06/14/2016	64		2,183.00		(1,822)					1,822						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/14/2015	07/14/2016	1,880		2,172.00		(150,236)		(57,732)		(57,732)	92,504						100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/14/2015	07/14/2016	985		2,177.00		(76,226)		(28,460)		(28,460)	47,766						100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/14/2015	07/14/2016	913		2,183.00		(25,616)		(69)		(69)	25,546						100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/14/2015	07/14/2016	519		2,188.00		(13,578)		(30)		(30)	13,548						100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/14/2015	08/12/2016	1,519		2,154.00		(127,040)		(64,535)		(64,535)	62,505						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/14/2015	08/12/2016	382		2,160.00		(12,449)		(490)		(490)	11,959						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/14/2015	08/12/2016	340		2,160.00		(27,626)		(13,742)		(13,742)	13,883						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/14/2015	08/12/2016	582		2,165.00		(45,797)		(22,306)		(22,306)	23,491						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/14/2015	08/12/2016	181		2,165.00		(5,519)		(190)		(190)	5,328						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/14/2015	08/12/2016	87		2,170.00		(2,475)		(75)		(75)	2,400						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/14/2015	08/12/2016	322		2,175.00		(8,547)		(226)		(226)	8,321						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2015	09/14/2016	962		2,012.00		(106,107)		(119,151)		(119,151)	(13,044)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2015	09/14/2016	3		2,017.00		(276)		(311)		(311)	(35)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2015	09/14/2016	494		2,017.00		(36,728)		(24,975)		(24,975)	11,754						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2015	09/14/2016	616		2,021.00		(64,962)		(73,280)		(73,280)	(8,318)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2015	09/14/2016	11		2,021.00		(814)		(536)		(536)	278						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2015	09/14/2016	4		2,026.00		(251)		(160)		(160)	91						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2015	09/14/2016	531		2,031.00		(36,191)		(22,355)		(22,355)	13,837						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2015	10/14/2016	85		2,049.00		(8,365)		(9,345)		(9,345)	(979)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2015	10/14/2016	1,640		2,054.00		(155,979)		(176,070)		(176,070)	(20,091)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2015	10/14/2016	597		2,059.00		(25,964)		(22,891)		(22,891)	3,073						100/98

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2015	10/14/2016	1,211		2,064.00		(110,849)		(123,139)		(123,139)	(12,290)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2015	10/14/2016	886		2,074.00		(33,220)		(27,503)		(27,503)	5,717						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2015	10/27/2016	653		2,128.00		(58,050)		(46,422)		(46,422)	11,628						100/103
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2015	10/27/2016	316		2,133.00		(21,223)		(5,164)		(5,164)	16,058						100/103
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2015	10/27/2016	491		2,138.00		(41,067)		(32,513)		(32,513)	8,554						100/103
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2015	10/27/2016	139		2,149.00		(8,496)		(1,669)		(1,669)	6,827						100/103
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2015	11/14/2016	294		2,079.00		(20,468)		(11,263)		(11,263)	9,205						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2015	11/14/2016	1,175		2,079.00		(116,760)		(115,733)		(115,733)	1,027						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2015	11/14/2016	1,877		2,084.00		(181,924)		(179,760)		(179,760)	2,164						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2015	11/14/2016	665		2,089.00		(43,341)		(22,393)		(22,393)	20,949						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2015	11/14/2016	729		2,094.00		(66,920)		(65,892)		(65,892)	1,028						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2015	11/14/2016	291		2,104.00		(17,052)		(7,934)		(7,934)	9,118						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2015	11/25/2016	273		2,153.00		(25,593)		(17,487)		(17,487)	8,106						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2015	11/25/2016	114		2,158.00		(4,355)		(1,946)		(1,946)	2,410						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2015	11/25/2016	417		2,158.00		(38,063)		(25,787)		(25,787)	12,276						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2015	11/25/2016	255		2,163.00		(22,610)		(15,192)		(15,192)	7,418						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2015	11/25/2016	137		2,163.00		(4,965)		(2,153)		(2,153)	2,812						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2015	11/25/2016	155		2,168.00		(13,308)		(8,890)		(8,890)	4,417						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2015	11/25/2016	121		2,174.00		(3,856)		(1,587)		(1,587)	2,269						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2015	11/25/2016	113		2,179.00		(3,413)		(1,362)		(1,362)	2,051						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	579		2,078.00		(27,753)		(27,586)		(27,586)	167						100/105
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	2,277		2,078.00		(231,121)		(236,212)		(236,212)	(5,091)						100/105
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	1,317		2,083.00		(129,906)		(133,062)		(133,062)	(3,156)						100/105
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	524		2,088.00		(22,684)		(22,436)		(22,436)	248						100/105
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	353		2,088.00		(34,010)		(34,711)		(34,711)	(701)						100/105
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	301		2,093.00		(12,545)		(12,190)		(12,190)	356						100/105
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	56		2,093.00		(5,290)		(5,403)		(5,403)	(113)						100/105
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	1,110		2,098.00		(101,429)		(103,495)		(103,495)	(2,067)						100/105
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	48		2,103.00		(1,784)		(1,746)		(1,746)	37						100/105
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	981		2,108.00		(33,926)		(33,266)		(33,266)	660						100/105

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LRO\WP2IHZNBB6K528	12/24/2015	12/27/2016	64		2,123.00		(6,052)		(5,409)		(5,409)	643						100/105
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LRO\WP2IHZNBB6K528	12/24/2015	12/27/2016	606		2,128.00		(56,035)		(50,029)		(50,029)	6,006						100/105
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LRO\WP2IHZNBB6K528	12/24/2015	12/27/2016	36		2,133.00		(3,234)		(2,880)		(2,880)	354						100/105
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LRO\WP2IHZNBB6K528	12/24/2015	12/27/2016	163		2,133.00		(6,888)		(4,626)		(4,626)	2,262						100/105
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LRO\WP2IHZNBB6K528	12/24/2015	12/27/2016	562		2,138.00		(49,258)		(43,746)		(43,746)	5,511						100/105
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LRO\WP2IHZNBB6K528	12/24/2015	12/27/2016	36		2,143.00		(1,369)		(889)		(889)	480						100/105
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LRO\WP2IHZNBB6K528	12/24/2015	12/27/2016	301		2,149.00		(10,930)		(6,947)		(6,947)	3,982						100/105
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										0	(5,043,067)	0	(2,305,694)	XXX	(2,305,694)	2,737,368	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										0	(5,043,067)	0	(2,305,694)	XXX	(2,305,694)	2,737,368	0	0	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999. Total Written Options - Call Options and Warrants										0	(5,043,067)	0	(2,305,694)	XXX	(2,305,694)	2,737,368	0	0	0	0	XXX	XXX
0799999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0809999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										0	(5,043,067)	0	(2,305,694)	XXX	(2,305,694)	2,737,368	0	0	0	0	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1029999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other										619,395	22,016,701	0	14,981,140	XXX	14,981,140	(7,709,252)	0	0	0	0	XXX	XXX
1419999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										619,395	22,016,701	0	14,981,140	XXX	14,981,140	(7,709,252)	0	0	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
0079999. Subtotal - Purchased Options - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G56SEF7VJP5I70UK5573	11/14/2014	11/13/2015	11/13/2015	Closing Sale	557		2,040.00	34,792		8,945		8,945		(2,973)			(25,847)			100/97
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRQWP2IHZNBB6K528	10/17/2014	10/15/2015	10/15/2015	Closing Sale	90		1,862.00	12,124		8,338		8,338		(9,924)			(3,786)			100/65
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G56SEF7VJP5I70UK5573	11/14/2014	11/13/2015	11/13/2015	Expiration	2,303		2,040.00	260,739						(44,272)			(260,739)			100/97
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRQWP2IHZNBB6K528	12/12/2014	12/14/2015	12/14/2015	Closing Sale	4,051		2,002.00	551,548		79,436		79,436		(103,413)			(472,112)			100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRQWP2IHZNBB6K528	12/12/2014	12/14/2015	12/14/2015	Closing Sale	1,280		2,002.00	108,159		70,984		70,984		(29,434)			(37,174)			100/101
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												967,362	0	167,703	0	167,703	XXX	(190,016)	0	0	(799,658)	0	0	XXX
0149999. Subtotal - Purchased Options - Hedging Other												967,362	0	167,703	0	167,703	XXX	(190,016)	0	0	(799,658)	0	0	XXX
0219999. Subtotal - Purchased Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0289999. Subtotal - Purchased Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0359999. Subtotal - Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0369999. Total Purchased Options - Call Options and Warrants												967,362	0	167,703	0	167,703	XXX	(190,016)	0	0	(799,658)	0	0	XXX
0379999. Total Purchased Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0389999. Total Purchased Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0399999. Total Purchased Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0409999. Total Purchased Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0419999. Total Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0429999. Total Purchased Options												967,362	0	167,703	0	167,703	XXX	(190,016)	0	0	(799,658)	0	0	XXX
0499999. Subtotal - Written Options - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
S&P500 OTC Asian Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G56SEF7VJP5I70UK5573	11/14/2014	11/13/2015	11/13/2015	Expiration	302		2,152.00	(4,998)						547			4,998			100/97
S&P500 OTC Asian Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G56SEF7VJP5I70UK5573	11/14/2014	11/13/2015	11/13/2015	Expiration	255		2,157.00	(3,900)						438			3,900			100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRQWP2IHZNBB6K528	10/17/2014	10/15/2015	10/15/2015	Expiration	90		1,956.00	(7,557)						(7,395)			7,557			100/65
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G56SEF7VJP5I70UK5573	11/14/2014	11/13/2015	11/13/2015	Expiration	1,299		2,142.00	(82,384)						15,754			82,384			100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G56SEF7VJP5I70UK5573	11/14/2014	11/13/2015	11/13/2015	Expiration	1,005		2,147.00	(61,675)						11,876			61,675			100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRQWP2IHZNBB6K528	12/12/2014	12/14/2015	12/14/2015	Expiration	2,815		2,102.00	(246,293)						38,260			246,293			100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRQWP2IHZNBB6K528	12/12/2014	12/14/2015	12/14/2015	Expiration	1,236		2,107.00	(105,435)						16,339			105,435			100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRQWP2IHZNBB6K528	12/12/2014	12/14/2015	01/23/2015	Closing Purchase	75		2,112.00	(2,493)		(2,445)		(2,445)		162			48			100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRQWP2IHZNBB6K528	12/12/2014	12/14/2015	12/14/2015	Expiration	689		2,112.00	(22,889)						1,490			22,889			100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRQWP2IHZNBB6K528	12/12/2014	12/14/2015	12/14/2015	Expiration	516		2,117.00	(16,337)						901			16,337			100/101
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants												(553,961)	0	(2,445)	0	(2,445)	XXX	78,372	0	0	551,516	0	0	XXX
0569999. Subtotal - Written Options - Hedging Other												(553,961)	0	(2,445)	0	(2,445)	XXX	78,372	0	0	551,516	0	0	XXX
0639999. Subtotal - Written Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0709999. Subtotal - Written Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0779999. Subtotal - Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0789999. Total Written Options - Call Options and Warrants												(553,961)	0	(2,445)	0	(2,445)	XXX	78,372	0	0	551,516	0	0	XXX
0799999. Total Written Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0809999. Total Written Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0819999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0829999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0839999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999. Total Written Options												(553,961)	0	(2,445)	0	(2,445)	XXX	78,372	0	0	551,516	0	0	XXX
0909999. Subtotal - Swaps - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0969999. Subtotal - Swaps - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1029999. Subtotal - Swaps - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1089999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1139999. Subtotal - Swaps - Other - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1149999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1159999. Total Swaps - Interest Rate												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1169999. Total Swaps - Credit Default												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
1179999. Total Swaps - Foreign Exchange												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1189999. Total Swaps - Total Return												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1199999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1209999. Total Swaps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1269999. Subtotal - Forwards												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1399999. Subtotal - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1409999. Subtotal - Hedging Other												413,401	0	165,258	0	165,258	XXX	(111,644)	0	0	(248,142)	0	0	XXX
1419999. Subtotal - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1429999. Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1439999. Subtotal - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1449999 - Totals												413,401	0	165,258	0	165,258	XXX	(111,644)	0	0	(248,142)	0	0	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
1329999. Subtotal - Long Futures												0	0	0	0	0	0	0	0	XXX	XXX
MFH6	21	1,050	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	NYF 549300R4IG1TWPZT5U32	12/14/2015	1,665.5000	1,688.2000	34,125					(23,876)	(23,876)	206,304	100/-885	50
MFH6	4	200	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	NYF 549300R4IG1TWPZT5U32	12/17/2015	1,693.7000	1,688.2000	6,500					1,092	1,092	39,296	100/-885	50
MFH6	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	NYF 549300R4IG1TWPZT5U32	12/18/2015	1,674.0000	1,688.2000	3,250					(1,424)	(1,424)	19,648	100/-885	50
MFH6	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	NYF 549300R4IG1TWPZT5U32	12/18/2015	1,673.9000	1,688.2000	1,625					(717)	(717)	9,824	100/-885	50
NQH6	6	120	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCL00F39	12/14/2015	4,533.0000	4,587.7500	6,990					(6,579)	(6,579)	58,944	100/-885	20
NQH6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCL00F39	12/17/2015	4,571.0000	4,587.7500	1,165					(337)	(337)	9,824	100/-885	20
NQH6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCL00F39	12/18/2015	4,511.2500	4,587.7500	1,165					(1,532)	(1,532)	9,824	100/-885	20
NQH6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCL00F39	12/30/2015	4,649.7500	4,587.7500	1,165					1,238	1,238	9,824	100/-885	20
RTH6	10	1,000	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2016	NYF 549300R4IG1TWPZT5U32	12/14/2015	1,118.0500	1,131.5000	11,500					(13,471)	(13,471)	98,240	100/-885	100
RTH6	2	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2016	NYF 549300R4IG1TWPZT5U32	12/17/2015	1,132.7000	1,131.5000	2,300					236	236	19,648	100/-885	100
RTH6	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2016	NYF 549300R4IG1TWPZT5U32	12/18/2015	1,117.4000	1,131.5000	1,150					(1,412)	(1,412)	9,824	100/-885	100
RTH6	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2016	NYF 549300R4IG1TWPZT5U32	12/18/2015	1,113.8000	1,131.5000	1,150					(1,772)	(1,772)	9,824	100/-885	100
ESH6	37	1,850	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCL00F39	12/14/2015	2,000.8500	2,035.4000	35,335					(63,973)	(63,973)	363,489	100/-885	50
ESH6	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCL00F39	12/17/2015	2,040.2500	2,035.4000	2,865					722	722	29,470	100/-885	50
ESH6	6	300	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCL00F39	12/18/2015	1,998.0000	2,035.4000	5,730					(11,232)	(11,232)	58,944	100/-885	50
ESH6	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCL00F39	12/28/2015	2,047.0000	2,035.4000	1,910					1,156	1,156	19,648	100/-885	50
1349999. Subtotal - Short Futures - Hedging Other												117,925	0	0	0	0	(121,881)	(121,881)	972,575	XXX	XXX
1389999. Subtotal - Short Futures												117,925	0	0	0	0	(121,881)	(121,881)	972,575	XXX	XXX
1399999. Subtotal - Hedging Effective												0	0	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other												117,925	0	0	0	0	(121,881)	(121,881)	972,575	XXX	XXX
1419999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1449999 - Totals												117,925	0	0	0	0	(121,881)	(121,881)	972,575	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs	440,575	532,003	972,578
Total Net Cash Deposits	440,575	532,003	972,578

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
1329999. Subtotal - Long Futures														0	0	0	0	XXX	XXX
MFZ5	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	12/03/2015	1,740.9000		1,670.6000	Closing Purchase	7,022	7,022			100/208	50
MFZ5	4	200	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	12/07/2015	1,732.9000		1,670.6000	Closing Purchase	12,444	12,444			100/208	50
MFH5	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	12/03/2015	4,607.5000		4,539.2500	Closing Purchase	1,362	1,362			100/208	20
MFH5	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	12/07/2015	4,687.7500		4,539.2500	Closing Purchase	2,967	2,967			100/208	20
MFH5	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	12/08/2015	4,698.7500		4,539.2500	Closing Purchase	3,187	3,187			100/208	20
MFH5	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	12/02/2015	1,190.2000		1,123.2000	Closing Purchase	13,392	13,392			100/208	100
MFH5	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	12/03/2015	1,170.9000		1,123.2000	Closing Purchase	14,297	14,297			100/208	100
MFH5	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/31/2015	NYF 549300R4IG1TWPZT5U32	12/03/2015	2,050.0000		2,009.8000	Closing Purchase	10,033	10,033			100/208	50
MFH5	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/31/2015	NYF 549300R4IG1TWPZT5U32	12/07/2015	2,071.7500		2,009.8000	Closing Purchase	6,188	6,188			100/208	50
MFH5	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/31/2015	NYF 549300R4IG1TWPZT5U32	12/15/2014	1,741.6000		1,705.8000	Closing Purchase	5,358	5,358			100/43	50
MFH5	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/31/2015	NYF 549300R4IG1TWPZT5U32	12/15/2014	1,741.6000		1,729.9000	Closing Purchase	1,743	1,743			100/43	50
MFH5	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/31/2015	NYF 549300R4IG1TWPZT5U32	12/15/2014	1,741.6000		1,772.2000	Closing Purchase	(3,068)	(3,068)			100/43	50
MFH5	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/31/2015	NYF 549300R4IG1TWPZT5U32	12/15/2014	1,741.6000		1,804.3000	Closing Purchase	(9,417)	(9,417)			100/43	50
MFH5	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/31/2015	NYF 549300R4IG1TWPZT5U32	12/15/2014	1,741.6000		1,819.4000	Closing Purchase	(7,788)	(7,788)			100/43	50
MFM5	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/31/2015	NYF 549300R4IG1TWPZT5U32	01/02/2015	1,747.1000		1,844.0000	Closing Purchase	(9,698)	(9,698)			100/43	50
MFM5	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/31/2015	NYF 549300R4IG1TWPZT5U32	01/05/2015	1,705.4000		1,819.2000	Closing Purchase	(11,388)	(11,388)			100/43	50
MFM5	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/31/2015	NYF 549300R4IG1TWPZT5U32	01/06/2015	1,687.6000		1,819.2000	Closing Purchase	(13,168)	(13,168)			100/43	50
MFM5	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/31/2015	NYF 549300R4IG1TWPZT5U32	01/09/2015	1,721.8000		1,819.2000	Closing Purchase	(9,748)	(9,748)			100/43	50
MFM5	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/31/2015	NYF 549300R4IG1TWPZT5U32	01/29/2015	1,796.6000		1,819.2000	Closing Purchase	(2,268)	(2,268)			100/43	50
MFM5	4	200	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/31/2015	NYF 549300R4IG1TWPZT5U32	02/06/2015	1,812.6000		1,819.2000	Closing Purchase	(1,002)	(1,002)			100/43	50
MFM5	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/31/2015	NYF 549300R4IG1TWPZT5U32	03/06/2015	1,838.6000		1,819.2000	Closing Purchase	1,932	1,932			100/43	50
MFM5	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2015	NYF 549300R4IG1TWPZT5U32	03/16/2015	1,799.4000		1,880.9000	Closing Purchase	(4,079)	(4,079)			100/99	50
MFM5	4	200	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2015	NYF 549300R4IG1TWPZT5U32	03/16/2015	1,799.4000		1,880.8000	Closing Purchase	(8,148)	(8,148)			100/99	50
MFM5	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2015	NYF 549300R4IG1TWPZT5U32	03/16/2015	1,799.4000		1,878.0000	Closing Purchase	(7,868)	(7,868)			100/99	50
MFU5	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2015	NYF 549300R4IG1TWPZT5U32	03/16/2015	1,799.4000		1,913.6000	Closing Purchase	(11,428)	(11,428)			100/99	50
MFU5	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2015	NYF 549300R4IG1TWPZT5U32	03/16/2015	1,799.4000		1,928.5000	Closing Purchase	(12,918)	(12,918)			100/99	50
MFU5	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2015	NYF 549300R4IG1TWPZT5U32	03/16/2015	1,799.4000		1,875.2000	Closing Purchase	(15,176)	(15,176)			100/99	50
MFU5	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2015	NYF 549300R4IG1TWPZT5U32	03/27/2015	1,851.4000		1,875.2000	Closing Purchase	(3,582)	(3,582)			100/99	50
MFU5	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2015	NYF 549300R4IG1TWPZT5U32	03/31/2015	1,832.6000		1,875.2000	Closing Purchase	(4,264)	(4,264)			100/99	50
MFU5	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2015	NYF 549300R4IG1TWPZT5U32	04/30/2015	1,893.5000		1,875.2000	Closing Purchase	3,644	3,644			100/99	50
MFU5	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2015	NYF 549300R4IG1TWPZT5U32	06/08/2015	1,868.9000		1,875.2000	Closing Purchase	(957)	(957)			100/99	50
MFU5	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2015	NYF 549300R4IG1TWPZT5U32	06/16/2015	1,870.5000		1,852.7000	Closing Purchase	1,772	1,772			100/65	50
MFU5	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2015	NYF 549300R4IG1TWPZT5U32	06/16/2015	1,870.5000		1,890.9000	Closing Purchase	(2,048)	(2,048)			100/65	50
MFU5	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2015	NYF 549300R4IG1TWPZT5U32	06/16/2015	1,870.5000		1,888.2000	Closing Purchase	(1,778)	(1,778)			100/65	50
MFU5	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2015	NYF 549300R4IG1TWPZT5U32	06/16/2015	1,870.5000		1,777.6000	Closing Purchase	9,282	9,282			100/65	50
MFU5	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2015	NYF 549300R4IG1TWPZT5U32	06/16/2015	1,870.5000		1,722.0000	Closing Purchase	22,263	22,263			100/65	50
MFU5	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2015	NYF 549300R4IG1TWPZT5U32	06/16/2015	1,870.5000		1,742.8000	Closing Purchase	12,762	12,762			100/65	50
MFU5	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2015	NYF 549300R4IG1TWPZT5U32	06/16/2015	1,870.5000		1,743.8000	Closing Purchase	12,662	12,662			100/65	50
MFU5	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2015	NYF 549300R4IG1TWPZT5U32	06/16/2015	1,870.5000		1,707.0000	Closing Purchase	8,171	8,171			100/65	50
MFU5	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2015	NYF 549300R4IG1TWPZT5U32	07/02/2015	1,849.5000		1,707.0000	Closing Purchase	7,121	7,121			100/65	50
MFU5	9	450	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2015	NYF 549300R4IG1TWPZT5U32	07/02/2015	1,849.4000		1,707.0000	Closing Purchase	7,116	7,116			100/65	50
MFU5	4	200	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2015	NYF 549300R4IG1TWPZT5U32	07/08/2015	1,770.0000		1,707.0000	Closing Purchase	6,292	6,292			100/65	50
MFU5	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2015	NYF 549300R4IG1TWPZT5U32	07/24/2015	1,846.4000		1,707.0000	Closing Purchase	6,966	6,966			100/65	50
MFU5	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2015	NYF 549300R4IG1TWPZT5U32	07/24/2015	1,846.4000		1,714.1000	Closing Purchase	6,611	6,611			100/65	50
MFZ5	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2015	NYF 549300R4IG1TWPZT5U32	08/06/2015	1,871.3000		1,714.1000	Closing Purchase	15,712	15,712			100/65	50
MFZ5	5	250	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2015	NYF 549300R4IG1TWPZT5U32	08/11/2015	1,858.5000		1,714.1000	Closing Purchase	14,432	14,432			100/65	50
MFZ5	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2015	NYF 549300R4IG1TWPZT5U32	08/21/2015	1,730.3000		1,714.1000	Closing Purchase	2,418	2,418			100/65	50
MFZ5	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2015	NYF 549300R4IG1TWPZT5U32	08/24/2015	1,654.7000		1,714.1000	Closing Purchase	(26,765)	(26,765)			100/65	50
MFZ5	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2015	NYF 549300R4IG1TWPZT5U32	09/02/2015	1,698.7000		1,714.1000	Closing Purchase	(3,096)	(3,096)			100/65	50
MFZ5	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2015	NYF 549300R4IG1TWPZT5U32	09/04/2015	1,666.7000		1,714.1000	Closing Purchase	(7,122)	(7,122)			100/65	50
MFZ5	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2015	NYF 549300R4IG1TWPZT5U32	09/10/2015	1,714.1000		1,714.1000	Closing Purchase	(12)	(12)			100/65	50
MFZ5	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	09/14/2015	1,709.0000		1,734.2000	Closing Purchase	(2,528)	(2,528)			100/208	50
MFZ5	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	09/14/2015	1,709.0000		1,644.4000	Closing Purchase	16,131	16,131			100/208	50
MFZ5	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	09/14/2015	1,709.0000		1,715.3000	Closing Purchase	(957)	(957)			100/208	50
MFZ5	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	09/14/2015	1,709.0000		1,735.0000	Closing Purchase	(2,608)	(2,608)			100/208	50
MFZ5	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	09/14/2015	1,709.0000		1,761.6000	Closing Purchase	(5,268)	(5,268)			100/208	50
MFZ5	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	09/14/2015	1,709.0000		1,771.6000	Closing Purchase	(6,268)	(6,268)			100/208	50
MFZ5	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	09/14/2015	1,709.0000		1,786.3000	Closing Purchase	(3,869)	(3,869)			100/208	50
MFZ5	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	09/14/2015	1,709.0000		1,786.2000	Closing Purchase	(3,864)	(3,864)			100/208	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
MFZ5	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	09/14/2015	1,709.0000		1,773.2000	Closing Purchase	(9,642)	(9,642)			100/208	50
MFZ5	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	09/14/2015	1,709.0000		1,772.6000	Closing Purchase	(6,368)	(6,368)			100/208	50
MFZ5	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	09/14/2015	1,709.0000		1,751.3000	Closing Purchase	(4,238)	(4,238)			100/208	50
MFZ5	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	09/14/2015	1,709.0000		1,757.3000	Closing Purchase	(4,838)	(4,838)			100/208	50
MFZ5	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	09/18/2015	1,694.2000		1,761.2000	Closing Purchase	(6,708)	(6,708)			100/208	50
MFZ5	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	09/22/2015	1,650.0000		1,702.9000	Closing Purchase	(5,298)	(5,298)			100/208	50
MFZ5	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	09/28/2015	1,622.4000		1,702.9000	Closing Purchase	(8,058)	(8,058)			100/208	50
MFZ5	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	09/28/2015	1,622.4000		1,670.6000	Closing Purchase	(4,828)	(4,828)			100/208	50
MFZ5	4	200	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	09/29/2015	1,616.6000		1,670.6000	Closing Purchase	(2,704)	(2,704)			100/208	50
MFZ5	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	09/29/2015	1,616.7000		1,670.6000	Closing Purchase	(2,699)	(2,699)			100/208	50
MFZ5	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	10/08/2015	1,750.7000		1,670.6000	Closing Purchase	8,002	8,002			100/208	50
MFZ5	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	10/13/2015	1,730.5000		1,670.6000	Closing Purchase	5,982	5,982			100/208	50
MFH6	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	10/21/2015	1,747.0000		1,670.6000	Closing Purchase	7,632	7,632			100/208	50
MFH6	4	200	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	10/27/2015	1,761.7000		1,670.6000	Closing Purchase	9,102	9,102			100/208	50
MFH6	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	11/04/2015	1,762.1000		1,670.6000	Closing Purchase	9,142	9,142			100/208	50
MFH6	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	11/09/2015	1,733.0000		1,670.6000	Closing Purchase	12,464	12,464			100/208	50
NQZ5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	11/12/2015	1,721.0000		1,670.6000	Closing Purchase	5,032	5,032			100/146	50
NQZ5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	12/09/2015	1,704.8000		1,670.6000	Closing Purchase	5,118	5,118			100/146	50
NQZ5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	12/11/2015	1,669.4000		1,670.6000	Closing Purchase	(192)	(192)			100/146	50
NQH5	2	40	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCL00F39	12/14/2015	1,665.5000		1,674.2000	Closing Purchase	(1,317)	(1,317)			100/-885	50
NQH5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCL00F39	12/14/2015	1,665.5000		1,711.2000	Closing Purchase	(9,156)	(9,156)			100/-885	50
NQH5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCL00F39	12/14/2015	1,665.5000		1,678.3000	Closing Purchase	(1,288)	(1,288)			100/-885	50
NQH5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCL00F39	12/14/2015	1,665.5000		1,731.2000	Closing Purchase	(6,578)	(6,578)			100/-885	50
NQH5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	12/15/2014	4,185.9000		4,229.2500	Closing Purchase	(1,742)	(1,742)			100/98	20
NQH5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	12/15/2014	4,185.9000		4,165.0000	Closing Purchase	414	414			100/98	20
NQH5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	12/19/2014	4,283.7500		4,269.2500	Closing Purchase	286	286			100/98	20
NQH5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	12/19/2014	4,283.7500		4,221.0000	Closing Purchase	1,251	1,251			100/98	20
NQH5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	01/02/2015	4,219.7500		4,248.5000	Closing Purchase	(579)	(579)			100/98	20
NQH5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	01/05/2015	4,164.5000		4,343.7500	Closing Purchase	(3,589)	(3,589)			100/98	20
NQH5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	01/09/2015	4,202.5000		4,416.0000	Closing Purchase	(4,274)	(4,274)			100/98	20
NQH5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	01/14/2015	4,138.2500		4,308.7500	Closing Purchase	(3,414)	(3,414)			100/98	20
NQM5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	01/26/2015	4,273.2500		4,308.7500	Closing Purchase	(714)	(714)			100/98	20
NQM5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	02/04/2015	4,209.0000		4,308.7500	Closing Purchase	(1,999)	(1,999)			100/98	20
NQM5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	02/06/2015	4,254.7500		4,308.7500	Closing Purchase	(1,084)	(1,084)			100/98	20
NQM5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	03/06/2015	4,403.2500		4,308.7500	Closing Purchase	1,886	1,886			100/98	20
NQM5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	03/16/2015	4,302.1000		4,418.2500	Closing Purchase	(2,327)	(2,327)			100/89	20
NQM5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	03/16/2015	4,302.1000		4,464.2500	Closing Purchase	(3,247)	(3,247)			100/89	20
NQM5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	03/16/2015	4,302.1000		4,324.2500	Closing Purchase	(447)	(447)			100/89	20
NQM5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	03/16/2015	4,302.1000		4,346.5000	Closing Purchase	(892)	(892)			100/89	20
NQM5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	03/16/2015	4,302.1000		4,421.7500	Closing Purchase	(2,397)	(2,397)			100/89	20
NQM5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	03/19/2015	4,422.2500		4,410.2500	Closing Purchase	236	236			100/89	20
NQM5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	03/23/2015	4,450.2500		4,486.0000	Closing Purchase	(719)	(719)			100/89	20
NQM5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	03/26/2015	4,308.5000		4,543.0000	Closing Purchase	(4,694)	(4,694)			100/89	20
NQM5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	03/31/2015	4,323.5000		4,524.5000	Closing Purchase	(4,024)	(4,024)			100/89	20
NQM5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	04/07/2015	4,336.2500		4,435.5000	Closing Purchase	(1,989)	(1,989)			100/89	20
NQM5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	04/16/2015	4,414.2500		4,435.5000	Closing Purchase	(429)	(429)			100/89	20
NQU5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	04/30/2015	4,404.2500		4,435.5000	Closing Purchase	(629)	(629)			100/89	20
NQU5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	05/26/2015	4,467.2500		4,435.5000	Closing Purchase	631	631			100/89	20
NQU5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	05/29/2015	4,506.5000		4,435.5000	Closing Purchase	1,416	1,416			100/89	20
NQU5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	06/08/2015	4,428.0000		4,435.5000	Closing Purchase	(154)	(154)			100/89	20
NQU5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	06/16/2015	4,428.1000		4,412.5000	Closing Purchase	308	308			100/80	20
NQU5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	06/16/2015	4,428.1000		4,534.5000	Closing Purchase	(2,132)	(2,132)			100/80	20
NQU5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	06/16/2015	4,428.1000		4,678.0000	Closing Purchase	(5,002)	(5,002)			100/80	20
NQU5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	06/16/2015	4,428.1000		4,508.0000	Closing Purchase	(1,602)	(1,602)			100/80	20
NQU5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	06/16/2015	4,428.1000		4,573.5000	Closing Purchase	(2,912)	(2,912)			100/80	20
NQU5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	06/16/2015	4,428.1000		4,565.7500	Closing Purchase	(2,757)	(2,757)			100/80	20
NQU5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	06/29/2015	4,374.2500		4,215.5000	Closing Purchase	3,171	3,171			100/80	20
NQU5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	07/08/2015	4,344.5000		4,325.2500	Closing Purchase	381	381			100/80	20
NQU5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	07/17/2015	4,650.7500		4,325.2500	Closing Purchase	6,506	6,506			100/80	20
NQU5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	07/21/2015	4,669.2500		4,298.7500	Closing Purchase	7,406	7,406			100/80	20

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
NQU5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	07/24/2015	4,556.2500		4,298.7500	Closing Purchase	5,146	5,146			100/80	20
NQU5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	08/04/2015	4,560.5000		4,325.2500	Closing Purchase	4,702	4,702			100/80	20
NQU5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	08/07/2015	4,513.2500		4,325.2500	Closing Purchase	3,757	3,757			100/80	20
NQU5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	08/21/2015	4,221.0000		4,325.2500	Closing Purchase	(2,088)	(2,088)			100/80	20
NQU5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	08/21/2015	4,221.2500		4,325.2500	Closing Purchase	(2,083)	(2,083)			100/80	20
NQU5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	08/24/2015	4,011.0000		4,325.2500	Closing Purchase	(6,288)	(6,288)			100/80	20
NQZ5	2	40	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	08/24/2015	4,010.7500		4,325.2500	Closing Purchase	(6,293)	(6,293)			100/80	20
NQZ5	2	40	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	09/02/2015	4,260.0000		4,325.2500	Closing Purchase	(1,308)	(1,308)			100/80	20
NQZ5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	09/04/2015	4,190.0000		4,325.2500	Closing Purchase	(2,708)	(2,708)			100/80	20
NQZ5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	09/09/2015	4,253.2500		4,325.2500	Closing Purchase	(1,443)	(1,443)			100/80	20
NQZ5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	09/14/2015	4,314.5500		4,150.7500	Closing Purchase	6,545	6,545			100/146	20
NQZ5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	09/14/2015	4,314.5500		4,151.0000	Closing Purchase	6,535	6,535			100/146	20
NQZ5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	09/14/2015	4,314.5500		4,321.0000	Closing Purchase	(132)	(132)			100/146	20
NQZ5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	09/14/2015	4,314.5500		4,372.0000	Closing Purchase	(1,152)	(1,152)			100/146	20
NQZ5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	09/14/2015	4,314.5500		4,408.5000	Closing Purchase	(1,882)	(1,882)			100/146	20
NQZ5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	09/14/2015	4,314.5500		4,621.0000	Closing Purchase	(6,132)	(6,132)			100/146	20
NQZ5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	09/14/2015	4,314.5500		4,673.0000	Closing Purchase	(7,172)	(7,172)			100/146	20
NQZ5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	09/23/2015	4,263.2500		4,699.2500	Closing Purchase	(8,724)	(8,724)			100/146	20
NQZ5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	09/28/2015	4,106.0000		4,701.2500	Closing Purchase	(11,909)	(11,909)			100/146	20
NQZ5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	09/28/2015	4,093.7500		4,562.0000	Closing Purchase	(9,369)	(9,369)			100/146	20
NQZ5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	09/29/2015	4,079.5000		4,654.5000	Closing Purchase	(11,504)	(11,504)			100/146	20
NQZ5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	10/02/2015	4,224.0000		4,714.7500	Closing Purchase	(9,819)	(9,819)			100/146	20
NQZ5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	10/08/2015	4,336.5000		4,645.2500	Closing Purchase	(6,179)	(6,179)			100/146	20
NQZ5	2	40	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	10/13/2015	4,344.5000		4,539.2500	Closing Purchase	(3,898)	(3,898)			100/146	20
NQZ5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	10/26/2015	4,621.7500		4,539.2500	Closing Purchase	1,647	1,647			100/146	20
NQZ5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	10/29/2015	4,662.7500		4,539.2500	Closing Purchase	2,467	2,467			100/146	20
NQH6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	11/09/2015	4,652.0000		4,539.2500	Closing Purchase	2,252	2,252			100/146	20
NQH6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	11/13/2015	4,498.0000		4,539.2500	Closing Purchase	(1,657)	(1,657)			100/146	20
NQH6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	12/11/2015	4,536.7500		4,539.2500	Closing Purchase	(53)	(53)			100/146	20
NQH6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	12/11/2015	4,536.7500		4,537.5000	Closing Purchase	(19)	(19)			100/146	20
R2Z5	2	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/18/2016	NYF 549300R4IG1TWPZT5U32	12/14/2015	4,533.0000		4,591.2500	Closing Purchase	(1,168)	(1,168)			100/-885	20
R2Z5	3	300	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/18/2016	NYF 549300R4IG1TWPZT5U32	12/14/2015	4,533.0000		4,554.5000	Closing Purchase	(433)	(433)			100/-885	20
R2H5	2	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/18/2016	NYF 549300R4IG1TWPZT5U32	12/14/2015	4,533.0000		4,583.2500	Closing Purchase	(1,008)	(1,008)			100/-885	20
R2H5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/18/2016	NYF 549300R4IG1TWPZT5U32	12/14/2015	4,533.0000		4,686.0000	Closing Purchase	(3,063)	(3,063)			100/-885	20
R2H5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2015	NYF 549300R4IG1TWPZT5U32	12/15/2014	1,142.1000		1,190.1000	Closing Purchase	(9,608)	(9,608)			100/119	100
R2H5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2015	NYF 549300R4IG1TWPZT5U32	12/15/2014	1,142.1000		1,172.8000	Closing Purchase	(3,074)	(3,074)			100/119	100
R2H5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2015	NYF 549300R4IG1TWPZT5U32	12/15/2014	1,142.1000		1,187.1000	Closing Purchase	(4,504)	(4,504)			100/119	100
R2H5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2015	NYF 549300R4IG1TWPZT5U32	12/15/2014	1,142.1000		1,198.3000	Closing Purchase	(5,624)	(5,624)			100/119	100
R2H5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2015	NYF 549300R4IG1TWPZT5U32	12/15/2014	1,142.1000		1,185.8000	Closing Purchase	(4,374)	(4,374)			100/119	100
R2H5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2015	NYF 549300R4IG1TWPZT5U32	12/16/2014	1,130.6000		1,173.5000	Closing Purchase	(4,294)	(4,294)			100/119	100
R2H5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2015	NYF 549300R4IG1TWPZT5U32	12/30/2014	1,209.8000		1,188.0000	Closing Purchase	2,176	2,176			100/119	100
R2H5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2015	NYF 549300R4IG1TWPZT5U32	01/02/2015	1,192.5000		1,188.0000	Closing Purchase	446	446			100/119	100
R2H5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2015	NYF 549300R4IG1TWPZT5U32	01/09/2015	1,180.2000		1,199.7000	Closing Purchase	(1,954)	(1,954)			100/119	100
R2H5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2015	NYF 549300R4IG1TWPZT5U32	01/09/2015	1,180.2000		1,212.8000	Closing Purchase	(3,264)	(3,264)			100/119	100
R2H5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2015	NYF 549300R4IG1TWPZT5U32	01/20/2015	1,166.6000		1,228.8000	Closing Purchase	(6,224)	(6,224)			100/119	100

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
R2H5	2	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2015	NYF 549300R4IG1TWPZT5U32	01/27/2015	1,194.8000		1,224.4000	Closing Purchase	(2,964)	(2,964)			100/119	100
R2H5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2015	NYF 549300R4IG1TWPZT5U32	01/30/2015	1,162.7000		1,235.5000	Closing Purchase	(7,284)	(7,284)			100/119	100
R2H5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2015	NYF 549300R4IG1TWPZT5U32	02/06/2015	1,210.9000		1,231.3000	Closing Purchase	(4,088)	(4,088)			100/119	100
R2H5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2015	NYF 549300R4IG1TWPZT5U32	02/11/2015	1,201.1000		1,231.3000	Closing Purchase	(3,024)	(3,024)			100/119	100
R2H5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2015	NYF 549300R4IG1TWPZT5U32	03/04/2015	1,228.9000		1,231.3000	Closing Purchase	(244)	(244)			100/119	100
R2H5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2015	NYF 549300R4IG1TWPZT5U32	03/06/2015	1,227.2000		1,231.3000	Closing Purchase	(414)	(414)			100/119	100
R2H5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2015	NYF 549300R4IG1TWPZT5U32	03/06/2015	1,218.4000		1,231.3000	Closing Purchase	(1,294)	(1,294)			100/119	100
R2M5	2	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2015	NYF 549300R4IG1TWPZT5U32	03/10/2015	1,206.5000		1,238.8000	Closing Purchase	(3,234)	(3,234)			100/119	100
R2M5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2015	NYF 549300R4IG1TWPZT5U32	03/13/2015	1,228.8000		1,238.8000	Closing Purchase	(1,004)	(1,004)			100/119	100
R2M5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/19/2015	NYF 549300R4IG1TWPZT5U32	03/16/2015	1,226.0000		1,247.5000	Closing Purchase	(4,308)	(4,308)			100/132	100
R2M5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/19/2015	NYF 549300R4IG1TWPZT5U32	03/16/2015	1,226.0000		1,262.1000	Closing Purchase	(3,614)	(3,614)			100/132	100
R2M5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/19/2015	NYF 549300R4IG1TWPZT5U32	03/16/2015	1,226.0000		1,259.7000	Closing Purchase	(3,374)	(3,374)			100/132	100
R2M5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/19/2015	NYF 549300R4IG1TWPZT5U32	03/16/2015	1,226.0000		1,230.9000	Closing Purchase	(494)	(494)			100/132	100
R2M5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/19/2015	NYF 549300R4IG1TWPZT5U32	03/16/2015	1,226.0000		1,247.5000	Closing Purchase	(2,154)	(2,154)			100/132	100
R2M5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/19/2015	NYF 549300R4IG1TWPZT5U32	03/19/2015	1,250.9000		1,248.6000	Closing Purchase	226	226			100/132	100
R2M5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/19/2015	NYF 549300R4IG1TWPZT5U32	03/23/2015	1,260.2000		1,260.4000	Closing Purchase	(24)	(24)			100/132	100
R2M5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/19/2015	NYF 549300R4IG1TWPZT5U32	03/23/2015	1,260.2000		1,262.3000	Closing Purchase	(214)	(214)			100/132	100
R2M5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/19/2015	NYF 549300R4IG1TWPZT5U32	03/25/2015	1,237.1000		1,262.8000	Closing Purchase	(2,574)	(2,574)			100/132	100
R2M5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/19/2015	NYF 549300R4IG1TWPZT5U32	03/26/2015	1,227.2000		1,248.5000	Closing Purchase	(2,134)	(2,134)			100/132	100
R2M5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/19/2015	NYF 549300R4IG1TWPZT5U32	04/02/2015	1,252.4000		1,248.5000	Closing Purchase	386	386			100/132	100
R2M5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/19/2015	NYF 549300R4IG1TWPZT5U32	04/09/2015	1,255.3000		1,222.1000	Closing Purchase	3,316	3,316			100/132	100
R2M5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/19/2015	NYF 549300R4IG1TWPZT5U32	04/13/2015	1,261.7000		1,229.8000	Closing Purchase	3,186	3,186			100/132	100
R2M5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/19/2015	NYF 549300R4IG1TWPZT5U32	04/21/2015	1,259.9000		1,241.2000	Closing Purchase	1,866	1,866			100/132	100
R2M5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/19/2015	NYF 549300R4IG1TWPZT5U32	04/24/2015	1,263.7000		1,255.1000	Closing Purchase	856	856			100/132	100
R2M5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/19/2015	NYF 549300R4IG1TWPZT5U32	04/29/2015	1,244.0000		1,266.0000	Closing Purchase	(2,204)	(2,204)			100/132	100
R2M5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/19/2015	NYF 549300R4IG1TWPZT5U32	04/30/2015	1,216.7000		1,260.5000	Closing Purchase	(4,384)	(4,384)			100/132	100
R2M5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/19/2015	NYF 549300R4IG1TWPZT5U32	05/05/2015	1,215.6000		1,260.5000	Closing Purchase	(4,494)	(4,494)			100/132	100
R2M5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/19/2015	NYF 549300R4IG1TWPZT5U32	05/11/2015	1,232.4000		1,260.5000	Closing Purchase	(2,814)	(2,814)			100/132	100
R2M5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/19/2015	NYF 549300R4IG1TWPZT5U32	05/14/2015	1,242.1000		1,260.5000	Closing Purchase	(1,844)	(1,844)			100/132	100
R2M5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/19/2015	NYF 549300R4IG1TWPZT5U32	05/20/2015	1,255.4000		1,260.5000	Closing Purchase	(514)	(514)			100/132	100

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
R2M5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/19/2015	NYF 549300R4IG1TWPZT5U32	06/01/2015	1,249.3000		1,260.5000	Closing Purchase	(1,124)	(1,124)			100/132	100
R2U5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/19/2015	NYF 549300R4IG1TWPZT5U32	06/05/2015	1,260.0000		1,260.5000	Closing Purchase	(54)	(54)			100/132	100
R2U5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/19/2015	NYF 549300R4IG1TWPZT5U32	06/08/2015	1,252.4000		1,260.5000	Closing Purchase	(814)	(814)			100/132	100
R2U5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/18/2015	NYF 549300R4IG1TWPZT5U32	06/16/2015	1,254.9500		1,243.9000	Closing Purchase	1,101	1,101			100/85	100
R2U5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/18/2015	NYF 549300R4IG1TWPZT5U32	06/16/2015	1,254.9500		1,269.2000	Closing Purchase	(1,429)	(1,429)			100/85	100
R2U5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/18/2015	NYF 549300R4IG1TWPZT5U32	06/16/2015	1,254.9500		1,217.8000	Closing Purchase	3,711	3,711			100/85	100
R2U5	3	300	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/18/2015	NYF 549300R4IG1TWPZT5U32	06/16/2015	1,254.9500		1,218.1000	Closing Purchase	3,681	3,681			100/85	100
R2U5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/18/2015	NYF 549300R4IG1TWPZT5U32	06/16/2015	1,254.9500		1,222.4000	Closing Purchase	3,251	3,251			100/85	100
R2U5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/18/2015	NYF 549300R4IG1TWPZT5U32	06/16/2015	1,254.9500		1,130.0000	Closing Purchase	37,473	37,473			100/85	100
R2U5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/18/2015	NYF 549300R4IG1TWPZT5U32	06/26/2015	1,278.1000		1,130.0000	Closing Purchase	14,806	14,806			100/85	100
R2U5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/18/2015	NYF 549300R4IG1TWPZT5U32	07/02/2015	1,244.6000		1,163.3000	Closing Purchase	8,126	8,126			100/85	100
R2U5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/18/2015	NYF 549300R4IG1TWPZT5U32	07/08/2015	1,225.1000		1,159.8000	Closing Purchase	6,526	6,526			100/85	100
R2U5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/18/2015	NYF 549300R4IG1TWPZT5U32	08/05/2015	1,228.3000		1,159.8000	Closing Purchase	6,846	6,846			100/85	100
R2U5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/18/2015	NYF 549300R4IG1TWPZT5U32	08/06/2015	1,212.8000		1,159.8000	Closing Purchase	5,296	5,296			100/85	100
R2U5	5	500	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/18/2015	NYF 549300R4IG1TWPZT5U32	08/11/2015	1,208.5000		1,159.5000	Closing Purchase	4,896	4,896			100/85	100
R2U5	2	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/18/2015	NYF 549300R4IG1TWPZT5U32	08/21/2015	1,157.2000		1,160.4000	Closing Purchase	(324)	(324)			100/85	100
R2U5	3	300	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/18/2015	NYF 549300R4IG1TWPZT5U32	08/24/2015	1,107.2000		1,160.4000	Closing Purchase	(26,621)	(26,621)			100/85	100
R2U5	2	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/18/2015	NYF 549300R4IG1TWPZT5U32	08/24/2015	1,101.3000		1,160.4000	Closing Purchase	(11,828)	(11,828)			100/85	100
R2U5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/18/2015	NYF 549300R4IG1TWPZT5U32	09/02/2015	1,146.0000		1,160.4000	Closing Purchase	(4,333)	(4,333)			100/85	100
R2Z5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/18/2015	NYF 549300R4IG1TWPZT5U32	09/04/2015	1,136.8000		1,160.4000	Closing Purchase	(4,728)	(4,728)			100/85	100
R2Z5	4	400	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/18/2015	NYF 549300R4IG1TWPZT5U32	09/09/2015	1,146.9000		1,160.4000	Closing Purchase	(1,354)	(1,354)			100/85	100
R2Z5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	09/14/2015	1,154.0000		1,169.1000	Closing Purchase	(1,514)	(1,514)			100/96	100
R2Z5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	09/14/2015	1,154.0000		1,093.8000	Closing Purchase	24,063	24,063			100/96	100
R2Z5	2	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	09/14/2015	1,154.0000		1,092.9000	Closing Purchase	6,106	6,106			100/96	100
R2Z5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	10/02/2015	1,099.2000		1,110.2000	Closing Purchase	(1,104)	(1,104)			100/96	100
R2Z5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	09/14/2015	1,154.0000		1,136.7000	Closing Purchase	3,452	3,452			100/96	100
R2Z5	2	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	09/14/2015	1,154.0000		1,145.1000	Closing Purchase	886	886			100/96	100
R2Z5	2	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	09/14/2015	1,154.0000		1,155.6000	Closing Purchase	(164)	(164)			100/96	100
R2Z5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	09/14/2015	1,154.0000		1,162.6000	Closing Purchase	(1,728)	(1,728)			100/96	100
R2Z5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	09/14/2015	1,154.0000		1,175.2000	Closing Purchase	(4,248)	(4,248)			100/96	100

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
R2Z5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	09/18/2015	1,161.8000		1,182.5000	Closing Purchase	(2,074)	(2,074)			100/96	100
R2Z5	2	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	09/23/2015	1,135.6000		1,187.0000	Closing Purchase	(5,144)	(5,144)			100/96	100
R2Z5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	09/24/2015	1,130.4000		1,153.4000	Closing Purchase	(2,304)	(2,304)			100/96	100
R2Z5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	09/28/2015	1,089.1000		1,165.4000	Closing Purchase	(15,268)	(15,268)			100/96	100
R2Z5	2	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	09/28/2015	1,089.1000		1,186.7000	Closing Purchase	(9,764)	(9,764)			100/96	100
R2Z5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	10/02/2015	1,099.2000		1,203.4000	Closing Purchase	(10,424)	(10,424)			100/96	100
R2Z5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	10/08/2015	1,158.3000		1,182.5000	Closing Purchase	(4,848)	(4,848)			100/96	100
R2Z5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	10/21/2015	1,141.5000		1,160.9000	Closing Purchase	(1,944)	(1,944)			100/96	100
R2Z5	3	300	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	10/27/2015	1,142.4000		1,160.9000	Closing Purchase	(1,854)	(1,854)			100/96	100
R2Z5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	10/30/2015	1,157.6000		1,115.3000	Closing Purchase	4,226	4,226			100/96	100
R2Z5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	11/04/2015	1,185.6000		1,123.2000	Closing Purchase	18,707	18,707			100/96	100
R2Z5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	11/12/2015	1,154.4000		1,123.2000	Closing Purchase	3,116	3,116			100/96	100
R2Z5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	11/13/2015	1,144.2000		1,123.2000	Closing Purchase	2,096	2,096			100/96	100
R2Z5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	11/17/2015	1,151.0000		1,123.2000	Closing Purchase	2,776	2,776			100/96	100
R2Z5	3	300	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	11/30/2015	1,198.6000		1,123.2000	Closing Purchase	7,536	7,536			100/96	100
RTH6	2	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	12/08/2015	1,159.3000		1,123.2000	Closing Purchase	3,606	3,606			100/96	100
RTH6	2	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2015	NYF 549300R4IG1TWPZT5U32	12/11/2015	1,121.6000		1,123.2000	Closing Purchase	(493)	(493)			100/96	100
RTH6	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2016	NYF 549300R4IG1TWPZT5U32	12/14/2015	1,118.0500		1,125.8000	Closing Purchase	(1,558)	(1,558)			100/-885	100
RTH6	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2016	NYF 549300R4IG1TWPZT5U32	12/14/2015	1,118.0500		1,144.3000	Closing Purchase	(5,258)	(5,258)			100/-885	100
ESZ5	5	250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2016	CME SNZ20JLFK8MNNCLQ0F39	12/14/2015	1,118.0500		1,122.9000	Closing Purchase	(489)	(489)			100/-885	100
ESZ5	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2016	CME SNZ20JLFK8MNNCLQ0F39	12/14/2015	1,118.0500		1,147.6000	Closing Purchase	(2,959)	(2,959)			100/-885	100
ESH5	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCLQ0F39	12/15/2014	1,990.2500		2,054.2500	Closing Purchase	(9,611)	(9,611)			100/119	50
ESH5	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCLQ0F39	12/15/2014	1,990.2500		2,015.5000	Closing Purchase	(3,799)	(3,799)			100/119	50
ESH5	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCLQ0F39	12/15/2014	1,990.2500		2,045.2500	Closing Purchase	(5,508)	(5,508)			100/119	50
ESH5	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCLQ0F39	12/15/2014	1,990.2500		2,016.7500	Closing Purchase	(2,658)	(2,658)			100/119	50
ESH5	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCLQ0F39	12/15/2014	1,990.2500		2,026.7500	Closing Purchase	(3,658)	(3,658)			100/119	50
ESH5	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCLQ0F39	12/15/2014	1,990.2500		2,106.5000	Closing Purchase	(11,633)	(11,633)			100/119	50
ESH5	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCLQ0F39	12/15/2014	1,990.2500		2,111.5000	Closing Purchase	(12,133)	(12,133)			100/119	50
ESH5	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCLQ0F39	12/15/2014	1,990.2500		2,081.0000	Closing Purchase	(9,083)	(9,083)			100/119	50
ESH5	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCLQ0F39	01/02/2015	2,048.0000		2,081.0000	Closing Purchase	(1,654)	(1,654)			100/119	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESH5	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	01/02/2015	2,048.0000		2,064.0000	Closing Purchase	(1,608)	(1,608)			100/119	50
ESH5	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	01/07/2015	2,017.7500		2,049.8000	Closing Purchase	(3,213)	(3,213)			100/119	50
ESH5	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	01/26/2015	2,052.5000		2,049.8000	Closing Purchase	262	262			100/119	50
ESH5	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	02/06/2015	2,063.7500		2,049.8000	Closing Purchase	2,775	2,775			100/119	50
ESH5	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	03/02/2015	2,114.7500		2,049.8000	Closing Purchase	6,487	6,487			100/119	50
ESH5	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	03/04/2015	2,096.0000		2,049.8000	Closing Purchase	9,225	9,225			100/119	50
ESH5	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	03/06/2015	2,091.0000		2,049.8000	Closing Purchase	6,168	6,168			100/119	50
ESH5	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	03/06/2015	2,070.5000		2,049.8000	Closing Purchase	1,031	1,031			100/119	50
ESH5	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	03/06/2015	2,070.5000		2,072.2500	Closing Purchase	(183)	(183)			100/119	50
ESM5	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	03/16/2015	2,042.0000		2,057.7500	Closing Purchase	(1,583)	(1,583)			100/102	50
ESM5	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	03/16/2015	2,042.0000		2,091.7500	Closing Purchase	(9,965)	(9,965)			100/102	50
ESM5	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	03/16/2015	2,042.0000		2,104.7500	Closing Purchase	(9,424)	(9,424)			100/102	50
ESM5	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	03/16/2015	2,042.0000		2,049.2500	Closing Purchase	(733)	(733)			100/102	50
ESM5	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	03/16/2015	2,042.0000		2,073.7500	Closing Purchase	(4,774)	(4,774)			100/102	50
ESM5	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	03/16/2015	2,042.0000		2,095.5000	Closing Purchase	(5,358)	(5,358)			100/102	50
ESM5	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	03/16/2015	2,042.0000		2,101.7500	Closing Purchase	(5,983)	(5,983)			100/102	50
ESM5	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	03/23/2015	2,104.0000		2,083.7500	Closing Purchase	2,017	2,017			100/102	50
ESM5	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	03/23/2015	2,104.0000		2,117.7500	Closing Purchase	(1,383)	(1,383)			100/102	50
ESM5	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	03/25/2015	2,057.7500		2,121.2500	Closing Purchase	(6,358)	(6,358)			100/102	50
ESM5	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	03/26/2015	2,047.5000		2,108.5000	Closing Purchase	(6,108)	(6,108)			100/102	50
ESM5	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	04/13/2015	2,086.0000		2,108.5000	Closing Purchase	(1,129)	(1,129)			100/102	50
ESM5	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	04/13/2015	2,086.0000		2,084.0000	Closing Purchase	192	192			100/102	50
ESM5	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	04/29/2015	2,101.0000		2,084.0000	Closing Purchase	2,538	2,538			100/102	50
ESM5	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	04/30/2015	2,077.2500		2,084.0000	Closing Purchase	(683)	(683)			100/102	50
ESM5	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	05/05/2015	2,095.5000		2,084.0000	Closing Purchase	1,713	1,713			100/102	50
ESM5	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	05/06/2015	2,070.2500		2,084.0000	Closing Purchase	(1,383)	(1,383)			100/102	50
ESM5	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	05/11/2015	2,101.2500		2,084.0000	Closing Purchase	1,717	1,717			100/102	50
ESM5	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	06/01/2015	2,110.7500		2,084.0000	Closing Purchase	4,001	4,001			100/102	50
ESM5	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	06/01/2015	2,109.7500		2,084.0000	Closing Purchase	2,567	2,567			100/102	50
ESM5	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	06/03/2015	2,112.0000		2,084.0000	Closing Purchase	2,792	2,792			100/102	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESM5	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	06/05/2015	2,094.2500		2,084.0000	Closing Purchase	1,526	1,526			100/102	50
ESM5	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	06/15/2015	2,085.5000		2,084.0000	Closing Purchase	142	142			100/102	50
ESU5	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	06/16/2015	2,075.5500		2,112.5000	Closing Purchase	(3,703)	(3,703)			100/68	50
ESU5	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	06/16/2015	2,075.5500		2,051.0000	Closing Purchase	2,447	2,447			100/68	50
ESU5	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	06/16/2015	2,075.5500		2,103.0000	Closing Purchase	(2,753)	(2,753)			100/68	50
ESU5	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	06/16/2015	2,075.5500		2,115.5000	Closing Purchase	(4,003)	(4,003)			100/68	50
ESU5	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	06/16/2015	2,075.5500		2,098.0000	Closing Purchase	(2,253)	(2,253)			100/68	50
ESU5	10	500	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	06/16/2015	2,075.5500		1,935.0000	Closing Purchase	70,237	70,237			100/68	50
ESU5	6	300	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	06/16/2015	2,075.5500		1,940.0000	Closing Purchase	40,642	40,642			100/68	50
ESU5	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	06/22/2015	2,114.5000		1,940.0000	Closing Purchase	17,442	17,442			100/68	50
ESU5	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	06/25/2015	2,094.2500		1,940.0000	Closing Purchase	15,417	15,417			100/68	50
ESU5	7	350	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	07/02/2015	2,069.0000		1,965.2500	Closing Purchase	36,286	36,286			100/68	50
ESU5	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	07/02/2015	2,069.0000		1,960.7500	Closing Purchase	5,409	5,409			100/68	50
ESU5	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	08/05/2015	2,094.0000		1,960.7500	Closing Purchase	13,317	13,317			100/68	50
ESU5	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	08/05/2015	2,094.0000		1,960.5000	Closing Purchase	6,671	6,671			100/68	50
ESU5	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	08/06/2015	2,080.0000		1,960.2000	Closing Purchase	11,973	11,973			100/68	50
ESU5	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	08/21/2015	1,976.2500		1,960.2000	Closing Purchase	2,397	2,397			100/68	50
ESU5	7	350	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	08/24/2015	1,876.7500		1,960.2000	Closing Purchase	(29,232)	(29,232)			100/68	50
ESU5	13	650	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	08/24/2015	1,877.0000		1,960.2000	Closing Purchase	(54,125)	(54,125)			100/68	50
ESU5	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	08/24/2015	1,877.5000		1,960.2000	Closing Purchase	(8,277)	(8,277)			100/68	50
ESU5	6	300	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	08/25/2015	1,869.7500		1,960.2000	Closing Purchase	(27,156)	(27,156)			100/68	50
ESU5	7	350	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	09/02/2015	1,946.7500		1,960.2000	Closing Purchase	(4,732)	(4,732)			100/68	50
ESU5	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	09/04/2015	1,924.2500		1,960.2000	Closing Purchase	(7,204)	(7,204)			100/68	50
ESU5	5	250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	09/09/2015	1,941.7500		1,960.2000	Closing Purchase	(4,630)	(4,630)			100/68	50
ESZ5	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/31/2015	CME SNZ20JLFK8MNNCL00F39	09/14/2015	1,950.1000		1,984.7500	Closing Purchase	(6,944)	(6,944)			100/60	50
ESZ5	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/31/2015	CME SNZ20JLFK8MNNCL00F39	09/14/2015	1,950.1000		1,904.0000	Closing Purchase	9,206	9,206			100/60	50
ESZ5	5	250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/31/2015	CME SNZ20JLFK8MNNCL00F39	09/14/2015	1,950.1000		1,978.0000	Closing Purchase	(6,992)	(6,992)			100/60	50
ESZ5	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/31/2015	CME SNZ20JLFK8MNNCL00F39	09/14/2015	1,950.1000		1,982.7500	Closing Purchase	(4,908)	(4,908)			100/60	50
ESZ5	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/31/2015	CME SNZ20JLFK8MNNCL00F39	09/14/2015	1,950.1000		2,022.5000	Closing Purchase	(7,247)	(7,247)			100/60	50
ESZ5	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/31/2015	CME SNZ20JLFK8MNNCL00F39	09/14/2015	1,950.1000		2,051.7500	Closing Purchase	(10,172)	(10,172)			100/60	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESZ5	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/31/2015	CME SNZ20JLFK8MNNCL00F39	09/14/2015	1,950.1000		2,069.0000	Closing Purchase	(23,794)	(23,794)			100/60	50
ESZ5	7	350	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/31/2015	CME SNZ20JLFK8MNNCL00F39	09/14/2015	1,950.1000		2,083.5000	Closing Purchase	(46,714)	(46,714)			100/60	50
ESZ5	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/31/2015	CME SNZ20JLFK8MNNCL00F39	09/14/2015	1,950.1000		2,099.2500	Closing Purchase	(29,844)	(29,844)			100/60	50
ESZ5	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/31/2015	CME SNZ20JLFK8MNNCL00F39	09/14/2015	1,950.1000		2,049.2500	Closing Purchase	(19,844)	(19,844)			100/60	50
ESZ5	5	250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/31/2015	CME SNZ20JLFK8MNNCL00F39	09/14/2015	1,950.1000		2,080.5000	Closing Purchase	(32,617)	(32,617)			100/60	50
ESZ5	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/31/2015	CME SNZ20JLFK8MNNCL00F39	09/14/2015	1,950.1000		2,089.5000	Closing Purchase	(13,947)	(13,947)			100/60	50
ESZ5	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/31/2015	CME SNZ20JLFK8MNNCL00F39	09/14/2015	1,950.1000		2,009.8000	Closing Purchase	(8,964)	(8,964)			100/60	50
ESZ5	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/31/2015	CME SNZ20JLFK8MNNCL00F39	09/18/2015	1,951.0000		2,009.8000	Closing Purchase	(11,774)	(11,774)			100/60	50
ESZ5	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/31/2015	CME SNZ20JLFK8MNNCL00F39	09/23/2015	1,929.2500		2,009.8000	Closing Purchase	(16,124)	(16,124)			100/60	50
ESZ5	7	350	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/31/2015	CME SNZ20JLFK8MNNCL00F39	09/28/2015	1,875.2500		2,009.8000	Closing Purchase	(47,117)	(47,117)			100/60	50
ESZ5	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/31/2015	CME SNZ20JLFK8MNNCL00F39	10/26/2015	2,062.5000		2,009.8000	Closing Purchase	5,263	5,263			100/60	50
ESZ5	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/31/2015	CME SNZ20JLFK8MNNCL00F39	10/27/2015	2,058.7500		2,009.8000	Closing Purchase	7,332	7,332			100/60	50
ESZ5	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/31/2015	CME SNZ20JLFK8MNNCL00F39	10/29/2015	2,083.5000		2,009.8000	Closing Purchase	11,045	11,045			100/60	50
ESZ5	5	250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/31/2015	CME SNZ20JLFK8MNNCL00F39	11/04/2015	2,093.7500		2,009.8000	Closing Purchase	20,970	20,970			100/60	50
ESZ5	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/31/2015	CME SNZ20JLFK8MNNCL00F39	11/09/2015	2,074.0000		2,009.8000	Closing Purchase	9,620	9,620			100/60	50
ESZ5	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/31/2015	CME SNZ20JLFK8MNNCL00F39	11/12/2015	2,042.2500		2,009.8000	Closing Purchase	4,857	4,857			100/60	50
ESZ5	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/31/2015	CME SNZ20JLFK8MNNCL00F39	11/13/2015	2,016.5000		2,009.8000	Closing Purchase	663	663			100/60	50
ESZ5	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/31/2015	CME SNZ20JLFK8MNNCL00F39	12/09/2015	2,047.5000		2,009.8000	Closing Purchase	7,526	7,526			100/60	50
ESZ5	6	300	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/31/2015	CME SNZ20JLFK8MNNCL00F39	12/11/2015	2,010.5000		2,009.8000	Closing Purchase	189	189			100/60	50
ESH6	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCL00F39	12/14/2015	2,000.8500		2,034.5000	Closing Purchase	(6,744)	(6,744)			100/-885	50
ESH6	5	250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCL00F39	12/14/2015	2,000.8500		2,066.5000	Closing Purchase	(16,430)	(16,430)			100/-885	50
ESH6	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCL00F39	12/14/2015	2,000.8500		2,010.7500	Closing Purchase	(1,495)	(1,495)			100/-885	50
ESH6	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCL00F39	12/14/2015	2,000.8500		2,030.7500	Closing Purchase	(5,994)	(5,994)			100/-885	50
ESH6	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCL00F39	12/14/2015	2,000.8500		2,055.0000	Closing Purchase	(8,133)	(8,133)			100/-885	50
1349999. Subtotal - Short Futures - Hedging Other														(376,625)	(376,625)	0	0	XXX	XXX
1389999. Subtotal - Short Futures														(376,625)	(376,625)	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective														0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other														(376,625)	(376,625)	0	0	XXX	XXX
1419999. Subtotal - Replication														0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation														0	0	0	0	XXX	XXX
1439999. Subtotal - Other														0	0	0	0	XXX	XXX
1449999 - Totals														(376,625)	(376,625)	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1 Description of Exchange, Counterparty or Central Clearinghouse		2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book/Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
					5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral		
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	972,578		972,578	117,925		117,925	972,575	972,575
Barclays	G5GSEF7VJP5I7OUK5573	Y	Y		1,047,659	(246,597)	801,062	1,047,659	(246,597)	801,062		
Goldman Sachs	W22LROWP2IHZNBB6K528	Y	Y	9,420,000	13,948,886	(617,915)	3,910,971	13,948,886	(617,915)	3,910,971		
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Y	Y		2,290,289	(1,441,182)	849,107	2,290,289	(1,441,182)	849,107		
0299999. Total NAIC 1 Designation				9,420,000	17,286,834	(2,305,694)	5,561,140	17,286,834	(2,305,694)	5,561,140	0	0
0899999. Aggregate Sum of Central Clearinghouses							0			0		
0999999 - Gross Totals				9,420,000	18,259,412	(2,305,694)	6,533,718	17,404,759	(2,305,694)	5,679,065	972,575	972,575
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					18,259,412	(2,305,694)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
0199999 - Total							XXX	XXX

NONE

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Goldman Sachs W22LROWP2IHZNBB6K528	Cash	000000-00-0	Cash	9,420,000	9,420,000	XXX		V
0299999 - Total				9,420,000	9,420,000	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				0	0	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6599999. Total Bonds				0	0	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
	Short term investment from reverse repo program			6,691,200	6,691,200	01/04/2016
8999999. Total - Short-Term Invested Assets (Schedule DA type)				6,691,200	6,691,200	XXX
9999999 - Totals				6,691,200	6,691,200	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (4,947,798) Book/Adjusted Carrying Value $ (4,947,798)
2. Average balance for the year Fair Value $ 13,357,660 Book/Adjusted Carrying Value $ 13,357,660
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 0 NAIC 2 $ 6,691,200 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-D9-5	OPIC Flt % Due 10/10/2025 JAJO10		1	1,900,000	1,900,000	10/10/2025
690353-H9-1	OPIC US Agency Floating Rate Flt % Due 9/15/2022 MJSD15		1	2,200,000	2,200,000	09/15/2022
690353-K4-8	OPIC CP Flt % Due 10/15/2033 FMAN15		1	2,500,000	2,500,000	10/15/2033
690353-WA-1	OPIC VRDN Adj % Due 6/15/2017 MJSD15		1	1,500,000	1,500,000	06/15/2017
690353-ZZ-3	OPIC Adj % Due 9/15/2020 MJSD15		1	14,000,000	14,000,000	09/15/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				22,100,000	22,100,000	XXX
0599999. Total - U.S. Government Bonds				22,100,000	22,100,000	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
593779-FW-6	MIAMI TRACE OH LSD BAN 1 1/2% Due 1/6/2016 Ann-1/6		1FE	2,510,375	2,500,346	01/06/2016
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations				2,510,375	2,500,346	XXX
2499999. Total - U.S. Political Subdivisions Bonds				2,510,375	2,500,346	XXX
130536-PR-0	CA PCR WST MGMT POLLUTION Adj % Due 8/1/2023 FMAN1		2AM	2,500,000	2,500,000	08/01/2023
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN Adj % Due 11/15/2038 MN15		1FE	2,700,000	2,700,000	11/15/2038
47759K-AA-7	JJB PROPERTIES LLC OK REV VRDN Adj % Due 1/1/2036 Sched		1FE	2,225,000	2,225,000	01/01/2036
751093-FE-0	RALEIGH NC CTFS PRTN VRDN Adj % Due 8/1/2033 Mo-1		1FE	3,115,000	3,115,000	08/01/2033
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				10,540,000	10,540,000	XXX
3199999. Total - U.S. Special Revenues Bonds				10,540,000	10,540,000	XXX
06427E-MX-6	BMO Corp Flt % Due 12/8/2017 MJSD8		1FE	4,900,000	4,900,000	12/08/2017
079860-AA-0	BELLSOUTH CORP 4.182% Due 4/26/2016 Ann-4/26		2FE	4,047,532	4,047,059	04/26/2016
10513K-AA-2	BBT 5 5/8% Due 9/15/2016 MS15		1FE	2,265,655	2,270,752	09/15/2016
12189T-AB-0	BURLINGTON NORTH SANTA FE 6 7/8% Due 2/15/2016 FA15		1FE	704,535	705,037	02/15/2016
172967-HG-9	CITIGROUP 1.3% Due 11/15/2016 MN15		2FE	1,695,879	1,700,441	11/15/2016
200339-CG-2	COMERICA INC 5 3/4% Due 11/21/2016 MN21		1FE	1,864,411	1,874,218	11/21/2016
22546Q-AQ-0	CREDIT SUISS NEW YORK Flt % Due 3/11/2016 MJSD11		1FE	999,221	1,000,059	03/11/2016
30216B-FE-7	Export Development Canada Flt % Due 2/10/2016 FMAN10		1FE	1,600,000	1,600,000	02/10/2016
42217K-AV-8	HEALTH CARE REIT 3 5/8% Due 3/15/2016 MS15		2FE	602,606	603,204	03/15/2016
46623E-JU-4	JP MORGAN CHASE & CO 1 1/8% Due 2/26/2016 FA26		1FE	6,402,899	6,402,915	02/26/2016
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN Adj % Due 1/1/2033 Sched		1FE	3,500,000	3,500,000	01/01/2033
59217G-BM-0	MET LIFE GLOB Flt % Due 7/14/2016 JAJO14		1FE	800,000	800,000	07/14/2016
626808-AA-7	MURRAY VRDN Adj % Due 12/1/2040 Sched		1FE	3,360,000	3,360,000	12/01/2040
677415-CL-3	OHIO POWER COMPANY 6% Due 6/1/2016 JD1		2FE	712,984	714,464	06/01/2016
826338-AA-3	SIERRA LAND CO Adj % Due 3/1/2048 Mo-1		1FE	6,260,000	6,260,000	03/01/2048
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				39,715,721	39,738,148	XXX
04390A-AA-5	ACER 2015-2A A1 1% Due 11/10/2016 Mo-10		1FE	2,648,576	2,648,560	11/10/2016
13213P-AA-8	Cambrian VRDN Adj % Due 2/1/2031 Sched		1FE	2,685,500	2,685,500	02/01/2031
80284Q-AA-9	SDART 2015-5 A1 0.55% Due 10/17/2016 Mo-16		1FE	1,967,067	1,967,959	10/17/2016
96042D-AA-7	WLAKE 2015-3A A1 0.64% Due 10/17/2016 Mo-15		1FE	653,783	653,782	10/17/2016
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				7,954,926	7,955,801	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				47,670,647	47,693,949	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				64,326,096	64,338,494	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				18,494,926	18,495,801	XXX
6599999. Total Bonds				82,821,022	82,834,295	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
316175-40-5	FIDELITY INST MM FUND PRIME			38,615	38,615	
8999999. Total - Short-Term Invested Assets (Schedule DA type)				38,615	38,615	XXX
000000-00-0	Huntington National Bank Money Market Account			5,843,637	5,843,637	
000000-00-0	Key Bank Money Market Account			5,805,580	5,805,580	
000000-00-0	BB&T Bank Money Market Account			5,835,998	5,835,998	
9099999. Total - Cash (Schedule E Part 1 type)				17,485,215	17,485,215	XXX
000000-00-0	BANK OF TOKYO CP 0.27% Due 1/6/2016 At Mat			7,299,617	7,299,617	01/06/2016
000000-00-0	BASELE CP 0.48% Due 1/26/2016 At Mat			2,998,880	2,998,880	01/26/2016
000000-00-0	IDACORP CP CP 0.72% Due 2/3/2016 At Mat			999,140	999,140	02/03/2016
000000-00-0	MDU RESOURCES CP 0 1/2% Due 1/4/2016 At Mat			1,998,863	1,998,863	01/04/2016
000000-00-0	MARRIOTT CP 0.45% Due 1/4/2016 At Mat			2,699,865	2,699,865	01/04/2016
000000-00-0	NRUC CP 0.37% Due 2/8/2016 At Mat			11,895,230	11,895,230	02/08/2016
000000-00-0	NEXTERA CP 0.45% Due 1/4/2016 At Mat			9,999,500	9,999,500	01/04/2016
000000-00-0	PPG INDUSTRIES INC CP 0.68% Due 1/12/2016 At Mat			2,136,152	2,136,152	01/12/2016
000000-00-0	WECGRP CP 0.82% Due 1/4/2016 At Mat			7,199,180	7,199,180	01/04/2016
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				47,226,427	47,226,427	XXX
9999999 - Totals				147,571,279	147,584,552	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 48,657,104 — Book/Adjusted Carrying Value $ 48,621,936
2. Average balance for the year — Fair Value $ 140,239,194 — Book/Adjusted Carrying Value $ 140,693,151

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
BANK OF NEW YORK MELLON	NEW YORK, NY					1,013,368	XXX
BRANCH BANKING & TRUST CO.	WINSTON-SALEM, NC					6,845,516	XXX
CHEVIOT SAVINGS BANK	CINCINNATI, OH					250,618	XXX
FIFTH THIRD BANK	CINCINNATI, OH					2,611,685	XXX
GOLDMAN SACHS	NEW YORK, NY					850,877	XXX
HUNTINGTON BANK	COLUMBUS, OH					10,851,796	XXX
JP MORGAN/CHASE	NEW YORK, NY					(11,399,097)	XXX
KEYCORP (KEY BANK)	CLEVELAND, OH					5,805,580	XXX
M&T BANK	BUFFALO, NY					1,223,431	XXX
0199998 Deposits in ... 2 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX			269,737	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	18,323,511	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	18,323,511	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	0	0	18,323,511	XXX

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

1. January	10,136,486	4. April	12,508,508	7. July	20,079,493	10. October	6,968,265
2. February	11,241,618	5. May	11,330,746	8. August	28,649,069	11. November	21,554,253
3. March	12,994,879	6. June	20,609,517	9. September	16,334,844	12. December	18,323,511

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
0599999. Total - U.S. Government Bonds					0	0	0
1099999. Total - All Other Government Bonds					0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Total - U.S. Political Subdivisions Bonds					0	0	0
3199999. Total - U.S. Special Revenues Bonds					0	0	0
BANK OF TOKYO CP		12/30/2015	0.270	01/06/2016	7,299,617	110	0
BASELE CP		12/29/2015	0.480	01/26/2016	2,998,880	120	0
IDACORP CP CP		12/21/2015	0.720	02/03/2016	999,140	200	0
MDU RESOURCES CP		12/02/2015	0.620	01/04/2016	1,998,863	1,033	0
MARRIOTT CP		12/31/2015	0.450	01/04/2016	2,699,865	34	0
NRUC CP		12/31/2015	0.370	02/08/2016	11,895,230	122	0
NEXTERA CP		12/31/2015	0.450	01/04/2016	9,999,500	125	0
PPG INDUSTRIES INC CP		12/21/2015	0.680	01/12/2016	2,136,152	404	0
WECGRP CP		12/30/2015	0.820	01/04/2016	7,199,180	328	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					47,226,427	2,476	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					47,226,427	2,476	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					47,226,427	2,476	0
7899999. Total - Residential Mortgage-Backed Securities					0	0	0
7999999. Total - Commercial Mortgage-Backed Securities					0	0	0
8099999. Total - Other Loan-Backed and Structured Securities					0	0	0
8399999. Total Bonds					47,226,427	2,476	0
8699999 - Total Cash Equivalents					47,226,427	2,476	0

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	Protection of policy holders			108,183	108,084
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	S	Protection of policy holders			30,000	30,000
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	Protection of policy holders			108,183	108,084
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	Protection of policy holders			200,077	203,866
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	Protection of "all" policy holders	104,914	103,211		
33. New York NY						
34. North Carolina NC	B	Protection of policy holders			499,608	499,150
35. North Dakota ND						
36. Ohio OH	B	Protection of "all" policy holders	4,500,793	4,514,976		
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						
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. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	4,605,707	4,618,187	946,051	949,184
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. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

Analysis of Increase in Reserves During The Year 7
Analysis of Operations By Lines of Business 6
Asset Valuation Reserve Default Component 30
Asset Valuation Reserve Equity 32
Asset Valuation Reserve Replications (Synthetic) Assets 35
Asset Valuation Reserve 29
Assets 2
Cash Flow 5
Exhibit 1 - Part 1 - Premiums and Annuity Considerations for Life and Accident and Health Contracts 9
Exhibit 1 - Part 2 - Dividends and Coupons Applied, Reinsurance Commissions and Expense 10
Exhibit 2 - General Expenses 11
Exhibit 3 - Taxes, Licenses and Fees (Excluding Federal Income Taxes) 11
Exhibit 4 - Dividends or Refunds 11
Exhibit 5 - Aggregate Reserve for Life Contracts 12
Exhibit 5 - Interrogatories 13
Exhibit 5A - Changes in Bases of Valuation During The Year 13
Exhibit 6 - Aggregate Reserves for Accident and Health Contracts 14
Exhibit 7 - Deposit-Type Contracts 15
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 1 16
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 2 17
Exhibit of Capital Gains (Losses) 8
Exhibit of Life Insurance 25
Exhibit of Net Investment Income 8
Exhibit of Nonadmitted Assets 18
Exhibit of Number of Policies, Contracts, Certificates, Income Payable and Account Values 27
Five-Year Historical Data 22
Form for Calculating the Interest Maintenance Reserve (IMR) 28
General Interrogatories 20
Jurat Page 1
Liabilities, Surplus and Other Funds 3
Life Insurance (State Page) 24
Notes To Financial Statements 19
Overflow Page For Write-ins 55
Schedule A - Part 1 ..... E01
Schedule A - Part 2 ..... E02
Schedule A - Part 3 ..... E03
Schedule A - Verification Between Years SI02
Schedule B - Part 1 ..... E04
Schedule B - Part 2 ..... E05
Schedule B - Part 3 ..... E06
Schedule B - Verification Between Years SI02
Schedule BA - Part 1 ..... E07
Schedule BA - Part 2 ..... E08
Schedule BA - Part 3 ..... E09
Schedule BA - Verification Between Years SI03
Schedule D - Part 1 ..... E10
Schedule D - Part 1A - Section 1 ..... SI05
Schedule D - Part 1A - Section 2 ..... SI08
Schedule D - Part 2 - Section 1 ..... E11
Schedule D - Part 2 - Section 2 ..... E12
Schedule D - Part 3 ..... E13
Schedule D - Part 4 ..... E14
Schedule D - Part 5 ..... E15
Schedule D - Part 6 - Section 1 ..... E16
Schedule D - Part 6 - Section 2 ..... E16
Schedule D - Summary By Country SI04
Schedule D - Verification Between Years SI03
Schedule DA - Part 1 ..... E17
Schedule DA - Verification Between Years SI10

ANNUAL STATEMENT BLANK (Continued)

Schedule DB - Part A - Section 1 ..... E18
Schedule DB - Part A - Section 2 ..... E19
Schedule DB - Part A - Verification Between Years SI11
Schedule DB - Part B - Section 1 ..... E20
Schedule DB - Part B - Section 2 ..... E21
Schedule DB - Part B - Verification Between Years SI11
Schedule DB - Part C - Section 1 ..... SI12
Schedule DB - Part C - Section 2 ..... SI13
Schedule DB - Part D - Section 1 ..... E22
Schedule DB - Part D - Section 2 ..... E23
Schedule DB - Verification SI14
Schedule DL - Part 1 ..... E24
Schedule DL - Part 2 ..... E25
Schedule E - Part 1 - Cash E26
Schedule E - Part 2 - Cash Equivalents E27
Schedule E - Part 3 - Special Deposits E28
Schedule E - Verification Between Years SI15
Schedule F 36
Schedule H - Accident and Health Exhibit - Part 1 37
Schedule H - Part 2, Part 3 and Part 4 38
Schedule H - Part 5 - Health Claims 39
Schedule S - Part 1 - Section 1 40
Schedule S - Part 1 - Section 2 41
Schedule S - Part 2 42
Schedule S - Part 3 - Section 1 43
Schedule S - Part 3 - Section 2 44
Schedule S - Part 4 45
Schedule S - Part 5 46
Schedule S - Part 6 47
Schedule S - Part 7 48
Schedule T - Part 2 Interstate Compact 50
Schedule T - Premiums and Annuity Considerations 49
Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group 51
Schedule Y - Part 1A - Detail of Insurance Holding Company System 52
Schedule Y - Part 2 - Summary of Insurer's Transactions With Any Affiliates 53
Summary Investment Schedule SI01
Summary of Operations 4
Supplemental Exhibits and Schedules Interrogatories 54