



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

OHIO NATIONAL LIFE ASSURANCE CORPORATION

NAIC Group Code.....0704, 0704
(Current Period) (Prior Period)

Organized under the Laws of Ohio
Incorporated/Organized..... June 26, 1979

Statutory Home Office

Main Administrative Office

Mail Address

Primary Location of Books and Records

Internet Web Site Address

Statutory Statement Contact

NAIC Company Code..... 89206

State of Domicile or Port of Entry Ohio

One Financial Way..... Cincinnati OH US 45242
(Street and Number) (City or Town, State, Country and Zip Code)

One Financial Way..... Cincinnati OH US..... 45242
(Street and Number) (City or Town, State, Country and Zip Code)

Post Office Box 237..... Cincinnati OH US 45201
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

One Financial Way..... Cincinnati OH US 45242
(Street and Number) (City or Town, State, Country and Zip Code)

N/A

Amber Dawn Roberts
(Name)

amber_roberts@ohionational.com
(E-Mail Address)

Employer's ID Number..... 31-0962495

Country of Domicile US

Commenced Business..... August 22, 1979

513-794-6100
(Area Code) (Telephone Number)

513-794-6100-6015
(Area Code) (Telephone Number) (Extension)

513-794-6100-6015
(Area Code) (Telephone Number) (Extension)

513-794-4516
(Fax Number)

OFFICERS

Name	Title	Name	Title
Gary Thomas Huffman	President, Chairman & Chief Executive Officer	Therese Susan McDonough	Secretary
Doris Lee Paul #	Treasurer	Kush Vijay Kotecha #	Senior Vice President & Chief Corporate Actuary
Thomas Abdo Barefield	Vice Chairman & Chief Distribution Officer	Nancy Arline Dalessio #	Executive Vice President & Chief Administrative Officer
Christopher Allen Carlson	Vice Chairman & Chief Investment Officer	Ronald John Dolan	Vice Chairman & Chief Risk Officer
Kristal Elaine Hambrick	Executive Vice President & Chief Product Officer	Charles Thomas Lanigan #	Senior Vice President
Arthur James Roberts	Senior Vice President & Chief Financial Officer	Dennis Lee Schoff	Senior Vice President & General Counsel, Assistant Secretary, Chief Compliance Officer
Barbara Ann Turner	Senior Vice President		

OTHER

DIRECTORS OR TRUSTEES

Thomas Abdo Barefield

Ronald John Dolan

Gary Thomas Huffman

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

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

(Signature)

Gary Thomas Huffman

(Printed Name)

President, Chairman & Chief Executive Officer

(Title)

(Signature)

Therese Susan McDonough

(Printed Name)

Secretary

(Title)

(Signature)

Doris Lee Paul

(Printed Name)

Treasurer

(Title)

Subscribed and sworn to before me

This _____ day of February 2016

a. Is this an original filing? Yes [X] No []

b. If no

1. State the amendment number _____

2. Date filed _____

3. Number of pages attached _____

Roxanna S Henry, Notary Public
May 11, 2019

OHIO NATIONAL LIFE ASSURANCE CORPORATION
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.....	2,948,245	0.1	2,948,245	0	2,948,245	0.1
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....	14,377,169	0.5	14,377,169	0	14,377,169	0.5
1.22 Issued by U.S. government sponsored agencies.....	8,172,550	0.3	8,172,550	0	8,172,550	0.3
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	1,000,000	0.0	1,000,000	0	1,000,000	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	300,530,270	9.6	300,530,270	0	300,530,270	9.6
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	10,679,674	0.3	10,679,674	0	10,679,674	0.3
1.43 Revenue and assessment obligations.....	1,356,636	0.0	1,356,636	0	1,356,636	0.0
1.44 Industrial development and similar obligations.....	0	0.0	0	0	0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....	42,693,439	1.4	42,693,439	0	42,693,439	1.4
1.512 Issued or guaranteed by FNMA and FHLMC.....	34,226,899	1.1	34,226,899	0	34,226,899	1.1
1.513 All other.....	12,933,566	0.4	12,933,566	0	12,933,566	0.4
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	89,617,647	2.9	89,617,647	0	89,617,647	2.9
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....	1,634,345	0.1	1,634,345	0	1,634,345	0.1
1.523 All other.....	141,930,435	4.5	141,930,435	0	141,930,435	4.5
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	1,482,212,869	47.4	1,482,212,869	0	1,482,212,869	47.4
2.2 Unaffiliated non-U.S. securities (including Canada).....	428,971,408	13.7	428,971,408	0	428,971,408	13.7
2.3 Affiliated securities.....	0	0.0	0	0	0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	0	0.0	0	65,582,865	65,582,865	2.1
3.2 Preferred stocks:						
3.21 Affiliated.....	0	0.0	0	0	0	0.0
3.22 Unaffiliated.....	16,106,000	0.5	16,106,000	0	16,106,000	0.5
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....	0	0.0	0	0	0	0.0
3.32 Unaffiliated.....	1,479	0.0	1,479	0	1,479	0.0
3.4 Other equity securities:						
3.41 Affiliated.....	0	0.0	0	0	0	0.0
3.42 Unaffiliated.....	0	0.0	0	0	0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....	0	0.0	0	0	0	0.0
3.52 Unaffiliated.....	0	0.0	0	0	0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....	0	0.0	0	0	0	0.0
4.2 Agricultural.....	0	0.0	0	0	0	0.0
4.3 Single family residential properties.....	0	0.0	0	0	0	0.0
4.4 Multifamily residential properties.....	0	0.0	0	0	0	0.0
4.5 Commercial loans.....	383,523,479	12.3	383,523,479	0	383,523,479	12.3
4.6 Mezzanine real estate loans.....	0	0.0	0	0	0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....	0	0.0	0	0	0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....	0	0.0	0	0	0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....	0	0.0	0	0	0	0.0
6. Contract loans.....	101,952,389	3.3	101,952,389	0	101,952,389	3.3
7. Derivatives.....	0	0.0	0	0	0	0.0
8. Receivables for securities.....	553,934	0.0	553,934	0	553,934	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....	65,582,865	2.1	65,582,865	XXX	XXX	XXX.
10. Cash, cash equivalents and short-term investments.....	(17,062,368)	(0.5)	(11,865,113)	0	(11,865,113)	(0.4)
11. Other invested assets.....	127,559	0.0	127,559	0	127,559	0.0
12. Total invested assets.....	3,124,070,489	100.0	3,129,267,744	65,582,865	3,129,267,744	100.0

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		378,230,225
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	70,375,000	
2.2	Additional investment made after acquisition (Part 2, Column 8).....	0	70,375,000
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.....		65,081,737
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).....		383,523,488
12.	Total valuation allowance.....		0
13.	Subtotal (Line 11 plus Line 12).....		383,523,488
14.	Deduct total nonadmitted amounts.....		0
15.	Statement value at end of current period (Line 13 minus Line 14).....		383,523,488

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		129,211
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	0	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	0	0
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.....		0
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	(1,650)	
5.2	Totals, Part 3, Column 9.....	0	(1,650)
6.	Total gain (loss) on disposals, Part 3, Column 19.....		0
7.	Deduct amounts received on disposals, Part 3, Column 16.....		0
8.	Deduct amortization of premium and depreciation.....		0
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.....	0	
10.2	Totals, Part 3, Column 11.....	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		127,561
12.	Deduct total nonadmitted amounts.....		0
13.	Statement value at end of current period (Line 11 minus Line 12).....		127,561

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		2,482,906,035
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		414,548,115
3.	Accrual of discount.....		1,942,157
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	(55,781)	
4.2	Part 2, Section 1, Column 15.....	0	
4.3	Part 2, Section 2, Column 13.....	(2,172)	
4.4	Part 4, Column 11.....	3	(57,950)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		3,324,701
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		307,574,959
7.	Deduct amortization of premium.....		3,310,432
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.....	0	
8.3	Part 2, Section 2, Column 16.....	0	
8.4	Part 4, Column 15.....	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....	1,948,672	
9.2	Part 2, Section 1, Column 17.....	0	
9.3	Part 2, Section 2, Column 14.....	0	
9.4	Part 4, Column 13.....	436,392	2,385,064
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		2,589,392,603
11.	Deduct total nonadmitted amounts.....		0
12.	Statement value at end of current period (Line 10 minus Line 11).....		2,589,392,603

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	74,133,119	75,675,073	74,565,299	71,010,393
	2. Canada.....	0	0	0	0
	3. Other Countries.....	1,000,000	1,037,608	1,000,000	1,000,000
	4. Totals.....	75,133,119	76,712,681	75,565,299	72,010,393
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	298,381,667	304,899,722	298,583,731	298,308,655
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	9,069,674	9,087,219	9,099,000	8,930,000
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.....	137,631,824	140,294,378	138,509,165	134,839,006
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	1,527,802,083	1,588,140,131	1,533,729,890	1,532,287,916
	9. Canada.....	87,452,112	89,867,230	87,792,952	86,528,828
	10. Other Countries.....	437,814,670	452,123,858	438,222,136	438,007,272
	11. Totals.....	2,053,068,865	2,130,131,219	2,059,744,978	2,056,824,016
Parent, Subsidiaries and Affiliates	12. Totals.....	0	0	0	0
	13. Total Bonds.....	2,573,285,149	2,661,125,219	2,581,502,173	2,570,912,070
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	16,106,000	16,681,680	16,106,000	
	15. Canada.....	0	0	0	
	16. Other Countries.....	0	0	0	
	17. Totals.....	16,106,000	16,681,680	16,106,000	
Parent, Subsidiaries and Affiliates	18. Totals.....	0	0	0	
	19. Total Preferred Stocks.....	16,106,000	16,681,680	16,106,000	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	1,479	1,479	5,328	
	21. Canada.....	0	0	0	
	22. Other Countries.....	0	0	0	
	23. Totals.....	1,479	1,479	5,328	
Parent, Subsidiaries and Affiliates	24. Totals.....	0	0	0	
	25. Total Common Stocks.....	1,479	1,479	5,328	
	26. Total Stocks.....	16,107,479	16,683,159	16,111,328	
	27. Total Bonds and Stocks....	2,589,392,628	2,677,808,378	2,597,613,501	

SCHEDULE D - PART 1A - SECTION 1

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

SIOIS	NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
	1. U.S. Governments											
	1.1 NAIC 1.....	4,269,700	21,236,122	34,769,047	12,500,762	1,357,489	74,133,120	2.9	78,744,309	3.2	67,918,833	6,214,286
	1.2 NAIC 2.....	0	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	0
	1.4 NAIC 4.....	0	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	0
	1.6 NAIC 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	1.7 Totals.....	4,269,700	21,236,122	34,769,047	12,500,762	1,357,489	74,133,120	2.9	78,744,309	3.2	67,918,833	6,214,286
	2. All Other Governments											
	2.1 NAIC 1.....	0	0	1,000,000	0	0	1,000,000	0.0	1,000,000	0.0	0	1,000,000
	2.2 NAIC 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	2.3 NAIC 3.....	0	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	0
	2.5 NAIC 5.....	0	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	0
	2.7 Totals.....	0	0	1,000,000	0	0	1,000,000	0.0	1,000,000	0.0	0	1,000,000
	3. U.S. States, Territories and Possessions, etc., Guaranteed											
	3.1 NAIC 1.....	322,431	19,309,689	89,519,765	147,517,683	33,286,482	289,956,050	11.3	209,747,553	8.5	287,569,939	2,386,112
	3.2 NAIC 2.....	0	0	0	5,459,897	565,103	6,025,000	0.2	4,000,000	0.2	6,025,000	0
	3.3 NAIC 3.....	0	0	2,145,000	0	0	2,145,000	0.1	0	0.0	2,145,000	0
	3.4 NAIC 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	3.5 NAIC 5.....	0	0	0	0	0	0	0.0	511,838	0.0	0	0
	3.6 NAIC 6.....	0	0	0	255,618	0	255,618	0.0	0	0.0	255,618	0
	3.7 Totals.....	322,431	19,309,689	91,664,765	153,233,198	33,851,585	298,381,668	11.6	214,259,391	8.7	295,995,557	2,386,112
	4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
	4.1 NAIC 1.....	0	429,064	6,585,765	2,054,845	0	9,069,674	0.4	9,085,320	0.4	9,069,674	0
	4.2 NAIC 2.....	0	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	0
	4.4 NAIC 4.....	0	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	0
	4.6 NAIC 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	4.7 Totals.....	0	429,064	6,585,765	2,054,845	0	9,069,674	0.4	9,085,320	0.4	9,069,674	0
	5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
	5.1 NAIC 1.....	5,222,966	19,534,203	68,756,888	38,991,310	1,964,987	134,470,354	5.2	122,746,276	5.0	126,302,527	8,167,827
	5.2 NAIC 2.....	105,000	1,485,032	895,000	110,000	0	2,595,032	0.1	1,705,000	0.1	985,032	1,610,000
	5.3 NAIC 3.....	0	0	0	0	0	0	0.0	900,139	0.0	0	0
	5.4 NAIC 4.....	0	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	0
	5.6 NAIC 6.....	0	0	0	0	566,440	566,440	0.0	0	0.0	566,440	0
	5.7 Totals.....	5,327,966	21,019,235	69,651,888	39,101,310	2,531,427	137,631,826	5.3	125,351,415	5.1	127,853,999	9,777,827

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

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

NAIC Designation		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6.	Industrial and Miscellaneous (unaffiliated)											
6.1	NAIC 1	51,981,886	280,414,756	442,685,174	217,141,400	30,801,700	1,023,024,916	39.8	985,357,680	40.0	587,493,925	435,530,991
6.2	NAIC 2	88,540,229	329,862,073	376,657,082	92,451,557	20,471,813	907,982,754	35.3	909,691,580	36.9	540,301,542	367,681,213
6.3	NAIC 3	8,563,186	33,490,557	38,815,637	10,760,705	4,500,650	96,130,735	3.7	103,334,710	4.2	50,392,505	45,738,229
6.4	NAIC 4	673,069	12,657,195	3,201,457	1,819,286	0	18,351,007	0.7	15,375,179	0.6	12,924,428	5,426,580
6.5	NAIC 5	0	822,106	0	0	0	822,106	0.0	4,412,285	0.2	0	822,106
6.6	NAIC 6	0	0	0	1,765,703	0	1,765,703	0.1	3,646,258	0.1	1,668,331	97,372
6.7	Totals	149,758,370	657,246,687	861,359,350	323,938,650	55,774,163	2,048,077,221	79.6	2,021,817,692	82.0	1,192,780,731	855,296,491
7.	Hybrid Securities											
7.1	NAIC 1	0	0	0	0	0	0	0.0	0	0.0	0	0
7.2	NAIC 2	0	0	2,991,642	0	2,000,000	4,991,642	0.2	6,892,177	0.3	4,991,642	0
7.3	NAIC 3	0	0	0	0	0	0	0.0	8,888,091	0.4	0	0
7.4	NAIC 4	0	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	0
7.6	NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
7.7	Totals	0	0	2,991,642	0	2,000,000	4,991,642	0.2	15,780,268	0.6	4,991,642	0
8.	Parent, Subsidiaries and Affiliates											
8.1	NAIC 1	0	0	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	0	0
8.3	NAIC 3	0	0	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	0	0
8.5	NAIC 5	0	0	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	0	0
8.7	Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

		1	2	3	4	5	6	7	8	9	10	11
	NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Column 6 as a % of Line 9.7	Total from Column 6 Prior Year	% from Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
9.	Total Bonds Current Year											
9.1	NAIC 1.....	(d).....61,796,983	340,923,834	643,316,639	418,206,000	67,410,658	1,531,654,114	59.5	XXX.....	XXX.....	1,078,354,898	453,299,216
9.2	NAIC 2.....	(d).....88,645,229	331,347,105	380,543,724	98,021,454	23,036,916	921,594,428	35.8	XXX.....	XXX.....	552,303,216	369,291,213
9.3	NAIC 3.....	(d).....8,563,186	33,490,557	40,960,637	10,760,705	4,500,650	98,275,735	3.8	XXX.....	XXX.....	52,537,505	45,738,229
9.4	NAIC 4.....	(d).....673,069	12,657,195	3,201,457	1,819,286	0	18,351,007	0.7	XXX.....	XXX.....	12,924,428	5,426,580
9.5	NAIC 5.....	(d).....0	822,106	0	0	0	(c).....822,106	0.0	XXX.....	XXX.....	0	822,106
9.6	NAIC 6.....	(d).....0	0	0	2,021,321	566,440	(c).....2,587,761	0.1	XXX.....	XXX.....	2,490,389	97,372
9.7	Totals.....	159,678,467	719,240,797	1,068,022,457	530,828,765	95,514,664	(b)....2,573,285,151	100.0	XXX.....	XXX.....	1,698,610,436	874,674,716
9.8	Line 9.7 as a % of Col. 6.....	6.2	28.0	41.5	20.6	3.7	100.0	XXX.....	XXX.....	XXX.....	66.0	34.0
10.	Total Bonds Prior Year											
10.1	NAIC 1.....	87,473,298	304,806,875	588,544,897	343,172,219	82,683,849	XXX.....	XXX.....	1,406,681,138	57.0	998,078,346	408,602,789
10.2	NAIC 2.....	64,343,416	335,169,056	410,183,841	92,476,849	20,115,595	XXX.....	XXX.....	922,288,757	37.4	537,229,350	385,059,408
10.3	NAIC 3.....	28,686,858	41,227,949	25,814,918	15,362,947	2,030,268	XXX.....	XXX.....	113,122,940	4.6	70,259,158	42,863,784
10.4	NAIC 4.....	582,487	9,177,971	3,401,125	2,213,596	0	XXX.....	XXX.....	15,375,179	0.6	13,082,092	2,293,087
10.5	NAIC 5.....	2,894,514	0	1,324,960	704,649	0	XXX.....	XXX.....	(c).....4,924,123	0.2	3,406,352	1,517,771
10.6	NAIC 6.....	0	0	0	3,646,258	0	XXX.....	XXX.....	(c).....3,646,258	0.1	3,646,258	0
10.7	Totals.....	183,980,573	690,381,851	1,029,269,741	457,576,518	104,829,712	XXX.....	XXX.....	(b)....2,466,038,395	100.0	1,625,701,556	840,336,839
10.8	Line 10.7 as a % of Col. 8.....	7.5	28.0	41.7	18.6	4.3	XXX.....	XXX.....	100.0	XXX.....	65.9	34.1
11.	Total Publicly Traded Bonds											
11.1	NAIC 1.....	32,853,012	224,017,393	448,905,327	325,261,798	47,317,369	1,078,354,899	41.9	998,078,346	40.5	1,078,354,899	XXX.....
11.2	NAIC 2.....	58,455,824	184,633,644	220,572,817	70,146,958	18,493,974	552,303,217	21.5	537,229,350	21.8	552,303,217	XXX.....
11.3	NAIC 3.....	6,268,590	10,215,902	23,292,774	8,259,589	4,500,650	52,537,505	2.0	70,259,158	2.8	52,537,505	XXX.....
11.4	NAIC 4.....	281,968	8,442,723	2,380,450	1,819,286	0	12,924,427	0.5	13,082,092	0.5	12,924,427	XXX.....
11.5	NAIC 5.....	0	0	0	0	0	0	0.0	3,406,352	0.1	0	XXX.....
11.6	NAIC 6.....	0	0	0	1,923,949	566,440	2,490,389	0.1	3,646,258	0.1	2,490,389	XXX.....
11.7	Totals.....	97,859,394	427,309,662	695,151,368	407,411,580	70,878,433	1,698,610,437	66.0	1,625,701,556	65.9	1,698,610,437	XXX.....
11.8	Line 11.7 as a % of Col. 6.....	5.8	25.2	40.9	24.0	4.2	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
11.9	Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	3.8	16.6	27.0	15.8	2.8	66.0	XXX.....	XXX.....	XXX.....	66.0	XXX.....
12.	Total Privately Placed Bonds											
12.1	NAIC 1.....	28,943,971	116,906,441	194,411,312	92,944,202	20,093,290	453,299,216	17.6	408,602,789	16.6	XXX.....	453,299,216
12.2	NAIC 2.....	30,189,405	146,713,461	159,970,908	27,874,496	4,542,942	369,291,212	14.4	385,059,408	15.6	XXX.....	369,291,212
12.3	NAIC 3.....	2,294,596	23,274,656	17,667,863	2,501,115	0	45,738,230	1.8	42,863,784	1.7	XXX.....	45,738,230
12.4	NAIC 4.....	391,101	4,214,471	821,008	0	0	5,426,580	0.2	2,293,087	0.1	XXX.....	5,426,580
12.5	NAIC 5.....	0	822,106	0	0	0	822,106	0.0	1,517,771	0.1	XXX.....	822,106
12.6	NAIC 6.....	0	0	0	97,372	0	97,372	0.0	0	0.0	XXX.....	97,372
12.7	Totals.....	61,819,073	291,931,135	372,871,091	123,417,184	24,636,232	874,674,716	34.0	840,336,839	34.1	XXX.....	874,674,716
12.8	Line 12.7 as a % of Col. 6.....	7.1	33.4	42.6	14.1	2.8	100.0	XXX.....	XXX.....	XXX.....	XXX.....	100.0
12.9	Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....	2.4	11.3	14.5	4.8	1.0	34.0	XXX.....	XXX.....	XXX.....	XXX.....	34.0

(a) Includes \$.....444,387,381 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....25,304,729 current year, \$.....25,894,514 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes \$.....0 current year, \$.....2,894,514 prior year of bonds with 5* designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

8015

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1.	U.S. Governments											
1.1	Issuer Obligations.....	262,602	1,091,432	6,866,707	941,790	0	9,162,531	0.4	9,429,367	0.4	2,948,245	6,214,286
1.2	Residential Mortgage-Backed Securities.....	1,407,973	12,979,508	16,327,415	4,636,672	7,111	35,358,679	1.4	36,636,996	1.5	35,358,680	0
1.3	Commercial Mortgage-Backed Securities.....	2,599,125	7,165,182	11,574,925	6,922,299	1,350,377	29,611,908	1.2	32,677,947	1.3	29,611,909	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.....	4,269,700	21,236,122	34,769,047	12,500,761	1,357,488	74,133,118	2.9	78,744,310	3.2	67,918,834	6,214,286
2.	All Other Governments											
2.1	Issuer Obligations.....	0	0	1,000,000	0	0	1,000,000	0.0	1,000,000	0.0	0	1,000,000
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.....	0	0	1,000,000	0	0	1,000,000	0.0	1,000,000	0.0	0	1,000,000
3.	U.S. States, Territories and Possessions, Guaranteed											
3.1	Issuer Obligations.....	134,982	18,504,320	90,520,480	152,984,190	33,851,585	295,995,557	11.5	211,760,053	8.6	295,995,557	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.....	187,449	805,369	1,144,285	249,008	0	2,386,111	0.1	2,499,338	0.1	0	2,386,112
3.5	Totals.....	322,431	19,309,689	91,664,765	153,233,198	33,851,585	298,381,668	11.6	214,259,391	8.7	295,995,557	2,386,112
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1	Issuer Obligations.....	0	429,064	6,585,765	2,054,845	0	9,069,674	0.4	9,085,320	0.4	9,069,674	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.....	0	429,064	6,585,765	2,054,845	0	9,069,674	0.4	9,085,320	0.4	9,069,674	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1	Issuer Obligations.....	258,963	3,361,480	15,031,614	10,117,535	566,440	29,336,032	1.1	30,422,512	1.2	22,642,947	6,693,085
5.2	Residential Mortgage-Backed Securities.....	4,621,417	14,978,246	33,802,630	15,125,632	171,416	68,699,341	2.7	72,264,805	2.9	68,699,342	0
5.3	Commercial Mortgage-Backed Securities.....	447,586	2,679,508	20,817,644	13,858,143	1,793,571	39,596,452	1.5	22,664,098	0.9	36,511,710	3,084,742
5.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.5	Totals.....	5,327,966	21,019,234	69,651,888	39,101,310	2,531,427	137,631,825	5.3	125,351,415	5.1	127,853,999	9,777,827
6.	Industrial and Miscellaneous (unaffiliated)											
6.1	Issuer Obligations.....	102,327,459	533,069,409	761,603,757	281,821,330	51,899,731	1,730,721,686	67.3	1,685,656,009	68.4	1,053,238,868	677,482,818
6.2	Residential Mortgage-Backed Securities.....	23,302,493	57,519,218	33,380,361	18,077,748	890,784	133,170,604	5.2	148,535,636	6.0	96,859,974	36,310,629
6.3	Commercial Mortgage-Backed Securities.....	2,238,099	8,691,462	30,560,534	6,804,780	1,634,781	49,929,656	1.9	31,225,965	1.3	24,619,351	25,310,305
6.4	Other Loan-Backed and Structured Securities.....	21,890,320	57,966,599	35,814,698	17,234,792	1,348,868	134,255,277	5.2	156,400,083	6.3	18,062,538	116,192,739
6.5	Totals.....	149,758,371	657,246,688	861,359,350	323,938,650	55,774,164	2,048,077,224	79.6	2,021,817,693	82.0	1,192,780,731	855,296,492
7.	Hybrid Securities											
7.1	Issuer Obligations.....	0	0	2,991,642	0	2,000,000	4,991,642	0.2	15,780,268	0.6	4,991,642	0
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	0	0	0	0.0	0	0.0	0	0
7.5	Totals.....	0	0	2,991,642	0	2,000,000	4,991,642	0.2	15,780,268	0.6	4,991,642	0
8.	Parent, Subsidiaries and Affiliates											
8.1	Issuer Obligations.....	0	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	0
8.3	Commercial Mortgage-Backed Securities.....	0	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	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

601S

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations.....	102,984,006	556,455,705	884,599,965	447,919,690	88,317,756	2,080,277,122	80.8	XXX	XXX	1,388,886,933	691,390,189
9.2 Residential Mortgage-Backed Securities.....	29,331,883	85,476,972	83,510,406	37,840,052	1,069,311	237,228,624	9.2	XXX	XXX	200,917,996	36,310,629
9.3 Commercial Mortgage-Backed Securities.....	5,284,810	18,536,152	62,953,103	27,585,222	4,778,729	119,138,016	4.6	XXX	XXX	90,742,970	28,395,047
9.4 Other Loan-Backed and Structured Securities.....	22,077,769	58,771,968	36,958,983	17,483,800	1,348,868	136,641,388	5.3	XXX	XXX	18,062,538	118,578,851
9.5 Totals.....	159,678,468	719,240,797	1,068,022,458	530,828,764	95,514,664	2,573,285,151	100.0	XXX	XXX	1,698,610,438	874,674,717
9.6 Line 9.5 as a % of Col. 6.....	6.2	28.0	41.5	20.6	3.7	100.0	XXX	XXX	XXX	66.0	34.0
10. Total Bonds Prior Year											
10.1 Issuer Obligations.....	119,162,683	521,882,057	860,490,989	370,026,532	91,571,268	XXX	XXX	1,963,133,529	79.6	1,291,297,353	671,836,175
10.2 Residential Mortgage-Backed Securities.....	28,861,461	85,916,431	87,144,048	53,571,577	1,943,920	XXX	XXX	257,437,437	10.4	230,012,454	27,424,982
10.3 Commercial Mortgage-Backed Securities.....	2,287,829	10,655,067	43,578,848	20,124,780	9,921,486	XXX	XXX	86,568,010	3.5	76,686,910	9,881,101
10.4 Other Loan-Backed and Structured Securities.....	33,668,600	71,928,296	38,055,857	13,853,630	1,393,038	XXX	XXX	158,899,421	6.4	27,704,839	131,194,582
10.5 Totals.....	183,980,573	690,381,851	1,029,269,742	457,576,519	104,829,712	XXX	XXX	2,466,038,397	100.0	1,625,701,556	840,336,840
10.6 Line 10.5 as a % of Col. 8.....	7.5	28.0	41.7	18.6	4.3	XXX	XXX	100.0	XXX	65.9	34.1
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations.....	67,313,323	334,820,183	567,608,598	352,972,589	66,172,240	1,388,886,933	54.0	1,291,297,353	52.4	1,388,886,933	XXX
11.2 Residential Mortgage-Backed Securities.....	23,866,972	70,184,214	73,016,227	33,573,160	277,424	200,917,997	7.8	230,012,454	9.3	200,917,997	XXX
11.3 Commercial Mortgage-Backed Securities.....	3,346,354	12,672,443	51,274,889	19,020,515	4,428,769	90,742,970	3.5	76,686,910	3.1	90,742,970	XXX
11.4 Other Loan-Backed and Structured Securities.....	3,332,746	9,632,822	3,251,654	1,845,317	0	18,062,539	0.7	27,704,839	1.1	18,062,539	XXX
11.5 Totals.....	97,859,395	427,309,662	695,151,369	407,411,581	70,878,433	1,698,610,440	66.0	1,625,701,556	65.9	1,698,610,440	XXX
11.6 Line 11.5 as a % of Col. 6.....	5.8	25.2	40.9	24.0	4.2	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	3.8	16.6	27.0	15.8	2.8	66.0	XXX	XXX	XXX	66.0	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations.....	35,670,683	221,635,521	316,991,367	94,947,101	22,145,516	691,390,188	26.9	671,836,175	27.2	XXX	691,390,188
12.2 Residential Mortgage-Backed Securities.....	5,464,911	15,292,758	10,494,179	4,266,893	791,887	36,310,628	1.4	27,424,982	1.1	XXX	36,310,628
12.3 Commercial Mortgage-Backed Securities.....	1,938,455	5,863,710	11,678,215	8,564,708	349,960	28,395,048	1.1	9,881,101	0.4	XXX	28,395,048
12.4 Other Loan-Backed and Structured Securities.....	18,745,024	49,139,146	33,707,329	15,638,483	1,348,868	118,578,850	4.6	131,194,582	5.3	XXX	118,578,850
12.5 Totals.....	61,819,073	291,931,135	372,871,090	123,417,185	24,636,231	874,674,715	34.0	840,336,840	34.1	XXX	874,674,715
12.6 Line 12.5 as a % of Col. 6.....	7.1	33.4	42.6	14.1	2.8	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	2.4	11.3	14.5	4.8	1.0	34.0	XXX	XXX	XXX	XXX	34.0

Sch. DA - Verification
NONE

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

Sch. E - Verification
NONE

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Commercial Mortgages - All Other														
0024695.....		COEUR D'ALENE.....	ID.....		.04/30/2001.....	8.000.....	1,078,535.....	.0.....	.0.....	.0.....	.0.....	.0.....	2,720,000.....	12/31/2014.....
0024750.....		DOUGLASS TWP.....	PA.....		.09/30/1997.....	8.000.....	426,090.....	.0.....	.0.....	.0.....	.0.....	.0.....	4,890,000.....	12/31/2014.....
0024762.....	R.....	SODDY-DAISY.....	TN.....		.04/30/2001.....	8.000.....	27,169.....	.0.....	.0.....	.0.....	.0.....	.0.....	565,500.....	12/31/2014.....
0024809.....		COLONIAL HGTS.....	TN.....		.10/30/1998.....	7.400.....	489,043.....	.0.....	.0.....	.0.....	.0.....	.0.....	3,400,000.....	12/31/2014.....
0024872.....	R.....	OAKWOOD.....	GA.....		.10/22/1999.....	7.000.....	263,063.....	.0.....	.0.....	.0.....	.0.....	.0.....	1,317,501.....	12/31/2014.....
0024881.....		ELKTON.....	MD.....		.02/15/2000.....	8.050.....	1,950,501.....	.0.....	.0.....	.0.....	.0.....	.0.....	6,000,000.....	12/31/2014.....
0024884.....		LOUISA.....	KY.....		.04/28/2000.....	8.000.....	837,919.....	.0.....	.0.....	.0.....	.0.....	.0.....	3,605,000.....	12/31/2014.....
0024902.....		HALLS CROSSROAD.....	TN.....		.05/16/2001.....	8.000.....	52,379.....	.0.....	.0.....	.0.....	.0.....	.0.....	1,938,000.....	12/31/2014.....
0024913.....		KNOX COUNTY.....	TN.....		.10/12/2001.....	7.750.....	1,011,821.....	.0.....	.0.....	.0.....	.0.....	.0.....	2,935,000.....	12/31/2014.....
0024917.....		MUSKOGEE.....	OK.....		.12/21/2001.....	7.500.....	791,952.....	.0.....	.0.....	.0.....	.0.....	.0.....	3,530,000.....	12/31/2014.....
0024922.....		BIRMINGHAM.....	AL.....		.04/09/2002.....	7.680.....	3,833,718.....	.0.....	.0.....	.0.....	.0.....	.0.....	17,065,000.....	12/31/2014.....
0024924.....		COLUMBUS.....	OH.....		.05/01/2002.....	7.500.....	997,285.....	.0.....	.0.....	.0.....	.0.....	.0.....	2,370,000.....	12/31/2014.....
0024926.....		EL PASO.....	TX.....		.05/17/2002.....	7.850.....	807,830.....	.0.....	.0.....	.0.....	.0.....	.0.....	8,365,000.....	12/31/2014.....
0125329.....		MOUNTAIN BROOK.....	AL.....		.06/21/2007.....	6.060.....	2,035,324.....	.0.....	.0.....	.0.....	.0.....	.0.....	4,655,000.....	12/31/2014.....
0125488.....		BIRMINGHAM.....	AL.....		.03/09/2011.....	5.070.....	694,317.....	.0.....	.0.....	.0.....	.0.....	.0.....	3,400,000.....	12/31/2014.....
0125523.....		FORT PAYNE.....	AL.....		.08/30/2011.....	5.500.....	1,220,842.....	.0.....	.0.....	.0.....	.0.....	.0.....	4,735,000.....	12/31/2014.....
0125659.....		DAPHNE.....	AL.....		.10/30/2013.....	4.500.....	686,406.....	.0.....	.0.....	.0.....	.0.....	.0.....	1,535,000.....	12/31/2014.....
0125745.....		HOOVER.....	AL.....		.03/26/2015.....	4.285.....	1,831,141.....	.0.....	.0.....	.0.....	.0.....	.0.....	2,720,000.....	12/29/2014.....
0325357.....		LAWEEN.....	AZ.....		.11/30/2007.....	6.330.....	689,395.....	.0.....	.0.....	.0.....	.0.....	.0.....	1,415,000.....	12/31/2014.....
0325431.....		TUCSON.....	AZ.....		.12/05/2008.....	6.700.....	1,295,673.....	.0.....	.0.....	.0.....	.0.....	.0.....	1,945,000.....	12/31/2014.....
0325548.....		MESA.....	AZ.....		.03/20/2012.....	5.000.....	1,765,515.....	.0.....	.0.....	.0.....	.0.....	.0.....	3,265,000.....	12/31/2014.....
0325771.....		PHOENIX.....	AZ.....		.06/30/2015.....	4.392.....	1,278,347.....	.0.....	.0.....	.0.....	.0.....	.0.....	4,550,000.....	04/29/2015.....
0425231.....		LITTLE ROCK.....	AR.....		.04/25/2006.....	6.080.....	2,076,127.....	.0.....	.0.....	.0.....	.0.....	.0.....	4,695,000.....	12/31/2014.....
0524994.....		TUSTIN.....	CA.....		.04/17/2003.....	6.125.....	2,040,392.....	.0.....	.0.....	.0.....	.0.....	.0.....	6,815,000.....	12/31/2014.....
0525227.....		SAN DIEGO.....	CA.....		.04/03/2006.....	6.200.....	1,249,471.....	.0.....	.0.....	.0.....	.0.....	.0.....	8,700,000.....	12/31/2014.....
0525295.....		MISSION VIEJO.....	CA.....		.12/28/2006.....	6.320.....	891,493.....	.0.....	.0.....	.0.....	.0.....	.0.....	2,980,000.....	12/31/2014.....
0525373.....		WINDSOR.....	CA.....		.01/15/2008.....	6.050.....	3,064,811.....	.0.....	.0.....	.0.....	.0.....	.0.....	4,260,000.....	12/31/2014.....
0525396.....		MORGAN HILLS.....	CA.....		.05/22/2008.....	6.000.....	2,425,967.....	.0.....	.0.....	.0.....	.0.....	.0.....	21,810,000.....	12/31/2014.....
0525404.....		LOS ANGELES.....	CA.....		.07/09/2008.....	6.760.....	1,465,418.....	.0.....	.0.....	.0.....	.0.....	.0.....	2,430,000.....	12/31/2014.....
0525417.....		DEL MAR.....	CA.....		.09/30/2008.....	6.600.....	1,132,177.....	.0.....	.0.....	.0.....	.0.....	.0.....	4,785,000.....	12/31/2014.....
0525425.....		CHINO.....	CA.....		.10/30/2008.....	6.530.....	2,313,379.....	.0.....	.0.....	.0.....	.0.....	.0.....	4,215,000.....	12/31/2014.....
0525452.....		SUNNYVALE.....	CA.....		.06/17/2010.....	6.490.....	883,517.....	.0.....	.0.....	.0.....	.0.....	.0.....	3,140,000.....	12/31/2014.....
0525522.....		DANA POINT.....	CA.....		.08/19/2011.....	5.500.....	1,032,685.....	.0.....	.0.....	.0.....	.0.....	.0.....	2,760,000.....	12/31/2014.....
0525583.....		VICTORVILLE.....	CA.....		.11/02/2012.....	4.750.....	880,248.....	.0.....	.0.....	.0.....	.0.....	.0.....	3,135,000.....	12/31/2014.....
0525630.....		LOS ANGELES.....	CA.....		.06/19/2013.....	3.250.....	3,044,638.....	.0.....	.0.....	.0.....	.0.....	.0.....	6,695,000.....	12/31/2014.....
0525803.....		PACOIMA.....	CA.....		.12/03/2015.....	4.125.....	2,400,000.....	.0.....	.0.....	.0.....	.0.....	.0.....	3,510,000.....	11/11/2015.....
0525805.....		HAYWARD.....	CA.....		.12/14/2015.....	4.375.....	5,675,000.....	.0.....	.0.....	.0.....	.0.....	.0.....	7,330,000.....	10/02/2015.....
0625722.....		GREENWOOD.....	CO.....		.12/15/2014.....	4.000.....	924,034.....	.0.....	.0.....	.0.....	.0.....	.0.....	1,430,000.....	11/24/2014.....
0625761.....		GOLDEN.....	CO.....		.05/22/2015.....	4.170.....	3,443,335.....	.0.....	.0.....	.0.....	.0.....	.0.....	7,400,000.....	05/12/2015.....
1025057.....		LAKELAND.....	FL.....		.02/27/2004.....	5.970.....	1,424,699.....	.0.....	.0.....	.0.....	.0.....	.0.....	4,920,000.....	12/31/2014.....
1025205.....		PORT ST LUCIE.....	FL.....		.01/31/2006.....	5.790.....	539,800.....	.0.....	.0.....	.0.....	.0.....	.0.....	1,390,000.....	12/31/2014.....
1025264.....		WEST PALM BEACH.....	FL.....		.09/07/2006.....	6.540.....	1,471,041.....	.0.....	.0.....	.0.....	.0.....	.0.....	4,310,000.....	12/31/2014.....
1025286.....		FORT LAUDERDALE.....	FL.....		.12/18/2006.....	6.330.....	2,008,746.....	.0.....	.0.....	.0.....	.0.....	.0.....	2,430,000.....	12/31/2014.....
1025325.....		PLANTATION.....	FL.....		.05/14/2007.....	6.310.....	599,092.....	.0.....	.0.....	.0.....	.0.....	.0.....	1,325,000.....	12/31/2014.....

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1025349.....		WINTER HAVEN.....	FL.....		.09/28/2007	6.590	502,832	.0	.0	.0	.0	.0	2,230,000	12/31/2014
1025363.....		CORAL SPRINGS.....	FL.....		.12/20/2007	6.600	1,336,565	.0	.0	.0	.0	.0	3,485,000	12/31/2014
1025398.....		TAMPA.....	FL.....		.06/02/2008	6.550	485,547	.0	.0	.0	.0	.0	2,635,000	12/31/2014
1025434.....		POMPANO BEACH.....	FL.....		.02/17/2009	7.670	562,169	.0	.0	.0	.0	.0	1,770,000	12/31/2014
1025473.....		JACKSONVILLE.....	FL.....		.11/01/2010	6.125	1,406,452	.0	.0	.0	.0	.0	4,055,000	12/31/2014
1025485.....		GROVELAND.....	FL.....		.01/26/2011	5.650	1,972,518	.0	.0	.0	.0	.0	3,265,000	12/31/2014
1025486.....		GROVELAND.....	FL.....		.01/26/2011	5.650	369,835	.0	.0	.0	.0	.0	4,235,000	12/31/2014
1025489.....		ORLANDO.....	FL.....		.03/24/2011	5.910	777,125	.0	.0	.0	.0	.0	3,580,000	12/31/2014
1025495.....		ST PETERSBURG.....	FL.....		.04/07/2011	5.690	1,043,359	.0	.0	.0	.0	.0	2,500,000	12/31/2014
1025503.....		JACKSONVILLE.....	FL.....		.05/27/2011	5.625	1,212,776	.0	.0	.0	.0	.0	3,320,000	12/31/2013
1025515.....		KISSIMEE.....	FL.....		.07/07/2011	5.730	951,407	.0	.0	.0	.0	.0	1,895,000	12/31/2014
1025519.....		DESTIN.....	FL.....		.07/27/2011	5.500	2,596,635	.0	.0	.0	.0	.0	7,365,000	12/31/2014
1025528.....		ORLANDO.....	FL.....		.09/29/2011	5.500	798,913	.0	.0	.0	.0	.0	1,640,000	12/31/2014
1025565.....		TAMPA.....	FL.....		.07/03/2012	4.875	2,500,490	.0	.0	.0	.0	.0	5,705,000	12/31/2014
1025575.....		TITUSVILLE.....	FL.....		.09/26/2012	5.000	630,338	.0	.0	.0	.0	.0	1,500,000	12/31/2014
1025581.....		MARIANNA.....	FL.....		.10/26/2012	4.875	1,359,017	.0	.0	.0	.0	.0	3,305,000	12/31/2014
1025622.....		BRADENTON.....	FL.....		.05/13/2013	4.625	1,096,853	.0	.0	.0	.0	.0	2,565,000	12/31/2014
1025647.....		OCOE.....	FL.....		.08/29/2013	4.450	1,244,587	.0	.0	.0	.0	.0	3,650,000	12/31/2014
1025666.....		MIRAMAR BEACH.....	FL.....		.12/02/2013	4.375	1,428,949	.0	.0	.0	.0	.0	3,295,000	12/31/2014
1025687.....		INDIAN HARBOUR BEACH.....	FL.....		.05/28/2014	4.000	818,668	.0	.0	.0	.0	.0	1,720,000	12/31/2014
1025691.....		ORLANDO.....	FL.....		.07/23/2014	4.950	1,248,257	.0	.0	.0	.0	.0	1,715,000	12/31/2014
1025695.....		NICEVILLE.....	FL.....		.08/08/2014	5.050	946,002	.0	.0	.0	.0	.0	1,325,000	12/31/2014
1025698.....		OCALE.....	FL.....		.09/03/2014	4.750	1,653,950	.0	.0	.0	.0	.0	2,540,000	12/31/2014
1025703.....		NAPLES.....	FL.....		.09/19/2014	4.900	1,465,921	.0	.0	.0	.0	.0	2,375,000	12/31/2014
1025736.....		LIVE OAK.....	FL.....		.01/20/2015	4.000	2,528,034	.0	.0	.0	.0	.0	5,110,000	12/16/2014
1025740.....		DORAL.....	FL.....		.02/26/2015	4.075	1,950,668	.0	.0	.0	.0	.0	5,000,000	02/04/2015
1025784.....		CLEARWATER.....	FL.....		.08/18/2015	4.250	2,473,352	.0	.0	.0	.0	.0	5,000,000	05/29/2015
1125112.....		TIFTON.....	GA.....		.11/29/2004	6.300	218,452	.0	.0	.0	.0	.0	1,100,000	12/31/2014
1125183.....		OAKWOOD.....	GA.....		.11/01/2005	6.210	1,607,035	.0	.0	.0	.0	.0	2,940,000	12/31/2014
1125258.....		DALTON.....	GA.....		.08/21/2006	6.720	1,714,767	.0	.0	.0	.0	.0	6,000,000	12/31/2014
1125338.....		OAKWOOD.....	GA.....		.08/13/2007	6.940	412,386	.0	.0	.0	.0	.0	735,000	12/31/2014
1125362.....		SAVANNAH.....	GA.....		.12/20/2007	6.260	1,782,677	.0	.0	.0	.0	.0	2,650,000	12/31/2014
1125483.....		SAVANNAH.....	GA.....		.12/22/2010	5.750	1,141,686	.0	.0	.0	.0	.0	3,095,000	12/31/2014
1125531.....		SAVANNAH.....	GA.....		.10/20/2011	5.500	549,119	.0	.0	.0	.0	.0	2,520,000	12/31/2014
1125597.....		MACON.....	GA.....		.01/22/2013	5.000	998,118	.0	.0	.0	.0	.0	4,355,000	12/31/2014
1125746.....		ADEL.....	GA.....		.04/06/2015	3.640	2,155,888	.0	.0	.0	.0	.0	4,920,000	03/31/2015
1325092.....		COEUR D'ALENE.....	ID.....		.09/16/2004	6.290	512,808	.0	.0	.0	.0	.0	1,210,000	12/31/2014
1325224.....		COEUR D'ALENE.....	ID.....		.03/30/2006	6.250	389,690	.0	.0	.0	.0	.0	1,455,000	12/31/2014
1425236.....		MIDLOTHIAN.....	IL.....		.05/15/2006	6.010	1,051,853	.0	.0	.0	.0	.0	1,840,000	12/31/2014
1425304.....		ARLINGTON HEIGHTS.....	IL.....		.02/01/2007	6.270	1,549,084	.0	.0	.0	.0	.0	4,830,000	12/31/2014
1425382.....		EDWARDSVILLE.....	IL.....		.02/07/2008	6.670	1,747,561	.0	.0	.0	.0	.0	2,485,000	12/31/2014
1425385.....		BOURBONNAIS.....	IL.....		.02/28/2008	6.000	837,906	.0	.0	.0	.0	.0	1,190,000	12/31/2014
1425429.....		LINCOLNWOOD.....	IL.....		.12/01/2008	6.600	1,453,316	.0	.0	.0	.0	.0	3,565,000	12/31/2014
1425458.....		CHICAGO.....	IL.....		.07/16/2010	6.410	730,726	.0	.0	.0	.0	.0	1,530,000	12/31/2014

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1425459.....		GURNEE.....	IL.....		.07/22/2010	6.125	743,204	0	0	0	0	0	1,630,000	12/31/2014
1425596.....		CHICAGO.....	IL.....		.12/26/2012	4.950	908,067	0	0	0	0	0	1,815,000	12/31/2014
1425618.....		NORTHFIELD.....	IL.....		.05/03/2013	4.500	1,130,411	0	0	0	0	0	2,475,000	12/31/2014
1425631.....		FRANKLIN PARK.....	IL.....		.06/20/2013	4.750	1,103,568	0	0	0	0	0	2,130,000	12/31/2014
1425632.....		CHICAGO.....	IL.....		.06/20/2013	4.750	1,103,568	0	0	0	0	0	2,110,000	12/31/2014
1425650.....		LAKE ZURICH.....	IL.....		.09/06/2013	4.950	1,076,517	0	0	0	0	0	2,030,000	12/31/2014
1425673.....		CHICAGO.....	IL.....		.01/24/2014	5.375	1,163,901	0	0	0	0	0	1,755,000	12/31/2014
1425697.....		NORTHBROOK.....	IL.....		.09/03/2014	4.874	1,157,405	0	0	0	0	0	2,525,000	12/31/2014
1425704.....		CICERO.....	IL.....		.09/25/2014	4.400	2,165,918	0	0	0	0	0	2,880,000	12/31/2014
1425750.....		NORTHFIELD.....	IL.....		.04/30/2015	4.200	720,238	0	0	0	0	0	1,430,000	03/16/2015
1525229.....		ST JOSEPH TWP.....	IN.....		.04/07/2006	6.460	742,317	0	0	0	0	0	1,525,000	12/31/2014
1525331.....		INDIANAPOLIS.....	IN.....		.06/26/2007	6.130	191,509	0	0	0	0	0	3,910,000	12/31/2014
1525332.....		MCCORDSVILLE.....	IN.....		.06/28/2007	6.390	1,521,105	0	0	0	0	0	2,415,000	12/31/2014
1525371.....		INDIANAPOLIS.....	IN.....		.12/26/2007	6.470	1,568,615	0	0	0	0	0	2,095,000	12/31/2014
1525491.....		FISHERS.....	IN.....		.04/06/2011	5.880	781,317	0	0	0	0	0	1,835,000	12/31/2014
1525499.....		CARMEL.....	IN.....		.04/28/2011	5.870	1,024,419	0	0	0	0	0	1,925,000	12/31/2014
1525573.....		GRIFFITH.....	IN.....		.09/11/2012	5.000	1,692,604	0	0	0	0	0	3,080,000	12/31/2014
1525629.....		GREENFIELD.....	IN.....		.06/14/2013	4.500	1,884,265	0	0	0	0	0	3,765,000	12/13/2014
1525677.....		MOORESVILLE.....	IN.....		.02/18/2014	4.262	1,219,862	0	0	0	0	0	4,045,000	12/31/2014
1525696.....		BLOOMINGTON.....	IN.....		.08/21/2014	4.579	752,232	0	0	0	0	0	1,040,000	12/31/2014
1525707.....		FISHERS.....	IN.....		.10/10/2014	4.777	2,948,626	0	0	0	0	0	3,475,000	12/31/2014
1525718.....		ZIONSVILLE.....	IN.....		.11/21/2014	4.000	953,669	0	0	0	0	0	2,055,000	12/31/2014
1525783.....		INDIANAPOLIS.....	IN.....		.08/04/2015	4.283	2,926,544	0	0	0	0	0	5,350,000	07/10/2015
1525807.....		FORT WAYNE.....	IN.....		.12/22/2015	4.275	875,000	0	0	0	0	0	1,400,000	10/30/2015
1625230.....		DAVENPORT.....	IA.....		.04/24/2006	6.300	172,841	0	0	0	0	0	1,275,000	12/31/2014
1625278.....		ELLSWORTH.....	IA.....		.11/28/2006	6.510	641,965	0	0	0	0	0	1,380,000	12/31/2014
1625419.....		DES MOINES.....	IA.....		.10/09/2008	6.490	2,107,145	0	0	0	0	0	4,230,000	12/31/2014
1825599.....		MIDDLETOWN.....	KY.....		.01/30/2013	4.625	1,618,627	0	0	0	0	0	3,750,000	12/31/2014
1825646.....		LEXINGTON.....	KY.....		.08/22/2013	4.420	1,522,840	0	0	0	0	0	2,845,000	12/31/2014
1825699.....		LOUISVILLE.....	IN.....		.09/05/2014	4.016	1,383,742	0	0	0	0	0	2,850,000	12/31/2014
1825708.....		LEXINGTON.....	KY.....		.10/10/2014	3.990	3,340,310	0	0	0	0	0	8,685,000	12/31/2014
1825780.....		LEXINGTON.....	KY.....		.07/28/2015	4.292	1,780,902	0	0	0	0	0	2,575,000	06/23/2015
1925658.....		BATON ROUGE.....	LA.....		.10/30/2013	4.500	587,149	0	0	0	0	0	1,315,000	12/31/2014
2125621.....		ABERDEEN.....	MD.....		.05/10/2013	4.500	700,021	0	0	0	0	0	1,565,000	12/31/2014
2125749.....		DISTRICT HEIGHTS.....	MD.....		.04/30/2015	4.125	1,814,824	0	0	0	0	0	3,700,000	03/12/2015
2225506.....		BURLINGTON.....	MA.....		.06/09/2011	5.625	1,180,485	0	0	0	0	0	3,840,000	12/31/2014
2225809.....		BRAINTREE.....	MA.....		.12/29/2015	4.410	2,815,000	0	0	0	0	0	3,750,000	07/30/2015
2325307.....		PLYMOUTH TWP.....	MI.....		.03/01/2007	6.320	1,277,925	0	0	0	0	0	4,350,000	12/31/2014
2325326.....		ROMULUS.....	MI.....		.05/30/2007	6.300	729,968	0	0	0	0	0	1,315,000	12/31/2014
2325550.....		ROCHESTER HILLS.....	MI.....		.04/04/2012	5.000	1,730,831	0	0	0	0	0	9,765,000	12/31/2014
2325669.....		ST CLAIR SHORES.....	MI.....		.12/17/2013	5.000	955,368	0	0	0	0	0	2,720,000	12/31/2014
2325674.....		CLARKSTON.....	MI.....		.01/28/2014	5.000	1,005,382	0	0	0	0	0	3,060,000	12/31/2014
2325679.....		WARREN.....	MI.....		.03/13/2014	5.040	968,475	0	0	0	0	0	2,405,000	12/31/2014
2325683.....		AUBURN HILLS.....	MI.....		.04/17/2014	4.980	1,105,476	0	0	0	0	0	2,490,000	12/31/2014
2325725.....		MADISON HEIGHTS.....	MI.....		.12/17/2014	4.350	1,439,282	0	0	0	0	0	2,295,000	12/31/2014

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SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2325789.....		SHELBY TOWNSHIP.....	MI.....		.09/09/2015	4.500	1,840,447	0	0	0	0	0	3,000,000	.08/14/2015
2425080.....		MINNETONKA.....	MN.....		.06/18/2004	5.620	6,010,794	0	0	0	0	0	16,150,000	.12/31/2014
2425368.....		ST PAUL.....	MN.....		.12/21/2007	6.100	2,398,295	0	0	0	0	0	4,570,000	.12/31/2014
2425507.....		GOLDEN VALLEY.....	MN.....		.06/14/2011	5.690	1,081,323	0	0	0	0	0	2,375,000	.12/31/2014
2425572.....		MAPLE GROVE.....	MN.....		.09/04/2012	4.750	1,301,404	0	0	0	0	0	3,070,000	.12/31/2014
2425585.....		EDEN PRAIRIE.....	MN.....		.11/29/2012	4.500	720,149	0	0	0	0	0	2,690,000	.12/31/2014
2525738.....		RIDGELAND.....	MS.....		.02/05/2015	4.145	950,980	0	0	0	0	0	1,500,000	.10/16/2014
2625165.....		LEE'S SUMMIT.....	MO.....		.08/22/2005	5.910	561,633	0	0	0	0	0	1,825,000	.12/31/2014
2625179.....		JEFFERSON COUNTY.....	MO.....		.10/06/2005	5.940	645,455	0	0	0	0	0	1,650,000	.12/31/2014
2625233.....		ST LOUIS.....	MO.....		.04/26/2006	6.100	2,024,554	0	0	0	0	0	3,215,000	.12/31/2014
2625406.....		EARTH CITY.....	MO.....		.07/23/2008	6.620	3,280,385	0	0	0	0	0	5,725,000	.12/31/2014
2725206.....		BOZEMAN.....	MT.....		.02/08/2006	5.930	1,303,088	0	0	0	0	0	4,915,000	.12/31/2014
2725366.....		BOZEMAN.....	MT.....		.12/20/2007	6.410	818,939	0	0	0	0	0	3,110,000	.12/31/2014
2725477.....		BOZEMAN.....	MT.....		.11/29/2010	6.000	490,978	0	0	0	0	0	1,215,000	.12/31/2014
2825149.....		OMAHA.....	NE.....		.06/22/2005	5.980	273,031	0	0	0	0	0	1,005,000	.12/31/2014
2825151.....		OMAHA.....	NE.....		.06/29/2005	5.860	402,372	0	0	0	0	0	1,350,000	.12/31/2014
2825293.....		OMAHA.....	NE.....		.12/28/2006	6.330	1,432,671	0	0	0	0	0	2,515,000	.12/31/2014
2825496.....		PAPILLION.....	NE.....		.04/15/2011	5.750	731,070	0	0	0	0	0	2,490,000	.12/31/2014
2925469.....		LAS VEGAS.....	NV.....		.10/27/2010	5.900	1,583,394	0	0	0	0	0	6,650,000	.12/31/2014
2925600.....		LAS VEGAS.....	NV.....		.01/30/2013	4.875	910,193	0	0	0	0	0	3,545,000	.12/31/2014
3025334.....		COLEBROOK.....	NH.....		.07/31/2007	6.140	667,893	0	0	0	0	0	640,000	.12/31/2014
3225187.....		ALBUQUERQUE.....	NM.....		.11/09/2005	5.800	1,472,048	0	0	0	0	0	4,990,000	.12/31/2014
3225235.....		ROSWELL.....	NM.....		.05/04/2006	7.640	1,758,863	0	0	0	0	0	9,445,000	.12/31/2014
3225664.....		SANTA FE.....	NM.....		.11/18/2013	4.070	2,610,946	0	0	0	0	0	5,405,000	.12/31/2014
3225728.....		ALBUQUERQUE.....	NM.....		.12/19/2014	4.250	1,275,490	0	0	0	0	0	2,575,000	.12/31/2014
3325115.....		MORAVIA.....	NY.....		.12/22/2004	6.970	654,473	0	0	0	0	0	1,575,000	.12/31/2014
3325129.....		AUBURN.....	NY.....		.03/22/2005	6.160	597,562	0	0	0	0	0	1,510,000	.12/31/2014
3325171.....		PENFIELD.....	NY.....		.09/22/2005	5.590	1,085,019	0	0	0	0	0	2,115,000	.12/31/2014
3325194.....		MINEOLA.....	NY.....		.11/18/2005	5.850	1,598,963	0	0	0	0	0	7,000,000	.12/31/2014
3325269.....		BOHEMIA.....	NY.....		.09/29/2006	6.630	1,766,555	0	0	0	0	0	4,475,000	.12/31/2014
3425239.....		GREENSBORO.....	NC.....		.05/31/2006	6.230	905,963	0	0	0	0	0	4,300,000	.12/31/2014
3425403.....		GOLDSBORO.....	NC.....		.06/24/2008	6.510	2,341,766	0	0	0	0	0	3,145,000	.12/31/2014
3425444.....		ROANOKE RAPIDS.....	NC.....		.03/01/2010	6.375	334,314	0	0	0	0	0	2,440,000	.12/31/2014
3425457.....		CHARLOTTE.....	NC.....		.07/13/2010	6.375	1,187,582	0	0	0	0	0	4,090,000	.12/31/2014
3425475.....		HOLLY SPRINGS.....	NC.....		.11/22/2010	6.260	1,108,367	0	0	0	0	0	1,755,000	.12/31/2014
3425487.....		ASHEVILLE.....	NC.....		.01/26/2011	5.250	1,441,517	0	0	0	0	0	3,295,000	.12/31/2014
3425582.....		MONROE.....	NC.....		.10/26/2012	4.500	1,842,088	0	0	0	0	0	4,930,000	.12/31/2014
3425640.....		RALEIGH.....	NC.....		.08/01/2013	3.800	1,878,389	0	0	0	0	0	8,390,000	.12/31/2014
3425753.....		GARNER.....	NC.....		.05/01/2015	4.000	1,595,928	0	0	0	0	0	3,500,000	.03/24/2015
3425802.....		ASHEVILLE.....	NC.....		.11/23/2015	3.774	2,200,000	0	0	0	0	0	5,220,000	.10/16/2015
3425806.....		DURHAM.....	NC.....		.12/18/2015	4.250	1,450,000	0	0	0	0	0	1,960,000	.11/04/2015
3625138.....		VANDALIA.....	OH.....		.05/10/2005	5.810	1,128,371	0	0	0	0	0	7,260,000	.12/31/2014
3625166.....		COLUMBUS.....	OH.....		.08/30/2005	5.820	389,521	0	0	0	0	0	1,385,000	.12/31/2014
3625192.....		GAHANNA.....	OH.....		.11/18/2005	5.860	475,168	0	0	0	0	0	815,000	.12/31/2014

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SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3625240.....		BROOK PARK.....	OH.....		.06/06/2006	5.990	1,523,549	0	0	0	0	0	3,365,000	12/31/2014
3625246.....		ELYRIA.....	OH.....		.06/27/2006	6.420	885,950	0	0	0	0	0	3,175,000	12/31/2014
3625256.....		HUBER HEIGHTS.....	OH.....		.08/08/2006	6.730	1,517,024	0	0	0	0	0	10,425,000	12/31/2014
3625274.....		GROVE CITY.....	OH.....		.10/31/2006	6.600	728,700	0	0	0	0	0	4,795,000	12/31/2014
3625280.....		CINCINNATI.....	OH.....		.11/28/2006	6.500	1,046,070	0	0	0	0	0	1,630,000	12/31/2014
3625283.....		BROOK PARK.....	OH.....		.12/05/2006	6.500	670,706	0	0	0	0	0	1,830,000	12/31/2014
3625290.....		FAIRFIELD.....	OH.....		.12/22/2006	6.340	573,269	0	0	0	0	0	2,370,000	12/31/2014
3625294.....		WEST CHESTER.....	OH.....		.12/28/2006	6.380	1,033,333	0	0	0	0	0	3,325,000	12/31/2014
3625335.....		COLUMBUS.....	OH.....		.07/31/2007	6.280	1,883,644	0	0	0	0	0	2,325,000	12/31/2014
3625361.....		CINCINNATI.....	OH.....		.12/11/2007	6.250	1,173,715	0	0	0	0	0	3,725,000	12/31/2014
3625388.....		CARROLLTON.....	OH.....		.03/24/2008	6.100	1,191,768	0	0	0	0	0	3,810,000	12/31/2014
3625534.....		FOREST PARK.....	OH.....		.10/27/2011	5.375	969,183	0	0	0	0	0	1,625,000	12/31/2014
3625568.....		PATASKALA.....	OH.....		.07/20/2012	4.500	1,033,620	0	0	0	0	0	2,930,000	12/31/2014
3625569.....		COLUMBUS.....	OH.....		.07/20/2012	4.750	1,003,132	0	0	0	0	0	2,135,000	12/31/2014
3625607.....		SPRINGBORO.....	OH.....		.03/18/2013	4.000	778,773	0	0	0	0	0	2,515,000	12/31/2014
3625615.....		CLEVELAND.....	OH.....		.04/30/2013	4.750	1,010,126	0	0	0	0	0	4,120,000	12/31/2014
3625616.....		CINCINNATI.....	OH.....		.05/01/2013	4.500	500,211	0	0	0	0	0	3,335,000	12/31/2014
3625627.....		CENTERVILLE.....	OH.....		.06/05/2013	4.250	1,757,260	0	0	0	0	0	2,870,000	12/31/2014
3625645.....		CINCINNATI.....	OH.....		.08/13/2013	4.650	1,944,637	0	0	0	0	0	3,585,000	12/31/2014
3625656.....		MEDINA.....	OH.....		.10/30/2013	4.500	520,986	0	0	0	0	0	1,165,000	12/31/2014
3625672.....		SPRINGBORO.....	OH.....		.01/09/2014	5.125	755,826	0	0	0	0	0	1,100,000	12/31/2014
3625694.....		BEACHWOOD.....	OH.....		.08/05/2014	4.500	2,160,717	0	0	0	0	0	2,315,000	12/31/2014
3625714.....		PAINESVILLE.....	OH.....		.10/29/2014	4.565	956,734	0	0	0	0	0	2,125,000	12/31/2014
3625726.....		CINCINNATI.....	OH.....		.12/18/2014	4.500	3,107,585	0	0	0	0	0	6,330,000	12/31/2014
3625763.....		WASHINGTON TWP.....	OH.....		.06/04/2015	4.375	1,617,250	0	0	0	0	0	2,450,000	05/14/2015
3625785.....		DAYTON.....	OH.....		.08/26/2015	4.574	988,327	0	0	0	0	0	1,335,000	12/19/2014
3725181.....		TULSA.....	OK.....		.10/31/2005	5.810	114,921	0	0	0	0	0	1,875,000	12/31/2014
3725225.....		TULSA.....	OK.....		.03/31/2006	6.110	578,889	0	0	0	0	0	1,820,000	12/31/2014
3725226.....		MUSKOGEE.....	OK.....		.03/31/2006	6.210	341,573	0	0	0	0	0	1,210,000	12/31/2014
3725532.....		TULSA.....	OK.....		.10/20/2011	5.500	1,100,623	0	0	0	0	0	2,520,000	12/31/2014
3825553.....		PORTLAND.....	OR.....		.05/07/2012	5.375	872,964	0	0	0	0	0	3,790,000	12/31/2014
3825732.....		SPRINGFIELD.....	OR.....		.12/29/2014	4.450	2,281,761	0	0	0	0	0	4,035,000	12/31/2014
3925244.....		CASTLE SHANNON BOROUGH.....	PA.....		.06/15/2006	6.390	435,686	0	0	0	0	0	950,000	12/31/2014
3925248.....		QUAKERTOWN.....	PA.....		.07/06/2006	6.380	2,717,140	0	0	0	0	0	6,400,000	12/31/2014
3925289.....		PITTSBURGH.....	PA.....		.12/21/2006	6.375	573,973	0	0	0	0	0	2,215,000	12/31/2014
3925551.....		PITTSBURGH.....	PA.....		.04/30/2012	4.750	727,993	0	0	0	0	0	2,680,000	12/31/2014
3925552.....		PITTSBURGH.....	PA.....		.04/30/2012	4.750	500,518	0	0	0	0	0	1,830,000	12/31/2014
3925682.....		Philadelphia.....	PA.....		.04/17/2014	4.250	1,020,672	0	0	0	0	0	4,250,000	12/31/2014
4125271.....		NORTH MYRTLE BEACH.....	SC.....		.09/29/2006	6.680	1,366,232	0	0	0	0	0	2,670,000	12/31/2014
4125272.....		CONWAY.....	SC.....		.10/24/2006	6.940	1,040,358	0	0	0	0	0	3,285,000	12/31/2014
4125365.....		GEORGETOWN.....	SC.....		.12/20/2007	6.040	2,510,590	0	0	0	0	0	13,425,000	12/31/2014
4125449.....		GREENVILLE.....	SC.....		.06/03/2010	6.000	699,093	0	0	0	0	0	2,025,000	12/31/2014
4125536.....		FORT MILL.....	SC.....		.10/31/2011	5.500	1,044,384	0	0	0	0	0	2,220,000	12/31/2014
4125742.....		GAFFNEY.....	SC.....		.03/17/2015	3.875	3,443,914	0	0	0	0	0	6,600,000	02/27/2015

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SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4325167.....		COLLIERVILLE.....	TN.....		.08/30/2005	5.770	769,372	.0	.0	.0	.0	.0	2,520,000	12/31/2014
4325374.....		HENDERSONVILLE.....	TN.....		.01/24/2008	6.030	741,648	.0	.0	.0	.0	.0	1,310,000	12/31/2014
4325675.....		MEMPHIS.....	TN.....		.02/03/2014	4.900	1,355,599	.0	.0	.0	.0	.0	2,730,000	12/31/2014
4325727.....		LAKELAND.....	TN.....		.12/19/2014	4.250	1,480,899	.0	.0	.0	.0	.0	2,950,000	11/11/2014
4325756.....		FRANKLIN.....	TN.....		.05/11/2015	4.375	1,230,214	.0	.0	.0	.0	.0	2,500,000	05/07/2015
4425058.....		ABILENE.....	TX.....		.02/27/2004	6.230	3,452,037	.0	.0	.0	.0	.0	7,935,000	12/31/2014
4425107.....		DALLAS.....	TX.....		.11/16/2004	6.160	615,177	.0	.0	.0	.0	.0	2,585,000	12/31/2014
4425120.....		LAREDO.....	TX.....		.01/25/2005	6.610	819,300	.0	.0	.0	.0	.0	3,240,000	12/31/2014
4425161.....		EL PASO.....	TX.....		.08/10/2005	6.010	1,011,164	.0	.0	.0	.0	.0	5,035,000	12/31/2014
4425193.....		PASADENA.....	TX.....		.11/18/2005	5.850	738,711	.0	.0	.0	.0	.0	3,190,000	12/31/2014
4425222.....		CONROE.....	TX.....		.03/28/2006	6.170	1,325,627	.0	.0	.0	.0	.0	3,260,000	12/31/2014
4425228.....		TEMPLE.....	TX.....		.04/06/2006	6.150	1,135,680	.0	.0	.0	.0	.0	2,340,000	12/31/2014
4425250.....		DALLAS.....	TX.....		.07/12/2006	6.700	1,589,522	.0	.0	.0	.0	.0	3,575,000	12/31/2014
4425284.....		LEWISVILLE.....	TX.....		.12/12/2006	6.330	1,147,523	.0	.0	.0	.0	.0	2,255,000	12/31/2014
4425299.....		CONROE.....	TX.....		.01/19/2007	6.610	526,034	.0	.0	.0	.0	.0	1,330,000	12/31/2014
4425302.....		MCALLEN.....	TX.....		.01/31/2007	6.240	787,719	.0	.0	.0	.0	.0	8,740,000	12/31/2014
4425312.....		HOUSTON.....	TX.....		.03/29/2007	6.300	810,001	.0	.0	.0	.0	.0	1,155,000	12/31/2014
4425316.....		ADDISON.....	TX.....		.04/16/2007	6.200	1,070,205	.0	.0	.0	.0	.0	2,805,000	12/31/2014
4425333.....		HOUSTON.....	TX.....		.06/29/2007	6.400	1,336,430	.0	.0	.0	.0	.0	4,050,000	12/31/2014
4425369.....		SUGAR LAND.....	TX.....		.12/21/2007	6.300	1,189,720	.0	.0	.0	.0	.0	2,365,000	12/31/2014
4425377.....		SAN ANTONIO.....	TX.....		.01/29/2008	6.100	978,473	.0	.0	.0	.0	.0	3,075,000	12/31/2014
4425393.....		TEMPLE.....	TX.....		.05/12/2008	6.580	880,612	.0	.0	.0	.0	.0	1,545,000	12/31/2013
4425415.....		HOUSTON.....	TX.....		.09/26/2008	6.580	983,866	.0	.0	.0	.0	.0	1,705,000	12/31/2014
4425427.....		HOUSTON.....	TX.....		.11/21/2008	6.500	2,743,312	.0	.0	.0	.0	.0	8,930,000	12/31/2014
4425462.....		HOUSTON.....	TX.....		.09/15/2010	5.750	933,843	.0	.0	.0	.0	.0	2,325,000	12/31/2014
4425493.....		DALLAS.....	TX.....		.04/07/2011	5.680	1,132,530	.0	.0	.0	.0	.0	4,085,000	12/31/2014
4425511.....		SAN ANTONIO.....	TX.....		.06/30/2011	5.610	933,156	.0	.0	.0	.0	.0	2,000,000	12/31/2014
4425554.....		PORTLAND.....	TX.....		.05/14/2012	4.750	1,445,155	.0	.0	.0	.0	.0	2,640,000	12/31/2014
4425571.....		EL PASO.....	TX.....		.08/28/2012	5.125	1,217,276	.0	.0	.0	.0	.0	2,870,000	12/31/2014
4425592.....		LYTLE.....	TX.....		.12/20/2012	4.500	866,079	.0	.0	.0	.0	.0	3,100,000	12/31/2014
4425602.....		CARROLLTON.....	TX.....		.02/11/2013	5.000	703,012	.0	.0	.0	.0	.0	1,705,000	12/31/2014
4425604.....		HOUSTON.....	TX.....		.03/01/2013	4.000	916,199	.0	.0	.0	.0	.0	4,020,000	12/31/2014
4425641.....		HOUSTON.....	TX.....		.08/02/2013	4.500	2,045,626	.0	.0	.0	.0	.0	3,310,000	12/31/2014
4425651.....		HUMBLE.....	TX.....		.09/20/2013	4.270	1,781,929	.0	.0	.0	.0	.0	3,880,000	12/31/2014
4425665.....		LAREDO.....	TX.....		.11/26/2013	4.711	1,196,193	.0	.0	.0	.0	.0	2,180,000	12/31/2014
4425685.....		San Antonio.....	TX.....		.05/23/2014	4.600	1,392,091	.0	.0	.0	.0	.0	2,385,000	12/31/2014
4425715.....		EL PASO.....	TX.....		.10/30/2014	4.500	1,147,784	.0	.0	.0	.0	.0	1,875,000	12/31/2014
4425724.....		FREDERICKSBURG.....	TX.....		.12/16/2014	4.125	1,322,004	.0	.0	.0	.0	.0	2,225,000	12/31/2014
4425735.....		SAN ANTONIO.....	TX.....		.01/09/2015	4.200	931,732	.0	.0	.0	.0	.0	2,020,000	10/29/2014
4425737.....		ADDISON.....	TX.....		.01/20/2015	5.000	1,062,868	.0	.0	.0	.0	.0	1,800,000	09/03/2014
4425741.....		NORTH RICHLAND HILLS.....	TX.....		.03/13/2015	4.450	2,153,798	.0	.0	.0	.0	.0	3,425,000	01/29/2015
4425755.....		HOUSTON.....	TX.....		.05/07/2015	3.875	1,419,231	.0	.0	.0	.0	.0	6,000,000	03/20/2015
4425767.....		SAN ANTONIO.....	TX.....		.06/15/2015	4.394	3,355,337	.0	.0	.0	.0	.0	6,400,000	07/09/2015
4425774.....		RED OAK.....	TX.....		.07/10/2015	4.250	1,339,815	.0	.0	.0	.0	.0	2,660,000	06/18/2015
4525163.....		SANDY.....	UT.....		.08/15/2005	5.830	786,776	.0	.0	.0	.0	.0	2,535,000	12/31/2014

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4525380.....		PROVO.....	UT.....	.....	.01/31/2008.....	6.280.....	2,089,871.....	0.....	0.....	0.....	0.....	0.....	6,020,000.....	.12/31/2014
4525637.....		SALT LAKE CITY.....	UT.....	.....	.06/27/2013.....	4.750.....	1,103,568.....	0.....	0.....	0.....	0.....	0.....	2,585,000.....	.12/31/2014
4525711.....		ROY.....	UT.....	.....	.10/21/2014.....	5.000.....	932,252.....	0.....	0.....	0.....	0.....	0.....	1,275,000.....	.12/31/2014
4525744.....		SALT LAKE CITY.....	UT.....	.....	.03/26/2015.....	4.250.....	1,741,948.....	0.....	0.....	0.....	0.....	0.....	3,780,000.....	.02/13/2015
4625461.....		BARRE.....	VT.....	.....	.08/26/2010.....	5.850.....	2,859,255.....	0.....	0.....	0.....	0.....	0.....	9,390,000.....	.12/31/2014
4725131.....		STERLING.....	VA.....	.....	.03/30/2005.....	5.670.....	1,710,406.....	0.....	0.....	0.....	0.....	0.....	5,515,000.....	.12/31/2014
4725134.....		MIDLOTHIAN.....	VA.....	.....	.04/28/2005.....	5.850.....	477,040.....	0.....	0.....	0.....	0.....	0.....	2,265,000.....	.12/31/2014
4725237.....		MECHANICSVILLE.....	VA.....	.....	.05/15/2006.....	6.170.....	684,056.....	0.....	0.....	0.....	0.....	0.....	2,885,000.....	.12/31/2014
4725450.....		VIRGINIA BEACH.....	VA.....	.....	.06/07/2010.....	6.000.....	745,759.....	0.....	0.....	0.....	0.....	0.....	3,080,000.....	.12/31/2014
4725454.....		MIDLOTHIAN.....	VA.....	.....	.06/23/2010.....	6.860.....	517,984.....	0.....	0.....	0.....	0.....	0.....	1,570,000.....	.12/31/2014
4725467.....		PORTSMOUTH.....	VA.....	.....	.10/27/2010.....	6.250.....	995,844.....	0.....	0.....	0.....	0.....	0.....	2,640,000.....	.12/31/2014
4725546.....		ROANOKE.....	VA.....	.....	.02/27/2012.....	5.625.....	1,515,205.....	0.....	0.....	0.....	0.....	0.....	3,805,000.....	.12/31/2014
4725634.....		VIRGINIA BEACH.....	VA.....	.....	.06/26/2013.....	4.125.....	1,191,927.....	0.....	0.....	0.....	0.....	0.....	3,235,000.....	.12/31/2014
4725706.....		WOODBIDGE.....	VA.....	.....	.09/30/2014.....	3.800.....	2,147,367.....	0.....	0.....	0.....	0.....	0.....	6,435,000.....	.12/31/2014
4725720.....		MIDLOTHIAN.....	VA.....	.....	.12/03/2014.....	4.625.....	1,020,090.....	0.....	0.....	0.....	0.....	0.....	1,440,000.....	.12/31/2014
4725721.....		YORKTOWN.....	VA.....	.....	.12/10/2014.....	4.250.....	1,170,388.....	0.....	0.....	0.....	0.....	0.....	1,900,000.....	.12/31/2014
4825262.....		TACOMA.....	WA.....	.....	.09/01/2006.....	6.300.....	823,730.....	0.....	0.....	0.....	0.....	0.....	2,635,000.....	.12/31/2014
4825719.....		TUKWILA.....	WA.....	.....	.11/21/2014.....	4.250.....	1,712,301.....	0.....	0.....	0.....	0.....	0.....	5,820,000.....	.12/31/2014
4825759.....		RICHLAND.....	WA.....	.....	.05/21/2015.....	4.250.....	4,157,205.....	0.....	0.....	0.....	0.....	0.....	16,520,000.....	.02/12/2015
4825775.....		SILVERDALE.....	WA.....	.....	.07/13/2015.....	4.300.....	2,968,198.....	0.....	0.....	0.....	0.....	0.....	5,000,000.....	.05/26/2015
4925383.....		HEDGESVILLE.....	WV.....	.....	.02/11/2008.....	6.240.....	1,675,529.....	0.....	0.....	0.....	0.....	0.....	4,465,000.....	.12/31/2014
5025416.....		MADISON.....	WI.....	.....	.09/30/2008.....	6.850.....	1,920,111.....	0.....	0.....	0.....	0.....	0.....	4,755,000.....	.12/31/2014
5025447.....		MADISON.....	WI.....	.....	.04/20/2010.....	6.300.....	832,782.....	0.....	0.....	0.....	0.....	0.....	5,490,000.....	.12/31/2014
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....							383,523,480.....	0.....	0.....	0.....	0.....	0.....	1,015,801,001.....	XXX
0899999. Total - Mortgages in Good Standing.....							383,523,480.....	0.....	0.....	0.....	0.....	0.....	1,015,801,001.....	XXX
3399999. Totals.....							383,523,480.....	0.....	0.....	0.....	0.....	0.....	1,015,801,001.....	XXX

General Interrogatory:

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

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

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

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
0125745.....	HOOVER.....	AL.....		03/26/2015.....	4.285.....	1,900,000.....	0.....	2,720,000.....
0325771.....	PHOENIX.....	AZ.....		06/30/2015.....	4.392.....	1,300,000.....	0.....	4,550,000.....
0525803.....	PACOIMA.....	CA.....		12/03/2015.....	4.125.....	2,400,000.....	0.....	3,510,000.....
0525805.....	HAYWARD.....	CA.....		12/14/2015.....	4.375.....	5,675,000.....	0.....	7,330,000.....
0625761.....	GOLDEN.....	CO.....		05/22/2015.....	4.170.....	3,500,000.....	0.....	7,400,000.....
1025736.....	LIVE OAK.....	FL.....		01/20/2015.....	4.000.....	2,600,000.....	0.....	5,110,000.....
1025740.....	DORAL.....	FL.....		02/26/2015.....	4.075.....	2,000,000.....	0.....	5,000,000.....
1025784.....	CLEARWATER.....	FL.....		08/18/2015.....	4.250.....	2,500,000.....	0.....	5,000,000.....
1125746.....	ADEL.....	GA.....		04/06/2015.....	3.640.....	2,200,000.....	0.....	4,920,000.....
1425750.....	NORTHFIELD.....	IL.....		04/30/2015.....	4.200.....	730,000.....	0.....	1,430,000.....
1525783.....	INDIANAPOLIS.....	IN.....		08/04/2015.....	4.283.....	2,950,000.....	0.....	5,350,000.....
1525807.....	FORT WAYNE.....	IN.....		12/22/2015.....	4.275.....	875,000.....	0.....	1,400,000.....
1825780.....	LEXINGTON.....	KY.....		07/28/2015.....	4.292.....	1,800,000.....	0.....	2,575,000.....
2125749.....	DISTRICT HEIGHTS.....	MD.....		04/30/2015.....	4.125.....	1,850,000.....	0.....	3,700,000.....
2225809.....	BRAINTREE.....	MA.....		12/29/2015.....	4.410.....	2,815,000.....	0.....	3,750,000.....
2325789.....	SHELBY TOWNSHIP.....	MI.....		09/09/2015.....	4.500.....	1,850,000.....	0.....	3,000,000.....
2525738.....	RIDGELAND.....	MS.....		02/05/2015.....	4.145.....	1,000,000.....	0.....	1,500,000.....
3425753.....	GARNER.....	NC.....		05/01/2015.....	4.000.....	1,800,000.....	0.....	3,500,000.....
3425802.....	ASHEVILLE.....	NC.....		11/23/2015.....	3.774.....	2,200,000.....	0.....	5,220,000.....
3425806.....	DURHAM.....	NC.....		12/18/2015.....	4.250.....	1,450,000.....	0.....	1,960,000.....
3625763.....	WASHINGTON TWP.....	OH.....		06/04/2015.....	4.375.....	1,650,000.....	0.....	2,450,000.....
3625785.....	DAYTON.....	OH.....		08/26/2015.....	4.574.....	1,000,000.....	0.....	1,335,000.....
4125742.....	GAFFNEY.....	SC.....		03/17/2015.....	3.875.....	3,500,000.....	0.....	6,600,000.....
4325756.....	FRANKLIN.....	TN.....		05/11/2015.....	4.375.....	1,250,000.....	0.....	2,500,000.....
4425735.....	SAN ANTONIO.....	TX.....		01/09/2015.....	4.200.....	1,000,000.....	0.....	2,020,000.....
4425737.....	ADDISON.....	TX.....		01/20/2015.....	5.000.....	1,105,000.....	0.....	1,800,000.....
4425741.....	NORTH RICHLAND HILLS.....	TX.....		03/13/2015.....	4.450.....	2,200,000.....	0.....	3,425,000.....
4425755.....	HOUSTON.....	TX.....		05/07/2015.....	3.875.....	1,500,000.....	0.....	6,000,000.....
4425767.....	SAN ANTONIO.....	TX.....		06/15/2015.....	4.394.....	3,400,000.....	0.....	6,400,000.....
4425774.....	RED OAK.....	TX.....		07/10/2015.....	4.250.....	1,350,000.....	0.....	2,660,000.....
4525744.....	SALT LAKE CITY.....	UT.....		03/26/2015.....	4.250.....	1,800,000.....	0.....	3,780,000.....
4825759.....	RICHLAND.....	WA.....		05/21/2015.....	4.250.....		0.....	16,520,000.....
4825775.....	SILVERDALE.....	WA.....		07/13/2015.....	4.300.....	3,000,000.....	0.....	5,000,000.....
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....						70,375,000.....	0.....	139,415,000.....
0899999. Total - Mortgages in Good Standing.....						70,375,000.....	0.....	139,415,000.....
3399999. Totals.....						70,375,000.....	0.....	139,415,000.....

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
0024885.....	BEAVERCREEK TWP.....	OH.....		05/11/2000.	06/02/2015.	715,839	0	0	0	0	0	0	682,211	682,211	0	0	0
0024893.....	ALBUQUERQUE.....	NM.....		11/06/2000.	07/29/2015.	923,385	0	0	0	0	0	0	794,023	794,023	0	0	0
0024905.....	BATTLE CREEK.....	MI.....		08/30/2001.	06/29/2015.	857,972	0	0	0	0	0	0	625,143	625,143	0	0	0
0024906.....	OLIVE TWP.....	IN.....		08/30/2001.	06/29/2015.	414,718	0	0	0	0	0	0	302,133	302,133	0	0	0
0024907.....	TOWNSEND TWP.....	OH.....		08/30/2001.	06/29/2015.	536,566	0	0	0	0	0	0	390,990	390,990	0	0	0
0024909.....	KNOX COUNTY.....	TN.....		08/30/2001.	06/29/2015.	188,246	0	0	0	0	0	0	91,014	91,014	0	0	0
0024910.....	ROWAN COUNTY.....	NC.....		08/30/2001.	06/29/2015.	428,986	0	0	0	0	0	0	312,572	312,572	0	0	0
0325153.....	GILBERT.....	AZ.....		07/07/2005.	07/29/2015.	933,999	0	0	0	0	0	0	912,165	912,165	0	0	0
0325372.....	SCOTTSDALE.....	AZ.....		01/07/2008.	04/13/2015.	1,006,842	0	0	0	0	0	0	998,234	998,234	0	0	0
0525142.....	FRESNO.....	CA.....		05/31/2005.	09/01/2015.	2,657,964	0	0	0	0	0	0	2,533,035	2,533,035	0	0	0
0525241.....	SANTA ANNA.....	CA.....		06/07/2006.	05/29/2015.	1,155,769	0	0	0	0	0	0	850,821	850,821	0	0	0
0525291.....	LONG BEACH.....	CA.....		12/27/2006.	01/30/2015.	1,406,171	0	0	0	0	0	0	1,400,922	1,400,922	0	0	0
0625232.....	DENVER.....	CO.....		04/25/2006.	05/08/2015.	1,166,479	0	0	0	0	0	0	1,143,898	1,143,898	0	0	0
1025381.....	ROCKLEDGE.....	FL.....		01/31/2008.	12/22/2015.	2,168,973	0	0	0	0	0	0	2,022,459	2,022,459	0	0	0
1425146.....	KENILWORTH.....	IL.....		06/08/2005.	05/27/2015.	892,198	0	0	0	0	0	0	877,256	877,256	0	0	0
1525287.....	BROWNSBURG.....	IN.....		12/20/2006.	08/04/2015.	1,290,070	0	0	0	0	0	0	1,247,686	1,247,686	0	0	0
1825143.....	LEXINGTON.....	KY.....		05/31/2005.	08/04/2015.	722,884	0	0	0	0	0	0	693,573	693,573	0	0	0
2725159.....	BOZEMAN.....	MT.....		07/29/2005.	01/09/2015.	675,903	0	0	0	0	0	0	665,869	665,869	0	0	0
2825251.....	LINCOLN.....	NE.....		07/13/2006.	06/05/2015.	909,099	0	0	0	0	0	0	886,870	886,870	0	0	0
3125190.....	ELIZABETH.....	NJ.....		11/15/2005.	10/27/2015.	1,277,627	0	0	0	0	0	0	1,232,536	1,232,536	0	0	0
3425202.....	DURHAM.....	NC.....		01/19/2006.	12/18/2015.	1,259,568	0	0	0	0	0	0	1,212,102	1,212,102	0	0	0
3625185.....	WASHINGTON TWP.....	OH.....		11/01/2005.	11/02/2015.	4,629,175	0	0	0	0	0	0	4,483,608	4,483,608	0	0	0
3625189.....	COLUMBUS.....	OH.....		11/10/2005.	09/01/2015.	820,790	0	0	0	0	0	0	784,245	784,245	0	0	0
3625197.....	WASHINGTON TWP.....	OH.....		12/16/2005.	06/04/2015.	1,427,809	0	0	0	0	0	0	1,400,646	1,400,646	0	0	0
4125118.....	MOUNT PLEASANT.....	SC.....		01/18/2005.	10/30/2015.	1,669,072	0	0	0	0	0	0	1,610,129	1,610,129	0	0	0
4125440.....	GREENVILLE.....	SC.....		12/23/2009.	12/30/2015.	1,689,677	0	0	0	0	0	0	1,569,320	1,569,320	0	0	0
4525162.....	SALT LAKE CITY.....	UT.....		08/15/2005.	06/02/2015.	2,131,846	0	0	0	0	0	0	2,074,133	2,074,133	0	0	0
4725204.....	POWHATAN.....	VA.....		01/30/2006.	11/02/2015.	714,519	0	0	0	0	0	0	676,305	676,305	0	0	0
4725261.....	NORFOLK.....	VA.....		08/30/2006.	03/24/2015.	1,176,512	0	0	0	0	0	0	1,166,852	1,166,852	0	0	0
4825435.....	GIG HARBOR.....	WA.....		02/19/2009.	09/23/2015.	1,460,531	0	0	0	0	0	0	1,433,588	1,433,588	0	0	0
5025364.....	PRAIRIE DU CHIEN.....	WI.....		12/20/2007.	04/06/2015.	1,569,327	0	0	0	0	0	0	1,422,386	1,422,386	0	0	0
5325355.....	TOWNSEND TWP.....	OH.....		11/28/2007.	06/29/2015.	795,808	0	0	0	0	0	0	577,918	577,918	0	0	0
0199999. Total - Mortgages Closed by Repayment.....						39,674,324	0	0	0	0	0	0	37,074,642	37,074,642	0	0	0
Mortgages With Partial Repayments																	
0024695.....	COEUR D'ALENE.....	ID.....		04/30/2001.		1,204,388	0	0	0	0	0	0	0	125,853	0	0	0
0024750.....	DOUGLASS TWP.....	PA.....		09/30/1997.		633,835	0	0	0	0	0	0	0	207,745	0	0	0
0024762.....	SODDY-DAISY.....	TN.....		04/30/2001.		57,504	0	0	0	0	0	0	0	30,335	0	0	0
0024809.....	COLONIAL HGTS.....	TN.....		10/30/1998.		634,068	0	0	0	0	0	0	0	145,024	0	0	0
0024872.....	OAKWOOD.....	GA.....		10/22/1999.		319,474	0	0	0	0	0	0	0	56,411	0	0	0
0024881.....	ELKTON.....	MD.....		02/15/2000.		2,181,509	0	0	0	0	0	0	0	231,008	0	0	0
0024884.....	LOUISA.....	KY.....		04/28/2000.		977,833	0	0	0	0	0	0	0	139,914	0	0	0
0024885.....	BEAVERCREEK TWP.....	OH.....		05/11/2000.		715,839	0	0	0	0	0	0	0	33,627	0	0	0
0024893.....	ALBUQUERQUE.....	NM.....		11/06/2000.		923,385	0	0	0	0	0	0	0	129,362	0	0	0

E06

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0024902.....	HALLS CROSSROAD.....	TN.....		05/16/2001.		151,643	0	0	0	0	0	0	0	99,264	0	0	0
0024905.....	BATTLE CREEK.....	MI.....		08/30/2001.		857,972	0	0	0	0	0	0	0	232,829	0	0	0
0024906.....	OLIVE TWP.....	IN.....		08/30/2001.		414,718	0	0	0	0	0	0	0	112,585	0	0	0
0024907.....	TOWNSEND TWP.....	OH.....		08/30/2001.		536,566	0	0	0	0	0	0	0	145,576	0	0	0
0024909.....	KNOX COUNTY.....	TN.....		08/30/2001.		188,246	0	0	0	0	0	0	0	97,232	0	0	0
0024910.....	ROWAN COUNTY.....	NC.....		08/30/2001.		428,986	0	0	0	0	0	0	0	116,415	0	0	0
0024913.....	KNOX COUNTY.....	TN.....		10/12/2001.		1,141,670	0	0	0	0	0	0	0	129,849	0	0	0
0024917.....	MUSKOGEE.....	OK.....		12/21/2001.		915,380	0	0	0	0	0	0	0	123,428	0	0	0
0024922.....	BIRMINGHAM.....	AL.....		04/09/2002.		4,286,562	0	0	0	0	0	0	0	452,844	0	0	0
0024924.....	COLUMBUS.....	OH.....		05/01/2002.		1,050,018	0	0	0	0	0	0	0	52,733	0	0	0
0024926.....	EL PASO.....	TX.....		05/17/2002.		1,296,163	0	0	0	0	0	0	0	488,333	0	0	0
0125329.....	MOUNTAIN BROOK.....	AL.....		06/21/2007.		2,154,259	0	0	0	0	0	0	0	118,935	0	0	0
0125488.....	BIRMINGHAM.....	AL.....		03/09/2011.		834,059	0	0	0	0	0	0	0	139,743	0	0	0
0125523.....	FORT PAYNE.....	AL.....		08/30/2011.		1,343,837	0	0	0	0	0	0	0	122,995	0	0	0
0125659.....	DAPHNE.....	AL.....		10/30/2013.		757,009	0	0	0	0	0	0	0	70,603	0	0	0
0125745.....	HOOVER.....	AL.....		03/26/2015.		0	0	0	0	0	0	0	0	68,859	0	0	0
0325153.....	GILBERT.....	AZ.....		07/07/2005.		933,999	0	0	0	0	0	0	0	21,834	0	0	0
0325357.....	LAVEEN.....	AZ.....		11/30/2007.		737,319	0	0	0	0	0	0	0	47,924	0	0	0
0325372.....	SCOTTSDALE.....	AZ.....		01/07/2008.		1,006,842	0	0	0	0	0	0	0	8,608	0	0	0
0325431.....	TUCSON.....	AZ.....		12/05/2008.		1,331,359	0	0	0	0	0	0	0	35,686	0	0	0
0325548.....	MESA.....	AZ.....		03/20/2012.		1,833,777	0	0	0	0	0	0	0	68,261	0	0	0
0325771.....	PHOENIX.....	AZ.....		06/30/2015.		0	0	0	0	0	0	0	0	21,653	0	0	0
0425231.....	LITTLE ROCK.....	AR.....		04/25/2006.		2,332,970	0	0	0	0	0	0	0	256,842	0	0	0
0524994.....	TUSTIN.....	CA.....		04/17/2003.		2,251,373	0	0	0	0	0	0	0	210,981	0	0	0
0525142.....	FRESNO.....	CA.....		05/31/2005.		2,657,964	0	0	0	0	0	0	0	124,928	0	0	0
0525227.....	SAN DIEGO.....	CA.....		04/03/2006.		1,292,675	0	0	0	0	0	0	0	43,204	0	0	0
0525241.....	SANTA ANNA.....	CA.....		06/07/2006.		1,155,769	0	0	0	0	0	0	0	304,948	0	0	0
0525291.....	LONG BEACH.....	CA.....		12/27/2006.		1,406,171	0	0	0	0	0	0	0	5,249	0	0	0
0525295.....	MISSION VIEJO.....	CA.....		12/28/2006.		1,087,133	0	0	0	0	0	0	0	195,640	0	0	0
0525373.....	WINDSOR.....	CA.....		01/15/2008.		3,163,560	0	0	0	0	0	0	0	98,749	0	0	0
0525396.....	MORGAN HILLS.....	CA.....		05/22/2008.		2,518,177	0	0	0	0	0	0	0	92,210	0	0	0
0525404.....	LOS ANGELES.....	CA.....		07/09/2008.		1,507,133	0	0	0	0	0	0	0	41,715	0	0	0
0525417.....	DEL MAR.....	CA.....		09/30/2008.		1,211,420	0	0	0	0	0	0	0	79,243	0	0	0
0525425.....	CHINO.....	CA.....		10/30/2008.		2,379,343	0	0	0	0	0	0	0	65,964	0	0	0
0525452.....	SUNNYVALE.....	CA.....		06/17/2010.		918,800	0	0	0	0	0	0	0	35,283	0	0	0
0525522.....	DANA POINT.....	CA.....		08/19/2011.		1,101,302	0	0	0	0	0	0	0	68,617	0	0	0
0525583.....	VICTORVILLE.....	CA.....		11/02/2012.		1,006,138	0	0	0	0	0	0	0	125,890	0	0	0
0525630.....	LOS ANGELES.....	CA.....		06/19/2013.		3,237,404	0	0	0	0	0	0	0	192,767	0	0	0
0625232.....	DENVER.....	CO.....		04/25/2006.		1,166,479	0	0	0	0	0	0	0	22,582	0	0	0
0625722.....	GREENWOOD.....	CO.....		12/15/2014.		1,000,000	0	0	0	0	0	0	0	75,966	0	0	0
0625761.....	GOLDEN.....	CO.....		05/22/2015.		0	0	0	0	0	0	0	0	56,665	0	0	0
1025057.....	LAKELAND.....	FL.....		02/27/2004.		1,554,539	0	0	0	0	0	0	0	129,841	0	0	0
1025205.....	PORT ST LUCIE.....	FL.....		01/31/2006.		571,485	0	0	0	0	0	0	0	31,685	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1025264.....	WEST PALM BEACH.....	FL.....		09/07/2006.....		1,503,166.....	0	0	0	0	0	0	0	32,125.....	0	0	0
1025286.....	FORT LAUDERDALE.....	FL.....		12/18/2006.....		2,078,568.....	0	0	0	0	0	0	0	69,821.....	0	0	0
1025325.....	PLANTATION.....	FL.....		05/14/2007.....		650,754.....	0	0	0	0	0	0	0	51,663.....	0	0	0
1025349.....	WINTER HAVEN.....	FL.....		09/28/2007.....		571,314.....	0	0	0	0	0	0	0	68,482.....	0	0	0
1025363.....	CORAL SPRINGS.....	FL.....		12/20/2007.....		1,440,626.....	0	0	0	0	0	0	0	104,061.....	0	0	0
1025381.....	ROCKLEDGE.....	FL.....		01/31/2008.....		2,168,973.....	0	0	0	0	0	0	0	146,514.....	0	0	0
1025398.....	TAMPA.....	FL.....		06/02/2008.....		652,609.....	0	0	0	0	0	0	0	167,062.....	0	0	0
1025434.....	POMPANO BEACH.....	FL.....		02/17/2009.....		609,244.....	0	0	0	0	0	0	0	47,075.....	0	0	0
1025473.....	JACKSONVILLE.....	FL.....		11/01/2010.....		1,512,241.....	0	0	0	0	0	0	0	105,789.....	0	0	0
1025485.....	GROVELAND.....	FL.....		01/26/2011.....		2,070,762.....	0	0	0	0	0	0	0	98,244.....	0	0	0
1025486.....	GROVELAND.....	FL.....		01/26/2011.....		388,258.....	0	0	0	0	0	0	0	18,424.....	0	0	0
1025489.....	ORLANDO.....	FL.....		03/24/2011.....		830,176.....	0	0	0	0	0	0	0	53,050.....	0	0	0
1025495.....	ST PETERSBURG.....	FL.....		04/07/2011.....		1,153,360.....	0	0	0	0	0	0	0	110,001.....	0	0	0
1025503.....	JACKSONVILLE.....	FL.....		05/27/2011.....		1,295,239.....	0	0	0	0	0	0	0	82,463.....	0	0	0
1025515.....	KISSIMEE.....	FL.....		07/07/2011.....		1,014,357.....	0	0	0	0	0	0	0	62,950.....	0	0	0
1025519.....	DESTIN.....	FL.....		07/27/2011.....		2,698,407.....	0	0	0	0	0	0	0	101,772.....	0	0	0
1025528.....	ORLANDO.....	FL.....		09/29/2011.....		851,447.....	0	0	0	0	0	0	0	52,534.....	0	0	0
1025565.....	TAMPA.....	FL.....		07/03/2012.....		2,595,496.....	0	0	0	0	0	0	0	95,006.....	0	0	0
1025575.....	TITUSVILLE.....	FL.....		09/26/2012.....		688,798.....	0	0	0	0	0	0	0	58,460.....	0	0	0
1025581.....	MARIANNA.....	FL.....		10/26/2012.....		1,434,474.....	0	0	0	0	0	0	0	75,456.....	0	0	0
1025622.....	BRADENTON.....	FL.....		05/13/2013.....		1,160,240.....	0	0	0	0	0	0	0	63,387.....	0	0	0
1025647.....	OCOE.....	FL.....		08/29/2013.....		1,315,580.....	0	0	0	0	0	0	0	70,993.....	0	0	0
1025666.....	MIRAMAR BEACH.....	FL.....		12/02/2013.....		1,561,414.....	0	0	0	0	0	0	0	132,465.....	0	0	0
1025687.....	INDIAN HARBOUR BEACH.....	FL.....		05/28/2014.....		910,460.....	0	0	0	0	0	0	0	91,792.....	0	0	0
1025691.....	ORLANDO.....	FL.....		07/23/2014.....		1,285,156.....	0	0	0	0	0	0	0	36,898.....	0	0	0
1025695.....	NICEVILLE.....	FL.....		08/08/2014.....		969,346.....	0	0	0	0	0	0	0	23,343.....	0	0	0
1025698.....	OCALA.....	FL.....		09/03/2014.....		1,736,602.....	0	0	0	0	0	0	0	82,651.....	0	0	0
1025703.....	NAPLES.....	FL.....		09/19/2014.....		1,538,280.....	0	0	0	0	0	0	0	72,359.....	0	0	0
1025736.....	LIVE OAK.....	FL.....		01/20/2015.....		0.....	0	0	0	0	0	0	0	71,966.....	0	0	0
1025740.....	DORAL.....	FL.....		02/26/2015.....		0.....	0	0	0	0	0	0	0	49,332.....	0	0	0
1025784.....	CLEARWATER.....	FL.....		08/18/2015.....		0.....	0	0	0	0	0	0	0	26,648.....	0	0	0
1125112.....	TIFTON.....	GA.....		11/29/2004.....		265,018.....	0	0	0	0	0	0	0	46,565.....	0	0	0
1125183.....	OAKWOOD.....	GA.....		11/01/2005.....		1,746,732.....	0	0	0	0	0	0	0	139,697.....	0	0	0
1125258.....	DALTON.....	GA.....		08/21/2006.....		1,909,116.....	0	0	0	0	0	0	0	194,349.....	0	0	0
1125338.....	OAKWOOD.....	GA.....		08/13/2007.....		437,381.....	0	0	0	0	0	0	0	24,995.....	0	0	0
1125362.....	SAVANNAH.....	GA.....		12/20/2007.....		1,878,486.....	0	0	0	0	0	0	0	95,809.....	0	0	0
1125483.....	SAVANNAH.....	GA.....		12/22/2010.....		1,222,969.....	0	0	0	0	0	0	0	81,283.....	0	0	0
1125531.....	SAVANNAH.....	GA.....		10/20/2011.....		632,902.....	0	0	0	0	0	0	0	83,783.....	0	0	0
1125597.....	MACON.....	GA.....		01/22/2013.....		1,183,408.....	0	0	0	0	0	0	0	185,290.....	0	0	0
1125746.....	ADEL.....	GA.....		04/06/2015.....		0.....	0	0	0	0	0	0	0	44,112.....	0	0	0
1325092.....	COEUR D'ALENE.....	ID.....		09/16/2004.....		535,407.....	0	0	0	0	0	0	0	22,599.....	0	0	0
1325224.....	COEUR D'ALENE.....	ID.....		03/30/2006.....		404,419.....	0	0	0	0	0	0	0	14,729.....	0	0	0
1425146.....	KENILWORTH.....	IL.....		06/08/2005.....		892,198.....	0	0	0	0	0	0	0	14,942.....	0	0	0
1425236.....	MIDLOTHIAN.....	IL.....		05/15/2006.....		1,091,808.....	0	0	0	0	0	0	0	39,955.....	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1425304.....	ARLINGTON HEIGHTS.....	IL.....		02/01/2007..		1,642,053	0	0	0	0	0	0	0	92,969	0	0	0
1425382.....	EDWARDSVILLE.....	IL.....		02/07/2008..		1,799,873	0	0	0	0	0	0	0	52,312	0	0	0
1425385.....	BOURBONNAIS.....	IL.....		02/28/2008..		864,844	0	0	0	0	0	0	0	26,938	0	0	0
1425429.....	LINCOLNWOOD.....	IL.....		12/01/2008..		1,521,761	0	0	0	0	0	0	0	68,446	0	0	0
1425458.....	CHICAGO.....	IL.....		07/16/2010..		767,011	0	0	0	0	0	0	0	36,284	0	0	0
1425459.....	GURNEE.....	IL.....		07/22/2010..		797,934	0	0	0	0	0	0	0	54,730	0	0	0
1425596.....	CHICAGO.....	IL.....		12/26/2012..		941,090	0	0	0	0	0	0	0	33,023	0	0	0
1425618.....	NORTHFIELD.....	IL.....		05/03/2013..		1,238,494	0	0	0	0	0	0	0	108,083	0	0	0
1425631.....	FRANKLIN PARK.....	IL.....		06/20/2013..		1,166,201	0	0	0	0	0	0	0	62,633	0	0	0
1425632.....	CHICAGO.....	IL.....		06/20/2013..		1,166,201	0	0	0	0	0	0	0	62,633	0	0	0
1425650.....	LAKE ZURICH.....	IL.....		09/06/2013..		1,135,153	0	0	0	0	0	0	0	58,636	0	0	0
1425673.....	CHICAGO.....	IL.....		01/24/2014..		1,200,759	0	0	0	0	0	0	0	36,858	0	0	0
1425697.....	NORTHBROOK.....	IL.....		09/03/2014..		1,194,062	0	0	0	0	0	0	0	36,657	0	0	0
1425704.....	CICERO.....	IL.....		09/25/2014..		2,238,251	0	0	0	0	0	0	0	72,332	0	0	0
1425750.....	NORTHFIELD.....	IL.....		04/30/2015..		0	0	0	0	0	0	0	0	9,762	0	0	0
1525229.....	ST JOSEPH TWP.....	IN.....		04/07/2006..		790,764	0	0	0	0	0	0	0	48,446	0	0	0
1525287.....	BROWNSBURG.....	IN.....		12/20/2006..		1,290,070	0	0	0	0	0	0	0	42,384	0	0	0
1525331.....	INDIANAPOLIS.....	IN.....		06/26/2007..		309,820	0	0	0	0	0	0	0	118,311	0	0	0
1525332.....	MCCORDSVILLE.....	IN.....		06/28/2007..		1,589,353	0	0	0	0	0	0	0	68,248	0	0	0
1525371.....	INDIANAPOLIS.....	IN.....		12/26/2007..		1,651,628	0	0	0	0	0	0	0	83,013	0	0	0
1525491.....	FISHERS.....	IN.....		04/06/2011..		834,165	0	0	0	0	0	0	0	52,848	0	0	0
1525499.....	CARMEL.....	IN.....		04/28/2011..		1,078,925	0	0	0	0	0	0	0	54,506	0	0	0
1525573.....	GRIFFITH.....	IN.....		09/11/2012..		1,794,972	0	0	0	0	0	0	0	102,368	0	0	0
1525629.....	GREENFIELD.....	IN.....		06/14/2013..		1,994,152	0	0	0	0	0	0	0	109,887	0	0	0
1525677.....	MOORESVILLE.....	IN.....		02/18/2014..		1,403,040	0	0	0	0	0	0	0	183,179	0	0	0
1525696.....	BLOOMINGTON.....	IN.....		08/21/2014..		790,663	0	0	0	0	0	0	0	38,431	0	0	0
1525707.....	FISHERS.....	IN.....		10/10/2014..		3,042,387	0	0	0	0	0	0	0	93,760	0	0	0
1525718.....	ZIONSVILLE.....	IN.....		11/21/2014..		1,040,000	0	0	0	0	0	0	0	86,331	0	0	0
1525783.....	INDIANAPOLIS.....	IN.....		08/04/2015..		0	0	0	0	0	0	0	0	23,456	0	0	0
1625230.....	DAVENPORT.....	IA.....		04/24/2006..		237,079	0	0	0	0	0	0	0	64,238	0	0	0
1625278.....	ELLSWORTH.....	IA.....		11/28/2006..		692,825	0	0	0	0	0	0	0	50,861	0	0	0
1625419.....	DES MOINES.....	IA.....		10/09/2008..		2,208,185	0	0	0	0	0	0	0	101,039	0	0	0
1825143.....	LEXINGTON.....	KY.....		05/31/2005..		722,884	0	0	0	0	0	0	0	29,311	0	0	0
1825599.....	MIDDLETOWN.....	KY.....		01/30/2013..		1,740,561	0	0	0	0	0	0	0	121,934	0	0	0
1825646.....	LEXINGTON.....	KY.....		08/22/2013..		1,631,156	0	0	0	0	0	0	0	108,316	0	0	0
1825699.....	LOUISVILLE.....	IN.....		09/05/2014..		1,483,723	0	0	0	0	0	0	0	99,981	0	0	0
1825708.....	LEXINGTON.....	KY.....		10/10/2014..		3,649,633	0	0	0	0	0	0	0	309,324	0	0	0
1825780.....	LEXINGTON.....	KY.....		07/28/2015..		0	0	0	0	0	0	0	0	19,098	0	0	0
1925658.....	BATON ROUGE.....	LA.....		10/30/2013..		647,553	0	0	0	0	0	0	0	60,404	0	0	0
2125621.....	ABERDEEN.....	MD.....		05/10/2013..		745,499	0	0	0	0	0	0	0	45,479	0	0	0
2125749.....	DISTRICT HEIGHTS.....	MD.....		04/30/2015..		0	0	0	0	0	0	0	0	35,176	0	0	0
2225506.....	BURLINGTON.....	MA.....		06/09/2011..		1,259,914	0	0	0	0	0	0	0	79,429	0	0	0
2325307.....	PLYMOUTH TWP.....	MI.....		03/01/2007..		1,439,612	0	0	0	0	0	0	0	161,687	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2325326.....	ROMULUS.....	MI.....		05/30/2007.....		784,428	0	0	0	0	0	0	0	54,460	0	0	0
2325550.....	ROCHESTER HILLS.....	MI.....		04/04/2012.....		1,840,579	0	0	0	0	0	0	0	109,747	0	0	0
2325669.....	ST CLAIR SHORES.....	MI.....		12/17/2013.....		1,005,869	0	0	0	0	0	0	0	50,501	0	0	0
2325674.....	CLARKSTON.....	MI.....		01/28/2014.....		1,058,063	0	0	0	0	0	0	0	52,681	0	0	0
2325679.....	WARREN.....	MI.....		03/13/2014.....		1,018,208	0	0	0	0	0	0	0	49,733	0	0	0
2325683.....	AUBURN HILLS.....	MI.....		04/17/2014.....		1,216,797	0	0	0	0	0	0	0	111,321	0	0	0
2325725.....	MADISON HEIGHTS.....	MI.....		12/17/2014.....		1,500,000	0	0	0	0	0	0	0	60,718	0	0	0
2325789.....	SHELBY TOWNSHIP.....	MI.....		09/09/2015.....		0	0	0	0	0	0	0	0	9,553	0	0	0
2425080.....	MINNETONKA.....	MN.....		06/18/2004.....		6,297,881	0	0	0	0	0	0	0	287,087	0	0	0
2425368.....	ST PAUL.....	MN.....		12/21/2007.....		2,475,771	0	0	0	0	0	0	0	77,476	0	0	0
2425507.....	GOLDEN VALLEY.....	MN.....		06/14/2011.....		1,119,891	0	0	0	0	0	0	0	38,568	0	0	0
2425572.....	MAPLE GROVE.....	MN.....		09/04/2012.....		1,350,760	0	0	0	0	0	0	0	49,356	0	0	0
2425585.....	EDEN PRAIRIE.....	MN.....		11/29/2012.....		769,663	0	0	0	0	0	0	0	49,514	0	0	0
2525738.....	RIDGELAND.....	MS.....		02/05/2015.....		0	0	0	0	0	0	0	0	49,020	0	0	0
2625165.....	LEE'S SUMMIT.....	MO.....		08/22/2005.....		653,079	0	0	0	0	0	0	0	91,446	0	0	0
2625179.....	JEFFERSON COUNTY.....	MO.....		10/06/2005.....		671,618	0	0	0	0	0	0	0	26,163	0	0	0
2625233.....	ST LOUIS.....	MO.....		04/26/2006.....		2,101,437	0	0	0	0	0	0	0	76,882	0	0	0
2625406.....	EARTH CITY.....	MO.....		07/23/2008.....		3,375,209	0	0	0	0	0	0	0	94,824	0	0	0
2725159.....	BOZEMAN.....	MT.....		07/29/2005.....		675,903	0	0	0	0	0	0	0	10,034	0	0	0
2725206.....	BOZEMAN.....	MT.....		02/08/2006.....		1,393,849	0	0	0	0	0	0	0	90,761	0	0	0
2725366.....	BOZEMAN.....	MT.....		12/20/2007.....		908,818	0	0	0	0	0	0	0	89,879	0	0	0
2725477.....	BOZEMAN.....	MT.....		11/29/2010.....		529,037	0	0	0	0	0	0	0	38,059	0	0	0
2825149.....	OMAHA.....	NE.....		06/22/2005.....		319,250	0	0	0	0	0	0	0	46,219	0	0	0
2825151.....	OMAHA.....	NE.....		06/29/2005.....		476,778	0	0	0	0	0	0	0	74,406	0	0	0
2825251.....	LINCOLN.....	NE.....		07/13/2006.....		909,099	0	0	0	0	0	0	0	22,229	0	0	0
2825293.....	OMAHA.....	NE.....		12/28/2006.....		1,619,901	0	0	0	0	0	0	0	187,230	0	0	0
2825496.....	PAPILLION.....	NE.....		04/15/2011.....		759,748	0	0	0	0	0	0	0	28,678	0	0	0
2925469.....	LAS VEGAS.....	NV.....		10/27/2010.....		1,697,587	0	0	0	0	0	0	0	114,194	0	0	0
2925600.....	LAS VEGAS.....	NV.....		01/30/2013.....		943,312	0	0	0	0	0	0	0	33,119	0	0	0
3025334.....	COLEBROOK.....	NH.....		07/31/2007.....		683,651	0	0	0	0	0	0	0	15,758	0	0	0
3125190.....	ELIZABETH.....	NJ.....		11/15/2005.....		1,277,627	0	0	0	0	0	0	0	45,091	0	0	0
3225187.....	ALBUQUERQUE.....	NM.....		11/09/2005.....		1,718,761	0	0	0	0	0	0	0	246,714	0	0	0
3225235.....	ROSWELL.....	NM.....		05/04/2006.....		2,006,806	0	0	0	0	0	0	0	247,943	0	0	0
3225664.....	SANTA FE.....	NM.....		11/18/2013.....		2,707,393	0	0	0	0	0	0	0	96,447	0	0	0
3225728.....	ALBUQUERQUE.....	NM.....		12/19/2014.....		1,335,000	0	0	0	0	0	0	0	59,510	0	0	0
3325115.....	MORAVIA.....	NY.....		12/22/2004.....		704,414	0	0	0	0	0	0	0	49,942	0	0	0
3325129.....	AUBURN.....	NY.....		03/22/2005.....		647,841	0	0	0	0	0	0	0	50,279	0	0	0
3325171.....	PENFIELD.....	NY.....		09/22/2005.....		1,130,765	0	0	0	0	0	0	0	45,746	0	0	0
3325194.....	MINEOA.....	NY.....		11/18/2005.....		1,778,609	0	0	0	0	0	0	0	179,645	0	0	0
3325269.....	BOHEMIA.....	NY.....		09/29/2006.....		1,933,142	0	0	0	0	0	0	0	166,586	0	0	0
3425202.....	DURHAM.....	NC.....		01/19/2006.....		1,259,568	0	0	0	0	0	0	0	47,466	0	0	0
3425239.....	GREENSBORO.....	NC.....		05/31/2006.....		1,136,774	0	0	0	0	0	0	0	230,812	0	0	0
3425403.....	GOLDSBORO.....	NC.....		06/24/2008.....		2,458,264	0	0	0	0	0	0	0	116,498	0	0	0
3425444.....	ROANOKE RAPIDS.....	NC.....		03/01/2010.....		468,232	0	0	0	0	0	0	0	133,918	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3425457.....	CHARLOTTE.....	NC.....		07/13/2010.....		1,274,781.....	0	0	0	0	0	0	0	87,199	0	0	0
3425475.....	HOLLY SPRINGS.....	NC.....		11/22/2010.....		1,151,622.....	0	0	0	0	0	0	0	43,256	0	0	0
3425487.....	ASHEVILLE.....	NC.....		01/26/2011.....		1,546,127.....	0	0	0	0	0	0	0	104,610	0	0	0
3425582.....	MONROE.....	NC.....		10/26/2012.....		2,031,564.....	0	0	0	0	0	0	0	189,476	0	0	0
3425640.....	RALEIGH.....	NC.....		08/01/2013.....		2,239,431.....	0	0	0	0	0	0	0	361,043	0	0	0
3425753.....	GARNER.....	NC.....		05/01/2015.....		0	0	0	0	0	0	0	0	204,072	0	0	0
3625138.....	VANDALIA.....	OH.....		05/10/2005.....		1,341,653.....	0	0	0	0	0	0	0	213,282	0	0	0
3625166.....	COLUMBUS.....	OH.....		08/30/2005.....		458,753.....	0	0	0	0	0	0	0	69,232	0	0	0
3625185.....	WASHINGTON TWP.....	OH.....		11/01/2005.....		4,629,175.....	0	0	0	0	0	0	0	145,567	0	0	0
3625189.....	COLUMBUS.....	OH.....		11/10/2005.....		820,790.....	0	0	0	0	0	0	0	36,545	0	0	0
3625192.....	GAHANNA.....	OH.....		11/18/2005.....		509,139.....	0	0	0	0	0	0	0	33,971	0	0	0
3625197.....	WASHINGTON TWP.....	OH.....		12/16/2005.....		1,427,809.....	0	0	0	0	0	0	0	27,164	0	0	0
3625240.....	BROOK PARK.....	OH.....		06/06/2006.....		1,581,031.....	0	0	0	0	0	0	0	57,481	0	0	0
3625246.....	ELYRIA.....	OH.....		06/27/2006.....		942,665.....	0	0	0	0	0	0	0	56,714	0	0	0
3625256.....	HUBER HEIGHTS.....	OH.....		08/08/2006.....		1,682,159.....	0	0	0	0	0	0	0	165,135	0	0	0
3625274.....	GROVE CITY.....	OH.....		10/31/2006.....		816,870.....	0	0	0	0	0	0	0	88,170	0	0	0
3625280.....	CINCINNATI.....	OH.....		11/28/2006.....		1,082,130.....	0	0	0	0	0	0	0	36,059	0	0	0
3625283.....	BROOK PARK.....	OH.....		12/05/2006.....		757,824.....	0	0	0	0	0	0	0	87,118	0	0	0
3625290.....	FAIRFIELD.....	OH.....		12/22/2006.....		648,159.....	0	0	0	0	0	0	0	74,890	0	0	0
3625294.....	WEST CHESTER.....	OH.....		12/28/2006.....		1,168,119.....	0	0	0	0	0	0	0	134,786	0	0	0
3625335.....	COLUMBUS.....	OH.....		07/31/2007.....		1,945,808.....	0	0	0	0	0	0	0	62,164	0	0	0
3625361.....	CINCINNATI.....	OH.....		12/11/2007.....		1,363,976.....	0	0	0	0	0	0	0	190,260	0	0	0
3625388.....	CARROLLTON.....	OH.....		03/24/2008.....		1,328,901.....	0	0	0	0	0	0	0	137,133	0	0	0
3625534.....	FOREST PARK.....	OH.....		10/27/2011.....		1,019,847.....	0	0	0	0	0	0	0	50,663	0	0	0
3625568.....	PATASKALA.....	OH.....		07/20/2012.....		1,228,316.....	0	0	0	0	0	0	0	194,697	0	0	0
3625569.....	COLUMBUS.....	OH.....		07/20/2012.....		1,041,735.....	0	0	0	0	0	0	0	38,603	0	0	0
3625607.....	SPRINGBORO.....	OH.....		03/18/2013.....		868,381.....	0	0	0	0	0	0	0	89,608	0	0	0
3625615.....	CLEVELAND.....	OH.....		04/30/2013.....		1,068,488.....	0	0	0	0	0	0	0	58,363	0	0	0
3625616.....	CINCINNATI.....	OH.....		05/01/2013.....		600,356.....	0	0	0	0	0	0	0	100,145	0	0	0
3625627.....	CENTERVILLE.....	OH.....		06/05/2013.....		1,860,731.....	0	0	0	0	0	0	0	103,471	0	0	0
3625645.....	CINCINNATI.....	OH.....		08/13/2013.....		2,055,390.....	0	0	0	0	0	0	0	110,753	0	0	0
3625656.....	MEDINA.....	OH.....		10/30/2013.....		574,587.....	0	0	0	0	0	0	0	53,600	0	0	0
3625672.....	SPRINGBORO.....	OH.....		01/09/2014.....		780,434.....	0	0	0	0	0	0	0	24,607	0	0	0
3625694.....	BEACHWOOD.....	OH.....		08/05/2014.....		2,232,542.....	0	0	0	0	0	0	0	71,825	0	0	0
3625714.....	PAINESVILLE.....	OH.....		10/29/2014.....		996,747.....	0	0	0	0	0	0	0	40,013	0	0	0
3625726.....	CINCINNATI.....	OH.....		12/18/2014.....		3,200,000.....	0	0	0	0	0	0	0	92,415	0	0	0
3625763.....	WASHINGTON TWP.....	OH.....		06/04/2015.....		0	0	0	0	0	0	0	0	32,750	0	0	0
3625785.....	DAYTON.....	OH.....		08/26/2015.....		0	0	0	0	0	0	0	0	11,673	0	0	0
3725181.....	TULSA.....	OK.....		10/31/2005.....		225,460.....	0	0	0	0	0	0	0	110,539	0	0	0
3725225.....	TULSA.....	OK.....		03/31/2006.....		660,796.....	0	0	0	0	0	0	0	81,907	0	0	0
3725226.....	MUSKOGEE.....	OK.....		03/31/2006.....		389,776.....	0	0	0	0	0	0	0	48,203	0	0	0
3725532.....	TULSA.....	OK.....		10/20/2011.....		1,164,296.....	0	0	0	0	0	0	0	63,673	0	0	0
3825553.....	PORTLAND.....	OR.....		05/07/2012.....		911,724.....	0	0	0	0	0	0	0	38,760	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3825732.....	SPRINGFIELD.....	OR.....		12/29/2014.....		2,350,000.....	0	0	0	0	0	0	0	68,240.....	0	0	0
3925244.....	CASTLE SHANNON BOROUGH.....	PA.....		06/15/2006.....		463,640.....	0	0	0	0	0	0	0	27,955.....	0	0	0
3925248.....	QUAKERTOWN.....	PA.....		07/06/2006.....		2,847,725.....	0	0	0	0	0	0	0	130,586.....	0	0	0
3925289.....	PITTSBURGH.....	PA.....		12/21/2006.....		648,856.....	0	0	0	0	0	0	0	74,882.....	0	0	0
3925551.....	PITTSBURGH.....	PA.....		04/30/2012.....		796,751.....	0	0	0	0	0	0	0	68,758.....	0	0	0
3925552.....	PITTSBURGH.....	PA.....		04/30/2012.....		547,783.....	0	0	0	0	0	0	0	47,264.....	0	0	0
3925682.....	Philadelphia.....	PA.....		04/17/2014.....		1,135,329.....	0	0	0	0	0	0	0	114,657.....	0	0	0
4125118.....	MOUNT PLEASANT.....	SC.....		01/18/2005.....		1,669,072.....	0	0	0	0	0	0	0	58,943.....	0	0	0
4125271.....	NORTH MYRTLE BEACH.....	SC.....		09/29/2006.....		1,413,299.....	0	0	0	0	0	0	0	47,067.....	0	0	0
4125272.....	CONWAY.....	SC.....		10/24/2006.....		1,177,854.....	0	0	0	0	0	0	0	137,496.....	0	0	0
4125365.....	GEORGETOWN.....	SC.....		12/20/2007.....		2,647,680.....	0	0	0	0	0	0	0	137,090.....	0	0	0
4125440.....	GREENVILLE.....	SC.....		12/23/2009.....		1,689,677.....	0	0	0	0	0	0	0	120,356.....	0	0	0
4125449.....	GREENVILLE.....	SC.....		06/03/2010.....		783,209.....	0	0	0	0	0	0	0	84,116.....	0	0	0
4125536.....	FORT MILL.....	SC.....		10/31/2011.....		1,112,376.....	0	0	0	0	0	0	0	67,992.....	0	0	0
4125742.....	GAFFNEY.....	SC.....		03/17/2015.....		0	0	0	0	0	0	0	0	56,086.....	0	0	0
4325167.....	COLLIERVILLE.....	TN.....		08/30/2005.....		906,255.....	0	0	0	0	0	0	0	136,883.....	0	0	0
4325374.....	HENDERSONVILLE.....	TN.....		01/24/2008.....		781,788.....	0	0	0	0	0	0	0	40,140.....	0	0	0
4325675.....	MEMPHIS.....	TN.....		02/03/2014.....		1,468,718.....	0	0	0	0	0	0	0	113,119.....	0	0	0
4325727.....	LAKELAND.....	TN.....		12/19/2014.....		1,550,000.....	0	0	0	0	0	0	0	69,101.....	0	0	0
4325756.....	FRANKLIN.....	TN.....		05/11/2015.....		0	0	0	0	0	0	0	0	19,786.....	0	0	0
4425058.....	ABILENE.....	TX.....		02/27/2004.....		3,657,604.....	0	0	0	0	0	0	0	205,567.....	0	0	0
4425107.....	DALLAS.....	TX.....		11/16/2004.....		746,767.....	0	0	0	0	0	0	0	131,589.....	0	0	0
4425120.....	LAREDO.....	TX.....		01/25/2005.....		948,129.....	0	0	0	0	0	0	0	128,829.....	0	0	0
4425161.....	EL PASO.....	TX.....		08/10/2005.....		1,203,042.....	0	0	0	0	0	0	0	191,878.....	0	0	0
4425193.....	PASADENA.....	TX.....		11/18/2005.....		899,864.....	0	0	0	0	0	0	0	161,153.....	0	0	0
4425222.....	CONROE.....	TX.....		03/28/2006.....		1,376,473.....	0	0	0	0	0	0	0	50,846.....	0	0	0
4425228.....	TEMPLE.....	TX.....		04/06/2006.....		1,211,219.....	0	0	0	0	0	0	0	75,540.....	0	0	0
4425250.....	DALLAS.....	TX.....		07/12/2006.....		1,720,525.....	0	0	0	0	0	0	0	131,003.....	0	0	0
4425284.....	LEWISVILLE.....	TX.....		12/12/2006.....		1,172,748.....	0	0	0	0	0	0	0	25,225.....	0	0	0
4425299.....	CONROE.....	TX.....		01/19/2007.....		543,827.....	0	0	0	0	0	0	0	17,794.....	0	0	0
4425302.....	MCALLEN.....	TX.....		01/31/2007.....		889,346.....	0	0	0	0	0	0	0	101,627.....	0	0	0
4425312.....	HOUSTON.....	TX.....		03/29/2007.....		837,558.....	0	0	0	0	0	0	0	27,557.....	0	0	0
4425316.....	ADDISON.....	TX.....		04/16/2007.....		1,132,783.....	0	0	0	0	0	0	0	62,578.....	0	0	0
4425333.....	HOUSTON.....	TX.....		06/29/2007.....		1,494,660.....	0	0	0	0	0	0	0	158,230.....	0	0	0
4425369.....	SUGAR LAND.....	TX.....		12/21/2007.....		1,248,314.....	0	0	0	0	0	0	0	58,594.....	0	0	0
4425377.....	SAN ANTONIO.....	TX.....		01/29/2008.....		1,009,852.....	0	0	0	0	0	0	0	31,379.....	0	0	0
4425393.....	TEMPLE.....	TX.....		05/12/2008.....		924,631.....	0	0	0	0	0	0	0	44,019.....	0	0	0
4425415.....	HOUSTON.....	TX.....		09/26/2008.....		1,011,991.....	0	0	0	0	0	0	0	28,125.....	0	0	0
4425427.....	HOUSTON.....	TX.....		11/21/2008.....		2,873,519.....	0	0	0	0	0	0	0	130,207.....	0	0	0
4425462.....	HOUSTON.....	TX.....		09/15/2010.....		1,002,560.....	0	0	0	0	0	0	0	68,717.....	0	0	0
4425493.....	DALLAS.....	TX.....		04/07/2011.....		1,221,036.....	0	0	0	0	0	0	0	88,506.....	0	0	0
4425511.....	SAN ANTONIO.....	TX.....		06/30/2011.....		969,651.....	0	0	0	0	0	0	0	36,495.....	0	0	0
4425554.....	PORTLAND.....	TX.....		05/14/2012.....		1,537,473.....	0	0	0	0	0	0	0	92,319.....	0	0	0
4425571.....	EL PASO.....	TX.....		08/28/2012.....		1,276,767.....	0	0	0	0	0	0	0	59,490.....	0	0	0

SCHEDULE B - PART 3

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4425592.....	LYTLE.....	TX.....	.....	12/20/2012.....	.....	.....967,641	0	0	0	0	0	0	0	101,562	0	0	0
4425602.....	CARROLLTON.....	TX.....	.....	02/11/2013.....	.....	.....743,626	0	0	0	0	0	0	0	40,613	0	0	0
4425604.....	HOUSTON.....	TX.....	.....	03/01/2013.....	.....	.....1,023,023	0	0	0	0	0	0	0	106,823	0	0	0
4425641.....	HOUSTON.....	TX.....	.....	08/02/2013.....	.....	.....2,161,860	0	0	0	0	0	0	0	116,234	0	0	0
4425651.....	HUMBLE.....	TX.....	.....	09/20/2013.....	.....	.....1,847,240	0	0	0	0	0	0	0	65,311	0	0	0
4425665.....	LAREDO.....	TX.....	.....	11/26/2013.....	.....	.....1,300,492	0	0	0	0	0	0	0	104,299	0	0	0
4425685.....	San Antonio.....	TX.....	.....	05/23/2014.....	.....	.....1,464,853	0	0	0	0	0	0	0	72,762	0	0	0
4425715.....	EL PASO.....	TX.....	.....	10/30/2014.....	.....	.....1,196,073	0	0	0	0	0	0	0	48,289	0	0	0
4425724.....	FREDERICKSBURG.....	TX.....	.....	12/16/2014.....	.....	.....1,400,000	0	0	0	0	0	0	0	77,996	0	0	0
4425735.....	SAN ANTONIO.....	TX.....	.....	01/09/2015.....	.....	......0	0	0	0	0	0	0	0	68,268	0	0	0
4425737.....	ADDISON.....	TX.....	.....	01/20/2015.....	.....	......0	0	0	0	0	0	0	0	42,132	0	0	0
4425741.....	NORTH RICHLAND HILLS.....	TX.....	.....	03/13/2015.....	.....	......0	0	0	0	0	0	0	0	46,202	0	0	0
4425755.....	HOUSTON.....	TX.....	.....	05/07/2015.....	.....	......0	0	0	0	0	0	0	0	80,769	0	0	0
4425767.....	SAN ANTONIO.....	TX.....	.....	06/15/2015.....	.....	......0	0	0	0	0	0	0	0	44,663	0	0	0
4425774.....	RED OAK.....	TX.....	.....	07/10/2015.....	.....	......0	0	0	0	0	0	0	0	10,185	0	0	0
4525162.....	SALT LAKE CITY.....	UT.....	.....	08/15/2005.....	.....	.....2,131,846	0	0	0	0	0	0	0	57,713	0	0	0
4525163.....	SANDY.....	UT.....	.....	08/15/2005.....	.....	.....845,058	0	0	0	0	0	0	0	58,282	0	0	0
4525380.....	PROVO.....	UT.....	.....	01/31/2008.....	.....	.....2,232,374	0	0	0	0	0	0	0	142,502	0	0	0
4525637.....	SALT LAKE CITY.....	UT.....	.....	06/27/2013.....	.....	.....1,166,201	0	0	0	0	0	0	0	62,633	0	0	0
4525711.....	ROY.....	UT.....	.....	10/21/2014.....	.....	.....994,918	0	0	0	0	0	0	0	62,665	0	0	0
4525744.....	SALT LAKE CITY.....	UT.....	.....	03/26/2015.....	.....	......0	0	0	0	0	0	0	0	58,052	0	0	0
4625461.....	BARRE.....	VT.....	.....	08/26/2010.....	.....	.....2,977,016	0	0	0	0	0	0	0	117,761	0	0	0
4725131.....	STERLING.....	VA.....	.....	03/30/2005.....	.....	.....2,021,553	0	0	0	0	0	0	0	311,147	0	0	0
4725134.....	MIDLOTHIAN.....	VA.....	.....	04/28/2005.....	.....	.....569,060	0	0	0	0	0	0	0	92,019	0	0	0
4725204.....	POWHATAN.....	VA.....	.....	01/30/2006.....	.....	.....714,519	0	0	0	0	0	0	0	38,215	0	0	0
4725237.....	MECHANICSVILLE.....	VA.....	.....	05/15/2006.....	.....	.....767,100	0	0	0	0	0	0	0	83,044	0	0	0
4725261.....	NORFOLK.....	VA.....	.....	08/30/2006.....	.....	.....1,176,512	0	0	0	0	0	0	0	9,660	0	0	0
4725450.....	VIRGINIA BEACH.....	VA.....	.....	06/07/2010.....	.....	.....883,028	0	0	0	0	0	0	0	137,268	0	0	0
4725454.....	MIDLOTHIAN.....	VA.....	.....	06/23/2010.....	.....	.....578,205	0	0	0	0	0	0	0	60,221	0	0	0
4725467.....	PORTSMOUTH.....	VA.....	.....	10/27/2010.....	.....	.....1,066,989	0	0	0	0	0	0	0	71,144	0	0	0
4725546.....	ROANOKE.....	VA.....	.....	02/27/2012.....	.....	.....1,577,241	0	0	0	0	0	0	0	62,036	0	0	0
4725634.....	VIRGINIA BEACH.....	VA.....	.....	06/26/2013.....	.....	.....1,323,133	0	0	0	0	0	0	0	131,207	0	0	0
4725706.....	WOODBIDGE.....	VA.....	.....	09/30/2014.....	.....	.....2,350,427	0	0	0	0	0	0	0	203,060	0	0	0
4725720.....	MIDLOTHIAN.....	VA.....	.....	12/03/2014.....	.....	.....1,050,000	0	0	0	0	0	0	0	29,910	0	0	0
4725721.....	YORKTOWN.....	VA.....	.....	12/10/2014.....	.....	.....1,225,000	0	0	0	0	0	0	0	54,612	0	0	0
4825262.....	TACOMA.....	WA.....	.....	09/01/2006.....	.....	.....875,717	0	0	0	0	0	0	0	51,988	0	0	0
4825435.....	GIG HARBOR.....	WA.....	.....	02/19/2009.....	.....	.....1,460,531	0	0	0	0	0	0	0	26,942	0	0	0
4825719.....	TUKWILA.....	WA.....	.....	11/21/2014.....	.....	.....1,800,000	0	0	0	0	0	0	0	87,699	0	0	0
4825759.....	RICHLAND.....	WA.....	.....	05/21/2015.....	.....	......0	0	0	0	0	0	0	0	67,795	0	0	0
4825775.....	SILVERDALE.....	WA.....	.....	07/13/2015.....	.....	......0	0	0	0	0	0	0	0	31,802	0	0	0
4925383.....	HEDGESVILLE.....	WV.....	.....	02/11/2008.....	.....	.....1,852,842	0	0	0	0	0	0	0	177,313	0	0	0
5025364.....	PRAIRIE DU CHIEN.....	WI.....	.....	12/20/2007.....	.....	.....1,569,327	0	0	0	0	0	0	0	146,941	0	0	0
5025416.....	MADISON.....	WI.....	.....	09/30/2008.....	.....	.....2,010,494	0	0	0	0	0	0	0	90,384	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5025447.....	MADISON.....	WI.....	.....	04/20/2010.	.....	.....867,199	0	0	0	0	0	0	0	34,417	0	0	0
5325355.....	TOWNSEND TWP.....	OH.....	.....	11/28/2007.	.....	.....795,808	0	0	0	0	0	0	0	217,891	0	0	0
0299999. Total - Mortgages With Partial Repayments.....						378,230,226	0	0	0	0	0	0	0	28,007,095	0	0	0
0599999. Total Mortgages.....						417,904,550	0	0	0	0	0	0	37,074,642	65,081,737	0	0	0

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	R.W. ALLSOP AND ASSOCIATES III.....		CEDAR RAPIDS	IA.....	VENTURE CAPITAL LP.....		04/30/2001.	1	127,559	127,559	127,559	(1,650)	0	0	0	0	0	0	1.680
1599999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.								127,559	127,559	127,559	(1,650)	0	0	0	0	0	0	XXX
4499999.	Subtotal - Unaffiliated.....								127,559	127,559	127,559	(1,650)	0	0	0	0	0	0	
4699999.	Totals.....								127,559	127,559	127,559	(1,650)	0	0	0	0	0	0	XXX

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
981464 CW 8	WORLD FINANCIAL NETWORK 2012-A A.....			.....	..	.....1	1FE	1,999,952	...103.358	2,067,160	2,000,000	1,999,967	0	4	0	0	0	3.140	3.161	MON.....	2,442	62,800	04/05/2012	01/17/2023.
00175M AL 4	AMERICAN MONEY MANAGEMENT CORP 2014-15A.....			.....	F	1	1FE	5,000,000	...99.639	4,981,950	5,000,000	5,000,000	0	0	0	0	0	5.569	5.605	MJSD..	17,016	278,450	11/05/2014	12/09/2026.
26971H AC 6	EAGLE LTD 2014-1A B.....			.....	F	2	3AM	1,886,719	...98.125	1,839,844	1,875,000	1,885,735	0	(984)	0	0	0	5.290	5.211	MON.....	4,408	98,085	01/05/2015	12/15/2039.
37952U AD 5	SEACO CONTAINER 2014-1A A1.....			.....	F	2	1FE	5,153,776	...96.840	4,987,260	5,150,000	5,153,242	0	(398)	0	0	0	3.190	3.195	MON.....	6,389	164,285	09/02/2014	07/17/2029.
87154E AD 2	SYMPHONY CLO TRUST 2014-15A B2.....			.....	F	1	1FE	2,915,700	...99.271	2,978,130	3,000,000	2,926,989	0	10,154	0	0	0	4.210	4.691	JAJO..	25,962	115,775	10/17/2014	10/17/2026.
88314R AA 4	TEXTAINER MARINE CONTAINERS 2013-1A A.....			.....	R	1	1FE	771,028	...99.808	773,512	775,000	771,931	0	401	0	0	0	3.900	4.053	MON.....	924	30,225	09/13/2013	09/20/2038.
88314R AC 0	TEXTAINER MARINE CONTAINERS 2014-1A A.....			.....	F	1	1FE	2,207,586	...96.994	2,141,951	2,208,333	2,207,666	0	72	0	0	0	3.270	3.300	MON.....	2,206	72,213	10/24/2014	10/20/2039.
92914R AJ 1	VOYA CLO LTD 2014-4A A2B.....			.....	F	1	1FE	3,000,000	...99.952	2,998,560	3,000,000	3,000,000	0	0	0	0	0	4.370	4.390	JAJO..	28,041	116,169	11/10/2014	10/14/2026.
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....			.....	..	.....1	2FE	134,038,772	XXX	139,212,481	138,690,966	134,255,279	0	26,810	0	0	0	XXX	XXX	XXX	540,132	4,813,956	XXX	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....			.....	..	.....1	2FE	2,054,753,855	XXX	2,125,265,190	2,051,824,028	2,048,077,217	0	(643,045)	1,398,687	0	0	XXX	XXX	XXX	23,318,888	96,995,692	XXX	XXX
Hybrid Securities - Issuer Obligations																								
00206R CN 0	AT&T INC.....			.....	..	.....1	2FE	2,991,120	...96.140	2,884,200	3,000,000	2,991,642	0	522	0	0	0	3.400	3.435	MN.....	13,033	54,117	04/23/2015	05/15/2025.
25746U BY 4	DOMINION RESOURCES INC.....			.....	..	.....1	2FE	2,000,000	...99.092	1,981,840	2,000,000	2,000,000	0	0	0	0	0	5.750	5.750	AO.....	28,750	114,361	09/24/2014	10/01/2054.
4299999	Hybrid Securities - Issuer Obligations.....			.....	..	.....1	2FE	4,991,120	XXX	4,866,040	5,000,000	4,991,642	0	522	0	0	0	XXX	XXX	XXX	41,783	168,478	XXX	XXX
4899999	Total - Hybrid Securities.....			.....	..	.....1	2FE	4,991,120	XXX	4,866,040	5,000,000	4,991,642	0	522	0	0	0	XXX	XXX	XXX	41,783	168,478	XXX	XXX
Totals																								
7799999	Total - Issuer Obligations.....			.....	..	.....1	2FE	2,088,761,542	XXX	2,159,540,174	2,076,326,735	2,080,277,111	(55,781)	(1,322,665)	1,567,942	0	0	XXX	XXX	XXX	25,720,721	96,341,733	XXX	XXX
7899999	Total - Residential Mortgage-Backed Securities.....			.....	..	.....1	2FE	237,103,658	XXX	240,336,927	237,116,138	237,228,622	0	(20,654)	380,730	0	0	XXX	XXX	XXX	883,174	10,360,542	XXX	XXX
7999999	Total - Commercial Mortgage-Backed Securities.....			.....	..	.....1	2FE	119,212,533	XXX	119,592,494	116,391,979	119,138,017	0	(68,544)	0	0	0	XXX	XXX	XXX	338,217	4,003,478	XXX	XXX
8099999	Total - Other Loan-Backed and Structured Securities.....			.....	..	.....1	2FE	136,424,440	XXX	141,655,634	141,077,230	136,641,391	0	27,290	0	0	0	XXX	XXX	XXX	568,568	4,881,255	XXX	XXX
8399999	Grand Total - Bonds.....			.....	..	.....1	2FE	2,581,502,173	XXX	2,661,125,229	2,570,912,082	2,573,285,141	(55,781)	(1,384,573)	1,948,672	0	0	XXX	XXX	XXX	27,510,680	115,587,008	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2			Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
				3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description			Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																						
101121	40	8	BOSTON PROPERTIES INC PFD 5.25%	LS	...	3,400,000	25.00	0.000	85,000	25.220	85,748	85,000	0	4,462	0	0	0	0	0	0	..P2LFE	03/18/2013.
101121	40	8	BOSTON PROPERTIES INC PFD 5.25%		...	16,600,000	25.00	0.000	415,000	25.220	418,652	415,000	0	21,787	0	0	0	0	0	0	..P2LFE	03/18/2013.
14040H	60	0	CAPITAL ONE FINANCIAL CORP SERIES C PFD.....	LS	...	50,000,000	25.00	0.000	49,767	1.058	52,908	49,767	0	3,125	0	0	0	0	0	0	..P3LFE	06/13/2014.
14040H	60	0	CAPITAL ONE FINANCIAL CORP SERIES C PFD.....		...	2,950,000,000	25.00	0.000	2,936,233	1.058	3,121,572	2,936,233	0	184,375	0	0	0	0	0	0	..P3LFE	06/13/2014.
49446R	74	5	KIMCO REALTY CORP SER K 5.625% REITS.....		...	1,500,000,000	25.00	0.000	1,500,000	1.010	1,514,400	1,500,000	0	84,375	0	0	0	0	0	0	..P2LFE	11/28/2012.
55261F	70	8	M&T BANK CORPORATION PFD SER C 5%.....		...	1,000,000	1,000.00	0.000	1,000,000	1,020.000	1,020,000	1,000,000	0	63,750	0	0	0	0	0	0	..P2LFE	08/17/2012.
74460W	84	2	PUBLIC STORAGE PFD SERIES Y.....		...	120,000,000	25.00	0.000	3,120,000	27.580	3,309,600	3,120,000	0	191,250	0	0	0	0	0	0	..P2LFE	10/17/2014.
78407R	20	4	SCE TRUST II PFD 5.1%.....		...	40,000,000	25.00	0.000	1,000,000	24.560	982,400	1,000,000	0	51,000	0	0	0	0	0	0	..P2LFE	01/23/2013.
78409G	20	6	SCE TRUST IV SERIES J PFD 5.375%.....		...	40,000,000	25.00	0.000	1,000,000	27.160	1,086,400	1,000,000	0	16,573	0	0	0	0	0	0	..P2LFE	08/17/2015.
857477	88	9	STATE STREET CORP PFD.....		...	100,000,000	25.00	0.000	2,500,000	26.570	2,657,000	2,500,000	0	158,330	0	0	0	0	0	0	..P2LFE	11/18/2014.
929042	84	4	VORNADO REALTY TRUST PFD 5.4%.....		...	100,000,000	25.00	0.000	2,500,000	24.330	2,433,000	2,500,000	33,750	135,000	0	0	0	0	0	0	..P2LFE	01/17/2013.
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated).....									16,106,000	XXX	16,681,680	16,106,000	33,750	914,027	0	0	0	0	0	0	XXX	XXX
8999999. Total - Preferred Stocks.....									16,106,000	XXX	16,681,680	16,106,000	33,750	914,027	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 Identification	Description			Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																			
747301	10	9	QUAD GRAPHICS INC.....	.....	...	159,000	1,479	9,300	1,479	5,328	0	191	0	(2,172)	0	(2,172)	0	L	09/24/2014.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....						1,479	XXX	1,479	5,328	0	191	0	(2,172)	0	(2,172)	0	XXX	XXX	
9799999. Total - Common Stock.....						1,479	XXX	1,479	5,328	0	191	0	(2,172)	0	(2,172)	0	XXX	XXX	
9899999. Total Common and Preferred Stock.....						16,107,479	XXX	16,683,159	16,111,328	33,750	914,218	0	(2,172)	0	(2,172)	0	XXX	XXX	

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

SCHEDULE D - PART 3

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

1			2			3	4		5			6		7		8		9	
CUSIP Identification			Description			Foreign	Date Acquired	Name of Vendor			Number of Shares of Stock		Actual Cost		Par Value		Paid for Accrued Interest and Dividends		
Bonds - U.S. Government																			
912828	XB	1	US TREASURY NOTES 2.125% 05/15/25.....				11/03/2015.....	Citi.....					124,141		125,000		1,249		
0599999. Total - Bonds - U.S. Government.....													124,141		125,000		1,249		
Bonds - U.S. States, Territories and Possessions																			
072031	AR	8	BAY AREA WATER TAXABLE.....				02/20/2015.....	Citi.....					4,886,688		4,800,000		76,685		
432275	AP	0	HILLBOROUGH CNTY FL AVIATION.....				08/19/2015.....	Citi.....					2,000,000		2,000,000		0		
45506D	VD	4	INDIANA FINANCE AUTHORITY SERIES C.....				07/02/2015.....	Bank of America.....					3,000,000		3,000,000		0		
485429	Z3	1	KANSAS ST DEV FIN AUTH REV.....				08/13/2015.....	Wells Fargo Securities.....					1,277,100		1,290,000		0		
485429	Z5	6	KANSAS ST DEV FIN AUTH REV.....				08/13/2015.....	Bank of America.....					5,000,000		5,000,000		0		
544587	C5	5	LA CA MUNI IMPROVEMENT CORP 2015-A.....				11/04/2015.....	Bank of America Merrill Lynch.....					3,000,000		3,000,000		0		
56052F	BC	8	MAINE HOUSING TAXABLE 3.589% 11/15/30.....				02/04/2015.....	Citi.....					3,000,000		3,000,000		0		
57563R	MX	4	MASSACHUSETTS EDL ING AUTH 2015 Series B.....				11/19/2015.....	Morgan Stanley & Co.....					4,899,900		5,000,000		0		
58506Y	AP	7	MEDSTAR HEALTH INC 3.599% 08/15/29.....				01/29/2015.....	J P Morgan & Co.....					2,000,000		2,000,000		0		
592647	AM	3	METRO WASH AIRPORTS AUTH.....				07/01/2015.....	Morgan Stanley & Co.....					5,000,000		5,000,000		0		
605581	FF	9	STATE OF MISSISSIPPI 3.729% 10/01/32.....				02/04/2015.....	Ryan Beck & Co.....					7,000,000		7,000,000		0		
64469D	WP	2	NEW HAMPSHIRE HOUSING 3.855% 07/01/30.....				01/16/2015.....	Ryan Beck & Co.....					2,305,000		2,305,000		0		
646108	QL	7	NEW JERESEY HOUSING 2015 SERIES E.....				08/11/2015.....	Wells Fargo Securities.....					995,000		1,000,000		16,376		
646136	XS	5	NEW JERSEY ST TRANSPRTN TRUST.....				08/11/2015.....	Citi.....					3,150,000		3,000,000		28,291		
64763H	FJ	9	NEW ORLEANS LA AVIATION BRD.....				03/04/2015.....	Citi.....					4,916,757		4,455,000		0		
65819W	AK	9	NORTH CAROLINA ST ESTRN PWR.....				07/16/2015.....	Bank of America.....					2,000,000		2,000,000		0		
67756D	FE	1	UNIVERSITY OF DAYTON 4.335% 12/01/35.....				03/04/2015.....	Wells Fargo Securities.....					3,035,000		3,035,000		0		
708796	P2	7	PENNSYLVANIA HSG FIN AGY.....				02/12/2015.....	Morgan Stanley & Co.....					3,000,000		3,000,000		0		
70917S	QV	8	PENNSYLVANIA ST HGR ED FACS AU.....				02/27/2015.....	Morgan Stanley & Co.....					8,020,000		8,020,000		0		
717883	QY	1	PHILADELPHIA SCH DIST TXBL 2015 SERIES E.....				03/26/2015.....	PNC Corporate Finance.....					2,145,000		2,145,000		0		
792905	DW	8	HEALTH PARTNERS 4.189% 07/01/27.....				05/29/2015.....	Piper Jaffray Inc.....					3,000,000		3,000,000		0		
796246	AK	2	SAN ANTONIO CFC 2105 TAXABLE.....				07/15/2015.....	Wells Fargo Securities.....					2,000,000		2,000,000		0		
796246	AM	8	SAN ANTONIO CFC 2015 TAXABLE.....				07/15/2015.....	Wells Fargo Securities.....					4,000,000		4,000,000		0		
86768M	AS	1	SUNRISE FL SPL ASSMNT 5.300% 05/01/37.....				02/26/2015.....	Citi.....					2,660,000		2,660,000		0		
91412G	QL	2	UNIVERSITY OF CALIFORNIA.....				12/03/2015.....	FTN Financial.....					2,691,853		2,675,000		6,942		
91417K	N3	1	UNIV OF COLORADO CO ENTERPRISE.....				01/16/2015.....	Ryan Beck & Co.....					2,500,000		2,500,000		0		
91523N	MY	9	UNIVERSITY OF WASHINGTON.....				02/03/2015.....	Citi.....					5,577,866		5,655,000		0		
928077	HS	8	VIRGINIA PORT AUTHORITY.....				03/05/2015.....	Morgan Stanley & Co.....					2,000,000		2,000,000		0		
92812U	Q4	3	VIRGINIA HOUSING DEV AUTH 2014-A A.....				11/21/2014.....	Bank of America.....					(671,138)		(671,138)		(652)		
1799999. Total - Bonds - U.S. States, Territories & Possessions.....													94,389,026		93,868,862		127,642		
Bonds - U.S. Special Revenue and Special Assessment																			
05490R	AA	4	BANC OF AMERICA MERRILL LYNCH 2015-ASTR.....				07/24/2015.....	Bank of America.....					3,087,036		3,000,000		5,410		
36230T	B2	7	GN 758157 4.550% 05/15/38.....				01/12/2015.....	KGS - Alpha Capital.....					6,656,532		5,983,399		10,587		
38378X	SU	6	GNMA 2014-150 C 3.400% 12/16/49.....				03/26/2015.....	J P Morgan & Co.....					5,165,625		5,000,000		14,167		
914692	X6	0	UNIV OF NEW MEXICO HOSPITAL.....				05/07/2015.....	RBC Capital Markets.....					2,500,000		2,500,000		0		
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....													17,409,193		16,483,399		30,164		
Bonds - Industrial and Miscellaneous																			
00287Y	AQ	2	ABBVIE INC 3.600% 05/14/25.....				05/05/2015.....	Bank of America.....					1,996,500		2,000,000		0		
018522	K*	2	ALLETE INC FIRST MRTGE BONDS.....				09/24/2015.....	US Bancorp.....					3,000,000		3,000,000		0		
023770	AA	8	AMERICAN AIRLINE 15-1 B PTT 2015-1 A.....				03/02/2015.....	Credit Suisse.....					1,959,562		1,959,562		0		
023770	AB	6	AMERICAN AIRLINE 15-1 B PTT 2015-1 B.....				03/02/2015.....	Credit Suisse.....					959,077		959,077		0		
02377B	AB	2	AMERICAN AIRLINES 2015-2 AA.....				09/10/2015.....	Morgan Stanley & Co.....					1,000,000		1,000,000		0		

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
025816	BL	2	AMERICAN EXPRESS 4.900% Perpet.....		02/25/2015.....	Citigroup.....		1,000,000	1,000,000	0
02666A	AA	6	AMERICAN HOMES 4 RENT 2015-SFR1 A.....		02/26/2015.....	Goldman Sachs & Co.....		2,963,982	2,964,102	0
03040W	AL	9	AMERICAN WATER CAP CORP.....		08/10/2015.....	J P Morgan & Co.....		1,993,340	2,000,000	30,600
038222	AJ	4	APPLIED MATERIALS INC 3.900% 10/01/25.....		09/21/2015.....	J P Morgan & Co.....		1,992,760	2,000,000	0
05523U	AK	6	BAE SYSTEMS HOLDINGS INC 144A.....		06/15/2015.....	Citi.....		2,002,880	2,000,000	14,989
06051G	FS	3	BANK OF AMERICA 3.875% 08/01/25.....		10/14/2015.....	Bank of America.....		1,018,000	1,000,000	8,503
064058	AD	2	BANK OF NEW YORK MELLON.....		04/23/2015.....	Goldman Sachs & Co.....		2,000,000	2,000,000	0
070101	G@	3	BASIN ELECTRIC POWER COOP 2015 SERIES A.....		07/07/2015.....	Goldman Sachs & Co.....		5,000,000	5,000,000	0
07177M	AA	1	BAXALTA INC 144A 4.000% 06/23/25.....		06/18/2015.....	Citi.....		3,476,340	3,500,000	0
12592T	AA	3	COMM MORTGAGE TRUST 2015-3BP A.....		02/20/2015.....	Deutsche Bank Securities.....		5,032,227	5,000,000	10,593
12649A	AC	3	CREDIT SUISSE MORTGAGE TRUST 2014-USA A2.....		02/17/2015.....	Wells Fargo Securities.....		5,335,938	5,000,000	10,432
134429	BA	6	CAMPBELL SOUP COMPANY 3.300% 03/19/25.....		03/16/2015.....	Credit Suisse.....		998,650	1,000,000	0
14040H	BH	7	CAPITAL ONE FINANCIAL CORP.....		05/11/2015.....	J P Morgan & Co.....		1,000,000	1,000,000	0
14040H	BJ	3	CAPITAL ONE FINANCIAL CORP.....		10/26/2015.....	Credit Suisse.....		999,920	1,000,000	0
151020	AS	3	CELGENE CORP 3.875% 08/15/25.....		08/03/2015.....	Citi.....		1,733,095	1,750,000	0
15137J	AC	6	CENT CLO LP 2015-23A A2B.....		03/19/2015.....	Bank of America.....		2,500,000	2,500,000	0
161175	AM	6	CCO SAFARI II LLC 144A.....		07/09/2015.....	Goldman Sachs & Co.....		2,500,000	2,500,000	0
165167	CQ	8	CHESAPEAKE ENERGY CORP.....		12/23/2015.....	Taxable Exchange.....		485,000	1,000,000	0
172967	JM	4	CITIGROUP INC SERIES P.....		04/20/2015.....	Citi.....		2,500,000	2,500,000	0
17323T	AC	4	CITIGROUP MORTGAGE LOAN TRUST 2015-RP2 A.....		06/09/2015.....	Citi.....		2,721,812	2,662,062	12,571
184692	C#	6	CLEARBRIDGE ENERGY MLP FUND INC.....		06/11/2015.....	Morgan Stanley & Co.....		3,000,000	3,000,000	0
198280	AE	9	COLUMBIA PIPELINE GROUP 144A.....		05/19/2015.....	J P Morgan & Co.....		998,470	1,000,000	0
20030N	BN	0	COMCAST CORP 3.375% 08/15/25.....		05/19/2015.....	Citi.....		1,997,500	2,000,000	0
22822R	BD	1	CROWN CASTLE TOWERS LLC 144A.....		04/30/2015.....	Morgan Stanley & Co.....		1,500,000	1,500,000	0
22970*	AA	8	BGS BNSF Series 2015-1 CTL PT.....		03/12/2015.....	Bostonia Global Securities.....		6,940,290	6,940,290	0
23317H	AD	4	DDR CORP 3.625% 02/01/25.....		01/12/2015.....	Deutsche Bank Securities.....		1,985,200	2,000,000	0
24736X	AA	6	DELTA AIR LINES 2015-1 AA 2015-1 AA.....		08/10/2015.....	Morgan Stanley & Co.....		1,000,000	1,000,000	0
24736Y	AA	4	DELTA AIR LINES 2015-1 A 2015-1 A.....		08/10/2015.....	Morgan Stanley & Co.....		1,000,000	1,000,000	0
24821V	AA	6	DENALI BORROWER/FIN CORP 144A.....		05/04/2015.....	Bank of America.....		2,677,500	2,500,000	7,656
25389J	AL	0	DIGITAL REALTY TRUST LP.....		06/18/2015.....	Citi.....		1,488,540	1,500,000	0
25400L	AC	0	DIGITAL DELTA HOLDINGS 144A.....		09/23/2015.....	Citi.....		1,000,000	1,000,000	0
25755T	AE	0	DOMINOS PIZZA MASTER ISSUER 2015-1A A2II.....		10/14/2015.....	Guggenheim Capital.....		5,000,000	5,000,000	0
28618X	AB	8	ELEMENT RAIL LEASING LLC 2015-1A A2.....		02/26/2015.....	Credit Suisse.....		1,000,000	1,000,000	0
292480	AH	3	ENABLE MIDSTREAM PARTNER.....		12/22/2015.....	Tax Free Exchange.....		995,002	1,000,000	4,008
29273R	BD	0	ENERGY TRANSFER PARTNERS.....		03/05/2015.....	U B S.....		999,180	1,000,000	0
29273R	BG	3	ENERGY TRANSFER PARTNERS.....		06/18/2015.....	Mitsubishi UFJ Securities.....		1,489,125	1,500,000	0
29379V	BH	5	ENTERPRISE PRODUCTS OPERATING.....		05/04/2015.....	Wells Fargo Securities.....		1,992,700	2,000,000	0
29717P	AP	2	ESSEX PORTFOLIO LP 3.500% 04/01/25.....		03/10/2015.....	Wells Fargo Securities.....		997,470	1,000,000	0
29977K	AA	1	EVERBANK MTGE LOAN TRUST 2013-2 A.....		11/02/2015.....	Wells Fargo Securities.....		1,317,871	1,337,940	446
30293W	AE	2	FREMF MORTGAGE TRUST 2015-K50 B.....		11/13/2015.....	Credit Suisse.....		3,468,188	4,000,000	9,656
30571#	AA	0	FAIRVIEW HEALTH SERVICES TAXABLE BNDS SE.....		09/02/2015.....	Citigroup.....		8,000,000	8,000,000	0
33767C	AD	9	FIRSTKEY MORTGAGE TRUST 2015-1 A3.....		03/02/2015.....	Barclays Capital Inc.....		2,034,313	1,995,647	776
337738	AP	3	FISERV INC 3.850% 06/01/25.....		05/19/2015.....	Bank of America.....		1,998,660	2,000,000	0
340711	AW	0	FLORIDA GAS TRANSMISSION 144A.....		07/07/2015.....	J P Morgan & Co.....		1,995,500	2,000,000	0
361448	AW	3	GATX CAPITAL CORPORATION.....		02/03/2015.....	Citi.....		989,370	1,000,000	0

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
36164N	FG	5	GE CAPITAL INTL FUNDING.....	10/26/2015.....	Taxable Exchange.....		2,245,000	2,245,000	0
38141E	C2	3	GOLDMAN SACHS 3.850% 07/08/24.....	11/04/2015.....	Deutsche Bank Securities.....		2,805,330	2,750,000	35,586
40414L	AN	9	HCP INC 4.000% 06/01/25.....	05/29/2015.....	Goldman Sachs & Co.....		250,825	250,000	361
406216	BG	5	HALLIBURTON CO 3.800% 11/15/25.....	11/05/2015.....	Credit Suisse.....		1,994,380	2,000,000	0
42217K	BF	2	HEALTH CARE REIT INC 4.000% 06/01/25.....	06/03/2015.....	U B S.....		2,492,885	2,500,000	2,000
42771T	AA	3	HERO FUNDING TRUST 2015-3A A.....	11/18/2015.....	Morgan Stanley & Co.....		4,957,079	4,957,417	0
42824C	AP	4	HEWLETT-PACKARD ENTERPRISE CO 144A.....	09/30/2015.....	Goldman Sachs & Co.....		1,495,875	1,500,000	0
44107T	AW	6	HOST HOTELS & RESORTS LP.....	10/08/2015.....	Bank of America.....		498,400	500,000	0
44217N	AC	0	HOUSTON GALLERIA MALL TRUST 2015-A A1.....	03/26/2015.....	J P Morgan & Co.....		3,025,781	3,000,000	7,716
458140	AS	9	INTEL CORP 3.700% 07/29/25.....	07/22/2015.....	Bank of America.....		1,997,020	2,000,000	0
45866F	AD	6	INTERCONTINENTALEXCHANGE GROUP.....	11/19/2015.....	Bank of America.....		1,999,660	2,000,000	0
49803#	AB	8	KITE REALTY GROUP LP SERIES B SENIOR NOT.....	09/10/2015.....	Citi.....		5,000,000	5,000,000	0
50540R	AQ	5	LABORATORY CORP OF AMERICA HLD.....	01/21/2015.....	Wells Fargo Securities.....		998,500	1,000,000	0
526057	BV	5	LENNAR CORP 4.750% 05/30/25.....	04/21/2015.....	Citi.....		1,000,000	1,000,000	0
53359#	AC	6	LINCOLN ELECTRIC HOLDINGS INC SERIES C.....	04/01/2015.....	Bank of America Merrill Lynch.....		2,000,000	2,000,000	0
53621@	AB	2	LION INDUSTRIAL TRUST SR UNSEC NOTES.....	09/28/2015.....	Bank of America.....		1,000,000	1,000,000	0
53688T	AA	2	LITIGATION FEE RESIDUAL FUND 2015-1 A.....	04/24/2015.....	Deutsche Bank Securities.....		1,853,809	1,853,809	0
539830	BE	8	LOCKHEED MARTIN CORP 2.900% 03/01/25.....	02/12/2015.....	J P Morgan & Co.....		1,994,280	2,000,000	0
565849	AL	0	MARATHON OIL 3.850% 06/01/25.....	06/01/2015.....	J P Morgan & Co.....		1,995,420	2,000,000	0
574754	AL	1	MASHANTUCKET WESTERN PEQUOT 144A.....	09/30/2015.....	No Broker.....		0	11,438	0
574754	AL	1	MASHANTUCKET WESTERN PEQUOT 144A.....	09/30/2015.....	Interest Capitalization.....		1,448	1,448	0
580645	AH	2	MCGRAW HILL COS INC 4.000% 06/15/25.....	12/14/2015.....	Tax Free Exchange.....		970,896	1,000,000	22,000
581760	AS	4	MCLAREN HEALTH CARE CORP.....	03/18/2015.....	J P Morgan & Co.....		3,000,000	3,000,000	0
582839	AH	9	MEAD JOHNSON NUTRITION CO.....	10/30/2015.....	Various.....		5,022,900	5,000,000	229
585055	BS	4	MEDTRONIC INC 3.500% 03/15/25.....	09/02/2015.....	Tax Free Exchange.....		3,913,094	4,000,000	64,944
59048@	AA	6	MESA AIRLINES 2015-1 A EETC.....	12/14/2015.....	Goldman Sachs & Co.....		3,000,000	3,000,000	0
605068	AQ	8	MISSION HEALTH SYSTEM 3.655% 10/01/27.....	02/27/2015.....	Wells Fargo Securities.....		1,955,000	1,955,000	0
626717	AF	9	MURPHY OIL CORP 3.700% 12/01/22.....	04/17/2015.....	Morgan Stanley & Co.....		957,730	1,000,000	14,492
67400A	AC	6	OAKS MORTGAGE TRUST 2015-2 A3.....	11/05/2015.....	Barclays.....		4,975,023	4,964,938	4,344
674599	CG	8	OCCIDENTAL PETE CORP 3.500% 06/15/25.....	06/18/2015.....	J P Morgan & Co.....		2,992,260	3,000,000	0
68268N	AP	8	ONEOK PARTNERS LP 4.900% 03/15/25.....	03/17/2015.....	J P Morgan & Co.....		997,900	1,000,000	0
68389X	BC	8	ORACLE CORP 2.950% 05/15/25.....	04/28/2015.....	J P Morgan & Co.....		4,977,150	5,000,000	0
69353R	EQ	7	PNC BANK NA 3.250% 06/01/25.....	05/27/2015.....	Citi.....		1,496,820	1,500,000	0
718172	BQ	1	PHILIP MORRIS INTL INC.....	08/04/2015.....	Barclays Capital Inc.....		1,386,392	1,400,000	0
740189	AM	7	PRECISION CASTPARTS CORP.....	06/01/2015.....	Citi.....		2,993,880	3,000,000	0
744542	AC	5	PUBLIC SERVICE CO OF NEW MEX.....	08/06/2015.....	Mitsubishi UFJ Securities.....		2,991,660	3,000,000	0
761713	BG	0	REYNOLDS AMERICAN INC 4.450% 06/12/25.....	06/09/2015.....	J P Morgan & Co.....		2,990,910	3,000,000	0
771196	BE	1	ROCHE HOLDING INC 144A.....	05/29/2015.....	Jeffries & Co.....		1,026,580	1,000,000	5,863
78413M	AE	8	SFAVE COMMERCIAL MTGE SEC TR 2015-5AVE A.....	02/03/2015.....	Bank of America.....		4,159,556	4,000,000	4,604
824348	AR	7	SHERWIN-WILLIAMS CO 3.450% 08/01/25.....	07/28/2015.....	Citi.....		1,998,820	2,000,000	0
83416W	AB	9	SOLAR STAR FUNDING LLC 144A.....	03/04/2015.....	Citi.....		2,000,000	2,000,000	0
843646	AM	2	SOUTHERN POWER CO 4.150% 12/01/25.....	11/12/2015.....	Bank of America.....		4,988,950	5,000,000	0
845467	AL	3	SOUTHWESTERN ENRG CO 4.950% 01/23/25.....	01/20/2015.....	Bank of America.....		2,993,460	3,000,000	0
846502	AA	0	SPARC EM SPC LEGAL STLMNT HLDG 2015-1A A.....	05/08/2015.....	U B S.....		2,839,313	2,839,313	0
84858D	AA	6	SPIRIT AIR 2015- A PASS THRU TRUST.....	07/28/2015.....	Citi.....		1,000,000	1,000,000	0

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
857477	AT	0	STATE STREET CORP 3.550% 08/18/25.....		08/13/2015.....	Goldman Sachs & Co.....		1,997,320	2,000,000	0
863667	AH	4	STRYKER CORP 3.375% 11/01/25.....		10/26/2015.....	Goldman Sachs & Co.....		2,999,730	3,000,000	0
87264A	AK	1	T-MOBILE USA INC 6.250% 04/01/21.....		09/17/2015.....	Deutsche Bank Securities.....		1,027,500	1,000,000	29,688
887317	AZ	8	TIME WARNER INC 3.875% 01/15/26.....		11/17/2015.....	J P Morgan & Co.....		2,998,530	3,000,000	0
90131H	AP	0	21ST CENTURY FOX AMERICA.....		04/06/2015.....	Tax Free Exchange.....		990,345	1,000,000	8,004
907818	ED	6	UNION PACIFIC CORP 3.250% 08/15/25.....		07/22/2015.....	Various.....		2,481,960	2,500,000	5,146
92277G	AG	2	VENTAS REALTY LP 4.125% 01/15/26.....		07/09/2015.....	U B S.....		1,984,360	2,000,000	0
92345Y	AD	8	VERISK ANALYTICS INC 4.000% 06/15/25.....		05/11/2015.....	Bank of America.....		994,630	1,000,000	0
92927K	A#	9	WABCO HOLDINGS INC SERIES C.....		06/25/2015.....	Mitsubishi UFJ Securities.....		5,000,000	5,000,000	0
949746	RN	3	WELLS FARGO & COMPANY SERIES U.....		01/15/2015.....	Wells Fargo Securities.....		1,000,000	1,000,000	0
G0620B	AB	4	ATLAS 2014-1 A 4.875% 12/15/39.....		02/18/2015.....	Goldman Sachs & Co.....		2,828,100	2,828,100	1,149
009090	AA	9	AIR CANADA 2015-A1 PTT.....	A.....	03/11/2015.....	Morgan Stanley & Co.....		1,000,000	1,000,000	0
009090	AB	7	AIR CANADA 2015-A1 PTT.....	A.....	03/11/2015.....	Morgan Stanley & Co.....		1,000,000	1,000,000	0
73755L	AM	9	POTASH CORP OF SASKATCHEWAN.....	A.....	03/23/2015.....	Bank of America.....		995,200	1,000,000	0
895945	D#	7	TRICAN WELL SERVICE LTD SERIES G.....	A.....	10/28/2015.....	Tax Free Exchange.....		2,972,872	2,972,872	0
895945	G@	6	TRICAN WELL SERVICE LTD PIK SERIES G.....	A.....	11/19/2015.....	Direct.....		0	188,219	0
05530Q	AK	6	BRITISH AMER TOBACCO INTL FIN 144A.....	F.....	06/10/2015.....	J P Morgan & Co.....		1,744,698	1,750,000	0
05565E	H#	5	BMW US CAPITAL LLC SERIES B.....	F.....	02/18/2015.....	RBS Securities Corp.....		6,000,000	6,000,000	0
12626P	AM	5	CRH AMERICA INC 144A 3.875% 05/18/25.....	R.....	05/12/2015.....	Bank of America.....		1,498,155	1,500,000	0
26971H	AC	6	EAGLE LTD 2014-1A B 5.290% 12/15/39.....	F.....	01/05/2015.....	Bank of America.....		1,886,719	1,875,000	5,235
29358Q	AE	9	ENSCO PLC 5.200% 03/15/25.....	F.....	03/04/2015.....	Deutsche Bank Securities.....		1,992,440	2,000,000	0
494386	AC	9	KIMBERLY-CLARK DE MEXICO 144A.....	F.....	03/06/2015.....	Citi.....		1,985,230	2,000,000	0
51817T	AA	0	LATAM AIRLINES 2015-1 A 144A.....	F.....	05/14/2015.....	Citi.....		2,000,000	2,000,000	0
65504L	AN	7	NOBLE HOLDING INTL LTD.....	F.....	03/11/2015.....	J P Morgan & Co.....		997,200	1,000,000	0
71645W	AP	6	PETROBRAS INTERNATIONAL FIN CO.....	F.....	03/05/2015.....	Citi.....		949,140	1,000,000	7,986
77578J	AB	4	ROLLS-ROYCE PLC 144A 3.625% 10/14/25.....	R.....	10/06/2015.....	Bank of America.....		999,000	1,000,000	0
87124V	AE	9	SYDNEY AIRPORT FINANCE 144A.....	F.....	04/23/2015.....	Bank of America.....		990,780	1,000,000	0
G7332#	AF	0	RRPF ENGINE LEASING LIMITED SENIOR SECUR.....	F.....	04/13/2015.....	Barclays Capital Inc.....		1,000,000	1,000,000	0
L9082*	AG	4	TRAFIGURA BEHEER BV SERIES A.....	F.....	09/29/2015.....	Tax Free Exchange.....		1,000,000	1,000,000	0
L9082*	AH	2	TRAFIGURA BEHEER BV SERIES B.....	F.....	09/29/2015.....	Tax Free Exchange.....		2,000,000	2,000,000	0
N3386#	AP	4	FUGRO N.V. SERIES C 5.880% 08/17/23.....	F.....	08/17/2015.....	Tax Free Exchange.....		683,342	683,342	0
N9061#	AC	2	VTTI MLP B.V. 4.970% 12/15/27.....	F.....	12/15/2015.....	Citi.....		3,000,000	3,000,000	0
Q3920#	AJ	8	FONTERRA CO-OPERATIVE GROUP LT TRANCHE A.....	F.....	08/11/2015.....	Citi.....		2,000,000	2,000,000	0
Q7397#	AS	3	PRATT FINANCE PTY LTD GUAR.....	F.....	07/13/2015.....	J P Morgan & Co.....		3,000,000	3,000,000	0
Q9396#	AE	1	VICTORIA PWR NETWORKS SERIES C.....	F.....	06/03/2015.....	Tax Free Exchange.....		5,000,000	5,000,000	0
3899999. Total - Bonds - Industrial and Miscellaneous.....								286,265,199	287,094,576	329,577
Bonds - Hybrid Securities										
00206R	CN	0	AT&T INC 3.400% 05/15/25.....		04/23/2015.....	J P Morgan & Co.....		2,991,120	3,000,000	0
4899999. Total - Bonds - Hybrid Securities.....								2,991,120	3,000,000	0
8399997. Total - Bonds - Part 3.....								401,178,679	400,571,837	488,632
8399998. Total - Bonds - Summary Item from Part 5.....								12,369,436	12,436,738	4,904
8399999. Total - Bonds.....								413,548,115	413,008,575	493,536
Preferred Stocks - Industrial and Miscellaneous										
78409G	20	6	SCE TRUST IV SERIES J PFD 5.375%.....		08/17/2015.....	Morgan Stanley & Co.....	40,000.000	1,000,000	0.00	0
8499999. Total - Preferred Stocks - Industrial and Miscellaneous.....								1,000,000	XXX	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
8999997.	Total - Preferred Stocks - Part 3.....					1,000,000	XXX	0
8999999.	Total - Preferred Stocks.....					1,000,000	XXX	0
9899999.	Total - Preferred and Common Stocks.....					1,000,000	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks.....					414,548,115	XXX	493,536

SCHEDULE D - PART 4

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

E14.6

1	2		3	4	5		6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
CUSIP Identification	Description										Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.							
828807 BZ 9	SIMON PROPERTY GROUP INC.....			12/21/2015.	Call 111.2379.....		2,224,758	2,000,000	1,997,720	1,999,090	0	240	0	240	0	1,999,329	0	225,428	225,428	129,646	05/30/2018.	
82894* AS 6	J R SIMPLOT COMPANY J R SIMPLOT COMPANY.....			03/01/2015.	Maturity.....		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	61,400	03/01/2015.	
84055* AA 6	SOUTH TEXAS ELECTRIC COOP SERIES A.....			01/01/2015.	Redemption 100.0000.....		176,471	176,471	176,471	176,471	0	0	0	0	0	176,471	0	0	0	4,774	01/01/2028.	
84314# AB 7	SOUTHERN ILLINOIS POWER COOP SENIOR SECU.....			12/15/2015.	Redemption 100.0000.....		71,429	71,429	71,429	71,429	0	0	0	0	0	71,429	0	0	0	3,080	06/15/2040.	
84314# AC 5	SOUTHERN ILLINOIS POWER COOP SENIOR SECU.....			12/15/2015.	Redemption 100.0000.....		76,923	76,923	76,923	76,923	0	0	0	0	0	76,923	0	0	0	2,885	06/15/2025.	
844741 AS 7	SOUTHWEST AIR 95 A4 7.640% 01/01/18.....			07/01/2015.	Redemption 100.0000.....		1,714,406	1,714,406	1,714,406	1,714,406	0	0	0	0	0	1,714,406	0	0	0	113,910	01/01/2018.	
855244 AC 3	STARBUCKS CORP 6.250% 08/15/17.....			07/01/2015.	Call 110.9363.....		5,546,815	5,000,000	5,175,600	5,058,102	0	(10,384)	0	(10,384)	0	5,047,718	0	499,097	499,097	274,307	08/15/2017.	
86359A X7 3	STRUCTURED ASSET SECURITIES 2003-29 A2.....			12/01/2015.	Paydown.....		755,681	755,681	682,710	743,562	0	12,119	0	12,119	0	755,681	0	0	0	24,210	09/25/2033.	
86359B 3A 7	STRUCTURED ASSET SECURITIES 2005-1 5A1.....			12/01/2015.	Paydown.....		81,124	81,124	76,865	79,333	0	1,791	0	1,791	0	81,124	0	0	0	2,435	02/25/2020.	
86359B E3 1	STRUCTURED ASSET SECURITIES 2004-19XS A5.....			12/01/2015.	Paydown.....		497,306	497,306	496,005	495,887	0	(61)	0	(61)	0	495,826	0	1,480	1,480	18,836	09/25/2034.	
86359B J8 5	STRUCTURED ASSET SECURITIES 2004-20 8A2.....			12/01/2015.	Paydown.....		317,660	317,660	308,416	314,461	0	3,199	0	3,199	0	317,660	0	0	0	9,083	11/25/2034.	
86359D GT 8	STRUCTURED ASSET SECURITIES 2005-10 5A9.....			12/01/2015.	Paydown.....		132,385	132,385	129,567	130,285	0	2,100	0	2,100	0	132,385	0	0	0	4,502	12/25/2034.	
86359D JT 5	STRUCTURED ASSET SECURITIES 2005-14 2A1.....			12/01/2015.	Paydown.....		811,590	811,590	785,324	793,954	0	17,636	0	17,636	0	811,590	0	0	0	22,330	07/25/2035.	
86365L AB 7	STRUCTURED RECEIVABLES FINANCE 2010-B B.....			12/15/2015.	Paydown.....		189,375	189,375	195,411	194,869	0	(5,494)	0	(5,494)	0	189,375	0	0	0	7,822	08/15/2036.	
871829 AU 1	SYSCO CORPORATION 3.500% 10/02/24.....			07/14/2015.	Call 101.0000.....		2,020,000	2,000,000	1,992,320	1,992,482	0	347	0	347	0	1,992,828	0	27,172	27,172	54,833	10/02/2024.	
87407P AE 0	TAL ADVANTAGE LLC 2013-2A A.....			12/20/2015.	Paydown.....		250,000	250,000	249,892	249,897	0	103	0	103	0	250,000	0	0	0	4,807	11/20/2038.	
87407P AJ 9	TAL ADVANTAGE LLC 2014-1A A.....			12/20/2015.	Paydown.....		250,000	250,000	254,375	254,097	0	(4,097)	0	(4,097)	0	250,000	0	0	0	4,753	02/22/2039.	
88031J AB 2	TENASKA GEORGIA PARTNERS SENIOR SECURED.....			08/01/2015.	Redemption 100.0000.....		195,000	195,000	204,738	201,063	0	(94)	0	(94)	0	200,969	0	(5,969)	(5,969)	13,894	02/01/2030.	
88031Q AA 8	TENASKA VIRGINA PARTNERS 144A.....			12/30/2015.	Redemption 100.0000.....		253,780	253,780	253,780	253,780	0	0	0	0	0	253,780	0	0	0	9,706	03/30/2024.	
88031R AA 6	TENASKA ALABAMA II PARTNERS 144A SENIOR.....			12/30/2015.	Redemption 100.0000.....		627,336	627,336	629,900	628,588	0	(109)	0	(109)	0	628,480	0	(1,143)	(1,143)	24,015	03/30/2023.	
88162F B@ 3	TETRA TECHNOLOGIES 6.560% 04/30/15.....			04/30/2015.	Maturity.....		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	32,800	04/30/2015.	
88641U AE 3	TIDEWATER AUTO RECEIVABLE TRUS 2012-AA C.....			12/15/2015.	Paydown.....		44,950	44,950	44,939	44,946	0	3	0	3	0	44,950	0	0	0	1,272	10/15/2019.	
89656C AA 1	TRINITY RAIL LEASING LP 2010-1A A.....			12/16/2015.	Paydown.....		82,761	82,761	82,761	82,761	0	0	0	0	0	82,761	0	0	0	2,333	10/16/2040.	
90333W AC 2	US BANK NA SUB NOTES 4.800% 04/15/15.....			04/15/2015.	Maturity.....		125,000	125,000	122,936	124,933	0	67	0	67	0	125,000	0	0	0	3,000	04/15/2015.	
90919@ AA 7	UNIPAC VI SENIOR SECURED NOTES.....			12/02/2015.	Redemption 100.0000.....		185,000	185,000	63,825	74,000	0	10,175	(10,175)	0	63,825	0	121,175	121,175	28,891	05/31/2020.		
91155@ AA 8	ARMY LODGING FUND SENIOR SECURED NOTES.....			05/23/2015.	Redemption 100.0000.....		2,595,862	2,595,862	2,595,862	2,595,862	0	0	0	0	0	2,595,862	0	0	0	570,436	09/23/2030.	
913017 BH 1	UNITED TECHNOLOGIES CORP.....			05/01/2015.	Maturity.....		1,750,000	1,750,000	1,831,218	1,755,056	0	(5,056)	0	(5,056)	0	1,750,000	0	0	0	42,656	05/01/2015.	
925524 BB 5	VIACOM INC 6.250% 04/30/16.....			09/29/2015.	Call 103.3359.....		1,867,280	1,807,000	1,800,386	1,805,843	0	635	0	635	0	1,806,477	0	60,803	60,803	103,212	04/30/2016.	
94403* AY 2	WAWA INC SENIOR UNSECURED NOTES.....			05/04/2015.	Redemption 100.0000.....		220,000	220,000	220,000	220,000	0	0	0	0	0	220,000	0	0	0	6,457	05/04/2016.	
949456 AA 5	WELK RESORTS LLC 2013-A A.....			12/15/2015.	Paydown.....		547,621	547,621	547,546	547,610	0	11	0	11	0	547,621	0	0	0	7,818	03/15/2029.	
94978# JF 5	ZC AVIATION 2014 CLASS A-1.....			12/20/2015.	Redemption 100.0000.....		216,250	216,250	216,250	216,250	0	0	0	0	0	216,250	0	0	0	4,264	09/20/2024.	
94978# JH 1	ZC AVIATION 2014 CLASS A-1.....			12/16/2015.	Redemption 100.0000.....		217,789	217,789	217,789	217,789	0	0	0	0	0	217,789	0	0	0	4,294	09/16/2024.	
94980K AG 7	WELLS FARGO MBS 2004-4 A7.....			12/01/2015.	Paydown.....		907,136	907,136	849,023	901,755	0	1,519	0	1,519	0	903,274	0	3,862	3,862	32,756	05/25/2034.	
94982W AZ 7	WELLS FARGO MB TRST 2005-9 2A6.....			12/01/2015.	Paydown.....		740,448	740,448	707,174	707,174	0	0	0	0	0	707,174	0	33,274	33,274	23,232	09/25/2035.	
94982W BB 9	WELLS FARGO MB TRST 2005-9 2A8.....			12/01/2015.	Paydown.....		711,407	711,407	675,614	702,772	0	497	0	497	0	703,269	0	8,138	8,138	23,380	10/25/2035.	
94984F AV 1	WELLS FARGO MBS 2006-11 A20.....			12/01/2015.	Paydown.....		432,281	462,390	419,646	442,893	0	1,777	21,282	(19,505)	0	423,388	0	8,894	8,894	15,308	09/25/2036.	
96032T AA 4	WESTGATE RESORTS 2012-2A A.....		E	11/01/2015.	Paydown.....		622,326	622,326	622,326	622,326	0	0	0	0	0	622,326	0	0	0	11,794	01/20/2025.	
961548 AQ 7	WESTVACO CORP DEBENTURES.....			03/15/2015.	Redemption 100.0000.....		8,000	8,000	8,979	8,566	0	(16)	0	(16)	0	8,551	0	(551)	(551)	306	03/15/2027.	
96328U AL 0	WHEELS SPV LLC 2012-1 B.....			07/20/2015.	Paydown.....		1,500,000	1,500,000	1,499,535	1,499,671	0	329	0	329	0	1,500,000	0	0	0	20,125	03/20/2021.	
96328U AM 8	WHEELS SPV LLC 2012-1 C.....			07/20/2015.	Paydown.....		3,965,000	3,965,000	3,964,949	3,964,960	0	40	0	40	0	3,965,000	0	0	0	65,224	03/20/2021.	
970648 AB 7	WILLIS GROUP 5.625% 07/15/15.....			07/15/2015.	Maturity.....		2,000,000	2,000,000	2,012,808	2,000,883	0	(883)	0	(883)	0	2,000,000	0	0	0	112,500	07/15/2015.	
97652P AA 9	WINWATER MORTGAGE LOAN TRUST 2014-1 A1.....			12/01/2015.	Paydown.....		523,626	523,626	541,299	540,634	0	(12,794)	0	(12,794)	0	527,839	0	(4,213)	(4,213)	8,924	06/27/2044.	
30217V AC 1	EXPRESS PIPELINE LP LP 144A.....		A	12/31/2015.	Redemption 100.0000.....		387,600	387,600	387,600	387,600	0	0	0	0	0	387,600	0	0	0	21,682	12/31/2017.	

SCHEDULE D - PART 4

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

											Change in Book/Adjusted Carrying Value											
			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
707886	B#	3	PENN WEST PETROLEUM LTD.....	A	12/12/2015.	Redemption	100.0000.....	636,218	636,218	636,218	636,218	0	3	0	3	0	636,221	0	(3)	(3)	45,894	05/29/2018.
707886	B@	5	PENN WEST PETROLEUM LTD.....	A	12/12/2015.	Redemption	100.0000.....	175,045	175,045	175,045	175,045	0	0	0	0	0	175,045	0	0	0	12,301	05/29/2016.
87425E	AG	8	TALISMAN ENERGY INC 5.125% 05/15/15.....	A	05/15/2015.	Maturity.....		1,000,000	1,000,000	1,014,430	1,001,063	0	(1,063)	0	(1,063)	0	1,000,000	0	0	0	25,625	05/15/2015.
895945	B@	1	TRICAN WELL SERVICE LTD SERIES G.....	A	10/28/2015.	Tax Free Exchange.....		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	236,000	04/28/2021.
02364W	AH	8	AMERICA MOVIL SA DE CV GUAR RADIOMOVIL D.....	F	01/15/2015.	Maturity.....		4,000,000	4,000,000	3,973,913	3,999,878	0	122	0	122	0	4,000,000	0	0	0	115,000	01/15/2015.
05252A	AM	3	AUST & NZ BANKING GROUP 144A.....	F	01/13/2015.	Maturity.....		1,000,000	1,000,000	1,044,180	1,000,350	0	(350)	0	(350)	0	1,000,000	0	0	0	18,500	01/13/2015.
05257H	AF	8	JEMENA LTD 144A 5.300% 09/25/15.....	F	09/25/2015.	Maturity.....		8,875,000	8,875,000	8,855,475	8,873,434	0	1,566	0	1,566	0	8,875,000	0	0	0	470,375	09/25/2015.
146230	AD	9	CARTER HOLT HARVEY LTD DEBENTURES.....	R	04/15/2015.	Maturity.....		2,875,000	2,875,000	3,451,811	2,894,514	0	(19,514)	0	(19,514)	0	2,875,000	0	0	0	120,391	04/15/2015.
227170	AD	9	CRONOS CONTAINERS PROGRAM LTD 2012-2A A.....	F	02/18/2015.	Paydown.....		775,000	775,000	774,675	774,743	0	257	0	257	0	775,000	0	0	0	4,895	09/18/2027.
377372	AH	0	GLAXOSMITHKLINE CAPITAL INC.....	R	05/29/2015.	Jeffries & Co.....		995,600	1,000,000	989,920	991,518	0	386	0	386	0	991,904	0	3,696	3,696	19,833	03/18/2023.
377373	AD	7	GLAXOSMITHKLINE CAPITAL.....	F	06/24/2015.	US Bancorp.....		2,968,560	3,000,000	2,985,530	2,988,963	0	668	0	668	0	2,989,631	0	(21,071)	(21,071)	54,863	05/08/2022.
37952U	AD	5	SEACO CONTAINER 2014-1A A1.....	F	12/17/2015.	Paydown.....		600,000	600,000	600,440	600,424	0	(25)	0	(25)	0	600,399	0	(399)	(399)	10,367	07/17/2029.
48268E	AB	1	KT CORP 144A 4.875% 07/15/15.....	R	07/15/2015.	Maturity.....		500,000	500,000	490,430	499,353	0	647	0	647	0	500,000	0	0	0	24,375	07/15/2015.
59146Q	A#	0	METCASH TRADING LIMITED SERIES C.....	F	07/09/2015.	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	140,566	09/11/2023.
59934#	AA	1	MILESTONE AVIATION HOLDCO NO 8 SERIES A-.....	F	02/17/2015.	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	217,934	12/19/2020.
59934#	AD	5	MILESTONE AVIATION HOLDCO NO 8 SERIES A-.....	F	02/17/2015.	Redemption	100.0000.....	3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	912,262	12/19/2023.
65535H	AA	7	NOMURA HOLDINGS INC 5.000% 03/04/15.....	F	03/04/2015.	Maturity.....		1,000,000	1,000,000	1,008,130	1,000,309	0	(309)	0	(309)	0	1,000,000	0	0	0	25,000	03/04/2015.
68210*	AC	7	OMEGA LEASING LLC GUARANTOR ROLLS ROYCE.....	R	10/12/2015.	Redemption	100.0000.....	31,909	31,909	31,909	31,909	0	0	0	0	0	31,909	0	0	0	1,193	07/12/2016.
73931@	AE	9	POWERCOR AUSTRALIA LLC SERIES C.....	F	06/03/2015.	Tax Free Exchange.....		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	111,750	06/03/2020.
789547	AD	8	WESTPAC BANKING CORP 144A.....	R	10/01/2015.	Maturity.....		8,000,000	8,000,000	7,983,120	7,998,542	0	1,392	0	1,392	0	7,999,933	0	67	67	424,000	10/15/2015.
83363R	AA	5	SOCIEDAD CONC AUTOPISTA CENTRA 144A SENI.....	R	12/15/2015.	Redemption	100.0000.....	117,500	117,500	117,500	117,500	0	0	0	0	0	117,500	0	0	0	5,484	12/15/2026.
87927V	AQ	1	TELECOM ITALIA CAPITAL.....	F	10/01/2015.	Maturity.....		5,000,000	5,000,000	4,547,150	4,952,609	0	47,391	0	47,391	0	5,000,000	0	0	0	262,500	10/01/2015.
879403	AS	2	TELEFONOS DE MEXICO SA.....	F	01/27/2015.	Maturity.....		3,000,000	3,000,000	2,975,527	2,999,769	0	231	0	231	0	3,000,000	0	0	0	82,500	01/27/2015.
88166J	AA	1	TEVA PHARMACEUTICAL INDUSTRIES.....	F	02/27/2015.	Redemption	106.2850.....	1,752,640	1,649,000	1,670,091	1,664,767	0	(322)	0	(322)	0	1,664,445	0	88,195	88,195	17,889	11/10/2021.
88314R	AA	4	TEXTAINER MARINE CONTAINERS 2013-1A A.....	R	12/20/2015.	Paydown.....		100,000	100,000	99,488	99,552	0	448	0	448	0	100,000	0	0	0	2,112	09/20/2038.
88314R	AC	0	TEXTAINER MARINE CONTAINERS 2014-1A A.....	F	12/20/2015.	Paydown.....		250,000	250,000	249,915	249,916	0	84	0	84	0	250,000	0	0	0	4,428	10/20/2039.
89675*	AN	7	TRITON CONTAINER INVEST LLC SERIES A-1.....	F	04/30/2015.	Redemption	100.0000.....	428,571	428,571	428,571	428,571	0	0	0	0	0	428,571	0	0	0	13,007	04/30/2020.
92848E	AA	0	VITALITY RE III LTD 4.293% 01/07/15.....	F	01/07/2015.	Maturity.....		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	22,867	01/07/2015.
G3157#	AB	0	EUROPEAN METAL RECYCLING LMTD.....	F	12/17/2015.	Redemption	100.0000.....	90,909	90,909	90,909	90,909	0	0	0	0	0	90,909	0	0	0	4,182	12/17/2022.
G4939@	AA	7	IRISH FOOD PROCESSORS SENIOR GUARANTEED.....	F	12/22/2015.	Redemption	100.0000.....	1,142,857	1,142,857	1,134,183	1,141,244	0	1,613	0	1,613	0	1,142,857	0	0	0	68,457	12/22/2015.
G4939@	AB	5	IRISH FOOD PROCESSORS SENIOR GUARANTEED.....	F	12/22/2015.	Maturity.....		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	122,400	12/22/2015.
G7572L	AB	5	RISE 2014-1 A ASSET BACKED SECURED TERM.....	F	12/15/2015.	Redemption	100.0000.....	189,474	189,474	193,500	193,160	0	(268)	0	(268)	0	192,892	0	(3,418)	(3,418)	4,945	02/15/2021.
H4777*	AA	3	SBM DEEP PANUKE SA SNR SEC NOTES.....	F	12/15/2015.	Redemption	100.0000.....	380,000	380,000	380,000	380,000	0	0	0	0	0	380,000	0	0	0	10,033	12/15/2021.
N3386#	AG	4	FUGRO N.V. SERIES C 4.880% 08/17/23.....	F	08/17/2015.	Tax Free Exchange.....		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	48,800	08/17/2023.
N8783#	AD	9	TRAFIGURA BEHEER BV SERIES A.....	F	09/29/2015.	Tax Free Exchange.....		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	29,000	04/07/2016.
N8783#	AE	7	TRAFIGURA BEHEER BV SERIES B.....	F	09/29/2015.	Tax Free Exchange.....		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	65,000	04/07/2018.
P7077@	AF	1	NASSAU AIRPORT DEVELOPMENT CO.....	F	12/31/2015.	Redemption	100.0000.....	60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	2,625	11/30/2033.
Total - Bonds - Industrial and Miscellaneous.....							260,994,038	260,432,821	257,679,677	257,963,948	0	213,933	436,392	(222,459)	0	257,741,495	0	3,252,535	3,252,535	11,566,399	XXX	
Bonds - Hybrid Securities																						
05565A	AA	1	BNP PARIBAS 144A 1.964% 06/29/15.....	F	06/29/2015.	Call	100.0000.....	4,900,000	4,900,000	4,654,069	4,883,430	0	16,570	0	16,570	0	4,900,000	0	0	0	127,057	06/29/2015.
456837	AC	7	ING GROEP NV FLOATING PERPETUAL DEBT.....	F	12/08/2015.	Call	100.0000.....	4,000,000	4,000,000	4,038,600	4,004,662	0	(4,662)	0	(4,662)	0	4,000,000	0	0	0	231,000	12/08/2049.
65557A	AB	3	NORDEA BANK AB 144A 1.866% 04/20/15.....	F	04/20/2015.	Maturity.....		4,900,000	4,900,000	4,713,408	4,892,177	0	7,823	0	7,823	0	4,900,000	0	0	0	132,888	04/20/2015.
Total - Bonds - Hybrid Securities.....							13,800,000	13,800,000	13,406,077	13,780,269	0	19,731	0	19,731	0	13,800,000	0	0	0	0	490,945	XXX

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
8399997	Total - Bonds - Part 4.....						293,380,854	292,819,637	289,864,243	290,542,908	0	36,784	436,392	(399,608)	0	290,143,299	0	3,237,548	3,237,548	12,658,007	XXX
8399998	Total - Bonds - Summary Item from Part 5.....						12,427,925	12,436,738	12,369,438	0	0	(20,486)	0	(20,486)	0	12,348,952	0	78,973	78,973	112,800	XXX
8399999	Total - Bonds.....						305,808,779	305,256,375	302,233,681	290,542,908	0	16,298	436,392	(420,094)	0	302,492,251	0	3,316,521	3,316,521	12,770,807	XXX
Preferred Stocks - Industrial and Miscellaneous																					
02005N	60	5	ALLY FINANCIAL INC 144A.....	12/14/2015	Redemption	1000.0000.....	8,000	8,000	0.00	8,000	7,997	3	0	0	3	8,000	0	0	0	414	XXX
064058	20	9	BANK OF NEW YORK MELLON PFD 5.20%.....	10/06/2015	Various.....	70,000.000	1,758,180	0.00	1,750,000	1,750,000	0	0	0	0	0	1,750,000	0	8,180	8,180	42,250	XXX
8499999	Total - Preferred Stocks - Industrial and Miscellaneous.....						1,766,180	XXX	1,758,000	1,757,997	3	0	0	3	0	1,758,000	0	8,180	8,180	42,664	XXX
8999997	Total - Preferred Stocks - Part 4.....						1,766,180	XXX	1,758,000	1,757,997	3	0	0	3	0	1,758,000	0	8,180	8,180	42,664	XXX
8999999	Total - Preferred Stocks.....						1,766,180	XXX	1,758,000	1,757,997	3	0	0	3	0	1,758,000	0	8,180	8,180	42,664	XXX
9899999	Total - Preferred and Common Stocks.....						1,766,180	XXX	1,758,000	1,757,997	3	0	0	3	0	1,758,000	0	8,180	8,180	42,664	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....						307,574,959	XXX	303,991,681	292,300,905	3	16,298	436,392	(420,091)	0	304,250,251	0	3,324,701	3,324,701	12,813,471	XXX

SCHEDULE D - PART 5

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

1		2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
													12	13	14	15	16					
CUSIP Identification		Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Year's Other- Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. States, Territories and Possessions																						
64469D	WP	2	NEW HAMPSHIRE HOUSING 3.855% 07/01/30.....	..	01/16/2015	Ryan Beck & Co.....	12/01/2015	Redemption	100.0000.....	195,000	195,000	195,000	195,000	0	0	0	0	0	0	0	5,652	0
92812U	Q4	3	VIRGINIA HOUSING DEV AUTH 2014-A A.....	..	11/21/2014	Bank of America.....	12/01/2015	Paydown.....	.....	.....671,138	671,138	671,138	671,138	0	0	0	0	0	0	0	12,310	652
1799999 Total - Bonds - U.S. States, Territories & Possessions.....									866,138	866,138	866,138	866,138	0	0	0	0	0	0	0	0	17,962	652
Bonds - U.S. Special Revenue and Special Assessment																						
36230T	B2	7	GN 758157 4.550% 05/15/38.....	..	01/12/2015	KGS - Alpha Capital.....	12/01/2015	Paydown.....	.....	.....132,520	147,429	132,520	132,520	0	(14,909)	0	(14,909)	0	0	0	3,035	234
3199999 Total - Bonds - U.S. Special Revenue and Special Assessments.....									132,520	147,429	132,520	132,520	0	(14,909)	0	(14,909)	0	0	0	3,035	234	
Bonds - Industrial and Miscellaneous																						
023770	AA	8	AMERICAN AIRLINE 15-1 B PTT 2015-1 A.....	..	03/02/2015	Credit Suisse.....	11/01/2015	Redemption	100.0000.....	40,438	40,438	40,438	40,438	0	0	0	0	0	0	0	853	0
023770	AB	6	AMERICAN AIRLINE 15-1 B PTT 2015-1 B.....	..	03/02/2015	Credit Suisse.....	11/01/2015	Redemption	100.0000.....	40,923	40,923	40,923	40,923	0	0	0	0	0	0	0	946	0
02666A	AA	6	AMERICAN HOMES 4 RENT 2015-SFR1 A.....	..	02/26/2015	Goldman Sachs & Co.....	12/01/2015	Paydown.....	.....	.....35,898	35,897	35,898	35,898	0	1	0	1	0	0	0	553	0
15089Q	AD	6	CELANESE US HOLDINGS LLC.....	..	09/24/2015	Bank of America.....	10/30/2015	Bank of America.....	.....	.....1,000,000	952,500	1,002,500	953,045	0	545	0	545	0	49,455	49,455	6,231	1,799
17323T	AC	4	CITIGROUP MORTGAGE LOAN TRUST 2015-RP2 A.....	..	06/09/2015	Citi.....	12/25/2015	Paydown.....	.....	.....337,938	345,523	337,938	344,385	0	(1,139)	0	(1,139)	0	(6,446)	(6,446)	4,795	1,596
22970*	AA	8	BGS BNSF Series 2015-1 CTL PT.....	..	03/12/2015	Bostonia Global Securities.....	12/15/2015	Redemption	100.0000.....	59,710	59,710	59,710	59,710	0	0	0	0	0	0	0	1,053	0
235851	AQ	5	DANAHER CORP 3.350% 09/15/25.....	..	09/10/2015	Citi.....	09/11/2015	Barclays Capital Inc.....	.....	.....1,000,000	998,570	1,001,840	998,570	0	0	0	0	0	3,270	3,270	93	0
29977K	AA	1	EVERBANK MTGE LOAN TRUST 2013-2 A.....	..	11/02/2015	Wells Fargo Securities.....	12/01/2015	Paydown.....	.....	.....9,031	8,896	9,031	9,031	0	135	0	135	0	0	0	23	3
33767C	AD	9	FIRSTKEY MORTGAGE TRUST 2015-1 A3.....	..	03/02/2015	Barclays Capital Inc.....	12/01/2015	Paydown.....	.....	.....453,774	462,566	453,774	457,582	0	(4,984)	0	(4,984)	0	(3,808)	(3,808)	7,037	176
36164N	FG	5	GE CAPITAL INTL FUNDING.....	..	10/26/2015	Taxable Exchange.....	10/26/2015	Direct.....	.....	.....759	759	759	759	0	0	0	0	0	0	0	0	0
37045X	AW	6	GENERAL MOTORS FINL CO.....	..	04/07/2015	Deutsche Bank Securities.....	04/08/2015	Citi.....	.....	.....1,000,000	998,030	1,002,650	998,032	0	2	0	2	0	4,618	4,618	288	0
42771T	AA	3	HERO FUNDING TRUST 2015-3A A.....	..	11/18/2015	Morgan Stanley & Co.....	12/20/2015	Paydown.....	.....	.....42,583	42,580	42,583	42,580	0	0	0	0	0	3	3	0	0
53688T	AA	2	LITIGATION FEE RESIDUAL FUND 2015-1 A.....	..	04/24/2015	Deutsche Bank Securities.....	10/29/2015	Redemption	100.0000.....	96,191	96,191	96,191	96,191	0	0	0	0	0	0	0	16,900	0
580645	AG	4	MCGRAW HILL COS INC 144A.....	..	05/20/2015	J P Morgan & Co.....	12/14/2015	Tax Free Exchange.....	.....	.....1,000,000	992,540	992,896	992,896	0	356	0	356	0	0	0	22,111	0
67400A	AC	6	OAKS MORTGAGE TRUST 2015-2 A3.....	..	11/05/2015	Barclays.....	12/25/2015	Paydown.....	.....	.....35,062	35,133	35,062	35,062	0	(71)	0	(71)	0	0	0	102	31
68389X	BC	8	ORACLE CORP 2.950% 05/15/25.....	..	04/28/2015	J P Morgan & Co.....	04/29/2015	Wells Fargo Securities.....	.....	.....1,000,000	995,430	994,490	995,430	0	0	0	0	0	(940)	(940)	0	0
81618T	AC	4	SELECT INCOME REIT 4.500% 02/01/25.....	..	01/29/2015	U B S.....	02/27/2015	U B S.....	.....	.....1,500,000	1,469,850	1,500,780	1,469,918	0	68	0	68	0	30,862	30,862	2,063	0
846502	AA	0	SPARC EM SPC LEGAL STLMNT HLDG 2015-1A A.....	..	05/08/2015	U B S.....	11/01/2015	Paydown.....	.....	.....160,688	160,688	160,688	160,688	0	0	0	0	0	0	0	1,745	0
907818	ED	6	UNION PACIFIC CORP 3.250% 08/15/25.....	..	06/16/2015	Bank of America.....	06/18/2015	Morgan Stanley & Co.....	.....	.....1,000,000	993,780	993,530	993,784	0	4	0	4	0	(254)	(254)	361	0
983130	AV	7	WYNN LAS VEGAS LLC/CORP 144A.....	..	02/11/2015	Deutsche Bank Securities.....	04/29/2015	Deutsche Bank Securities.....	.....	.....1,000,000	1,000,000	1,002,500	1,000,000	0	0	0	0	0	2,500	2,500	11,611	0
G0620B	AB	4	ATLAS 2014-1 A 4.875% 12/15/39.....	..	02/18/2015	Goldman Sachs & Co.....	12/15/2015	Redemption	100.0000.....	156,300	156,300	156,300	156,300	0	0	0	0	0	0	0	3,493	64
895945	D#	7	TRICAN WELL SERVICE LTD SERIES G.....	A	10/28/2015	Tax Free Exchange.....	11/19/2015	Redemption	100.0000.....	1,027,128	1,027,128	1,027,128	1,027,255	0	127	0	127	0	(127)	(127)	4,134	0
26971H	AC	6	EAGLE LTD 2014-1A B 5.290% 12/15/39.....	F	01/05/2015	Bank of America.....	12/15/2015	Paydown.....	.....	.....125,000	125,781	125,000	125,000	0	(781)	0	(781)	0	0	0	3,508	349
N3386#	AP	4	FUGRO N.V. SERIES C 5.880% 08/17/23.....	F	08/17/2015	Tax Free Exchange.....	12/17/2015	Redemption	100.0000.....	316,658	316,658	316,658	316,817	0	160	0	160	0	(160)	(160)	3,903	0
3899999 Total - Bonds - Industrial and Miscellaneous.....									11,438,079	11,355,871	11,429,267	11,350,294	0	(5,577)	0	(5,577)	0	0	78,973	78,973	91,803	4,018
8399998 Total - Bonds.....									12,436,738	12,369,438	12,427,925	12,348,952	0	(20,486)	0	(20,486)	0	0	78,973	78,973	112,800	4,904
9999999 Total - Bonds, Preferred and Common Stocks.....									12,369,438	12,427,925	12,348,952	12,348,952	0	(20,486)	0	(20,486)	0	0	78,973	78,973	112,800	4,904

Sch. D - Pt. 6 - Sn. 1
NONE

Sch. D - Pt. 6 - Sn. 2
NONE

Sch. DA - Pt. 1
NONE

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

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

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

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

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

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

OHIO NATIONAL LIFE ASSURANCE CORPORATION
SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Common Stocks - Money Market Mutual Funds						
9AMMF1 0A 7	MOUNT VERNON SECURITIES LENDING PRIME PORTFOLIO.....		U.....	65,582,865	65,582,865	
7499999	Total - Common Stocks - Money Market Mutual Funds.....			65,582,865	65,582,865	XXX
7599999	Total - Common Stock.....			65,582,865	65,582,865	XXX
7699999	Total - Preferred and Common Stock.....			65,582,865	65,582,865	XXX
9999999	Totals.....			65,582,865	65,582,865	XXX

General Interrogatories:

1. The activity for the year: Fair Value \$.....65,582,865 Book/Adjusted Carrying Value \$.....65,582,865
2. Average balance for the year: Fair Value \$.....83,164,835 Book/Adjusted Carrying Value \$.....83,164,835
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....65,582,865 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
US Bank NA..... Cincinnati, OH.....		0.000	0	0	(11,865,113)	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	(11,865,113)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(11,865,113)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(11,865,113)	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	(20,594,273)	4. April.....	(9,110,263)	7. July.....	(10,658,513)	10. October.....	(1,924,698)
2. February.....	(8,100,117)	5. May.....	(12,434,043)	8. August.....	(4,439,013)	11. November.....	(3,167,026)
3. March.....	(9,235,219)	6. June.....	(7,851,142)	9. September.....	(5,362,476)	12. December.....	(11,865,113)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

NONE

OHIO NATIONAL LIFE ASSURANCE CORPORATION
SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
States, Etc.							
1. Alabama.....	AL			0	0	0	0
2. Alaska.....	AK			0	0	0	0
3. Arizona.....	AZ			0	0	0	0
4. Arkansas.....	AR	ST..	State regulatory requirement.....	200,558	263,782	0	0
5. California.....	CA			0	0	0	0
6. Colorado.....	CO			0	0	0	0
7. Connecticut.....	CT			0	0	0	0
8. Delaware.....	DE			0	0	0	0
9. District of Columbia.....	DC			0	0	0	0
10. Florida.....	FL			0	0	0	0
11. Georgia.....	GA	ST..	State regulatory requirement.....	60,167	79,135	0	0
12. Hawaii.....	HI			0	0	0	0
13. Idaho.....	ID			0	0	0	0
14. Illinois.....	IL			0	0	0	0
15. Indiana.....	IN			0	0	0	0
16. Iowa.....	IA			0	0	0	0
17. Kansas.....	KS			0	0	0	0
18. Kentucky.....	KY			0	0	0	0
19. Louisiana.....	LA			0	0	0	0
20. Maine.....	ME			0	0	0	0
21. Maryland.....	MD			0	0	0	0
22. Massachusetts.....	MA	ST..	State regulatory requirement.....	100,279	131,891	0	0
23. Michigan.....	MI			0	0	0	0
24. Minnesota.....	MN			0	0	0	0
25. Mississippi.....	MS			0	0	0	0
26. Missouri.....	MO			0	0	0	0
27. Montana.....	MT			0	0	0	0
28. Nebraska.....	NE			0	0	0	0
29. Nevada.....	NV			0	0	0	0
30. New Hampshire.....	NH			0	0	0	0
31. New Jersey.....	NJ			0	0	0	0
32. New Mexico.....	NM	B	State regulatory requirement.....	124,154	123,409	0	0
33. New York.....	NY			0	0	0	0
34. North Carolina.....	NC	ST..	State regulatory requirement.....	401,115	527,564	0	0
35. North Dakota.....	ND			0	0	0	0
36. Ohio.....	OH	ST..	State regulatory requirement.....	1,620,745	2,114,476	0	0
37. Oklahoma.....	OK			0	0	0	0
38. Oregon.....	OR			0	0	0	0
39. Pennsylvania.....	PA			0	0	0	0
40. Rhode Island.....	RI			0	0	0	0
41. South Carolina.....	SC	ST..	State regulatory requirement.....	175,488	230,809	0	0
42. South Dakota.....	SD			0	0	0	0
43. Tennessee.....	TN			0	0	0	0
44. Texas.....	TX			0	0	0	0
45. Utah.....	UT			0	0	0	0
46. Vermont.....	VT			0	0	0	0
47. Virginia.....	VA	ST..	State regulatory requirement.....	250,697	329,728	0	0
48. Washington.....	WA			0	0	0	0
49. West Virginia.....	WV			0	0	0	0
50. Wisconsin.....	WI			0	0	0	0
51. Wyoming.....	WY			0	0	0	0
52. American Samoa.....	AS			0	0	0	0
53. Guam.....	GU			0	0	0	0
54. Puerto Rico.....	PR	B	State regulatory requirement.....	299,648	301,547	0	0
55. US Virgin Islands.....	VI			0	0	0	0
56. Northern Mariana Islands.....	MP			0	0	0	0
57. Canada.....	CAN			0	0	0	0
58. Aggregate Alien and Other.....	OT	XXX	XXX	0	0	0	0
59. Total.....		XXX	XXX	3,232,851	4,102,341	0	0
DETAILS OF WRITE-INS							
5801.				0	0	0	0
5802.				0	0	0	0
5803.				0	0	0	0
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX		XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX		XXX	0	0	0	0

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