



ANNUAL STATEMENT

For the Year Ended December 31, 2016
of the Condition and Affairs of the

NATIONWIDE LIFE INSURANCE COMPANY

NAIC Group Code..... 0140 0140
(Current Period) (Prior Period)

Organized under the Laws of OH
Incorporated/Organized..... March 21, 1929

Statutory Home Office

Main Administrative Office

Mail Address

Primary Location of Books and Records

Internet Web Site Address
Statutory Statement Contact

NAIC Company Code..... 66869

State of Domicile or Port of Entry OH
Commenced Business..... January 10, 1931

ONE WEST NATIONWIDE BLVD..... COLUMBUS OH US 43215-2220
(Street and Number) (City or Town, State, Country and Zip Code)

ONE WEST NATIONWIDE BLVD..... COLUMBUS OH US..... 43215-2220 800-882-2822
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

ONE WEST NATIONWIDE BLVD., 1-04-701..... COLUMBUS OH US 43215-2220
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

ONE WEST NATIONWIDE BLVD., 1-04-701..... COLUMBUS OH US 43215-2220 800-882-2822
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

WWW.NATIONWIDE.COM

RONALD S. PORTER
(Name)
STATACCT@NATIONWIDE.COM
(E-Mail Address)

Employer's ID Number..... 31-4156830

Country of Domicile US

614-249-1545
(Area Code) (Telephone Number) (Extension)
877-669-5908
(Fax Number)

OFFICERS

Name	Title	Name	Title
1. KIRT ALAN WALKER	PRESIDENT & COO	2. ROBERT WILLIAM HORNER III	VP & SECRETARY
3. DAVID PATRICK LAPAUL	SR VP & TREASURER	4. STEVEN ANDREW GINNAN	VP - NFS CHIEF ACTUARY
OTHER			
TINA SUTTON AMBROZY #	SR VP - NF SALES & DISTRIBUTION	PAMELA ANN BIESECKER	SR VP - HEAD OF TAXATION
MICHAEL ALOYSIUS BOYD	SR VP-ENTERPRISE BRAND MRKT	JOHN LAUGHLIN CARTER	SR VP - NW RETIREMENT PLANS
RAE ANN DANKOVIC	SR VP - NFS LEGAL	TIMOTHY GERARD FROMMEYER	SR VP - CFO
PETER ANTHONY GOLATO	SR VP - NW FINANCIAL NETWORK	HARRY HANSEN HALLOWELL	SR VP
ERIC SHAWN HENDERSON	SR VP - IND PRODUCTS & SOL	TIFFANIE J HIBNER	SR VP-MARKT SERVICES
TERRI LYNN HILL	SR VP- PRES, NW GROWTH SOLN	MICHAEL CRAIG KELLER	EXEC VP - CHIEF INFO OFFICER
GALE VERDELL KING	EXEC VP - CHIEF ADMINIST OFF	JENNIFER BOYD MACKENZIE	SR VP- MARKETING- NF
MARK ANGELO PIZZI	EXEC VP	STEVEN CHARLES POWER	SR VP - NFS FIN SOLN & SPT SVCS
RONDAL LEROY RANSOM #	SR VP - INT. RELSHIP STRATEGIES	SANDRA LYNN RICH	SR VP
MICHAEL ANTHONY RICHARDSON #	SR VP CIO NF SYSTEM	MICHAEL SCOTT SPANGLER	SR VP - INVEST MANAG GROUP
MARK RAYMOND THRESHER	EXEC VP		

DIRECTORS OR TRUSTEES

JOHN LAUGHLIN CARTER

MARK RAYMOND THRESHER

TIMOTHY GERARD FROMMEYER

KIRT ALAN WALKER

ERIC SHAWN HENDERSON

STEPHEN SCOTT RASMUSSEN

State of..... OHIO
County of..... FRANKLIN

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

(Signature)	(Signature)	(Signature)
KIRT ALAN WALKER	ROBERT WILLIAM HORNER III	DAVID PATRICK LAPAUL
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT & COO	VP & SECRETARY	SR VP & TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 16th day of February 2017

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



CHRISTINE O'BRIEN
Notary Public, State of Ohio
My Commission Expires 12-22-2020

NATIONWIDE LIFE INSURANCE COMPANY
SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	39,209,634	0.1	39,209,634		39,209,634	0.1
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....	1,964,444	0.0	1,964,444		1,964,444	0.0
1.22 Issued by U.S. government sponsored agencies.....	228,072,385	0.6	228,072,385		228,072,385	0.6
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	71,208,231	0.2	71,208,231		71,208,231	0.2
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	205,480,281	0.5	205,480,281		205,480,281	0.5
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	208,276,943	0.5	208,276,943		208,276,943	0.5
1.43 Revenue and assessment obligations.....	1,420,877,928	3.5	1,420,877,928		1,420,877,928	3.5
1.44 Industrial development and similar obligations.....		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....	92,538	0.0	92,538		92,538	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....	699,289,662	1.7	699,289,662		699,289,662	1.7
1.513 All other.....		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	644,002,361	1.6	644,002,361		644,002,361	1.6
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....		0.0			0	0.0
1.523 All other.....	1,467,879,629	3.6	1,467,879,629		1,467,879,629	3.6
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	19,427,350,974	47.3	19,427,350,974	955,293	19,428,306,267	47.3
2.2 Unaffiliated non-U.S. securities (including Canada).....	5,729,865,393	13.9	5,729,865,393		5,729,865,393	13.9
2.3 Affiliated securities.....	10,714,285	0.0	10,714,285		10,714,285	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	57,561	0.0	57,561		57,561	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....		0.0			0	0.0
3.4 Other equity securities:						
3.41 Affiliated.....	969,521,706	2.4	969,521,706		969,521,706	2.4
3.42 Unaffiliated.....	72,626,798	0.2	72,626,798		72,626,798	0.2
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....	2,765,479,969	6.7	2,765,479,969		2,765,479,969	6.7
4.5 Commercial loans.....	4,563,123,410	11.1	4,563,123,410		4,563,123,410	11.1
4.6 Mezzanine real estate loans.....	9,990,032	0.0	9,990,032		9,990,032	0.0
5. Real estate investments:						
5.1 Property occupied by company.....		0.0			0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....	924,950,150	2.2	924,950,150		924,950,150	2.2
7. Derivatives.....	534,225,150	1.3	534,225,150		534,225,150	1.3
8. Receivables for securities.....	213,670	0.0	213,670		213,670	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....	192,414,157	0.5	192,414,157	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	374,884,442	0.9	374,884,443	191,458,864	566,343,307	1.4
11. Other invested assets.....	553,280,423	1.3	553,280,423		553,280,423	1.3
12. Total invested assets.....	41,115,052,156	100.0	41,115,052,157	192,414,157	41,115,052,157	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		6,914,640,466
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	1,119,955,098	
2.2	Additional investment made after acquisition (Part 2, Column 8).....	24,372,061	1,144,327,159
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....	450,509	
3.2	Totals, Part 3, Column 11.....		450,509
4.	Accrual of discount.....		197,075
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....		
5.2	Totals, Part 3, Column 8.....		0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		308,235
7.	Deduct amounts received on disposals, Part 3, Column 15.....		700,682,091
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		452,504
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....		
9.2	Totals, Part 3, Column 13.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....		
10.2	Totals, Part 3, Column 10.....		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		7,358,788,849
12.	Total valuation allowance.....		(20,195,449)
13.	Subtotal (Line 11 plus Line 12).....		7,338,593,400
14.	Deduct total nonadmitted amounts.....		
15.	Statement value at end of current period (Line 13 minus Line 14).....		7,338,593,400

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		255,691,617
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	123,411,772	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	117,927,280	241,339,052
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	(6,562,216)	
5.2	Totals, Part 3, Column 9.....	125	(6,562,091)
6.	Total gain (loss) on disposals, Part 3, Column 19.....		2,588,177
7.	Deduct amounts received on disposals, Part 3, Column 16.....		62,185,977
8.	Deduct amortization of premium and depreciation.....		71,142,398
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		359,728,380
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		359,728,380

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		29,487,047,234
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		5,710,415,565
3.	Accrual of discount.....		78,334,114
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	5,786,469	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	(156,917,224)	
4.4	Part 4, Column 11.....	(7,038,678)	(158,169,433)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		(14,807,416)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		3,758,356,230
7.	Deduct amortization of premium.....		71,623,414
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....	(58,292,296)	
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....	9,849,241	(48,443,055)
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....	25,707,711	
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....	2,198,924	27,906,635
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		31,196,490,730
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		31,196,490,730

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.....	61,556,320	64,845,594	31,843,080	63,277,767
	2. Canada.....	43,633,745	51,070,750	46,398,183	40,998,000
	3. Other Countries.....	27,574,486	31,077,408	28,437,225	27,250,000
	4. Totals.....	132,764,551	146,993,752	106,678,488	131,525,767
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	205,480,281	223,777,727	206,356,015	201,205,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	208,276,943	239,950,324	208,827,465	205,975,000
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.....	3,018,723,467	3,277,606,458	2,911,568,778	3,000,008,699
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States.....	20,848,459,758	21,506,862,005	20,981,272,078	21,043,014,054
	9. Canada.....	843,394,173	887,659,448	854,734,655	817,707,194
	10. Other Countries.....	4,886,471,220	5,010,425,911	5,013,129,553	4,872,273,191
	11. Totals.....	26,578,325,151	27,404,947,364	26,849,136,286	26,732,994,439
Parent, Subsidiaries and Affiliates	12. Totals.....	10,714,285	10,714,285	10,714,285	10,714,285
	13. Total Bonds.....	30,154,284,678	31,303,989,910	30,293,281,317	30,282,423,190
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....				
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	0	0	0	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	72,684,363	72,684,363	73,035,092	
	21. Canada.....				
	22. Other Countries.....				
	23. Totals.....	72,684,363	72,684,363	73,035,092	
Parent, Subsidiaries and Affiliates	24. Totals.....	969,521,706	969,521,706	1,674,369,988	
	25. Total Common Stocks.....	1,042,206,069	1,042,206,069	1,747,405,080	
	26. Total Stocks.....	1,042,206,069	1,042,206,069	1,747,405,080	
	27. Total Bonds and Stocks.....	31,196,490,747	32,346,195,979	32,040,686,397	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1.....	19,979,568	35,126,545	7,950,534	2,119,064	71,175	XXX	65,246,886	0.2	92,703,765	0.3	65,246,886	
1.2 NAIC 2.....						XXX	0	0.0		0.0		
1.3 NAIC 3.....						XXX	0	0.0		0.0		
1.4 NAIC 4.....						XXX	0	0.0		0.0		
1.5 NAIC 5.....						XXX	0	0.0		0.0		
1.6 NAIC 6.....						XXX	0	0.0		0.0		
1.7 Totals.....	19,979,568	35,126,545	7,950,534	2,119,064	71,175	XXX	65,246,886	0.2	92,703,765	0.3	65,246,886	0
2. All Other Governments												
2.1 NAIC 1.....		13,241,949	55,655,798			XXX	68,897,747	0.2	73,261,649	0.3	48,897,747	20,000,000
2.2 NAIC 2.....						XXX	0	0.0		0.0		
2.3 NAIC 3.....						XXX	0	0.0		0.0		
2.4 NAIC 4.....		187,575	1,428,198	694,711		XXX	2,310,484	0.0		0.0		2,310,484
2.5 NAIC 5.....						XXX	0	0.0	937,740	0.0		
2.6 NAIC 6.....						XXX	0	0.0	1,968,549	0.0		
2.7 Totals.....	0	13,429,524	57,083,996	694,711	0	XXX	71,208,231	0.2	76,167,938	0.3	48,897,747	22,310,484
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....	200,170	22,970,000	64,127,862	15,803,835	54,855,352	XXX	157,957,219	0.5	158,359,988	0.6	157,957,219	
3.2 NAIC 2.....				11,679,579	35,843,483	XXX	47,523,062	0.2	47,547,672	0.2	47,523,062	
3.3 NAIC 3.....						XXX	0	0.0		0.0		
3.4 NAIC 4.....						XXX	0	0.0		0.0		
3.5 NAIC 5.....						XXX	0	0.0		0.0		
3.6 NAIC 6.....						XXX	0	0.0		0.0		
3.7 Totals.....	200,170	22,970,000	64,127,862	27,483,414	90,698,835	XXX	205,480,281	0.7	205,907,660	0.7	205,480,281	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....		26,160,496	47,324,449	48,661,245	72,630,752	XXX	194,776,942	0.6	194,870,628	0.7	194,776,942	
4.2 NAIC 2.....				10,000,000		XXX	10,000,000	0.0	10,000,000	0.0	10,000,000	
4.3 NAIC 3.....						XXX	0	0.0	3,500,000	0.0		
4.4 NAIC 4.....	1,000,000	2,500,000				XXX	3,500,000	0.0		0.0	3,500,000	
4.5 NAIC 5.....						XXX	0	0.0		0.0		
4.6 NAIC 6.....						XXX	0	0.0		0.0		
4.7 Totals.....	1,000,000	28,660,496	47,324,449	58,661,245	72,630,752	XXX	208,276,942	0.7	208,370,628	0.7	208,276,942	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	257,204,488	872,041,828	508,327,627	443,403,777	920,986,142	XXX	3,001,963,862	10.0	3,169,497,367	11.1	2,984,463,862	17,500,000
5.2 NAIC 2.....					15,812,407	XXX	15,812,407	0.1	16,441,677	0.1	15,812,407	
5.3 NAIC 3.....						XXX	0	0.0		0.0		
5.4 NAIC 4.....						XXX	0	0.0		0.0		
5.5 NAIC 5.....						XXX	0	0.0		0.0		
5.6 NAIC 6.....				947,200		XXX	947,200	0.0		0.0	947,200	
5.7 Totals.....	257,204,488	872,041,828	508,327,627	444,350,977	936,798,549	XXX	3,018,723,469	10.0	3,185,939,044	11.1	3,001,223,469	17,500,000

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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	12
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	No Maturity Date	Total Current Year	Column 7 as a % of Line 10.7	Total from Column 6 Prior Year	% from Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	832,625,301	4,239,494,757	4,297,084,681	700,123,278	2,664,173,127	XXX.....	12,733,501,144	42.2	12,058,856,436	42.0	8,497,508,942	4,235,992,202
6.2 NAIC 2.....	532,176,395	3,722,930,534	4,576,400,145	864,201,177	2,101,776,228	XXX.....	11,797,484,479	39.1	11,037,574,614	38.5	7,883,099,327	3,914,385,152
6.3 NAIC 3.....	51,005,854	530,149,173	522,875,036	115,894,744	121,535,249	XXX.....	1,341,460,056	4.4	1,260,647,761	4.4	993,643,461	347,816,595
6.4 NAIC 4.....	19,937,347	229,142,448	144,963,419	15,739,852	20,187,421	XXX.....	429,970,487	1.4	306,880,343	1.1	301,197,652	128,772,835
6.5 NAIC 5.....	19,142,921	40,904,999	29,990,522	5,046,225	44,630	XXX.....	95,129,297	0.3	59,331,626	0.2	10,425,386	84,703,911
6.6 NAIC 6.....	16,134,516	1,306,539	625,347	8,681,495	29,439,510	XXX.....	56,187,407	0.2	28,401,819	0.1	2,023,564	54,163,843
6.7 Totals.....	1,471,022,334	8,763,928,450	9,571,939,150	1,709,686,771	4,937,156,165	XXX.....	26,453,732,870	87.7	24,751,692,599	86.3	17,687,898,332	8,765,834,538
7. Hybrid Securities												
7.1 NAIC 1.....		31,687,520		7,142,667	22,057,371	XXX.....	60,887,558	0.2	65,176,723	0.2	22,057,371	38,830,187
7.2 NAIC 2.....		6,910,775		9,385,196	32,128,146	XXX.....	48,424,117	0.2	64,044,752	0.2	4,988,851	43,435,265
7.3 NAIC 3.....					5,000,000	XXX.....	5,000,000	0.0	5,000,000	0.0	5,000,000	
7.4 NAIC 4.....						XXX.....	0	0.0		0.0		
7.5 NAIC 5.....				9,956,613		XXX.....	9,956,613	0.0	9,993,316	0.0	9,956,613	
7.6 NAIC 6.....					324,000	XXX.....	324,000	0.0	324,000	0.0	324,000	
7.7 Totals.....	0	38,598,295	0	26,484,476	59,509,517	XXX.....	124,592,288	0.4	144,538,791	0.5	42,326,835	82,265,452
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1.....	3,571,428	7,142,857				XXX.....	10,714,285	0.0	14,294,011	0.0	10,714,285	
8.2 NAIC 2.....						XXX.....	0	0.0		0.0		
8.3 NAIC 3.....						XXX.....	0	0.0		0.0		
8.4 NAIC 4.....						XXX.....	0	0.0		0.0		
8.5 NAIC 5.....						XXX.....	0	0.0		0.0		
8.6 NAIC 6.....						XXX.....	0	0.0		0.0		
8.7 Totals.....	3,571,428	7,142,857	0	0	0	XXX.....	10,714,285	0.0	14,294,011	0.0	10,714,285	0
9. SVO Identified Funds												
9.1 NAIC 1.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0	XXX.....	XXX.....		
9.2 NAIC 2.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0	XXX.....	XXX.....		
9.3 NAIC 3.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0	XXX.....	XXX.....		
9.4 NAIC 4.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0	XXX.....	XXX.....		
9.5 NAIC 5.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0	XXX.....	XXX.....		
9.6 NAIC 6.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0	XXX.....	XXX.....		
9.7 Totals.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	XXX.....	XXX.....	0	0

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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 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1.....	(d).....1,113,580,955	5,247,865,952	4,980,470,951	1,217,253,866	3,734,773,919	0	16,293,945,643	54.0	XXX	XXX	11,981,623,254	4,312,322,389
10.2 NAIC 2.....	(d).....532,176,395	3,729,841,309	4,576,400,145	895,265,952	2,185,560,264	0	11,919,244,065	39.5	XXX	XXX	7,961,423,647	3,957,820,417
10.3 NAIC 3.....	(d).....51,005,854	530,149,173	522,875,036	115,894,744	126,535,249	0	1,346,460,056	4.5	XXX	XXX	998,643,461	347,816,595
10.4 NAIC 4.....	(d).....20,937,347	231,830,023	146,391,617	16,434,563	20,187,421	0	435,780,971	1.4	XXX	XXX	304,697,652	131,083,319
10.5 NAIC 5.....	(d).....19,142,921	40,904,999	29,990,522	15,002,838	44,630	0	(c).....105,085,910	0.3	XXX	XXX	20,381,999	84,703,911
10.6 NAIC 6.....	(d).....16,134,516	1,306,539	625,347	9,628,695	29,763,510	0	(c).....57,458,607	0.2	XXX	XXX	3,294,764	54,163,843
10.7 Totals.....	1,752,977,988	9,781,897,995	10,256,753,618	2,269,480,658	6,096,864,993	0	(b).....30,157,975,252	100.0	XXX	XXX	21,270,064,777	8,887,910,474
10.8 Line 10.7 as a % of Col. 7.....	5.8	32.4	34.0	7.5	20.2	0.0	100.0	XXX	XXX	XXX	70.5	29.5
11. Total Bonds Prior Year												
11.1 NAIC 1.....	1,204,843,305	4,871,734,640	4,910,675,459	1,559,058,731	3,280,708,432	XXX	XXX	XXX	15,827,020,567	55.2	11,694,257,628	4,132,762,939
11.2 NAIC 2.....	605,623,852	3,716,123,120	4,160,670,082	744,333,898	1,948,857,763	XXX	XXX	XXX	11,175,608,715	39.0	7,223,893,200	3,951,715,515
11.3 NAIC 3.....	82,675,884	570,024,872	521,798,009	53,694,162	40,954,834	XXX	XXX	XXX	1,269,147,761	4.4	837,400,055	431,747,706
11.4 NAIC 4.....	20,170,049	168,141,506	108,162,963	10,369,328	36,497	XXX	XXX	XXX	306,880,343	1.1	165,244,451	141,635,892
11.5 NAIC 5.....	22,071,203	24,651,914	8,815,384	4,415,057	10,309,124	XXX	XXX	XXX	(c).....70,262,682	0.2	25,268,638	44,994,044
11.6 NAIC 6.....	16,564,940	422,251	2,256,234	9,041,162	2,409,781	XXX	XXX	XXX	(c).....30,694,368	0.1	3,832,560	26,861,808
11.7 Totals.....	1,951,949,233	9,351,098,303	9,712,378,131	2,380,912,338	5,283,276,431	XXX	XXX	XXX	(b).....28,679,614,436	100.0	19,949,896,532	8,729,717,904
11.8 Line 11.7 as a % of Col. 9.....	6.8	32.6	33.9	8.3	18.4	XXX	XXX	XXX	100.0	XXX	69.6	30.4
12. Total Publicly Traded Bonds												
12.1 NAIC 1.....	860,129,558	3,206,641,236	3,401,887,847	961,333,520	3,551,631,093	.....	.....11,981,623,254	39.7	11,694,257,628	40.8	11,981,623,254	XXX
12.2 NAIC 2.....	184,016,563	2,598,602,933	2,724,620,173	494,472,065	1,959,711,913	.....	.....7,961,423,647	26.4	7,223,893,200	25.2	7,961,423,647	XXX
12.3 NAIC 3.....	33,371,265	404,082,650	350,335,365	84,318,932	126,535,249	.....	.....998,643,461	3.3	837,400,055	2.9	998,643,461	XXX
12.4 NAIC 4.....	14,159,568	181,781,371	80,868,564	9,898,334	17,989,815	.....	.....304,697,652	1.0	165,244,451	0.6	304,697,652	XXX
12.5 NAIC 5.....	569,956	2,066,454	2,698,121	15,002,838	44,630	.....	.....20,381,999	0.1	25,268,638	0.1	20,381,999	XXX
12.6 NAIC 6.....	38,198	1,151,471	387,136	1,393,959	324,000	.....	.....3,294,764	0.0	3,832,560	0.0	3,294,764	XXX
12.7 Totals.....	1,092,285,108	6,394,326,115	6,560,797,206	1,566,419,648	5,656,236,700	0	21,270,064,777	70.5	19,949,896,532	69.6	21,270,064,777	XXX
12.8 Line 12.7 as a % of Col. 7.....	5.1	30.1	30.8	7.4	26.6	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10.....	3.6	21.2	21.8	5.2	18.8	0.0	70.5	XXX	XXX	XXX	70.5	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1.....	253,451,397	2,041,224,716	1,578,583,104	255,920,346	183,142,826	.....	.....4,312,322,389	14.3	4,132,762,939	14.4	XXX	4,312,322,389
13.2 NAIC 2.....	348,159,832	1,131,238,376	1,851,779,972	400,793,886	225,848,351	.....	.....3,957,820,417	13.1	3,951,715,515	13.8	XXX	3,957,820,417
13.3 NAIC 3.....	17,634,589	126,066,523	172,539,671	31,575,812	.....	.....	.....347,816,595	1.2	431,747,706	1.5	XXX	347,816,595
13.4 NAIC 4.....	6,777,779	50,048,652	65,523,053	6,536,229	2,197,606	.....	.....131,083,319	0.4	141,635,892	0.5	XXX	131,083,319
13.5 NAIC 5.....	18,572,965	38,838,545	27,292,401	.....	.....	.....	.....84,703,911	0.3	44,994,044	0.2	XXX	84,703,911
13.6 NAIC 6.....	16,096,318	155,068	238,211	8,234,736	29,439,510	.....	.....54,163,843	0.2	26,861,808	0.1	XXX	54,163,843
13.7 Totals.....	660,692,880	3,387,571,880	3,695,956,412	703,061,009	440,628,293	0	8,887,910,474	29.5	8,729,717,904	30.4	XXX	8,887,910,474
13.8 Line 13.7 as a % of Col. 7.....	7.4	38.1	41.6	7.9	5.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10.....	2.2	11.2	12.3	2.3	1.5	0.0	29.5	XXX	XXX	XXX	XXX	29.5

(a) Includes \$.....4,470,932,053 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....421,520,270 current year, \$.....406,989,015 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 \$.....1,385,605 current year, \$.....2,007,206 prior year of bonds with 5* designations and \$.....2,988,911 current year, \$.....3,227,394 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 short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....3,690,566; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1.	U.S. Governments												
1.1	Issuer Obligations.....	19,160,554	29,481,153	1,206,851			.XXX.	49,848,558	.0.2	76,080,471	.0.3	49,848,558	
1.2	Residential Mortgage-Backed Securities.....	819,014	5,645,392	6,743,683	2,119,064	71,175	.XXX.	15,398,328	.0.1	16,623,295	.0.1	15,398,328	
1.3	Commercial Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
1.4	Other Loan-Backed and Structured Securities.....						.XXX.	.0	.0.0		.0.0		
1.5	Totals.....	19,979,568	35,126,545	7,950,534	2,119,064	71,175	.XXX.	65,246,886	.0.2	92,703,766	.0.3	65,246,886	0
2.	All Other Governments												
2.1	Issuer Obligations.....		13,429,524	57,083,996	694,711		.XXX.	71,208,231	.0.2	76,167,938	.0.3	48,897,747	22,310,484
2.2	Residential Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
2.3	Commercial Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
2.4	Other Loan-Backed and Structured Securities.....						.XXX.	.0	.0.0		.0.0		
2.5	Totals.....	0	13,429,524	57,083,996	694,711	0	.XXX.	71,208,231	.0.2	76,167,938	.0.3	48,897,747	22,310,484
3.	U.S. States, Territories and Possessions, Guaranteed												
3.1	Issuer Obligations.....	200,170	22,970,000	64,127,862	27,483,414	90,698,835	.XXX.	205,480,281	.0.7	205,907,661	.0.7	205,480,281	
3.2	Residential Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
3.3	Commercial Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
3.4	Other Loan-Backed and Structured Securities.....						.XXX.	.0	.0.0		.0.0		
3.5	Totals.....	200,170	22,970,000	64,127,862	27,483,414	90,698,835	.XXX.	205,480,281	.0.7	205,907,661	.0.7	205,480,281	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1	Issuer Obligations.....	1,000,000	28,660,496	47,324,449	58,661,245	72,630,752	.XXX.	208,276,942	.0.7	208,370,628	.0.7	208,276,942	
4.2	Residential Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
4.3	Commercial Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
4.4	Other Loan-Backed and Structured Securities.....						.XXX.	.0	.0.0		.0.0		
4.5	Totals.....	1,000,000	28,660,496	47,324,449	58,661,245	72,630,752	.XXX.	208,276,942	.0.7	208,370,628	.0.7	208,276,942	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1	Issuer Obligations.....	2,781,301	215,482,357	191,840,718	246,575,315	906,315,267	.XXX.	1,562,994,958	.5.2	1,431,574,016	.5.0	1,545,494,958	17,500,000
5.2	Residential Mortgage-Backed Securities.....	254,413,826	655,764,608	289,409,561	154,441,694	20,483,282	.XXX.	1,374,512,971	.4.6	1,673,222,106	.5.8	1,374,512,971	
5.3	Commercial Mortgage-Backed Securities.....	9,361	44,863	77,348	112,525		.XXX.	244,097	.0.0	253,220	.0.0	244,097	
5.4	Other Loan-Backed and Structured Securities.....		750,000	27,000,000	43,221,442	10,000,000	.XXX.	80,971,442	.0.3	80,889,701	.0.3	80,971,442	
5.5	Totals.....	257,204,488	872,041,828	508,327,627	444,350,976	936,798,549	.XXX.	3,018,723,468	10.0	3,185,939,043	11.1	3,001,223,468	17,500,000
6.	Industrial and Miscellaneous (unaffiliated)												
6.1	Issuer Obligations.....	883,829,096	6,912,065,551	8,401,979,723	1,446,612,854	4,929,842,616	.XXX.	22,574,329,840	74.9	20,128,714,811	70.2	16,291,306,141	6,283,023,699
6.2	Residential Mortgage-Backed Securities.....	177,213,792	328,806,259	213,376,151	142,646,391	2,972,522	.XXX.	865,015,115	.2.9	1,080,657,590	.3.8	832,160,719	32,854,396
6.3	Commercial Mortgage-Backed Securities.....	228,245,690	328,698,575	268,767,544			.XXX.	825,711,809	.2.7	1,318,980,432	.4.6	384,421,489	441,290,320
6.4	Other Loan-Backed and Structured Securities.....	181,733,755	1,194,358,064	687,815,731	120,427,526	4,341,027	.XXX.	2,188,676,103	.7.3	2,223,339,767	.7.8	180,009,980	2,008,666,123
6.5	Totals.....	1,471,022,333	8,763,928,449	9,571,939,149	1,709,686,771	4,937,156,165	.XXX.	26,453,732,867	87.7	24,751,692,600	86.3	17,687,898,329	8,765,834,538
7.	Hybrid Securities												
7.1	Issuer Obligations.....					37,452,146	.XXX.	37,452,146	.0.1	37,004,001	.0.1	5,324,000	32,128,146
7.2	Residential Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
7.3	Commercial Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
7.4	Other Loan-Backed and Structured Securities.....		38,598,295		26,484,475	22,057,371	.XXX.	87,140,141	.0.3	107,534,791	.0.4	37,002,835	50,137,306
7.5	Totals.....	0	38,598,295	0	26,484,475	59,509,517	.XXX.	124,592,287	.0.4	144,538,792	.0.5	42,326,835	82,265,452
8.	Parent, Subsidiaries and Affiliates												
8.1	Issuer Obligations.....	3,571,428	7,142,857				.XXX.	10,714,285	.0.0	14,294,011	.0.0	10,714,285	
8.2	Residential Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
8.3	Commercial Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
8.4	Other Loan-Backed and Structured Securities.....						.XXX.	.0	.0.0		.0.0		
8.5	Totals.....	3,571,428	7,142,857	0	0	0	.XXX.	10,714,285	.0.0	14,294,011	.0.0	10,714,285	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.2 Bond Mutual Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.3 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10. Total Bonds Current Year												
10.1 Issuer Obligations.....	910,542,549	7,229,231,938	8,763,563,599	1,780,027,539	6,036,939,616	XXX	24,720,305,241	82.0	XXX	XXX	18,365,342,912	6,354,962,329
10.2 Residential Mortgage-Backed Securities.....	432,446,632	990,216,259	509,529,395	299,207,149	23,526,979	XXX	2,254,926,414	7.5	XXX	XXX	2,222,072,018	32,854,396
10.3 Commercial Mortgage-Backed Securities.....	228,255,051	328,743,438	268,844,892	112,525	0	XXX	825,955,906	2.7	XXX	XXX	384,665,586	441,290,320
10.4 Other Loan-Backed and Structured Securities.....	181,733,755	1,233,706,359	714,815,731	190,133,443	36,398,398	XXX	2,356,787,686	7.8	XXX	XXX	297,984,257	2,058,803,429
10.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals.....	1,752,977,987	9,781,897,994	10,256,753,617	2,269,480,656	6,096,864,993	0	30,157,975,247	100.0	XXX	XXX	21,270,064,773	8,887,910,474
10.7 Line 10.6 as a % of Col. 7.....	5.8	32.4	34.0	7.5	20.2	0.0	100.0	XXX	XXX	XXX	70.5	29.5
11. Total Bonds Prior Year												
11.1 Issuer Obligations.....	896,513,424	6,815,098,931	7,727,644,709	1,582,213,735	5,156,642,738	XXX	XXX	XXX	22,178,113,537	77.3	16,132,951,753	6,045,161,784
11.2 Residential Mortgage-Backed Securities.....	488,258,375	1,171,630,715	631,194,462	412,663,937	66,755,502	XXX	XXX	XXX	2,770,502,991	9.7	2,734,114,279	36,388,712
11.3 Commercial Mortgage-Backed Securities.....	300,545,200	482,343,299	536,214,678	130,475		XXX	XXX	XXX	1,319,233,652	4.6	753,214,824	566,018,828
11.4 Other Loan-Backed and Structured Securities.....	266,632,233	882,025,360	817,324,283	385,904,191	59,878,192	XXX	XXX	XXX	2,411,764,259	8.4	329,615,679	2,082,148,580
11.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals.....	1,951,949,232	9,351,098,305	9,712,378,132	2,380,912,338	5,283,276,432	XXX	XXX	XXX	28,679,614,439	100.0	19,949,896,535	8,729,717,904
11.7 Line 11.6 as a % of Col. 9.....	6.8	32.6	33.9	8.3	18.4	XXX	XXX	XXX	100.0	XXX	69.6	30.4
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations.....	408,135,667	5,199,740,373	5,945,615,580	1,209,524,610	5,602,326,682	XXX	18,365,342,912	60.9	16,132,951,753	56.3	18,365,342,912	XXX
12.2 Residential Mortgage-Backed Securities.....	428,245,956	988,859,402	497,305,368	285,808,645	21,852,647	XXX	2,222,072,018	7.4	2,734,114,279	9.5	2,222,072,018	XXX
12.3 Commercial Mortgage-Backed Securities.....	226,565,237	94,177,074	63,810,750	112,525		XXX	384,665,586	1.3	753,214,824	2.6	384,665,586	XXX
12.4 Other Loan-Backed and Structured Securities.....	29,338,248	111,549,267	54,065,506	70,973,866	32,057,370	XXX	297,984,257	1.0	329,615,679	1.1	297,984,257	XXX
12.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX	0	XXX
12.6 Totals.....	1,092,285,108	6,394,326,116	6,560,797,204	1,566,419,646	5,656,236,699	0	21,270,064,773	70.5	19,949,896,535	69.6	21,270,064,773	XXX
12.7 Line 12.6 as a % of Col. 7.....	5.1	30.1	30.8	7.4	26.6	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10.....	3.6	21.2	21.8	5.2	18.8	0.0	70.5	XXX	XXX	XXX	70.5	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations.....	502,406,882	2,029,491,565	2,817,948,019	570,502,929	434,612,934	XXX	6,354,962,329	21.1	6,045,161,784	21.1	XXX	6,354,962,329
13.2 Residential Mortgage-Backed Securities.....	4,200,676	1,356,857	12,224,027	13,398,504	1,674,332	XXX	32,854,396	0.1	36,388,712	0.1	XXX	32,854,396
13.3 Commercial Mortgage-Backed Securities.....	1,689,814	234,566,364	205,034,142			XXX	441,290,320	1.5	566,018,828	2.0	XXX	441,290,320
13.4 Other Loan-Backed and Structured Securities.....	152,395,507	1,122,157,092	660,750,225	119,159,577	4,341,028	XXX	2,058,803,429	6.8	2,082,148,580	7.3	XXX	2,058,803,429
13.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX	XXX	0
13.6 Totals.....	660,692,879	3,387,571,878	3,695,956,413	703,061,010	440,628,294	0	8,887,910,474	29.5	8,729,717,904	30.4	XXX	8,887,910,474
13.7 Line 13.6 as a % of Col. 7.....	7.4	38.1	41.6	7.9	5.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10.....	2.2	11.2	12.3	2.3	1.5	0.0	29.5	XXX	XXX	XXX	XXX	29.5

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SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

\$10

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	249,830,784	16,518,573		233,312,211	
2. Cost of short-term investments acquired.....	24,987,921,105	26,793,200		24,961,127,905	
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	24,808,197,444	39,621,207		24,768,576,237	
7. Deduct amortization of premium.....	0				
8. Total foreign exchange change in book/adjusted carrying value.....	0				
9. Deduct current year's other-than-temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	429,554,445	3,690,566	0	425,863,879	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	429,554,445	3,690,566	0	425,863,879	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year).....		394,434,598
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12.....	3,220,298	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14.....	1,041,456	4,261,754
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17.....	(23,471,661)	
3.2	Section 2, Column 19.....	44,886,338	21,414,677
4.	Total gain (loss) on termination recognized, Section 2, Column 22.....		(49,214,654)
5.	Considerations received/(paid) on terminations, Section 2, Column 15.....		16,769
6.	Amortization:		
6.1	Section 1, Column 19.....		
6.2	Section 2, Column 21.....		0
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
7.1	Section 1, Column 20.....		
7.2	Section 2, Column 23.....		0
8.	Total foreign exchange change in Book/Adjusted Carrying Value:		
8.1	Section 1, Column 18.....	59,127,613	
8.2	Section 2, Column 20.....	(6,811,700)	52,315,913
9.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....		423,195,518
10.	Deduct nonadmitted assets.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		423,195,518

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year).....		56,261,550
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column).....		45,946,300
3.1	Add:		
	Change in variation margin on open contracts - highly effective hedges:		
3.11	Section 1, Column 15, current year minus.....		
3.12	Section 1, Column 15, prior year.....	(58,895)	58,895
	Change in the valuation margin on open contracts - all other:		
3.13	Section 1, Column 18, current year minus.....	4,649,554	
3.14	Section 1, Column 18, prior year.....	(1,068,044)	5,717,598
			5,776,493
3.2	Add:		
	Change in adjustment to basis of hedged item:		
3.21	Section 1, Column 17, current year to date minus.....		
3.22	Section 1, Column 17, prior year.....	(58,895)	58,895
	Change in amount recognized:		
3.23	Section 1, Column 19, current year to date minus.....	4,649,554	
3.24	Section 1, Column 19, prior year.....	(1,068,044)	5,717,598
			5,776,493
3.3	Subtotal (Line 3.1 minus Line 3.2).....		0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15).....	(203,343,996)	
4.2	Less:		
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17).....		
4.22	Amount recognized (Section 2, Column 16).....	(203,343,996)	(203,343,996)
4.3	Subtotal (Line 4.1 minus Line 4.2).....		(0)
5.	Dispositions gains (losses) on contracts terminated in prior year:		
5.1	Total gain (loss) recognized for terminations in prior year.....		
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year.....		
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....		102,207,851
7.	Deduct nonadmitted assets.....		
8.	Statement value at end of current period (Line 6 minus Line 7).....		102,207,851

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

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

NATIONWIDE LIFE INSURANCE COMPANY
SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	423,195,518
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance.....	102,207,850
3.	Total (Line 1 plus Line 2).....	525,403,368
4.	Part D, Section 1, Column 5.....	636,433,000
5.	Part D, Section 1, Column 6.....	(111,029,632)
6.	Total (Line 3 minus Line 4 minus Line 5).....	(0)
		Fair Value Check
7.	Part A, Section 1, Column 16.....	401,470,389
8.	Part B, Section 1, Column 13.....	4,974,635
9.	Total (Line 7 plus Line 8).....	406,445,024
10.	Part D, Section 1, Column 8.....	528,809,928
11.	Part D, Section 1, Column 9.....	(122,364,904)
12.	Total (Line 9 minus Line 10 minus Line 11).....	(0)
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	75,493,923
14.	Part B, Section 1, Column 20.....	102,207,850
15.	Part D, Section 1, Column 11.....	177,701,773
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

NATIONWIDE LIFE INSURANCE COMPANY

SCHEDULE E - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	0		
2. Cost of cash equivalents acquired.....	24,000,000	24,000,000	
3. Accrual of discount.....	0		
4. Unrealized valuation increase (decrease).....	0		
5. Total gain (loss) on disposals.....	0		
6. Deduct consideration received on disposals.....	24,000,000	24,000,000	
7. Deduct amortization of premium.....	0		
8. Total foreign exchange change in book/adjusted carrying value.....	0		
9. Deduct current year's other-than-temporary impairment recognized.....	0		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	0	0
11. Deduct total nonadmitted amounts.....	0		
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0	0

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year Depreciation	Current Year's Other-Than- Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Held for Sale																
Franklin Mills Retail Building.....		Philadelphia.....	PA.....	04/28/2003.	01/05/2015.	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....83,552
0599999. Total - Properties Held for Sale.....						0	0	0	0	0	0	0	0	0	0	83,552
0699999. Totals.....						0	0	0	0	0	0	0	0	0	0	83,552

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														
00-1000030.....		PITTSBURGH.....	PA.....		11/16/1999.....	7.630.....	2,618,244.....						18,860,000.....	09/24/1999.....
00-1000031.....		PITTSBURGH.....	PA.....		11/16/1999.....	7.930.....	765,642.....						18,860,000.....	09/24/1999.....
00-1000032.....		PITTSBURGH.....	PA.....		09/20/1999.....	8.310.....	2,710,163.....						6,320,000.....	08/09/1999.....
00-1000038.....		VISTA.....	CA.....		08/31/2000.....	8.640.....	2,015,760.....						10,150,685.....	03/24/2006.....
00-1000171.....		CANTON.....	OH.....		08/15/2000.....	8.470.....	998,547.....						5,970,000.....	03/16/2000.....
00-1000188.....		KEASBY.....	NJ.....		04/17/2000.....	8.250.....	2,428,210.....						10,071,579.....	01/01/2001.....
00-1000232.....		BONITA SPRINGS.....	FL.....		06/23/2000.....	7.000.....	4,007,374.....						6,800,000.....	07/24/2012.....
00-1000541.....		COLUMBUS.....	OH.....		04/30/2001.....	7.560.....	2,436,702.....						8,467,323.....	04/03/2001.....
00-1000593.....		KENILWORTH.....	NJ.....		08/08/2001.....	7.960.....	3,829,005.....						13,650,000.....	07/13/2001.....
00-1000665.....		EDISON.....	NJ.....		07/06/2001.....	7.750.....	5,194,046.....						16,910,000.....	06/20/2001.....
00-1000701.....		VILLANOVA.....	PA.....		12/17/2001.....	7.350.....	2,759,853.....						8,682,375.....	11/05/2001.....
00-1000714.....		CLOSTER.....	NJ.....		11/08/2001.....	7.740.....	1,373,856.....						4,577,911.....	09/14/2001.....
00-1000735.....		NEW CASTLE.....	IN.....		07/18/2002.....	7.830.....	1,436,353.....						4,270,000.....	12/11/2001.....
00-1000774.....		FLINT.....	MI.....		12/20/2001.....	6.900.....	3,418,351.....						16,042,105.....	11/21/2001.....
00-1000788.....		FT. PIERCE.....	FL.....		11/20/2001.....	7.120.....	611,604.....						2,880,000.....	10/25/2001.....
00-1000818.....		LEECHBURG.....	PA.....		02/22/2002.....	7.400.....	3,538,710.....						10,630,000.....	12/20/2001.....
00-1000819.....		BARBERTON.....	OH.....		12/21/2001.....	7.400.....	1,893,358.....						6,230,000.....	12/20/2001.....
00-1000820.....		PITTSBURGH.....	PA.....		12/21/2001.....	7.400.....	871,674.....						2,730,000.....	12/20/2001.....
00-1000821.....		LOWER BURRELL.....	PA.....		12/21/2001.....	7.400.....	981,141.....						3,270,000.....	12/20/2001.....
00-1000822.....		CANAL FULTON.....	OH.....		12/21/2001.....	7.400.....	539,223.....						1,690,000.....	12/20/2001.....
00-1000848.....		NEW ALBANY.....	OH.....		02/07/2002.....	7.300.....	2,070,899.....						6,670,000.....	01/15/2002.....
00-1000858.....		BROOK PARK.....	OH.....		04/09/2002.....	7.680.....	1,595,698.....						9,500,000.....	02/15/2002.....
00-1000867.....		SALT LAKE CITY.....	UT.....		03/01/2002.....	7.400.....	1,582,010.....						4,770,000.....	01/25/2002.....
00-1000875.....		SCOTTSDALE.....	AZ.....		09/18/2002.....	8.080.....	1,171,051.....						3,186,441.....	06/17/2002.....
00-1000914.....		CINCINNATI.....	OH.....		07/01/2002.....	4.500.....	1,188,612.....						4,710,000.....	04/12/2002.....
00-1000926.....		MARIETTA.....	GA.....		12/23/2002.....	6.550.....	2,240,855.....						4,671,154.....	12/13/2002.....
00-1000929.....		CRANBERRY TOWNSHIP.....	PA.....		06/11/2002.....	7.570.....	17,764,652.....						34,310,000.....	05/06/2002.....
00-1000932.....		HARRISON TOWNSHIP.....	MI.....		05/29/2002.....	7.100.....	5,454,609.....						11,217,143.....	04/05/2002.....
00-1000949.....		STOW.....	OH.....		05/30/2002.....	7.620.....	1,748,743.....						5,009,163.....	05/06/2002.....
00-1000958.....		HOUSTON.....	TX.....		06/18/2002.....	7.580.....	1,653,968.....						3,290,000.....	04/22/2002.....
00-1000964.....		COLUMBUS.....	OH.....		10/03/2002.....	7.850.....	1,529,043.....						4,200,000.....	07/11/2002.....
00-1001017.....		STARKVILLE.....	MS.....		07/03/2002.....	7.630.....	1,221,640.....						2,670,000.....	06/21/2002.....
00-1001038.....		ITHACA.....	NY.....		10/01/2002.....	6.780.....	5,014,796.....						11,176,174.....	08/01/2007.....
00-1001042.....		RAVENNA.....	OH.....		06/27/2002.....	7.460.....	3,994,992.....						11,480,000.....	06/20/2002.....
00-1001049.....		WAYNE.....	PA.....		10/24/2002.....	6.760.....	103,607.....						1,817,619.....	09/11/2002.....
00-1001090.....		MASON.....	OH.....		12/20/2002.....	5.960.....	7,399,929.....						12,497,959.....	11/07/2002.....
00-1001135.....		MADISON.....	WI.....		12/20/2002.....	6.320.....	2,551,402.....						6,440,000.....	05/02/2002.....
00-1001201.....		NORTH BRUNSWICK.....	NJ.....		05/29/2003.....	5.550.....	4,398,984.....						10,500,000.....	04/07/2003.....
00-1001203.....		NILES.....	IL.....		12/30/2002.....	5.890.....	4,243,129.....						7,673,636.....	12/19/2002.....
00-1001215.....		EDISON.....	NJ.....		12/17/2002.....	5.500.....	8,093,328.....						33,470,000.....	10/22/2002.....
00-1001237.....		DALLAS.....	TX.....		11/20/2002.....	6.940.....	5,374,631.....						17,743,066.....	11/18/2002.....
00-1001244.....		PITTSBURGH.....	PA.....		02/08/2005.....	6.780.....	15,346,041.....						31,000,000.....	03/21/2003.....
00-1001260.....		PITTSBURGH.....	PA.....		03/05/2003.....	6.690.....	336,469.....						3,220,930.....	02/17/2003.....
00-1001279.....		PITTSBURGH.....	PA.....		12/23/2003.....	6.300.....	4,352,495.....						11,040,000.....	03/18/2003.....

E04

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1001283.....		GARLAND.....	TX.....		03/03/2003.....	5.810.....	1,701,291.....						7,100,000.....	02/21/2003
00-1001308.....		CHICAGO.....	IL.....		07/22/2003.....	5.660.....	7,880,227.....						22,800,000.....	03/31/2003
00-1001319.....		RANCHO CUCAMONGA.....	CA.....		05/15/2003.....	3.950.....	2,075,686.....						6,040,000.....	04/09/2003
00-1001324.....		ST PETE/PINELLAS PK.....	FL.....		09/08/2003.....	5.750.....	605,493.....						4,970,000.....	06/16/2003
00-1001333.....		MYRTLE BEACH.....	SC.....		06/02/2003.....	5.530.....	2,825,652.....						8,075,000.....	03/12/2003
00-1002014.....		KNOXVILLE.....	TN.....		07/28/2003.....	5.650.....	1,922,739.....						5,240,000.....	07/15/2003
00-1002028.....		MADISON.....	WI.....		11/25/2003.....	6.360.....	3,644,792.....						10,230,000.....	04/07/2003
00-1002030.....		LA PALMA.....	CA.....		04/28/2003.....	5.780.....	8,686,003.....						17,440,000.....	04/24/2003
00-1100012.....		PITTSBURGH.....	PA.....		05/13/2003.....	5.100.....	1,822,341.....						21,200,000.....	05/12/2003
00-1100030.....		CHICAGO.....	IL.....		08/04/2003.....	5.300.....	523,796.....						5,490,000.....	06/24/2003
00-1100036.....		MOORESVILLE.....	NC.....		08/05/2003.....	5.280.....	2,297,232.....						12,765,000.....	06/24/2003
00-1100046.....		GLEN CARBON.....	IL.....		01/05/2004.....	5.800.....	2,284,831.....						5,225,000.....	12/11/2003
00-1100047.....		SAINT LOUIS.....	MO.....		11/14/2003.....	6.170.....	5,038,443.....						9,560,000.....	09/17/2003
00-1100052.....		PITTSBURGH.....	PA.....		06/09/2003.....	5.070.....	200,124.....						317,200.....	06/03/2003
00-1100067.....		JOHNSON CITY.....	TN.....		10/31/2003.....	5.590.....	1,809,251.....						4,770,000.....	10/22/2003
00-1100068.....		BELLEVUE.....	TN.....		10/31/2003.....	5.590.....	2,213,953.....						6,065,000.....	08/23/2003
00-1100080.....		GREENDALE.....	WI.....		09/02/2003.....	4.600.....	496,320.....						4,290,000.....	08/15/2003
00-1100109.....		MILFORD.....	OH.....		09/23/2003.....	5.350.....	485,594.....						3,770,588.....	08/01/2003
00-1100131.....		CONCORD.....	NH.....		09/30/2003.....	5.760.....	331,230.....						10,740,000.....	09/25/2003
00-1100141.....		GRAND RAPIDS.....	MI.....		10/30/2003.....	6.470.....	375,197.....						2,687,500.....	09/30/2003
00-1100154.....		CRANBERRY TOWNSHIP.....	PA.....		10/22/2003.....	6.000.....	4,074,052.....						10,940,000.....	10/09/2003
00-1100163.....		RESTON.....	VA.....		10/27/2003.....	6.070.....	3,411,382.....						9,390,000.....	10/15/2003
00-1100173.....		ALBUQUERQUE.....	NM.....		08/31/2004.....	6.930.....	1,973,751.....						5,090,000.....	07/20/2004
00-1100174.....		SIOUX FALLS.....	SD.....		11/12/2003.....	6.050.....	1,917,196.....						4,880,000.....	10/09/2003
00-1100195.....		HOUSTON.....	TX.....		11/21/2003.....	6.480.....	1,585,790.....						3,060,000.....	11/12/2003
00-1100196.....		HOUSTON.....	TX.....		11/21/2003.....	6.480.....	1,619,459.....						3,010,000.....	11/12/2003
00-1100197.....		HOUSTON.....	TX.....		11/21/2003.....	6.480.....	2,047,050.....						3,940,000.....	11/12/2003
00-1100202.....		BALDWINVILLE.....	NY.....		12/10/2003.....	5.520.....	1,098,934.....						7,632,078.....	11/25/2003
00-1100223.....		PITTSBURGH.....	PA.....		10/30/2003.....	6.500.....	2,486,761.....						6,270,000.....	10/23/2003
00-1100233.....		ITHACA.....	NY.....		12/10/2003.....	6.630.....	529,570.....						37,660,000.....	08/01/2007
00-1100240.....		MARGATE.....	FL.....		03/03/2004.....	6.010.....	10,096,465.....						17,040,000.....	12/22/2003
00-1100247.....		CLEARFIELD.....	UT.....		12/04/2003.....	5.950.....	1,580,591.....						4,020,000.....	11/17/2003
00-1100265.....		ALTAMONTE SPRINGS.....	FL.....		12/18/2003.....	6.130.....	1,769,476.....						6,009,231.....	12/18/2003
00-1100272.....		WILSONVILLE.....	OR.....		05/21/2004.....	6.490.....	1,729,775.....						3,820,000.....	02/26/2004
00-1100296.....		CINCINNATI.....	OH.....		01/21/2004.....	5.960.....	2,494,166.....						8,030,000.....	01/19/2004
00-1100339.....		PORTLAND.....	OR.....		03/22/2004.....	5.830.....	2,234,460.....						4,480,000.....	03/08/2004
00-1100346.....		FARRAGUT.....	TN.....		05/04/2004.....	5.650.....	1,516,071.....						3,760,000.....	04/29/2004
00-1100347.....		VISALIA.....	CA.....		07/14/2004.....	5.320.....	480,862.....						3,145,000.....	05/24/2004
00-1100365.....		WENATCHEE.....	WA.....		08/09/2004.....	5.950.....	1,697,932.....						4,340,000.....	05/14/2004
00-1100369.....		HIGHWOOD.....	IL.....		05/17/2004.....	5.710.....	2,777,781.....						5,020,000.....	04/15/2004
00-1100371.....		ANDERSON.....	SC.....		12/21/2004.....	5.950.....	2,095,116.....						3,750,000.....	05/12/2004
00-1100373.....		RANCHO CUCAMONGA.....	CA.....		12/30/2004.....	6.120.....	3,038,351.....						6,900,000.....	04/06/2004
00-1100375.....		ALGONQUIN.....	IL.....		09/15/2004.....	5.340.....	1,114,490.....						6,895,385.....	06/12/2004
00-1100394.....		FORT WAYNE.....	IN.....		05/14/2004.....	5.230.....	1,778,459.....						4,000,000.....	04/27/2004

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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
00-1100403.....		BAKERSFIELD.....	CA.....		05/20/2004.....	4.900.....	110,715.....						375,000.....	03/24/2004
00-1100406.....		EDISON.....	NJ.....		05/18/2004.....	5.250.....	3,252,681.....						8,128,095.....	04/08/2004
00-1100414.....		BOURNE.....	MA.....		05/05/2004.....	5.540.....	2,715,819.....						6,630,000.....	04/26/2004
00-1100420.....		ORMOND BEACH.....	FL.....		06/15/2004.....	5.250.....	1,767,296.....						4,930,000.....	04/20/2004
00-1100421.....		PORT ORANGE.....	FL.....		09/16/2004.....	5.750.....	699,740.....						8,042,143.....	04/09/2013
00-1100464.....		GAINESVILLE.....	FL.....		05/26/2004.....	4.780.....	5,474,944.....						11,220,000.....	05/24/2004
00-1100475.....		ITHACA.....	NY.....		06/25/2004.....	7.260.....	2,669,413.....						37,660,000.....	08/01/2007
00-1100479.....		OXNARD.....	CA.....		02/18/2005.....	5.650.....	2,645,875.....						5,160,000.....	11/19/2004
00-1100487.....		HILLIARD.....	OH.....		01/06/2005.....	6.600.....	416,300.....						2,020,000.....	06/14/2004
00-1100497.....		KENT.....	WA.....		08/23/2004.....	6.290.....	1,086,248.....						5,235,146.....	08/20/2004
00-1100501.....		SAN DIEGO.....	CA.....		07/22/2004.....	3.700.....	8,265,796.....						15,290,000.....	07/08/2004
00-1100519.....		MILWAUKEE.....	WI.....		04/20/2006.....	7.260.....	2,725,935.....						7,350,000.....	08/05/2004
00-1100533.....		DAVENPORT.....	IA.....		10/01/2004.....	6.190.....	996,545.....						5,400,000.....	07/07/2004
00-1100581.....		CHARLOTTE.....	NC.....		05/11/2005.....	6.000.....	6,959,608.....						15,780,000.....	09/22/2004
00-1100598.....		FARMERS BRANCH.....	TX.....		12/16/2004.....	6.370.....	1,116,359.....						3,410,000.....	11/04/2004
00-1100599.....		FARMERS BRANCH.....	TX.....		12/16/2004.....	6.370.....	2,275,109.....						5,420,000.....	11/04/2004
00-1100601.....		DALLAS.....	TX.....		12/16/2004.....	6.370.....	1,786,852.....						5,600,000.....	11/04/2004
00-1100602.....		HOUSTON.....	TX.....		12/16/2004.....	6.370.....	1,786,173.....						4,940,000.....	11/04/2004
00-1100603.....		HOUSTON.....	TX.....		12/16/2004.....	6.370.....	1,164,403.....						3,680,000.....	11/04/2004
00-1100640.....		MANHATTAN.....	KS.....		11/03/2004.....	6.020.....	1,238,611.....						3,040,000.....	10/22/2004
00-1100649.....		KNOXVILLE.....	TN.....		11/04/2004.....	5.970.....	3,083,812.....						5,600,000.....	10/19/2004
00-1100677.....		LAS VEGAS.....	NV.....		02/18/2005.....	5.890.....	4,215,887.....						8,070,000.....	11/18/2004
00-1100686.....		CHARLOTTE.....	NC.....		12/15/2004.....	5.670.....	1,377,579.....						2,980,000.....	12/08/2004
00-1100692.....		SALT LAKE CITY.....	UT.....		01/10/2005.....	5.530.....	5,427,993.....						14,350,000.....	11/12/2004
00-1100697.....		CLEARFIELD.....	UT.....		01/28/2005.....	5.980.....	2,021,344.....						4,990,000.....	01/17/2005
00-1100698.....		ALGONQUIN.....	IL.....		03/02/2005.....	5.620.....	6,511,684.....						12,010,000.....	12/07/2004
00-1100717.....		FARMERS BRANCH.....	TX.....		12/16/2004.....	6.370.....	657,105.....						3,410,000.....	11/04/2004
00-1100718.....		FARMERS BRANCH.....	TX.....		12/16/2004.....	6.370.....	651,105.....						5,420,000.....	11/04/2004
00-1100720.....		HOUSTON.....	TX.....		12/16/2004.....	6.370.....	732,145.....						4,940,000.....	11/04/2004
00-1100721.....		DALLAS.....	TX.....		12/16/2004.....	6.370.....	1,210,300.....						5,600,000.....	11/04/2004
00-1100722.....		HOUSTON.....	TX.....		12/16/2004.....	6.370.....	917,641.....						3,680,000.....	11/04/2004
00-1100723.....		WAUSAU.....	WI.....		03/28/2006.....	6.590.....	1,754,946.....						7,396,000.....	02/05/2005
00-1100729.....		PHOENIX.....	AZ.....		03/30/2005.....	5.700.....	3,704,225.....						10,157,642.....	01/14/2005
00-1100738.....		CHULA VISTA.....	CA.....		01/28/2005.....	5.780.....	1,131,102.....						4,930,000.....	12/27/2004
00-1100756.....		LAKE OSWEGO.....	OR.....		11/08/2006.....	6.170.....	3,895,055.....						9,000,000.....	12/20/2005
00-1100765.....		CHICAGO.....	IL.....		05/19/2005.....	5.770.....	1,228,478.....						22,800,000.....	03/31/2003
00-1100773.....		SIMI VALLEY.....	CA.....		08/31/2005.....	5.580.....	4,844,459.....						24,140,000.....	03/19/2005
00-1100781.....		BROOKLYN PARK.....	MN.....		04/18/2005.....	5.630.....	4,787,430.....						8,280,000.....	03/17/2005
00-1100796.....		TAMPA.....	FL.....		02/14/2006.....	5.280.....	901,738.....						5,720,000.....	04/28/2005
00-1100806.....		RENO.....	NV.....		03/15/2005.....	5.420.....	7,277,309.....						16,270,000.....	03/02/2005
00-1100807.....		ELLENWOOD.....	GA.....		06/24/2005.....	5.910.....	4,502,813.....						7,900,000.....	04/25/2005
00-1100822.....		LAS VEGAS.....	NV.....		06/07/2005.....	5.730.....	11,314,585.....						23,010,000.....	04/13/2005
00-1100826.....		DUQUESNE.....	PA.....		06/03/2005.....	5.620.....	1,841,498.....						14,000,000.....	05/19/2006
00-1100856.....		NAPLES.....	FL.....		06/30/2005.....	5.450.....	16,094,517.....						36,990,001.....	06/09/2005
00-1100859.....		ROCKVILLE.....	MD.....		07/13/2005.....	5.420.....	5,004,049.....						10,150,000.....	07/12/2005

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1100867.....		CARSON.....	CA.....		07/27/2005.....	5.290.....	3,156,071.....						6,450,000.....	07/14/2005
00-1100868.....		REDMOND.....	WA.....		09/08/2006.....	5.876.....	20,392,790.....						34,030,000.....	06/29/2005
00-1100877.....		FAIRFIELD.....	NJ.....		07/06/2005.....	5.420.....	8,457,547.....						16,070,000.....	05/06/2005
00-1100916.....		NASHVILLE.....	TN.....		06/20/2006.....	5.800.....	3,726,906.....						6,270,000.....	09/08/2005
00-1100917.....		W. BABYLON.....	NY.....		02/05/2008.....	6.830.....	4,080,936.....						12,700,000.....	10/24/2007
00-1100918.....		IONIA.....	MI.....		08/16/2005.....	5.470.....	2,127,019.....						3,750,000.....	07/14/2005
00-1100920.....		BEAVERTON.....	OR.....		08/09/2005.....	5.110.....	5,246,048.....						9,510,000.....	08/05/2005
00-1100928.....		TAMPA.....	FL.....		09/01/2005.....	5.276.....	6,236,354.....						19,360,000.....	08/19/2005
00-1100983.....		WAUKEGAN.....	IL.....		10/26/2005.....	5.490.....	1,277,106.....						2,810,000.....	10/20/2005
00-1100990.....		ROCKVILLE.....	MD.....		05/10/2006.....	5.400.....	4,029,739.....						11,680,000.....	12/27/2005
00-1100992.....		SOUTHGATE.....	MI.....		10/14/2005.....	5.420.....	3,715,337.....						5,650,000.....	10/11/2005
00-1100999.....		SOUTH JORDAN.....	UT.....		11/07/2005.....	5.450.....	3,502,508.....						7,920,000.....	09/13/2005
00-1101003.....		JACKSONVILLE.....	FL.....		10/12/2005.....	5.590.....	3,835,331.....						8,230,000.....	09/09/2005
00-1101007.....		TAMPA.....	FL.....		12/08/2005.....	5.640.....	1,449,628.....						5,200,000.....	10/31/2005
00-1101025.....		MANHATTAN.....	KS.....		12/08/2005.....	5.700.....	3,266,152.....						7,150,000.....	10/17/2005
00-1101031.....		PLANO.....	TX.....		12/01/2005.....	5.170.....	3,910,763.....						20,670,000.....	11/16/2005
00-1101037.....		MIRAMAR.....	FL.....		03/22/2007.....	5.430.....	1,295,923.....						3,530,000.....	12/08/2005
00-1101041.....		GARDEN CITY.....	GA.....		04/28/2006.....	5.650.....	3,995,149.....						10,250,000.....	10/26/2005
00-1101048.....		BERKELEY HEIGHTS.....	NJ.....		12/01/2005.....	5.640.....	2,413,056.....						6,030,000.....	11/30/2005
00-1101056.....		ELLICOTT CITY.....	MD.....		12/08/2005.....	5.550.....	19,854,640.....						26,285,000.....	11/23/2005
00-1101137.....		FRANKFORT.....	IL.....		04/23/2007.....	6.290.....	2,975,429.....						5,460,000.....	05/16/2006
00-1101138.....		INDIAN TRAIL.....	NC.....		04/26/2006.....	5.640.....	2,559,185.....						7,730,000.....	02/16/2006
00-1101145.....		TUSTIN.....	CA.....		04/11/2006.....	5.610.....	3,480,329.....						8,240,000.....	03/16/2006
00-1101152.....		CINCINNATI.....	OH.....		09/28/2006.....	6.010.....	1,802,505.....						5,675,000.....	10/01/2006
00-1101157.....		MASPETH.....	NY.....		04/21/2006.....	5.710.....	1,221,140.....						3,630,000.....	03/05/2006
00-1101161.....		BONITA SPRINGS.....	FL.....		04/17/2006.....	7.000.....	356,595.....						6,800,000.....	07/24/2012
00-1101173.....		VISTA.....	CA.....		05/31/2006.....	7.450.....	930,710.....						12,350,000.....	03/24/2006
00-1101181.....		LAKE ST LOUIS.....	MO.....		06/29/2007.....	6.410.....	12,809,613.....						30,220,000.....	01/19/2007
00-1101197.....		COLUMBUS.....	OH.....		02/06/2007.....	6.260.....	6,751,400.....						11,900,000.....	11/30/2006
00-1101211.....		LAS VEGAS.....	NV.....		06/29/2006.....	6.480.....	3,046,944.....						5,630,000.....	06/22/2006
00-1101214.....		MIAMI.....	FL.....		12/07/2006.....	6.590.....	10,485,425.....						18,610,000.....	09/14/2006
00-1101224.....		DUQUESNE.....	PA.....		01/12/2007.....	6.310.....	2,244,367.....						14,000,000.....	05/19/2006
00-1101227.....		MURRIETA.....	CA.....		06/15/2007.....	6.820.....	12,964,753.....						19,100,000.....	06/08/2006
00-1101230.....		SAN JUAN CAPISTRANO.....	CA.....		08/02/2006.....	6.400.....	4,449,119.....						19,090,000.....	06/17/2016
00-1101243.....		CHANTILLY.....	VA.....		09/12/2006.....	6.440.....	7,670,000.....						11,720,000.....	09/06/2006
00-1101244.....		CHANTILLY.....	VA.....		09/12/2006.....	6.440.....	10,485,000.....						21,410,000.....	09/06/2006
00-1101308.....		CARLSBAD.....	CA.....		01/11/2007.....	6.020.....	1,542,221.....						3,590,000.....	08/30/2006
00-1101309.....		BRANCHBURG.....	NJ.....		11/07/2006.....	4.740.....	3,671,074.....						5,020,000.....	09/29/2006
00-1101383.....		AURORA.....	OH.....		04/12/2007.....	5.970.....	5,120,062.....						8,600,000.....	02/20/2007
00-1101395.....		SAN DIEGO.....	CA.....		08/31/2007.....	3.700.....	4,552,239.....						15,290,000.....	07/08/2004
00-1101405.....		ANNAPOLIS.....	MD.....		03/23/2007.....	5.810.....	2,308,501.....						4,910,000.....	03/01/2007
00-1101414.....		LAKE ST LOUIS.....	MO.....		12/21/2007.....	6.470.....	2,695,975.....						30,220,000.....	01/19/2007
00-1101419.....		AVON.....	MA.....		04/27/2007.....	5.790.....	625,813.....						2,140,000.....	04/25/2007
00-1101427.....		MILWAUKEE.....	WI.....		10/31/2007.....	6.620.....	2,746,757.....						5,820,000.....	03/23/2007

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1101439.....		SANTA MARIA.....	CA.....		04/17/2007.....	6.190.....	780,762.....						2,520,000.....	03/29/2007
00-1101445.....		SALT LAKE CITY.....	UT.....		05/01/2007.....	5.560.....	2,959,815.....						5,030,000.....	04/16/2007
00-1101447.....		TAMPA.....	FL.....		06/29/2007.....	5.850.....	1,482,739.....						5,220,000.....	06/21/2007
00-1101449.....		MORENO VALLEY.....	CA.....		05/29/2007.....	5.820.....	6,655,022.....						12,450,000.....	04/17/2007
00-1101456.....		BURLINGTON.....	WA.....		05/14/2007.....	5.900.....	2,829,546.....						8,140,000.....	05/09/2007
00-1101458.....		CHICAGO.....	IL.....		05/22/2007.....	5.680.....	4,244,186.....						7,980,000.....	05/07/2007
00-1101475.....		LONGWOOD.....	FL.....		12/27/2007.....	5.870.....	5,921,524.....						14,590,000.....	09/20/2007
00-1101481.....		ANN ARBOR.....	MI.....		07/24/2007.....	5.680.....	21,100,224.....						34,610,000.....	06/28/2007
00-1101491.....		JACKSONVILLE BEACH.....	FL.....		06/21/2007.....	6.430.....	3,872,621.....						7,100,000.....	06/14/2007
00-1101493.....		SALT LAKE CITY.....	UT.....		07/30/2007.....	5.760.....	10,447,177.....						15,860,000.....	06/29/2007
00-1101509.....		ITHACA.....	NY.....		07/31/2007.....	6.800.....	4,148,722.....						37,660,000.....	08/01/2007
00-1101512.....		BURR RIDGE.....	IL.....		12/03/2007.....	6.300.....	3,282,817.....						5,830,000.....	06/21/2007
00-1101516.....		MILWAUKEE.....	WI.....		06/15/2007.....	5.860.....	2,500,000.....						9,530,000.....	06/13/2007
00-1101521.....		ATLANTA.....	GA.....		08/07/2007.....	6.080.....	10,253,009.....						17,000,000.....	07/02/2007
00-1101525.....		AUSTIN.....	TX.....		07/18/2007.....	6.280.....	3,951,308.....						6,742,857.....	07/03/2007
00-1101526.....		ALBUQUERQUE.....	NM.....		08/15/2007.....	6.480.....	2,587,530.....						8,160,000.....	08/03/2007
00-1101534.....		TORRANCE.....	CA.....		08/30/2007.....	6.510.....	4,160,461.....						6,420,000.....	08/20/2007
00-1101540.....		ORANGE.....	CA.....		08/29/2007.....	4.500.....	9,962,042.....						15,710,000.....	08/16/2007
00-1101544.....		RANCHO DOMINGUEZ.....	CA.....		10/02/2007.....	6.210.....	4,365,151.....						7,150,000.....	08/01/2007
00-1101548.....		TACOMA.....	WA.....		10/31/2007.....	6.250.....	12,921,680.....						34,150,000.....	08/28/2008
00-1101549.....		TACOMA.....	WA.....		10/31/2007.....	4.290.....	3,329,448.....						34,150,000.....	08/28/2008
00-1101558.....		ROCKLEDGE.....	FL.....		09/24/2007.....	6.190.....	5,996,736.....						9,260,000.....	09/10/2007
00-1101562.....		SALT LAKE CITY.....	UT.....		09/20/2007.....	6.110.....	8,042,757.....						11,860,000.....	08/11/2007
00-1101563.....		HICKORY.....	NC.....		10/19/2007.....	6.110.....	2,758,990.....						16,730,000.....	09/21/2007
00-1101566.....		ADDISON.....	IL.....		10/18/2007.....	6.430.....	2,659,918.....						3,980,000.....	09/08/2007
00-1101567.....		VARIOUS.....	PA.....		08/31/2007.....	6.470.....	12,022,206.....						33,800,000.....	08/30/2007
00-1101568.....		VARIOUS.....	OH.....		08/31/2007.....	6.470.....	6,898,360.....						19,380,000.....	08/30/2007
00-1101631.....		SAN DIEGO.....	CA.....		04/03/2008.....	5.700.....	3,799,345.....						12,510,000.....	02/28/2008
00-1101634.....		PITTSBURGH.....	PA.....		04/18/2008.....	6.670.....	2,676,122.....						5,530,000.....	04/14/2008
00-1101637.....		PITTSBURGH.....	PA.....		04/22/2008.....	7.000.....	12,106,335.....						22,000,000.....	04/21/2008
00-1101640.....		MOON TOWNSHIP.....	PA.....		07/24/2008.....	6.770.....	16,778,932.....						32,685,000.....	07/21/2008
00-1101646.....		TACOMA.....	WA.....		10/30/2008.....	4.290.....	1,269,063.....						34,150,000.....	08/28/2008
00-1101650.....		BEDFORD.....	OH.....		09/26/2008.....	8.000.....	8,153,916.....						20,770,000.....	09/25/2008
00-1101672.....		HOUSTON.....	TX.....		02/19/2010.....	6.170.....	6,945,625.....						11,750,000.....	02/09/2010
00-1101673.....		ADDISON.....	IL.....		02/19/2010.....	6.170.....	2,525,682.....						4,380,000.....	02/09/2010
00-1101674.....		HANOVER.....	MD.....		02/19/2010.....	6.170.....	4,419,943.....						7,750,000.....	02/09/2010
00-1101675.....		ALGONA.....	WA.....		02/19/2010.....	6.170.....	13,350,033.....						22,740,000.....	02/09/2010
00-1101678.....		ADDISON.....	IL.....		02/19/2010.....	6.170.....	3,878,726.....						6,650,000.....	02/09/2010
00-1101679.....		ATLANTA.....	GA.....		02/19/2010.....	6.170.....	11,004,756.....						20,480,000.....	02/09/2010
00-1101680.....		HOUSTON.....	TX.....		02/19/2010.....	6.170.....	1,353,044.....						2,200,000.....	02/09/2010
00-1101681.....		HOUSTON.....	TX.....		02/19/2010.....	6.170.....	2,255,073.....						3,920,000.....	02/09/2010
00-1101682.....		BUFORD.....	GA.....		02/19/2010.....	6.170.....	2,074,667.....						3,150,000.....	02/09/2010
00-1101685.....		SAN ANTONIO.....	TX.....		03/18/2010.....	6.400.....	11,246,378.....						20,530,000.....	10/18/2011
00-1101686.....		PITTSBURGH.....	PA.....		03/26/2010.....	8.000.....	1,053,333.....						3,430,000.....	03/19/2010

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1101690.....		WEST VIEW.....	PA.....		06/10/2010.....	6.950.....	5,102,238.....						10,250,000.....	05/05/2010
00-1101691.....		ALEXANDRIA.....	VA.....		06/18/2010.....	6.150.....	5,030,329.....						9,070,000.....	06/11/2010
00-1101693.....		FT WRIGHT.....	KY.....		10/05/2010.....	5.600.....	7,254,673.....						12,600,000.....	07/19/2010
00-1101695.....		KENT.....	WA.....		07/15/2010.....	6.000.....	3,927,436.....						8,060,000.....	07/14/2010
00-1101699.....		BURLINGTON.....	KY.....		08/05/2010.....	5.350.....	8,327,159.....						13,210,000.....	07/23/2010
00-1101700.....		HOUSTON.....	TX.....		09/01/2010.....	5.500.....	3,283,296.....						8,400,000.....	08/27/2010
00-1101701.....		FAIRVIEW.....	OR.....		09/29/2010.....	5.050.....	11,659,665.....						17,450,000.....	09/14/2010
00-1101702.....		CLINTON.....	UT.....		10/08/2010.....	5.500.....	9,178,013.....						15,465,000.....	09/13/2010
00-1101703.....		GLENSHAW.....	PA.....		01/27/2011.....	5.650.....	11,388,981.....						19,450,000.....	11/15/2010
00-1101704.....		ST. PETERSBURG.....	FL.....		08/05/2010.....	7.750.....	23,508.....						1,827,450.....	08/29/1997
00-1101715.....		LYNDHURST.....	NJ.....		12/01/2010.....	5.380.....	8,146,035.....						25,473,034.....	04/07/2016
00-1101719.....		LOVELAND.....	OH.....		12/13/2010.....	4.230.....	1,241,497.....						4,790,000.....	12/07/2010
00-1101720.....		WEST BEND.....	WI.....		12/07/2010.....	5.000.....	8,202,395.....						13,130,000.....	12/01/2010
00-1101722.....		SALT LAKE CITY.....	UT.....		12/27/2010.....	5.250.....	4,328,324.....						8,200,000.....	12/14/2010
00-1101724.....		TORRANCE.....	CA.....		01/27/2011.....	4.720.....	4,122,290.....						11,460,000.....	01/14/2011
00-1101725.....		ALBUQUERQUE.....	NM.....		01/31/2011.....	5.500.....	2,266,667.....						5,785,000.....	12/31/2010
00-1101726.....		COLUMBUS.....	OH.....	S.....	12/29/2010.....	5.000.....	16,871,012.....						27,530,000.....	12/21/2010
00-1101727.....		WEST BABYLON.....	NY.....		02/15/2011.....	6.150.....	2,931,256.....						5,451,000.....	01/31/2011
00-1101728.....		COLUMBUS.....	OH.....	S.....	06/08/2011.....	5.000.....	1,695,184.....						27,530,000.....	12/21/2010
00-1101729.....		UPPER ARLINGTON.....	OH.....		07/15/2011.....	5.800.....	35,280,486.....						53,200,000.....	07/01/2011
00-1101736.....		SHAWNEE.....	KS.....		03/01/2011.....	5.530.....	3,299,460.....						5,650,000.....	02/24/2011
00-1101738.....		FLORHAM PARK.....	NJ.....		06/02/2011.....	5.450.....	19,219,021.....						28,420,000.....	05/17/2011
00-1101743.....		CHAPEL HILL.....	NC.....		11/15/2011.....	6.150.....	7,390,192.....						14,820,000.....	07/11/2011
00-1101746.....		MESA.....	AZ.....		05/20/2011.....	5.650.....	2,578,200.....						4,630,000.....	05/13/2011
00-1101747.....		IRVINE.....	CA.....		05/02/2011.....	5.500.....	6,880,308.....						16,110,000.....	04/19/2011
00-1101750.....		BUFFALO GROVE.....	IL.....		05/05/2011.....	5.250.....	1,753,096.....						3,340,000.....	04/18/2011
00-1101751.....		WOOD DALE.....	IL.....		05/05/2011.....	5.250.....	4,159,584.....						6,780,000.....	04/18/2011
00-1101753.....		HOUSTON.....	TX.....		06/29/2011.....	5.530.....	12,037,264.....						37,000,000.....	06/22/2011
00-1101755.....		CLIFTON.....	VA.....		06/28/2011.....	5.250.....	25,000,000.....						40,010,000.....	06/07/2011
00-1101756.....		NASHVILLE.....	TN.....		07/20/2011.....	5.550.....	8,304,784.....						14,290,000.....	05/17/2011
00-1101757.....		WOODINVILLE.....	WA.....		07/13/2011.....	4.390.....	5,206,479.....						12,970,000.....	07/11/2011
00-1101758.....		TOLUCA LAKE.....	CA.....		06/14/2011.....	4.550.....	3,435,266.....						5,070,000.....	05/31/2011
00-1101760.....		WOOD DALE.....	IL.....		05/05/2011.....	5.250.....	2,375,224.....						3,890,000.....	04/18/2011
00-1101761.....		WOOD DALE.....	IL.....		05/05/2011.....	5.250.....	4,801,222.....						9,710,000.....	04/18/2011
00-1101762.....		WOOD DALE.....	IL.....		05/05/2011.....	5.250.....	3,650,698.....						6,110,000.....	04/18/2011
00-1101763.....		CINCINNATI.....	OH.....		08/30/2011.....	5.180.....	14,111,183.....						22,000,000.....	09/01/2011
00-1101765.....		CHICAGO.....	IL.....		08/31/2011.....	4.390.....	5,052,137.....						18,290,000.....	08/23/2011
00-1101767.....		GREENFIELD.....	WI.....		09/12/2011.....	5.150.....	9,410,906.....						15,450,000.....	09/01/2011
00-1101771.....		CINCINNATI.....	OH.....		07/27/2011.....	4.960.....	5,175,415.....						7,750,000.....	07/21/2011
00-1101772.....		PARKER.....	CO.....		09/01/2011.....	4.450.....	14,586,626.....						21,630,000.....	08/09/2011
00-1101775.....		WASHINGTON.....	DC.....		07/28/2011.....	4.750.....	13,500,000.....						20,970,000.....	07/21/2011
00-1101776.....		ORANGE.....	CA.....		09/29/2011.....	4.760.....	5,004,131.....						15,720,000.....	08/25/2011
00-1101779.....		GOODYEAR.....	AZ.....		08/30/2011.....	4.200.....	17,924,668.....						25,860,000.....	08/02/2011
00-1101780.....		MINNEAPOLIS.....	MN.....		09/20/2011.....	4.800.....	18,249,535.....						28,006,667.....	09/13/2011
00-1101782.....		LAGUNA HILLS.....	CA.....		10/11/2011.....	4.610.....	9,306,324.....						16,290,000.....	10/10/2011

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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
00-1101783.....		MISSION VIEJO.....	CA.....		12/15/2011.....	4.680	4,417,153						7,420,000	10/10/2011
00-1101784.....		SEATTLE.....	WA.....		09/30/2011.....	4.900	6,533,990						10,200,000	09/29/2011
00-1101786.....		PITTSBURGH.....	PA.....		09/23/2011.....	5.250	28,543,971						42,540,000	09/09/2011
00-1101788.....		WEST CHESTER.....	PA.....		10/31/2011.....	4.350	7,215,323						11,630,000	09/30/2011
00-1101789.....		LENEXA.....	KS.....		12/08/2011.....	5.100	7,357,087						13,430,000	11/21/2011
00-1101791.....		WAUSAU.....	WI.....		11/22/2011.....	5.000	4,429,010						7,050,000	10/27/2011
00-1101792.....		LEXINGTON.....	KY.....		02/07/2012.....	5.150	3,891,447						7,040,000	01/10/2012
00-1101793.....		SAN ANTONIO.....	TX.....		10/21/2011.....	6.500	601,057						20,530,000	10/18/2011
00-1101794.....		RALEIGH.....	NC.....		11/21/2011.....	4.500	4,466,738						6,600,000	11/03/2011
00-1101799.....		MIDDLE RIVER.....	MD.....		02/02/2012.....	5.150	4,381,693						6,610,000	01/27/2012
00-1101800.....		CHICAGO.....	IL.....		11/30/2011.....	4.750	16,469,683						26,800,714	11/28/2011
00-1101802.....		COLUMBUS.....	OH.....	S.....	12/01/2011.....	4.900	10,829,729						18,830,000	11/07/2011
00-1101803.....		HOUSTON.....	TX.....		11/16/2011.....	4.040	17,357,463						24,040,000	11/07/2011
00-1101806.....		CITY OF INDUSTRY.....	CA.....		12/12/2011.....	4.890	5,229,815						9,380,000	12/06/2011
00-1101807.....		LAGRANGE.....	KY.....		12/14/2011.....	4.790	2,922,013						5,220,000	12/01/2011
00-1101808.....		GAITHERSBURG.....	MD.....		12/13/2011.....	4.550	10,000,000						16,984,615	11/29/2011
00-1101812.....		PLATTEVILLE.....	WI.....		01/25/2012.....	5.030	4,908,211						9,450,000	01/10/2012
00-1101816.....		ATLANTA.....	GA.....		03/01/2012.....	3.990	43,898,829						83,240,000	02/14/2012
00-1101817.....		OAKLAND.....	CA.....		06/27/2012.....	4.000	9,562,065						19,935,000	06/21/2012
00-1101818.....		TEMPE.....	AZ.....		02/01/2012.....	4.050	28,000,000						37,120,000	01/23/2012
00-1101819.....		HOUSTON.....	TX.....		03/29/2012.....	3.760	24,564,604						32,200,000	02/27/2012
00-1101822.....		BROOKLINE.....	MA.....		04/11/2012.....	4.250	4,500,000						13,440,000	03/16/2012
00-1101825.....		REISTERSTOWN.....	MD.....		06/01/2012.....	5.110	5,810,633						12,460,000	05/14/2012
00-1101826.....		BEDMINSTER.....	NJ.....		04/19/2012.....	4.640	7,919,610						12,590,000	04/10/2012
00-1101828.....		DYER.....	IN.....		04/05/2012.....	4.500	1,701,328						4,700,000	03/27/2012
00-1101830.....		PITTSBURGH.....	PA.....		05/03/2012.....	5.000	4,079,840						7,040,000	04/30/2012
00-1101831.....		COMMACK.....	NY.....		04/25/2012.....	4.150	4,189,540						19,080,000	04/19/2012
00-1101832.....		CENTEREACH.....	NY.....		06/29/2012.....	4.850	14,665,903						23,890,000	06/13/2012
00-1101834.....		NEW YORK.....	NY.....		04/13/2012.....	3.740	59,000,000						81,870,000	03/29/2012
00-1101835.....		BRENTWOOD.....	TN.....		05/08/2012.....	4.930	5,565,398						8,270,000	04/26/2012
00-1101838.....		ANN ARBOR.....	MI.....		04/27/2012.....	4.680	14,275,316						21,380,000	04/25/2012
00-1101839.....		WASHINGTON.....	DC.....		09/17/2012.....	4.450	22,251,513						34,010,000	08/15/2012
00-1101846.....		CHARLOTTESVILLE.....	VA.....		05/01/2012.....	4.520	4,047,927						6,290,000	04/25/2012
00-1101847.....		BRENTWOOD.....	TN.....		11/08/2012.....	4.740	7,944,563						12,370,000	06/14/2012
00-1101848.....		CINCINNATI.....	OH.....		07/20/2012.....	4.580	19,458,866						29,000,000	06/22/2012
00-1101852.....		OCEANSIDE.....	CA.....		06/28/2012.....	4.500	4,828,624						7,660,000	06/04/2012
00-1101855.....		CINCINNATI.....	OH.....		10/22/2012.....	4.250	4,950,000						8,640,000	09/14/2012
00-1101856.....		CINCINNATI.....	OH.....		10/22/2012.....	4.250	4,050,000						6,890,000	09/14/2012
00-1101857.....		CINCINNATI.....	OH.....		10/22/2012.....	4.250	2,950,000						5,050,000	09/14/2012
00-1101858.....		CINCINNATI.....	OH.....		10/22/2012.....	4.250	15,550,000						28,000,000	09/14/2012
00-1101860.....		MILWAUKEE.....	WI.....		06/15/2012.....	4.250	9,557,122						15,810,000	06/11/2012
00-1101861.....		REDMOND.....	WA.....		06/08/2012.....	4.250	22,017,333						30,560,000	05/08/2012
00-1101863.....		MULLICA HILL.....	NJ.....		06/20/2012.....	4.800	4,394,744						7,580,000	06/13/2012
00-1101865.....		COLUMBUS.....	OH.....		08/09/2012.....	5.250	6,581,595						13,310,000	10/21/2015

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SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1101868.....		HOUSTON.....	TX.....		08/07/2012.....	3.750.....	15,500,000.....						26,970,000.....	07/31/2012
00-1101869.....		IRVINE.....	CA.....		08/09/2012.....	3.910.....	26,878,201.....						39,680,000.....	07/10/2012
00-1101870.....		PORTLAND.....	OR.....		09/25/2012.....	3.950.....	3,664,215.....						9,720,000.....	08/03/2012
00-1101872.....		SAN DIEGO.....	CA.....		10/10/2012.....	4.150.....	4,762,399.....						9,440,000.....	08/21/2012
00-1101873.....		CINCINNATI.....	OH.....		08/23/2012.....	4.550.....	11,060,286.....						21,390,000.....	07/16/2012
00-1101874.....		FT. THOMAS.....	KY.....		08/23/2012.....	4.550.....	7,823,129.....						15,050,000.....	07/16/2012
00-1101875.....		GRANDVIEW.....	MO.....		07/25/2012.....	4.300.....	10,450,540.....						16,770,000.....	07/16/2012
00-1101876.....		CARLSBAD.....	CA.....		06/22/2012.....	3.800.....	17,185,149.....						24,740,000.....	06/13/2012
00-1101879.....		BOULDER.....	CO.....		08/01/2012.....	4.150.....	3,790,066.....						7,190,000.....	07/24/2012
00-1101881.....		NASHVILLE.....	TN.....		09/10/2012.....	4.600.....	4,510,000.....						6,970,000.....	08/03/2012
00-1101882.....		REDONDO BEACH.....	CA.....		04/03/2013.....	4.080.....	4,477,004.....						15,040,000.....	08/22/2012
00-1101883.....		STUDIO CITY.....	CA.....		03/05/2013.....	4.080.....	4,375,982.....						11,110,000.....	08/22/2012
00-1101884.....		BUFFALO GROVE.....	IL.....		08/21/2012.....	5.000.....	3,257,278.....						5,170,000.....	08/15/2012
00-1101890.....		NEWPORT BEACH.....	CA.....		10/12/2012.....	3.870.....	22,585,653.....						34,270,000.....	09/05/2012
00-1101893.....		FORT WORTH.....	TX.....		10/01/2012.....	4.050.....	9,276,177.....						13,120,000.....	08/20/2012
00-1101894.....		COLUMBUS.....	OH.....	S.....	11/13/2012.....	4.750.....	21,698,072.....						34,726,000.....	10/09/2012
00-1101895.....		CHARLESTON.....	SC.....		11/13/2012.....	4.380.....	6,969,989.....						10,070,000.....	10/29/2012
00-1101898.....		NEW YORK.....	NY.....		11/15/2012.....	4.290.....	27,855,377.....						47,500,000.....	10/17/2012
00-1101899.....		NEW YORK.....	NY.....		11/15/2012.....	8.500.....	4,213,189.....						47,500,000.....	10/17/2012
00-1101900.....		BELLEVUE.....	WA.....		12/06/2012.....	4.000.....	11,135,050.....						15,495,000.....	11/08/2012
00-1101901.....		NASHVILLE.....	TN.....		03/14/2013.....	4.300.....	5,286,280.....						9,540,000.....	11/13/2012
00-1101904.....		WOODLAND.....	CA.....		10/24/2012.....	3.900.....	6,267,569.....						11,360,000.....	10/15/2012
00-1101905.....		HERNDON.....	VA.....		10/26/2012.....	3.600.....	29,000,000.....						40,870,000.....	10/17/2012
00-1101906.....		CHICAGO.....	IL.....		04/01/2013.....	3.900.....	11,307,470.....						27,920,000.....	02/14/2013
00-1101909.....		IRVINE.....	CA.....		11/30/2012.....	3.950.....	41,604,376.....						62,860,000.....	10/12/2012
00-1101912.....		COLUMBUS.....	OH.....	S.....	12/19/2012.....	4.100.....	25,210,596.....						40,290,000.....	11/29/2012
00-1101913.....		SALT LAKE CITY.....	UT.....		11/13/2012.....	3.900.....	2,185,129.....						6,000,000.....	11/07/2012
00-1101914.....		LOGAN.....	UT.....		11/13/2012.....	4.000.....	4,977,230.....						8,020,000.....	11/07/2012
00-1101920.....		CHANDLER.....	AZ.....		12/20/2012.....	4.470.....	5,571,936.....						11,650,000.....	12/14/2012
00-1101921.....		MAPLE VALLEY.....	WA.....		01/14/2013.....	4.160.....	11,700,546.....						19,540,000.....	12/31/2012
00-1101922.....		JUANITA.....	WA.....		02/07/2013.....	3.850.....	7,319,620.....						13,910,000.....	12/31/2012
00-1101924.....		TUSTIN.....	CA.....		12/05/2012.....	3.790.....	20,072,296.....						36,400,000.....	11/28/2012
00-1101927.....		BRICK.....	NJ.....		12/12/2012.....	3.860.....	21,279,182.....						32,044,884.....	11/28/2012
00-1101928.....		ANAHEIM.....	CA.....		12/14/2012.....	3.840.....	29,598,259.....						42,734,100.....	12/10/2012
00-1101929.....		IRVINE.....	CA.....		01/03/2013.....	4.000.....	3,458,797.....						7,030,000.....	12/19/2012
00-1101930.....		KANSAS CITY.....	MO.....		02/05/2013.....	4.000.....	2,680,568.....						4,780,000.....	01/29/2013
00-1101933.....		PITTSBURGH.....	PA.....		12/21/2012.....	4.450.....	5,983,934.....						8,930,000.....	12/18/2012
00-1101934.....		SCOTTSDALE.....	AZ.....		05/01/2013.....	3.500.....	14,514,976.....		(36,232)				20,210,000.....	04/18/2013
00-1101935.....		WASHINGTON.....	DC.....		03/14/2013.....	3.630.....	18,524,203.....						52,390,000.....	02/26/2013
00-1101938.....		GRIMES.....	IA.....		03/27/2013.....	4.600.....	4,299,436.....						5,910,000.....	03/21/2013
00-1101941.....		GRANDVIEW.....	OH.....	S.....	05/30/2013.....	3.800.....	15,302,023.....						23,010,000.....	05/16/2013
00-1101944.....		OMAHA.....	NE.....		03/07/2013.....	4.050.....	5,128,115.....						8,070,000.....	03/01/2013
00-1101946.....		MCLEAN.....	VA.....		08/02/2013.....	3.750.....	9,845,156.....						18,570,000.....	04/08/2013
00-1101949.....		COLUMBIA.....	SC.....		03/19/2013.....	3.840.....	15,314,114.....						21,230,000.....	03/15/2013

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1101950.....		KANSAS CITY.....	MO.....		03/04/2013.....	4.000.....	7,245,897.....						11,470,000.....	02/14/2013
00-1101951.....		WOODLAND HILLS.....	CA.....		09/03/2013.....	4.230.....	8,892,469.....						13,590,000.....	03/05/2013
00-1101953.....		FREDERICKSBURG.....	VA.....		03/20/2013.....	4.290.....	5,818,666.....						10,450,000.....	02/26/2013
00-1101954.....		WEST DES MOINES.....	IA.....		04/24/2013.....	4.320.....	6,305,361.....						8,870,000.....	04/15/2013
00-1101955.....		WASHINGTON.....	DC.....		04/15/2013.....	2.750.....	14,347,472.....		(16,969).....				40,220,000.....	03/26/2013
00-1101956.....		CHINO.....	CA.....		04/11/2013.....	4.490.....	5,851,378.....						9,210,000.....	03/14/2013
00-1101957.....		CINCINNATI.....	OH.....		05/31/2013.....	4.000.....	17,510,344.....		11,960.....				25,330,000.....	04/30/2013
00-1101958.....		PITTSBURGH.....	PA.....		03/22/2013.....	3.980.....	11,645,285.....						17,540,000.....	03/18/2013
00-1101959.....		SAN MATEO.....	CA.....		06/03/2013.....	4.340.....	7,051,545.....						11,280,000.....	05/30/2013
00-1101960.....		OMAHA.....	NE.....		04/03/2013.....	4.160.....	3,548,354.....						5,380,000.....	03/15/2013
00-1101963.....		PORT ORANGE.....	FL.....		04/11/2013.....	4.500.....	6,254,853.....						12,510,000.....	04/09/2013
00-1101964.....		BELLMORE.....	NY.....		04/24/2013.....	4.250.....	6,178,460.....						14,800,000.....	04/19/2013
00-1101965.....		SAN FRANCISCO.....	CA.....		06/04/2013.....	3.740.....	4,670,607.....						8,040,000.....	05/29/2013
00-1101966.....		HUNTINGTON BEACH.....	CA.....		07/01/2013.....	4.270.....	4,417,409.....						9,140,000.....	05/09/2013
00-1101967.....		SAN DIEGO.....	CA.....		04/30/2013.....	4.300.....	2,341,615.....						4,660,000.....	04/18/2013
00-1101970.....		KNOXVILLE.....	TN.....		07/03/2013.....	4.660.....	10,253,397.....						14,920,000.....	06/11/2013
00-1101971.....		FARMINGTON HILLS.....	MI.....		08/20/2013.....	4.310.....	7,562,939.....						13,170,000.....	07/09/2013
00-1101972.....		CHAPEL HILL.....	NC.....		05/17/2013.....	4.640.....	6,192,263.....						10,000,000.....	05/13/2013
00-1101973.....		CAMERON PARK.....	CA.....		08/28/2013.....	4.260.....	10,651,197.....						17,080,000.....	07/08/2013
00-1101976.....		CITY OF INDUSTRY.....	CA.....		07/09/2013.....	3.850.....	22,784,679.....						38,100,000.....	05/24/2013
00-1101977.....		ANN ARBOR.....	MI.....		07/01/2013.....	3.530.....	13,978,317.....						21,490,000.....	05/16/2013
00-1101978.....		FREDERICK.....	MD.....		06/27/2013.....	3.680.....	29,202,948.....						45,700,000.....	05/29/2013
00-1101979.....		SEATTLE.....	WA.....		08/01/2013.....	3.750.....	17,614,634.....						27,102,857.....	06/27/2013
00-1101980.....		NASHVILLE.....	TN.....		07/02/2013.....	3.930.....	46,804,787.....						65,210,000.....	06/24/2013
00-1101982.....		NEWPORT BEACH.....	CA.....		06/11/2013.....	3.950.....	3,183,423.....						4,730,000.....	05/16/2013
00-1101984.....		WEST VALLEY CITY.....	UT.....		05/31/2013.....	3.650.....	6,613,186.....						11,200,000.....	05/14/2013
00-1101986.....		SAN ANTONIO.....	TX.....		07/03/2013.....	3.550.....	24,803,834.....						34,050,000.....	06/14/2013
00-1101988.....		SCOTTSDALE.....	AZ.....	S.....	06/03/2013.....	3.650.....	7,745,318.....						16,040,000.....	05/28/2013
00-1101989.....		SALEM.....	OR.....		08/05/2013.....	3.700.....	13,119,851.....						19,420,000.....	06/24/2013
00-1101990.....		LADY LAKE.....	FL.....		05/30/2013.....	3.900.....	21,258,760.....						28,580,000.....	05/29/2013
00-1101991.....		MARGATE.....	FL.....		08/02/2013.....	4.330.....	8,432,958.....						11,490,000.....	07/24/2013
00-1101993.....		ROCHESTER.....	MN.....		10/01/2013.....	4.120.....	26,400,129.....						39,770,000.....	08/06/2013
00-1101994.....		TIGARD.....	OR.....		08/21/2013.....	3.750.....	7,822,995.....		34,194.....				13,380,000.....	07/19/2013
00-1101995.....		MENLO PARK.....	CA.....		06/10/2013.....	3.200.....	27,848,025.....						83,370,000.....	06/05/2013
00-1101996.....		MIDDLEBURG HEIGHTS.....	OH.....		07/17/2013.....	4.030.....	6,558,265.....						9,910,000.....	06/27/2013
00-1101997.....		LEXINGTON.....	KY.....		03/03/2014.....	3.890.....	12,432,700.....						28,070,000.....	09/05/2013
00-1101998.....		WINSTON SALEM.....	NC.....		07/02/2013.....	3.790.....	10,047,437.....						16,557,000.....	06/27/2013
00-1102000.....		NEW BEDFORD.....	MA.....		08/12/2013.....	3.930.....	10,282,525.....						14,390,000.....	08/05/2013
00-1102001.....		BROOKLINE (BOSTON).....	MA.....		07/02/2013.....	3.530.....	8,496,202.....						12,520,000.....	06/27/2013
00-1102003.....		JUPITER.....	FL.....		09/17/2013.....	4.470.....	15,704,579.....						23,150,000.....	08/23/2013
00-1102005.....		MOON TOWNSHIP.....	PA.....		07/01/2013.....	3.910.....	10,050,875.....						16,280,000.....	06/20/2013
00-1102006.....		GREEN (UNIONTOWN).....	OH.....		06/28/2013.....	4.050.....	11,563,102.....						17,170,000.....	06/19/2013
00-1102009.....		AVON.....	OH.....		08/22/2013.....	3.990.....	32,309,453.....						47,196,842.....	08/05/2013
00-1102010.....		MANSFIELD.....	TX.....		11/25/2013.....	4.270.....	5,391,698.....						10,150,000.....	07/01/2013
00-1102011.....		MANSFIELD.....	TX.....		11/25/2013.....	4.270.....	23,364,026.....						35,560,000.....	06/27/2013

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.9

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102013.....		TULSA.....	OK.....		09/25/2013.....	4.600.....	19,417,831.....						43,610,000.....	02/16/2015.....
00-1102015.....		BOSTON.....	MA.....		07/30/2013.....	3.630.....	13,693,805.....						47,100,000.....	07/23/2013.....
00-1102016.....		ANN ARBOR.....	MI.....		08/01/2013.....	3.920.....	6,619,865.....						12,740,000.....	07/24/2013.....
00-1102017.....		ORLANDO.....	FL.....		07/16/2013.....	3.180.....	17,911,749.....		50,546.....				25,336,115.....	06/14/2013.....
00-1102021.....		EVANSTON.....	IL.....		09/09/2013.....	4.890.....	2,320,010.....						4,600,000.....	08/22/2013.....
00-1102024.....		LAS VEGAS.....	NV.....		10/11/2013.....	4.380.....	2,630,282.....						4,923,577.....	10/03/2013.....
00-1102027.....		OWASSO.....	OK.....		10/10/2013.....	4.420.....	20,662,624.....						29,450,000.....	09/26/2013.....
00-1102028.....		MOORE.....	OK.....		10/10/2013.....	4.420.....	16,162,334.....						28,535,985.....	09/26/2013.....
00-1102029.....		BROKEN ARROW.....	OK.....		10/10/2013.....	4.420.....	9,682,443.....						14,667,446.....	09/26/2013.....
00-1102030.....		LOS ANGELES.....	CA.....		09/03/2013.....	4.830.....	4,869,006.....						7,760,000.....	08/19/2013.....
00-1102031.....		PASADENA.....	CA.....		09/03/2013.....	4.830.....	2,318,574.....						5,750,000.....	08/19/2013.....
00-1102033.....		EDWARDSVILLE.....	KS.....		10/31/2013.....	3.450.....	10,471,218.....						16,800,000.....	10/08/2013.....
00-1102035.....		HIGHLAND PARK.....	TX.....		07/17/2013.....	4.530.....	13,209,907.....						19,390,000.....	06/27/2013.....
00-1102037.....		INDEPENDENCE TWP.....	MI.....		09/05/2013.....	4.550.....	9,339,567.....						13,487,805.....	08/27/2013.....
00-1102038.....		LONE TREE.....	CO.....		08/29/2013.....	4.550.....	20,805,849.....						34,500,000.....	08/13/2013.....
00-1102040.....		CARSON.....	CA.....		08/29/2013.....	4.450.....	4,156,710.....						7,920,000.....	08/26/2013.....
00-1102041.....		SPARTANBURG.....	SC.....		10/23/2013.....	4.630.....	6,986,684.....						12,700,000.....	10/16/2013.....
00-1102043.....		GRAPEVINE.....	TX.....		12/05/2013.....	4.880.....	28,588,342.....						40,050,000.....	10/23/2013.....
00-1102045.....		DENVER.....	CO.....		02/13/2014.....	4.730.....	36,312,444.....						66,230,000.....	10/11/2013.....
00-1102046.....		EAST ISLIP.....	NY.....		11/21/2013.....	4.550.....	12,866,681.....						24,680,000.....	10/30/2013.....
00-1102050.....		CHINO.....	CA.....		12/30/2013.....	4.390.....	10,449,304.....						15,080,000.....	11/18/2013.....
00-1102051.....		GAINESVILLE.....	FL.....		11/01/2013.....	4.500.....	13,034,975.....						18,032,727.....	10/28/2013.....
00-1102055.....		BAKERSFIELD.....	CA.....		01/08/2014.....	4.750.....	5,000,000.....						9,730,000.....	12/04/2013.....
00-1102057.....		HOMEWOOD.....	AL.....		10/02/2013.....	4.610.....	5,992,255.....						8,055,000.....	09/24/2013.....
00-1102059.....		TALLAHASSEE.....	FL.....		10/25/2013.....	3.620.....	18,442,799.....		(60,134).....				33,010,000.....	10/17/2013.....
00-1102065.....		SEATTLE.....	WA.....		11/01/2013.....	4.570.....	4,078,307.....						6,720,000.....	10/22/2013.....
00-1102066.....		TUKWILA.....	WA.....		11/01/2013.....	4.720.....	5,639,181.....		(17,629).....				7,760,000.....	10/22/2013.....
00-1102067.....		FARGO.....	ND.....		02/03/2014.....	4.450.....	4,400,279.....						8,070,000.....	01/17/2014.....
00-1102068.....		PIKESVILLE.....	MD.....		10/30/2013.....	5.170.....	3,737,949.....						5,650,000.....	10/24/2013.....
00-1102071.....		OWASSO.....	OK.....		11/27/2013.....	3.890.....	13,001,277.....		(48,057).....				22,630,000.....	11/15/2013.....
00-1102073.....		NORMAN.....	OK.....		11/07/2013.....	4.930.....	9,050,520.....						13,521,739.....	10/25/2013.....
00-1102076.....		MISSION VIEJO.....	CA.....		11/19/2013.....	3.960.....	7,000,000.....						9,418,554.....	11/01/2013.....
00-1102077.....		YUKON.....	OK.....		12/19/2013.....	4.610.....	21,681,568.....						29,740,000.....	11/25/2013.....
00-1102078.....		CHANDLER.....	AZ.....		10/31/2013.....	3.510.....	25,518,821.....		(80,705).....				38,050,000.....	10/23/2013.....
00-1102079.....		TEMPE.....	AZ.....		12/16/2013.....	4.250.....	26,666,523.....		(38,190).....				35,450,000.....	11/25/2013.....
00-1102084.....		WOODSTOCK.....	GA.....		01/09/2014.....	4.890.....	26,239,615.....						37,460,000.....	11/26/2013.....
00-1102086.....		HANOVER.....	MD.....		11/07/2013.....	4.040.....	12,650,000.....						22,260,000.....	11/05/2013.....
00-1102087.....		MADISON.....	WI.....		06/03/2014.....	5.160.....	11,086,647.....						15,830,000.....	03/07/2014.....
00-1102088.....		MADISON.....	WI.....		02/03/2014.....	4.960.....	2,284,435.....						3,510,000.....	01/13/2014.....
00-1102089.....		HUNTINGTON BEACH.....	CA.....		01/03/2014.....	5.240.....	4,209,235.....						5,910,000.....	12/04/2013.....
00-1102092.....		SANDY.....	OR.....		04/07/2014.....	5.000.....	2,112,720.....						2,940,000.....	12/06/2013.....
00-1102093.....		CHATTANOOGA.....	TN.....		02/07/2014.....	4.970.....	3,289,902.....						4,810,000.....	01/06/2014.....
00-1102094.....		CHATTANOOGA.....	TN.....		02/07/2014.....	4.870.....	3,469,331.....						4,990,000.....	01/06/2014.....
00-1102095.....		COLUMBIA.....	MO.....		11/27/2013.....	4.560.....	10,000,000.....						16,475,555.....	11/06/2013.....

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.10

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102096.....		BALTIMORE.....	MD.....		11/12/2013.....	4.430.....	9,836,669.....						16,681,250.....	11/05/2013
00-1102099.....		BEAVERTON.....	OR.....		12/10/2013.....	4.530.....	31,313,096.....						83,682,298.....	09/20/2016
00-1102100.....		SAN DIEGO.....	CA.....		12/12/2013.....	5.050.....	7,685,786.....						17,600,000.....	11/18/2013
00-1102101.....		CARTERET.....	NJ.....		01/10/2014.....	3.700.....	5,400,000.....						9,980,000.....	10/04/2013
00-1102102.....		ONTARIO.....	CA.....		10/31/2013.....	3.790.....	6,977,945.....						10,010,000.....	10/22/2013
00-1102103.....		PHOENIX.....	AZ.....		11/26/2013.....	4.140.....	9,250,000.....						12,333,333.....	11/18/2013
00-1102106.....		CARROLLTON.....	TX.....		12/26/2013.....	5.030.....	10,683,334.....						14,720,000.....	12/06/2013
00-1102107.....		ADDISON.....	IL.....		12/19/2013.....	4.470.....	5,779,848.....						12,960,000.....	12/05/2013
00-1102108.....		WAUKEE.....	IA.....		12/20/2013.....	4.700.....	16,287,229.....						26,300,000.....	12/20/2013
00-1102109.....		BROOKLYN.....	NY.....		12/20/2013.....	4.340.....	11,868,984.....						19,100,000.....	12/05/2013
00-1102110.....		PITTSBURGH.....	PA.....		06/05/2014.....	4.840.....	21,741,306.....						32,330,000.....	01/31/2014
00-1102111.....		FORT COLLINS.....	CO.....		01/23/2014.....	4.600.....	8,418,797.....						12,650,000.....	01/17/2014
00-1102115.....		LEXINGTON.....	KY.....		01/10/2014.....	4.920.....	2,588,672.....						4,780,000.....	12/18/2013
00-1102116.....		CHARLOTTE.....	NC.....		01/22/2014.....	4.580.....	50,507,852.....						68,890,000.....	12/17/2013
00-1102117.....		BOSTON.....	MA.....		06/02/2014.....	4.450.....	23,025,459.....						42,950,000.....	05/22/2014
00-1102121.....		AUBURN HILLS.....	MI.....		01/29/2014.....	5.020.....	17,074,319.....						24,250,000.....	01/17/2014
00-1102125.....		FAIRFAX.....	VA.....		12/18/2013.....	4.460.....	37,400,000.....						55,670,000.....	12/10/2013
00-1102126.....		GRIMES.....	IA.....		03/06/2014.....	4.900.....	4,238,371.....						6,000,000.....	02/20/2014
00-1102127.....		BOUNTIFUL.....	UT.....		02/13/2014.....	4.810.....	11,856,755.....						17,380,000.....	01/31/2014
00-1102128.....		ONTARIO.....	CA.....		04/22/2014.....	4.540.....	7,527,914.....						11,320,000.....	03/14/2014
00-1102129.....		PHOENIX.....	AZ.....		01/30/2014.....	3.580.....	5,761,778.....						8,520,000.....	01/27/2014
00-1102132.....		PITTSBURGH.....	PA.....		03/31/2014.....	4.680.....	8,982,928.....						12,970,000.....	02/24/2014
00-1102133.....		BALTIMORE.....	MD.....		03/10/2014.....	4.730.....	52,583,925.....						74,580,000.....	02/03/2014
00-1102134.....		ATLANTA.....	GA.....		01/31/2014.....	4.480.....	22,400,000.....						44,960,000.....	10/17/2016
00-1102137.....		GRAND RAPIDS.....	MI.....		07/08/2014.....	4.800.....	7,746,071.....						11,700,000.....	03/25/2014
00-1102138.....		CANONSBURG.....	PA.....		03/12/2014.....	5.320.....	11,402,944.....						16,930,000.....	03/06/2014
00-1102139.....		ONTARIO.....	CA.....		04/10/2014.....	4.800.....	4,007,857.....						6,220,000.....	03/13/2014
00-1102140.....		LA QUINTA.....	CA.....		02/28/2014.....	4.490.....	20,746,898.....						28,200,000.....	02/21/2014
00-1102142.....		ENGLISHTOWN.....	NJ.....		08/11/2014.....	4.210.....	19,181,272.....						53,290,000.....	07/25/2014
00-1102145.....		CHARLOTTESVILLE.....	VA.....		04/10/2014.....	4.650.....	3,544,155.....						5,160,000.....	03/28/2014
00-1102147.....		WALNUT CREEK.....	CA.....		09/29/2014.....	3.590.....	29,906,911.....						43,240,000.....	09/16/2014
00-1102148.....		MIAMISBURG.....	OH.....		05/28/2014.....	4.450.....	9,889,683.....						13,690,000.....	05/07/2014
00-1102149.....		ANNAPOLIS.....	MD.....		06/10/2014.....	4.340.....	4,001,162.....						9,930,000.....	05/23/2014
00-1102150.....		LITTLE ROCK.....	AR.....		06/24/2014.....	4.650.....	5,073,327.....						7,800,000.....	06/17/2014
00-1102151.....		DENVER.....	CO.....		09/18/2014.....	3.970.....	20,000,000.....						33,947,826.....	05/02/2014
00-1102152.....		EDISON.....	NJ.....		06/12/2014.....	4.250.....	21,196,626.....						34,120,000.....	05/30/2014
00-1102156.....		LOS ANGELES.....	CA.....		05/16/2014.....	4.080.....	6,925,340.....						10,250,000.....	05/05/2014
00-1102158.....		PORTLAND.....	OR.....		05/15/2014.....	2.630.....	19,400,000.....						27,920,000.....	04/28/2014
00-1102161.....		FULLERTON.....	CA.....		07/15/2014.....	4.380.....	6,862,652.....						15,310,000.....	06/26/2014
00-1102162.....		CHULA VISTA.....	CA.....		11/03/2014.....	4.740.....	11,211,218.....						24,100,000.....	05/22/2014
00-1102163.....		STERLING.....	VA.....		06/04/2014.....	3.970.....	25,000,000.....						34,530,928.....	05/27/2014
00-1102164.....		ITASCA.....	IL.....		07/29/2014.....	3.900.....	5,889,084.....						11,180,000.....	07/15/2014
00-1102165.....		FRANKLIN PARK.....	IL.....		07/29/2014.....	4.470.....	4,353,906.....						5,910,000.....	07/15/2014
00-1102168.....		LEXINGTON.....	KY.....		06/18/2014.....	4.350.....	6,900,078.....						15,020,000.....	06/02/2014
00-1102169.....		ST. LOUIS.....	MO.....		08/22/2014.....	4.360.....	9,906,086.....						14,380,000.....	08/04/2014

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.11

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102170.....		WATERLOO.....	IL.....		08/22/2014.....	4.340.....	5,924,636.....						8,870,000.....	08/04/2014
00-1102171.....		FLOWER MOUND.....	TX.....		07/23/2014.....	4.340.....	3,230,843.....						5,070,000.....	07/08/2014
00-1102173.....		LEXINGTON.....	KY.....		09/12/2014.....	4.230.....	9,741,849.....						14,830,000.....	07/25/2014
00-1102178.....		EAST RUTHERFORD.....	NJ.....		07/10/2014.....	3.330.....	6,801,310.....						9,903,930.....	06/06/2014
00-1102179.....		COLUMBUS.....	OH.....		01/02/2015.....	4.360.....	2,409,748.....						3,830,000.....	09/02/2014
00-1102184.....		CHEVY CHASE.....	MD.....		07/29/2014.....	3.950.....	14,139,534.....						101,700,000.....	06/18/2014
00-1102185.....		CHEVY CHASE.....	MD.....		07/29/2014.....	3.950.....	14,139,534.....						93,400,000.....	06/18/2014
00-1102186.....		MESA.....	AZ.....		07/14/2014.....	3.500.....	20,598,421.....		(1,230).....				28,570,000.....	07/07/2014
00-1102190.....		LOS ANGELES.....	CA.....		08/07/2014.....	4.160.....	21,000,000.....						28,320,000.....	07/22/2014
00-1102191.....		ALPHARETTA.....	GA.....		06/27/2014.....	3.380.....	49,595,964.....						63,100,000.....	06/23/2014
00-1102192.....		SEATAC.....	WA.....		09/05/2014.....	4.130.....	13,739,923.....						21,402,000.....	08/11/2014
00-1102193.....		OCALA.....	FL.....		09/11/2014.....	3.900.....	20,350,920.....						28,690,000.....	08/14/2014
00-1102196.....		SAN DIEGO.....	CA.....		12/15/2014.....	4.280.....	1,432,978.....						5,560,000.....	11/14/2014
00-1102197.....		VISTA.....	CA.....		12/15/2014.....	4.280.....	3,367,499.....						9,540,000.....	11/11/2014
00-1102198.....		VISTA.....	CA.....		12/15/2014.....	4.280.....	3,080,903.....						8,540,000.....	11/10/2014
00-1102199.....		SAN DIEGO.....	CA.....		07/10/2014.....	3.780.....	10,678,706.....						14,500,000.....	07/02/2014
00-1102202.....		NILES.....	IL.....		07/31/2014.....	3.740.....	25,150,000.....						40,840,000.....	07/23/2014
00-1102204.....		ST CLAIR SHORES.....	MI.....		04/30/2015.....	4.410.....	10,989,705.....						14,520,000.....	12/09/2014
00-1102205.....		GREENVILLE.....	SC.....		08/06/2014.....	3.650.....	24,094,379.....		(18,421).....				32,370,000.....	07/24/2014
00-1102206.....		GREENVILLE.....	SC.....		10/22/2014.....	3.930.....	12,025,723.....						16,960,000.....	10/08/2014
00-1102208.....		SANTA CLARA.....	CA.....		12/04/2014.....	3.840.....	44,301,798.....						67,050,000.....	11/14/2014
00-1102211.....		HENDERSON.....	NV.....		07/25/2014.....	2.870.....	29,200,000.....						43,300,000.....	07/30/2014
00-1102213.....		TEMPE.....	AZ.....		11/03/2014.....	3.850.....	19,201,025.....		(41,638).....				28,920,000.....	09/09/2014
00-1102214.....		LONG BEACH.....	CA.....		09/24/2014.....	4.140.....	15,500,000.....						24,970,000.....	09/02/2014
00-1102215.....		LEXINGTON.....	MA.....		11/03/2014.....	3.960.....	6,875,869.....						9,930,000.....	09/30/2014
00-1102217.....		RICHMOND.....	VA.....		10/23/2014.....	4.000.....	31,762,539.....						42,930,000.....	10/14/2014
00-1102222.....		COLLEGE STATION.....	TX.....		12/01/2014.....	2.780.....	8,746,649.....						14,460,000.....	10/31/2014
00-1102223.....		AMERICAN CANYON.....	CA.....		11/03/2014.....	3.780.....	7,600,239.....						13,540,000.....	10/01/2014
00-1102224.....		CHESTERFIELD.....	MO.....		09/17/2014.....	3.880.....	8,044,498.....						13,190,000.....	08/26/2014
00-1102229.....		FARMERS BRANCH.....	TX.....		10/15/2014.....	3.590.....	55,375,000.....						91,230,000.....	09/17/2014
00-1102230.....		NEWPORT.....	KY.....		10/15/2014.....	4.020.....	8,975,749.....						12,800,000.....	09/26/2014
00-1102231.....		CINCINNATI.....	OH.....		01/28/2015.....	4.120.....	7,715,551.....						10,680,000.....	11/06/2014
00-1102232.....		REHOBETH BEACH.....	DE.....		12/08/2014.....	4.170.....	10,023,757.....						15,780,000.....	09/16/2014
00-1102235.....		LOS ANGELES.....	CA.....		09/17/2014.....	4.750.....	2,087,730.....						3,050,000.....	09/02/2014
00-1102238.....		COLUMBUS.....	OH.....		09/30/2014.....	4.330.....	10,593,574.....						14,700,000.....	09/22/2014
00-1102242.....		NASHVILLE.....	TN.....		11/14/2014.....	4.050.....	4,901,830.....						6,990,000.....	10/30/2014
00-1102243.....		ROCKVILLE.....	MD.....		11/14/2014.....	3.990.....	26,000,000.....						35,720,000.....	10/10/2014
00-1102246.....		SAN DIEGO.....	CA.....		12/08/2014.....	4.220.....	4,851,013.....						8,430,000.....	11/24/2014
00-1102249.....		JERICO.....	NY.....		12/19/2014.....	3.850.....	14,953,427.....						25,284,727.....	11/11/2014
00-1102252.....		AUSTIN.....	TX.....		10/10/2014.....	3.580.....	38,939,476.....						52,750,000.....	09/26/2014
00-1102253.....		WASHINGTON, DC.....	DC.....		12/01/2014.....	4.020.....	25,000,000.....						45,935,000.....	11/06/2014
00-1102256.....		DALLAS.....	TX.....		12/18/2014.....	4.330.....	5,638,178.....						8,070,000.....	11/06/2014
00-1102257.....		COLUMBIA.....	SC.....		12/11/2014.....	3.880.....	13,264,853.....						17,990,000.....	11/20/2014
00-1102258.....		STANTON.....	CA.....		12/04/2014.....	4.060.....	9,000,000.....						15,540,000.....	11/21/2014

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.12

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102259.....		WALTHAM.....	MA.....		12/18/2014.....	3.680	10,466,974						16,090,000	12/04/2014
00-1102263.....		DERBY.....	KS.....		12/01/2014.....	3.530	9,846,887						19,240,000	11/10/2014
00-1102265.....		FONTANA.....	CA.....		12/03/2014.....	4.090	5,239,019						7,700,000	11/14/2014
00-1102266.....		SARTELL.....	MN.....		06/11/2015.....	4.050	15,460,340						23,000,000	02/26/2015
00-1102267.....		RIVERSIDE.....	MO.....		03/12/2015.....	3.920	13,063,836						18,870,000	12/11/2014
00-1102268.....		WESTPORT.....	CT.....		12/11/2014.....	3.850	9,165,004						13,250,000	12/01/2014
00-1102269.....		WOODLAND.....	CA.....		12/04/2014.....	3.950	6,815,882						11,350,000	11/25/2014
00-1102270.....		MADISON.....	WI.....		12/22/2014.....	3.580	31,000,000						41,960,000	12/01/2014
00-1102271.....		COLUMBUS.....	OH.....	S.....	02/17/2015.....	4.070	43,296,326						63,280,000	12/12/2014
00-1102272.....		COLUMBUS.....	OH.....	S.....	02/17/2015.....	4.070	16,942,041						27,100,000	12/16/2014
00-1102274.....		EL SEGUNDO.....	CA.....		04/01/2015.....	4.250	24,991,103						35,580,000	12/19/2014
00-1102275.....		BURKE.....	VA.....		12/16/2014.....	3.890	52,129,385						76,440,000	12/11/2014
00-1102279.....		VIRGINIA BEACH.....	VA.....		12/16/2014.....	3.680	29,500,000						38,900,000	11/21/2014
00-1102282.....		ADDISON.....	TX.....		12/18/2014.....	3.500	13,000,000						20,300,000	11/25/2014
00-1102283.....		DALLAS.....	TX.....		12/18/2014.....	3.500	18,750,000						35,700,000	10/15/2014
00-1102284.....		LYNNFIELD.....	MA.....		01/15/2015.....	3.400	34,000,000						54,120,000	12/03/2014
00-1102285.....		DUBLIN.....	OH.....		12/15/2015.....	4.680	28,092,605						36,390,000	12/18/2014
00-1102288.....		DENVER.....	CO.....		02/04/2015.....	3.780	23,550,000						44,210,000	01/22/2015
00-1102290.....		TULSA.....	OK.....		03/02/2015.....	3.980	11,045,073						43,610,000	02/16/2015
00-1102291.....		CARLSBAD.....	CA.....		01/16/2015.....	3.700	10,500,000						16,810,000	12/17/2014
00-1102292.....		HAMPTON.....	VA.....		06/19/2015.....	4.050	31,337,801						44,500,000	12/22/2014
00-1102293.....		SEATTLE.....	WA.....		12/30/2014.....	3.630	15,126,818						23,590,000	11/18/2014
00-1102294.....		CHESAPEAKE.....	VA.....		12/18/2014.....	3.860	25,000,000						33,320,000	12/11/2014
00-1102296.....		CLIVE.....	IA.....		06/22/2015.....	4.050	16,770,980						23,160,000	03/16/2015
00-1102299.....		CANTON.....	MI.....		04/30/2015.....	4.330	14,937,884						24,480,000	02/17/2015
00-1102302.....		CINCINNATI.....	OH.....		10/13/2015.....	4.090	21,000,000						30,110,000	01/20/2015
00-1102306.....		CANTON.....	MI.....		04/30/2015.....	4.000	1,893,226						24,480,000	02/17/2015
00-1102307.....		NEW YORK.....	NY.....		05/15/2015.....	4.140	30,000,000						44,470,000	03/02/2015
00-1102308.....		TUCSON.....	AZ.....		01/22/2015.....	3.520	8,293,960						14,550,000	01/09/2015
00-1102316.....		ROCKVILLE.....	MD.....		06/01/2015.....	3.650	5,051,633						10,970,000	03/16/2015
00-1102318.....		GRANDVIEW HEIGHTS.....	OH.....	S.....	03/31/2015.....	3.800	47,977,104						76,600,000	02/26/2015
00-1102321.....		BALTIMORE.....	MD.....		03/18/2015.....	3.530	70,000,000						101,119,350	01/30/2015
00-1102322.....		CINCINNATI.....	OH.....		09/03/2015.....	3.900	24,403,151						27,380,000	03/17/2015
00-1102323.....		ANN ARBOR.....	MI.....		07/01/2015.....	3.930	17,382,760						24,160,000	03/26/2015
00-1102324.....		CANONSBURG.....	PA.....		02/27/2015.....	4.150	9,228,787						13,140,000	02/16/2015
00-1102326.....		BURKE.....	VA.....		06/22/2015.....	3.790	15,732,587						23,548,800	05/27/2015
00-1102327.....		FONTANA.....	CA.....		03/11/2015.....	3.450	9,725,000						13,480,000	03/09/2015
00-1102328.....		CLEARWATER.....	FL.....		04/20/2015.....	3.980	4,246,160						6,400,000	03/26/2015
00-1102329.....		CAYCE.....	SC.....		03/12/2015.....	3.400	5,600,000						13,440,000	03/06/2015
00-1102330.....		DUBLIN.....	OH.....		04/20/2015.....	3.580	41,045,121						58,780,000	03/12/2015
00-1102334.....		CINCINNATI.....	OH.....		09/17/2015.....	3.700	18,922,710						25,810,000	04/23/2015
00-1102336.....		MENLO PARK.....	CA.....		04/15/2015.....	3.360	34,888,973						161,860,000	04/13/2015
00-1102337.....		CHATSWORTH.....	CA.....		04/08/2015.....	3.350	9,584,096						13,690,000	03/26/2015
00-1102340.....		CONCORD.....	NC.....		11/13/2015.....	3.870	19,737,541						27,820,000	07/03/2015

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.13

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102342.....		SACRAMENTO.....	CA.....		04/09/2015.....	3.640.....	25,000,000.....						34,990,000.....	04/07/2015
00-1102343.....		BELLEVUE.....	WA.....		04/22/2016.....	3.960.....	11,233,706.....		(32,635).....				16,570,000.....	10/08/2015
00-1102344.....		BELLEVUE.....	WA.....		04/22/2016.....	3.960.....	7,887,178.....		(36,965).....				11,180,000.....	03/29/2016
00-1102345.....		NEW YORK.....	NY.....		06/18/2015.....	3.590.....	20,000,000.....						35,990,000.....	05/26/2015
00-1102348.....		SAN DIEGO.....	CA.....		08/03/2015.....	3.740.....	29,007,794.....						47,530,000.....	04/15/2015
00-1102350.....		MELVILLE.....	NY.....		04/29/2015.....	3.500.....	9,693,001.....						17,239,286.....	04/22/2015
00-1102351.....		SAN DIEGO.....	CA.....		07/01/2015.....	3.940.....	15,000,000.....						38,060,000.....	06/19/2015
00-1102352.....		COLUMBUS.....	OH.....	S.....	06/02/2015.....	3.270.....	11,720,414.....		8,719.....				15,090,000.....	05/05/2015
00-1102353.....		PALO ALTO.....	CA.....		08/04/2015.....	3.380.....	4,018,866.....						26,250,000.....	05/26/2015
00-1102354.....		SAN ANTONIO.....	TX.....		05/18/2015.....	3.780.....	7,703,025.....						10,741,463.....	05/05/2015
00-1102355.....		HOUSTON.....	TX.....		04/30/2015.....	3.570.....	18,150,000.....						32,030,000.....	04/16/2015
00-1102358.....		JACKSONVILLE BEACH.....	FL.....		08/03/2015.....	3.890.....	11,151,268.....						16,360,000.....	07/01/2015
00-1102359.....		TUCSON.....	AZ.....		04/30/2015.....	3.350.....	14,000,000.....						34,240,000.....	04/10/2015
00-1102360.....		CARSON.....	CA.....		12/22/2015.....	3.900.....	7,100,000.....						11,960,000.....	05/26/2015
00-1102362.....		FEDERAL WAY.....	WA.....		04/30/2015.....	3.990.....	10,330,400.....						14,960,000.....	04/20/2015
00-1102363.....		ELIZABETHTOWN.....	KY.....		05/26/2016.....	3.970.....	5,415,955.....						11,870,000.....	07/28/2015
00-1102364.....		CUYAHOGA FALLS.....	OH.....		05/28/2015.....	3.760.....	9,740,126.....						15,840,000.....	04/24/2015
00-1102366.....		WILMINGTON.....	NC.....		06/18/2015.....	3.720.....	7,788,889.....						10,710,000.....	05/21/2015
00-1102367.....		SAN FRANCISCO.....	CA.....		05/11/2015.....	3.790.....	7,827,378.....						11,510,000.....	04/24/2015
00-1102369.....		VANCOUVER.....	WA.....		12/31/2015.....	3.480.....	12,749,663.....						24,480,000.....	07/23/2015
00-1102373.....		MARYSVILLE.....	WA.....		05/08/2015.....	3.760.....	3,231,867.....						4,800,000.....	05/04/2015
00-1102376.....		PRAIRIE VILLAGE.....	KS.....		05/28/2015.....	3.500.....	21,700,000.....						31,490,000.....	05/15/2015
00-1102377.....		REDMOND.....	WA.....		06/30/2015.....	4.040.....	11,431,129.....						17,371,000.....	06/12/2015
00-1102379.....		SAN ANTONIO.....	TX.....		05/29/2015.....	3.750.....	5,776,357.....						8,200,000.....	05/21/2015
00-1102380.....		SAN ANTONIO.....	TX.....		05/07/2015.....	4.020.....	20,000,000.....						25,364,384.....	04/21/2015
00-1102381.....		BEVERLY HILLS.....	CA.....		06/26/2015.....	3.500.....	26,018,179.....						37,440,000.....	06/02/2015
00-1102382.....		DUNWOODY.....	GA.....		06/01/2015.....	3.370.....	22,317,367.....						35,460,000.....	05/22/2015
00-1102385.....		LAS VEGAS.....	NV.....		09/01/2015.....	4.310.....	5,731,244.....						11,550,000.....	08/13/2015
00-1102386.....		ST SIMONS ISLAND.....	GA.....		06/26/2015.....	3.810.....	11,450,000.....						16,660,000.....	06/24/2015
00-1102387.....		VISTA.....	CA.....		07/01/2015.....	3.560.....	3,470,151.....						8,950,000.....	06/24/2015
00-1102388.....		LADUE.....	MO.....		09/18/2015.....	4.290.....	3,893,109.....						5,340,000.....	09/02/2015
00-1102390.....		DALLAS.....	TX.....		06/30/2015.....	3.710.....	31,125,000.....						43,510,669.....	06/25/2015
00-1102391.....		FISHERS.....	IN.....		09/09/2015.....	4.260.....	30,914,583.....						40,300,000.....	08/11/2015
00-1102392.....		SACRAMENTO.....	CA.....		07/07/2015.....	3.860.....	2,625,152.....						3,720,000.....	07/01/2015
00-1102394.....		ANN ARBOR.....	MI.....		07/31/2015.....	3.880.....	33,864,474.....						74,371,819.....	07/16/2015
00-1102397.....		DRAPER.....	UT.....		07/30/2015.....	4.300.....	10,917,627.....						14,680,000.....	07/20/2015
00-1102408.....		AUSTIN.....	TX.....		09/10/2015.....	3.590.....	5,981,382.....						8,860,000.....	08/31/2015
00-1102409.....		SAN BERNARDINO.....	CA.....		11/13/2015.....	4.060.....	6,632,363.....						11,140,000.....	08/17/2015
00-1102423.....		MOORE.....	OK.....		11/18/2015.....	3.990.....	10,000,000.....						13,758,621.....	11/04/2015
00-1102429.....		GARDEN GROVE.....	CA.....		11/12/2015.....	4.060.....	2,500,000.....						4,140,000.....	11/02/2015
00-1102436.....		FARMINGTON HILLS.....	MI.....		03/07/2016.....	4.320.....	17,801,607.....						42,550,000.....	12/22/2015
00-1102439.....		CONYERS.....	GA.....		10/15/2015.....	3.980.....	12,528,887.....						19,310,000.....	10/05/2015
00-1102443.....		OVERLAND PARK.....	KS.....		10/23/2015.....	2.120.....	23,596,645.....						30,510,000.....	10/01/2015
00-1102444.....		LEES SUMMIT.....	MO.....		10/23/2015.....	2.120.....	18,243,850.....						24,130,000.....	10/01/2015
00-1102460.....		BROOKFIELD.....	WI.....		12/03/2015.....	4.170.....	24,500,000.....						33,070,000.....	11/17/2015

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.14

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102461.....		MIDDLETOWN.....	NY.....		11/24/2015.....	3.940.....	6,832,186.....						13,800,000.....	11/17/2015
00-1102462.....		TEMPE.....	AZ.....		03/28/2016.....	3.280.....	16,361,693.....						30,110,000.....	12/17/2015
00-1102465.....		SAN DIEGO.....	CA.....		05/03/2016.....	4.280.....	6,500,000.....						10,010,000.....	03/01/2016
00-1102468.....		PITTSBURGH.....	PA.....		12/17/2015.....	4.090.....	3,985,747.....						5,450,000.....	12/01/2015
00-1102469.....		ROCHESTER.....	MN.....		12/15/2015.....	3.700.....	36,000,000.....						57,960,000.....	03/10/2016
00-1102475.....		SANTA CLARA.....	CA.....		12/09/2015.....	3.560.....	14,000,000.....						18,980,000.....	11/23/2015
00-1102482.....		BOCA RATON.....	FL.....		01/12/2016.....	2.340.....	33,000,000.....						50,194,138.....	12/03/2015
00-1102491.....		MERIDIAN.....	ID.....		02/01/2016.....	4.200.....	9,808,054.....						13,354,545.....	12/21/2015
00-1102512.....		LAKESIDE.....	CA.....		11/01/2016.....	4.580.....	8,834,184.....						14,290,000.....	05/26/2016
00-1102514.....		ONTARIO.....	CA.....		01/28/2016.....	3.560.....	11,300,000.....						16,000,000.....	01/19/2016
00-1102517.....		DENVER.....	CO.....		02/25/2016.....	3.850.....	12,300,000.....						18,910,000.....	02/19/2016
00-1102519.....		ROCKVILLE.....	MD.....		02/24/2016.....	3.870.....	3,142,181.....						12,200,000.....	02/10/2016
00-1102521.....		LEXINGTON.....	KY.....		11/30/2016.....	4.210.....	3,130,000.....						4,830,000.....	05/02/2016
00-1102522.....		ATHENS.....	GA.....		03/01/2016.....	3.630.....	14,500,000.....						24,720,000.....	02/23/2016
00-1102524.....		LEXINGTON.....	KY.....		11/30/2016.....	4.210.....	3,975,000.....						5,910,000.....	05/02/2016
00-1102525.....		LEXINGTON.....	KY.....		11/30/2016.....	4.210.....	5,276,000.....						8,420,000.....	05/02/2016
00-1102526.....		LEXINGTON.....	KY.....		11/30/2016.....	4.210.....	4,744,000.....						7,170,000.....	05/02/2016
00-1102527.....		LEXINGTON.....	KY.....		11/30/2016.....	4.210.....	2,375,000.....						3,660,000.....	05/02/2016
00-1102529.....		FARMINGTON HILLS.....	MI.....		11/30/2016.....	4.140.....	9,750,000.....						14,280,000.....	04/21/2016
00-1102530.....		COLUMBUS.....	OH.....	S.....	07/07/2016.....	3.620.....	19,771,385.....						35,060,000.....	05/04/2016
00-1102531.....		COLUMBUS.....	OH.....	S.....	07/07/2016.....	3.620.....	17,299,962.....						24,020,000.....	05/04/2016
00-1102532.....		COLUMBUS.....	OH.....	S.....	07/07/2016.....	3.620.....	12,357,116.....						18,470,000.....	05/04/2016
00-1102535.....		CINCINNATI.....	OH.....		09/30/2016.....	4.120.....	25,200,000.....						31,580,000.....	03/14/2016
00-1102536.....		FAIRFIELD.....	CT.....		05/18/2016.....	3.540.....	11,000,000.....						33,790,000.....	03/18/2016
00-1102538.....		PITTSBURGH.....	PA.....		04/26/2016.....	3.820.....	13,000,000.....						24,830,000.....	04/06/2016
00-1102542.....		MAUMEE.....	OH.....		07/25/2016.....	4.100.....	14,069,482.....						19,110,000.....	05/19/2016
00-1102546.....		CERRITOS.....	CA.....		05/02/2016.....	3.630.....	12,318,881.....						18,250,000.....	03/01/2016
00-1102554.....		CHICAGO.....	IL.....		04/05/2016.....	3.400.....	70,000,000.....						108,250,000.....	03/14/2016
00-1102558.....		FULLERTON.....	CA.....		06/30/2016.....	3.520.....	23,265,037.....						142,010,000.....	06/02/2016
00-1102561.....		ANAHEIM.....	CA.....		06/30/2016.....	3.520.....	7,143,210.....						35,070,000.....	06/02/2016
00-1102563.....		COSTA MESA.....	CA.....		06/30/2016.....	3.520.....	15,129,715.....						61,600,000.....	06/02/2016
00-1102565.....		COSTA MESA.....	CA.....		06/30/2016.....	3.520.....	22,768,980.....						103,930,000.....	06/02/2016
00-1102566.....		LAGUNA HILLS.....	CA.....		06/30/2016.....	3.520.....	9,722,702.....						51,640,000.....	06/02/2016
00-1102573.....		LAS VEGAS.....	NV.....		12/01/2016.....	3.840.....	9,750,000.....						12,760,000.....	08/19/2016
00-1102574.....		ATLANTA.....	GA.....		07/26/2016.....	3.710.....	17,000,000.....						23,176,120.....	06/21/2016
00-1102583.....		ATLANTA.....	GA.....		05/27/2016.....	3.790.....	10,000,000.....						19,230,000.....	05/23/2016
00-1102584.....		EMERYVILLE.....	CA.....		06/10/2016.....	3.580.....	28,000,000.....						37,550,000.....	05/24/2016
00-1102587.....		DALLAS.....	TX.....		09/30/2016.....	3.900.....	10,768,268.....						14,620,000.....	06/21/2016
00-1102589.....		ROMULUS.....	MI.....		05/27/2016.....	3.620.....	12,800,000.....						17,190,000.....	05/02/2016
00-1102590.....		CHARLOTTE.....	NC.....		06/06/2016.....	3.900.....	8,415,587.....						11,330,000.....	05/19/2016
00-1102592.....		SAN JUAN CAPISTRANO.....	CA.....		07/13/2016.....	4.000.....	6,200,000.....						19,090,000.....	06/17/2016
00-1102595.....		MILWAUKEE.....	WI.....		05/19/2016.....	3.590.....	10,232,585.....						15,440,000.....	05/12/2016
00-1102596.....		BROOKFIELD.....	WI.....		05/19/2016.....	3.590.....	19,137,415.....						31,330,000.....	05/12/2016
00-1102597.....		CEDAR KNOLLS.....	NJ.....		06/16/2016.....	3.390.....	45,600,000.....						74,480,000.....	06/08/2016

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.15

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102598.....		NOVATO.....	CA.....		07/12/2016.....	3.850.....	15,109,597.....						22,850,384.....	05/16/2016
00-1102601.....		RICHMOND.....	VA.....		06/30/2016.....	3.840.....	2,821,454.....						3,860,000.....	06/16/2016
00-1102602.....		CHANDLER.....	AZ.....		06/24/2016.....	3.740.....	8,908,568.....						12,270,000.....	06/15/2016
00-1102603.....		OREM.....	UT.....		10/06/2016.....	3.430.....	18,500,000.....						26,370,000.....	06/23/2016
00-1102604.....		BALTIMORE.....	MD.....		10/03/2016.....	3.630.....	49,500,000.....						69,910,000.....	09/19/2016
00-1102606.....		CHARLOTTE.....	NC.....		07/12/2016.....	3.760.....	8,150,453.....						15,330,000.....	06/16/2016
00-1102607.....		GRIMES.....	IA.....		06/23/2016.....	3.460.....	5,316,000.....						9,190,000.....	05/20/2016
00-1102609.....		ONTARIO.....	CA.....		07/01/2016.....	3.460.....	10,800,000.....						17,270,000.....	06/16/2016
00-1102613.....		AUSTIN.....	TX.....		06/23/2016.....	3.070.....	33,000,000.....						47,530,000.....	06/16/2016
00-1102616.....		HOUSTON.....	TX.....		08/18/2016.....	3.850.....	33,750,000.....						46,200,000.....	07/25/2016
00-1102620.....		PORTLAND.....	OR.....		08/25/2016.....	4.050.....	8,214,537.....						42,490,000.....	08/04/2016
00-1102622.....		CHARLOTTE.....	NC.....		12/09/2016.....	3.450.....	24,900,000.....						37,890,000.....	09/01/2016
00-1102624.....		INDIANAPOLIS.....	IN.....		12/20/2016.....	3.730.....	16,725,000.....						23,410,000.....	08/08/2016
00-1102625.....		CHATTANOOGA.....	TN.....		10/14/2016.....	3.750.....	8,725,466.....						11,610,000.....	09/07/2016
00-1102626.....		ATLANTA.....	GA.....		07/27/2016.....	3.640.....	11,690,000.....						17,170,000.....	07/20/2016
00-1102638.....		MARIETTA.....	GA.....		08/08/2016.....	3.450.....	9,439,850.....						13,900,000.....	08/03/2016
00-1102639.....		GAINESVILLE.....	GA.....		08/08/2016.....	3.450.....	12,619,589.....						17,930,000.....	08/03/2016
00-1102640.....		WAKE FOREST.....	NC.....		08/08/2016.....	3.450.....	9,340,483.....						13,020,000.....	08/03/2016
00-1102642.....		DURHAM.....	NC.....		10/25/2016.....	3.100.....	8,984,819.....						17,150,000.....	09/26/2016
00-1102645.....		BEAVERTON.....	OR.....		10/27/2016.....	4.530.....	8,988,213.....						108,610,000.....	09/20/2016
00-1102651.....		AURORA.....	CO.....		10/31/2016.....	3.450.....	13,000,000.....						20,580,000.....	10/11/2016
00-1102661.....		BURBANK.....	CA.....		12/07/2016.....	3.320.....	20,000,000.....						29,850,000.....	11/14/2016
00-1102663.....		STREAMWOOD.....	IL.....		11/07/2016.....	3.580.....	19,970,000.....						26,564,000.....	11/01/2016
00-1102664.....		CAROL STREAM.....	IL.....		11/07/2016.....	3.730.....	6,230,000.....						8,287,115.....	11/01/2016
00-1102668.....		ATLANTA.....	GA.....		11/03/2016.....	4.480.....	3,000,000.....						44,960,000.....	10/17/2016
00-1102671.....		CHICAGO.....	IL.....		10/11/2016.....	3.500.....	7,488,197.....						10,770,000.....	10/06/2016
00-1102677.....		ISSAQUAH.....	WA.....		11/23/2016.....	3.460.....	11,000,000.....						15,940,000.....	11/15/2016
00-1102678.....		CAMBRIDGE.....	MA.....		11/22/2016.....	3.370.....	34,500,000.....						45,820,000.....	11/09/2016
00-1102679.....		ANN ARBOR.....	MI.....		12/09/2016.....	3.860.....	19,000,000.....						25,460,000.....	12/07/2016
00-1102680.....		AUSTIN.....	TX.....		12/19/2016.....	3.380.....	35,000,000.....						45,250,000.....	11/22/2016
00-6000125.....		ARLINGTON.....	VA.....		01/31/2002.....	7.875.....	163,053.....						13,024,395.....	12/31/2000
00-6000180.....		ARLINGTON.....	VA.....		01/31/2002.....	7.000.....	462,416.....						7,755,785.....	12/31/2000
00-6000193.....		CINCINNATI.....	OH.....		01/31/2002.....	6.875.....	124,727.....						1,578,884.....	12/31/2000
00-9000137.....		YORBA LINDA.....	CA.....		05/01/2002.....	7.750.....	17,971.....						779,100.....	04/30/2002
00-9000144.....		ROCK HILL.....	SC.....		08/01/2002.....	8.000.....	183,642.....						607,600.....	07/29/2002
03-0306302.....		WATERFORD.....	MI.....		10/04/1994.....	6.270.....	433,113.....						14,000,000.....	05/04/1994
03-0307129.....		AMHERST.....	NY.....		06/27/1995.....	8.880.....	747,491.....						3,060,000.....	03/28/1995
03-0308428.....		PLAINVILLE.....	OH.....		03/14/1996.....	7.500.....	721,576.....						4,800,000.....	10/27/1995
03-0308877.....		WOODSTOCK.....	GA.....		04/03/1997.....	7.290.....	237,397.....						10,440,000.....	02/23/1996
03-0310231.....		ST PAUL.....	MN.....		08/27/1997.....	8.750.....	1,466,947.....						4,225,000.....	06/01/1997
03-0310337.....		HOUSTON.....	TX.....		09/30/1997.....	6.270.....	4,874,824.....						18,388,170.....	09/15/2004
03-0310373.....		MARYLAND HEIGHTS.....	MO.....		08/22/1997.....	8.375.....	228,017.....						4,260,000.....	06/12/1997
03-0310442.....		HOUSTON.....	TX.....		09/30/1997.....	6.270.....	285,582.....						18,388,170.....	09/15/2004
03-0310520.....		OAKDALE.....	MN.....		12/01/1997.....	8.080.....	608,866.....						2,770,000.....	10/02/1997
03-0311838.....		SEATTLE.....	WA.....		04/07/1999.....	7.320.....	315,934.....						1,917,000.....	03/12/1999

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
03-0312004.....		FARMERS BRANCH.....	TX.....		07/13/1999.....	7.530	1,937,556						4,700,000	06/21/1999
03-4000027.....		NAUGATUCK.....	CT.....		09/10/1996.....	8.500	2,334,599						8,360,000	03/29/1996
03-4000509.....		FAIRFIELD.....	OH.....		06/30/1997.....	8.700	518,027						12,380,000	04/11/1997
03-4000518.....		MARIETTA.....	GA.....		07/18/1997.....	8.550	492,729						9,325,000	06/12/1997
03-4000590.....		CINCINNATI.....	OH.....		09/30/1997.....	8.125	365,930						6,650,000	02/15/2002
03-4001019.....		MONROEVILLE.....	PA.....		09/01/1998.....	7.190	1,493,915						12,065,000	05/22/1998
03-4001028.....		OKLAHOMA CITY.....	OK.....		07/27/1998.....	6.930	355,871						3,126,880	04/09/1998
03-4100224.....		HOUSTON.....	TX.....		03/12/1997.....	7.940	135,030						6,470,000	09/09/1996
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....							7,344,850,680	0	(323,386)	0	0	0	13,659,437,765	XXX
Mortgages in Good Standing - Mezzanine Loans														
99-0000034.....		HOUSTON.....	TX.....		02/06/2015.....	10.000	2,147,090				145,055		15,186,415	11/14/2014
99-0000035.....		TAMPA.....	FL.....		02/20/2015.....	10.500	2,296,468				227,957		17,218,813	12/04/2014
99-0000050.....		LONG BEACH.....	CA.....		10/04/2016.....	12.000	3,550,007				71,851		42,600,000	04/11/2016
99-0000054.....		KING OF PRUSSIA.....	PA.....		09/29/2016.....	12.000	1,996,468				5,646		95,150,000	07/20/2016
99-0000055.....		CHARLESTON.....	SC.....		10/10/2016.....	11.000	0						156,800,000	08/23/2016
99-0000059.....		DENVER.....	CO.....		12/23/2016.....	10.500	0						111,266,377	11/21/2016
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....							9,990,032	0	0	0	450,509	0	438,221,605	XXX
0899999. Total - Mortgages in Good Standing.....							7,354,840,713	0	(323,386)	0	450,509	0	14,097,659,370	XXX
Mortgages in the Process of Foreclosure - Commercial Mortgages - All Other														
00-1102113.....		WILLIAMSVILLE.....	NY.....		12/23/2013.....	4.610	3,948,147						6,550,000	12/09/2013
2999999. Total - Mortgages in the Process of Foreclosure - Commercial Mortgages - All Other.....							3,948,147	0	0	0	0	0	6,550,000	XXX
3299999. Total - Mortgages in the Process of Foreclosure.....							3,948,147	0	0	0	0	0	6,550,000	XXX
3399999. Totals.....							7,358,788,859	0	(323,386)	0	450,509	0	14,104,209,370	XXX

General Interrogatory:

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

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

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

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
00-1102318.....	GRANDVIEW HEIGHTS.....	OH.....	S.....	03/31/2015.....	3.800	.....	.....12,200,000	76,600,000
00-1102343.....	BELLEVUE.....	WA.....		04/22/2016.....	3.960	11,377,138		16,570,000
00-1102344.....	BELLEVUE.....	WA.....		04/22/2016.....	3.960	8,029,946		11,180,000
00-1102363.....	ELIZABETHTOWN.....	KY.....		05/26/2016.....	3.970	5,600,000		11,870,000
00-1102436.....	FARMINGTON HILLS.....	MI.....		03/07/2016.....	4.320	18,000,000		42,550,000
00-1102460.....	BROOKFIELD.....	WI.....		12/03/2015.....	4.170		8,000,000	33,070,000
00-1102462.....	TEMPE.....	AZ.....		03/28/2016.....	3.280	17,350,000		30,110,000
00-1102465.....	SAN DIEGO.....	CA.....		05/03/2016.....	4.280	6,500,000		10,010,000
00-1102482.....	BOCA RATON.....	FL.....		01/12/2016.....	2.340	33,000,000		50,194,138
00-1102491.....	MERIDIAN.....	ID.....		02/01/2016.....	4.200	10,000,000		13,354,545
00-1102512.....	LAKESIDE.....	CA.....		11/01/2016.....	4.580	8,850,000		14,290,000
00-1102514.....	ONTARIO.....	CA.....		01/28/2016.....	3.560	11,300,000		16,000,000
00-1102517.....	DENVER.....	CO.....		02/25/2016.....	3.850	12,300,000		18,910,000
00-1102519.....	ROCKVILLE.....	MD.....		02/24/2016.....	3.870	3,200,000		12,200,000
00-1102521.....	LEXINGTON.....	KY.....		11/30/2016.....	4.210	3,130,000		4,830,000
00-1102522.....	ATHENS.....	GA.....		03/01/2016.....	3.630	14,500,000		24,720,000
00-1102524.....	LEXINGTON.....	KY.....		11/30/2016.....	4.210	3,975,000		5,910,000
00-1102525.....	LEXINGTON.....	KY.....		11/30/2016.....	4.210	5,276,000		8,420,000
00-1102526.....	LEXINGTON.....	KY.....		11/30/2016.....	4.210	4,744,000		7,170,000
00-1102527.....	LEXINGTON.....	KY.....		11/30/2016.....	4.210	2,375,000		3,660,000
00-1102529.....	FARMINGTON HILLS.....	MI.....		11/30/2016.....	4.140	9,750,000		14,280,000
00-1102530.....	COLUMBUS.....	OH.....	S.....	07/07/2016.....	3.620	20,000,000		35,060,000
00-1102531.....	COLUMBUS.....	OH.....	S.....	07/07/2016.....	3.620	17,500,000		24,020,000
00-1102532.....	COLUMBUS.....	OH.....	S.....	07/07/2016.....	3.620	12,500,000		18,470,000
00-1102535.....	CINCINNATI.....	OH.....		09/30/2016.....	4.120	25,200,000		31,580,000
00-1102536.....	FAIRFIELD.....	CT.....		05/18/2016.....	3.540	11,000,000		33,790,000
00-1102538.....	PITTSBURGH.....	PA.....		04/26/2016.....	3.820	13,000,000		24,830,000
00-1102542.....	MAUMEE.....	OH.....		07/25/2016.....	4.100	14,150,000		19,110,000
00-1102546.....	CERRITOS.....	CA.....		05/02/2016.....	3.630	12,500,000		18,250,000
00-1102554.....	CHICAGO.....	IL.....		04/05/2016.....	3.400	70,000,000		108,250,000
00-1102558.....	FULLERTON.....	CA.....		06/30/2016.....	3.520	23,450,000		142,010,000
00-1102561.....	ANAHEIM.....	CA.....		06/30/2016.....	3.520	7,200,000		35,070,000
00-1102563.....	COSTA MESA.....	CA.....		06/30/2016.....	3.520	15,250,000		61,600,000
00-1102565.....	COSTA MESA.....	CA.....		06/30/2016.....	3.520	22,950,000		103,930,000
00-1102566.....	LAGUNA HILLS.....	CA.....		06/30/2016.....	3.520	9,800,000		51,640,000
00-1102573.....	LAS VEGAS.....	NV.....		12/01/2016.....	3.840	9,750,000		12,760,000
00-1102574.....	ATLANTA.....	GA.....		07/26/2016.....	3.710	17,000,000		23,176,120
00-1102583.....	ATLANTA.....	GA.....		05/27/2016.....	3.790	10,000,000		19,230,000
00-1102584.....	EMERYVILLE.....	CA.....		06/10/2016.....	3.580	28,000,000		37,550,000
00-1102587.....	DALLAS.....	TX.....		09/30/2016.....	3.900	10,800,000		14,620,000
00-1102589.....	ROMULUS.....	MI.....		05/27/2016.....	3.620	12,800,000		17,190,000
00-1102590.....	CHARLOTTE.....	NC.....		06/06/2016.....	3.900	8,500,000		11,330,000
00-1102592.....	SAN JUAN CAPISTRANO.....	CA.....		07/13/2016.....	4.000	6,200,000		19,090,000
00-1102595.....	MILWAUKEE.....	WI.....		05/19/2016.....	3.590	10,232,585		15,440,000

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
00-1102596.....	BROOKFIELD.....	WI.....	.....	05/19/2016.....	3.590.....	19,137,415.....	.....	.....31,330,000.....
00-1102597.....	CEDAR KNOLLS.....	NJ.....	.....	06/16/2016.....	3.390.....	45,600,000.....	.....	.....74,480,000.....
00-1102598.....	NOVATO.....	CA.....	.....	07/12/2016.....	3.850.....	15,200,000.....	.....	.....22,850,384.....
00-1102601.....	RICHMOND.....	VA.....	.....	06/30/2016.....	3.840.....	2,850,000.....	.....	.....3,860,000.....
00-1102602.....	CHANDLER.....	AZ.....	.....	06/24/2016.....	3.740.....	9,000,000.....	.....	.....12,270,000.....
00-1102603.....	OREM.....	UT.....	.....	10/06/2016.....	3.430.....	18,500,000.....	.....	.....26,370,000.....
00-1102604.....	BALTIMORE.....	MD.....	.....	10/03/2016.....	3.630.....	49,500,000.....	.....	.....69,910,000.....
00-1102606.....	CHARLOTTE.....	NC.....	.....	07/12/2016.....	3.760.....	8,200,000.....	.....	.....15,330,000.....
00-1102607.....	GRIMES.....	IA.....	.....	06/23/2016.....	3.460.....	5,316,000.....	.....	.....9,190,000.....
00-1102609.....	ONTARIO.....	CA.....	.....	07/01/2016.....	3.460.....	10,800,000.....	.....	.....17,270,000.....
00-1102613.....	AUSTIN.....	TX.....	.....	06/23/2016.....	3.070.....	33,000,000.....	.....	.....47,530,000.....
00-1102616.....	HOUSTON.....	TX.....	.....	08/18/2016.....	3.850.....	33,750,000.....	.....	.....46,200,000.....
00-1102620.....	PORTLAND.....	OR.....	.....	08/25/2016.....	4.050.....	8,250,000.....	.....	.....42,490,000.....
00-1102622.....	CHARLOTTE.....	NC.....	.....	12/09/2016.....	3.450.....	24,900,000.....	.....	.....37,890,000.....
00-1102624.....	INDIANAPOLIS.....	IN.....	.....	12/20/2016.....	3.730.....	16,725,000.....	.....	.....23,410,000.....
00-1102625.....	CHATTANOOGA.....	TN.....	.....	10/14/2016.....	3.750.....	8,750,000.....	.....	.....11,610,000.....
00-1102626.....	ATLANTA.....	GA.....	.....	07/27/2016.....	3.640.....	11,690,000.....	.....	.....17,170,000.....
00-1102638.....	MARIETTA.....	GA.....	.....	08/08/2016.....	3.450.....	9,500,000.....	.....	.....13,900,000.....
00-1102639.....	GAINESVILLE.....	GA.....	.....	08/08/2016.....	3.450.....	12,700,000.....	.....	.....17,930,000.....
00-1102640.....	WAKE FOREST.....	NC.....	.....	08/08/2016.....	3.450.....	9,400,000.....	.....	.....13,020,000.....
00-1102642.....	DURHAM.....	NC.....	.....	10/25/2016.....	3.100.....	9,000,000.....	.....	.....17,150,000.....
00-1102645.....	BEAVERTON.....	OR.....	.....	10/27/2016.....	4.530.....	9,000,000.....	.....	.....108,610,000.....
00-1102651.....	AURORA.....	CO.....	.....	10/31/2016.....	3.450.....	13,000,000.....	.....	.....20,580,000.....
00-1102661.....	BURBANK.....	CA.....	.....	12/07/2016.....	3.320.....	20,000,000.....	.....	.....29,850,000.....
00-1102663.....	STREAMWOOD.....	IL.....	.....	11/07/2016.....	3.580.....	19,970,000.....	.....	.....26,564,000.....
00-1102664.....	CAROL STREAM.....	IL.....	.....	11/07/2016.....	3.730.....	6,230,000.....	.....	.....8,287,115.....
00-1102668.....	ATLANTA.....	GA.....	.....	11/03/2016.....	4.480.....	3,000,000.....	.....	.....44,960,000.....
00-1102671.....	CHICAGO.....	IL.....	.....	10/11/2016.....	3.500.....	7,500,000.....	.....	.....10,770,000.....
00-1102677.....	ISSAQUAH.....	WA.....	.....	11/23/2016.....	3.460.....	11,000,000.....	.....	.....15,940,000.....
00-1102678.....	CAMBRIDGE.....	MA.....	.....	11/22/2016.....	3.370.....	34,500,000.....	.....	.....45,820,000.....
00-1102679.....	ANN ARBOR.....	MI.....	.....	12/09/2016.....	3.860.....	19,000,000.....	.....	.....25,460,000.....
00-1102680.....	AUSTIN.....	TX.....	.....	12/19/2016.....	3.380.....	35,000,000.....	.....	.....45,250,000.....
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....						1,117,008,084.....	20,200,000.....	2,257,146,302.....
Mortgages in Good Standing - Mezzanine Loans								
99-0000034.....	HOUSTON.....	TX.....	.....	02/06/2015.....	10.000.....	.....	.....1,650,096.....	15,186,415.....
99-0000050.....	LONG BEACH.....	CA.....	.....	10/04/2016.....	12.000.....	2,947,013.....	531,142.....	42,600,000.....
99-0000054.....	KING OF PRUSSIA.....	PA.....	.....	09/29/2016.....	12.000.....	0.....	1,990,823.....	95,150,000.....
99-0000055.....	CHARLESTON.....	SC.....	.....	10/10/2016.....	11.000.....	0.....	.....	.....156,800,000.....
99-0000059.....	DENVER.....	CO.....	.....	12/23/2016.....	10.500.....	0.....	.....	.....111,266,377.....
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....						2,947,014.....	4,172,061.....	421,002,792.....
0899999. Total - Mortgages in Good Standing.....						1,119,955,098.....	24,372,061.....	2,678,149,094.....
3399999. Totals.....						1,119,955,098.....	24,372,061.....	2,678,149,094.....

E05.1

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
00-1000178.....	PITTSBURGH.....	PA.....	.....	04/25/2001.	04/15/2016.	77,627	.....	.....	.....	.....	.....0	.....	.....77,627	77,627	.....	.....	.....0
00-1001165.....	CHESTERFIELD.....	VA.....	.....	11/20/2002.	09/01/2016.	7,805,352	.....	.....	.....	.....	.....0	.....	.....7,805,352	7,805,352	.....	.....	.....0
00-1001231.....	HOUSTON.....	TX.....	.....	11/20/2002.	02/10/2016.	202,925	.....	.....	.....	.....	.....0	.....	.....202,925	202,925	.....	.....	.....0
00-1100058.....	MARYSVILLE.....	WA.....	.....	07/16/2003.	05/02/2016.	326,797	.....	.....2,606	.....	.....	.....2,606	.....	.....329,403	336,063	.....	.....6,660	6,660
00-1100378.....	GLENDALE.....	WI.....	.....	04/28/2005.	10/07/2016.	9,241,745	.....	.....	.....	.....	.....0	.....	.....9,241,745	9,241,745	.....	.....	.....0
00-1100408.....	LIBERTY.....	MO.....	.....	06/01/2004.	04/07/2016.	150,402	.....	.....	.....	.....	.....0	.....	.....150,402	150,402	.....	.....	.....0
00-1100417.....	GRAND BLANC.....	MI.....	.....	04/29/2004.	01/19/2016.	274,208	.....	.....	.....	.....	.....0	.....	.....274,208	274,208	.....	.....	.....0
00-1100458.....	LINCOLNTON.....	NC.....	.....	07/20/2004.	06/27/2016.	4,629,568	.....	.....	.....	.....	.....0	.....	.....4,629,568	4,629,568	.....	.....	.....0
00-1100857.....	COLORADO SPRINGS.....	CO.....	.....	06/15/2005.	07/25/2016.	1,510,583	.....	.....	.....	.....	.....0	.....	.....1,510,583	1,510,583	.....	.....	.....0
00-1100962.....	SAN FRANCISCO.....	CA.....	.....	09/15/2005.	06/01/2016.	1,477,450	.....	.....	.....	.....	.....0	.....	.....1,477,450	1,477,450	.....	.....	.....0
00-1100991.....	ROCKVILLE.....	MD.....	.....	05/31/2006.	02/24/2016.	3,052,982	.....	.....	.....	.....	.....0	.....	.....3,052,982	3,052,982	.....	.....	.....0
00-1100997.....	CHEEKTOWAGA.....	NY.....	.....	11/17/2005.	06/09/2016.	4,954,517	.....	.....	.....	.....	.....0	.....	.....4,954,517	4,954,517	.....	.....	.....0
00-1101000.....	BRIDGEVIEW.....	IL.....	.....	09/22/2005.	08/09/2016.	1,268,046	.....	.....	.....	.....	.....0	.....	.....1,268,046	1,268,046	.....	.....	.....0
00-1101027.....	KING OF PRUSSIA.....	PA.....	.....	11/18/2005.	06/01/2016.	21,166,767	.....	.....	.....	.....	.....0	.....	.....21,166,767	21,166,480	.....	.....(287)	(287)
00-1101030.....	PHOENIX.....	AZ.....	.....	04/20/2006.	02/26/2016.	2,010,152	.....	.....	.....	.....	.....0	.....	.....2,010,152	2,786,769	.....	.....776,617	776,617
00-1101033.....	RALEIGH.....	NC.....	.....	01/13/2006.	07/07/2016.	22,506,441	.....	.....	.....	.....	.....0	.....	.....22,506,441	22,506,441	.....	.....	.....0
00-1101035.....	FOOTHILL RANCH.....	CA.....	.....	03/30/2006.	01/29/2016.	7,514,482	.....	.....	.....	.....	.....0	.....	.....7,514,482	7,514,482	.....	.....	.....0
00-1101039.....	GREENVILLE.....	SC.....	.....	01/25/2006.	01/28/2016.	40,000,000	.....	.....	.....	.....	.....0	.....	.....40,000,000	40,000,000	.....	.....	.....0
00-1101040.....	RALEIGH.....	NC.....	.....	05/25/2006.	03/31/2016.	25,653,532	.....	.....(23,699)	.....	.....	.....(23,699)	.....	.....25,629,833	25,605,433	.....	.....(24,399)	(24,399)
00-1101074.....	RALEIGH.....	NC.....	.....	01/13/2006.	07/07/2016.	25,210,854	.....	.....	.....	.....	.....0	.....	.....25,210,854	25,210,854	.....	.....	.....0
00-1101096.....	MIDDLEBURG HEIGHTS.....	OH.....	.....	01/19/2006.	01/28/2016.	2,770,114	.....	.....	.....	.....	.....0	.....	.....2,770,114	2,770,114	.....	.....	.....0
00-1101100.....	RENO.....	NV.....	.....	06/29/2006.	04/11/2016.	757,374	.....	.....	.....	.....	.....0	.....	.....757,374	757,374	.....	.....	.....0
00-1101129.....	OAKLAND.....	CA.....	.....	03/23/2006.	02/03/2016.	4,452,516	.....	.....	.....	.....	.....0	.....	.....4,452,516	4,452,516	.....	.....	.....0
00-1101156.....	LAKESIDE.....	CA.....	.....	01/03/2007.	11/01/2016.	8,935,099	.....	.....	.....	.....	.....0	.....	.....8,935,099	8,935,099	.....	.....	.....0
00-1101163.....	WESTERVILLE.....	OH.....	.....	05/04/2006.	06/01/2016.	1,549,761	.....	.....	.....	.....	.....0	.....	.....1,549,761	1,549,761	.....	.....	.....0
00-1101166.....	MORGANTOWN.....	WV.....	.....	05/09/2006.	05/16/2016.	2,597,437	.....	.....	.....	.....	.....0	.....	.....2,597,437	2,597,437	.....	.....	.....0
00-1101202.....	MYRTLE BEACH.....	SC.....	.....	06/29/2006.	04/29/2016.	10,288,116	.....	.....57,568	.....	.....	.....57,568	.....	.....10,345,684	10,389,961	.....	.....44,277	44,277
00-1101205.....	CLEMENTON.....	NJ.....	.....	07/18/2006.	03/10/2016.	310,381	.....	.....	.....	.....	.....0	.....	.....310,381	310,381	.....	.....	.....0
00-1101206.....	FARMINGTON HILLS.....	MI.....	.....	06/28/2006.	03/07/2016.	383,878	.....	.....	.....	.....	.....0	.....	.....383,878	383,878	.....	.....	.....0
00-1101213.....	CARY.....	NC.....	.....	06/14/2006.	06/30/2016.	3,983,150	.....	.....31,483	.....	.....	.....31,483	.....	.....4,014,633	4,020,000	.....	.....5,367	5,367
00-1101215.....	LUMBERTON.....	NC.....	.....	08/25/2006.	09/01/2016.	281,156	.....	.....	.....	.....	.....0	.....	.....281,156	281,156	.....	.....	.....0
00-1101217.....	COLORADO SPRINGS.....	CO.....	.....	05/31/2006.	02/01/2016.	12,747,889	.....	.....	.....	.....	.....0	.....	.....12,747,889	12,747,889	.....	.....	.....0
00-1101218.....	AMHERST.....	NY.....	.....	07/05/2006.	05/20/2016.	4,158,416	.....	.....	.....	.....	.....0	.....	.....4,158,416	4,158,416	.....	.....	.....0
00-1101229.....	SAN FRANCISCO.....	CA.....	.....	07/31/2006.	08/04/2016.	408,771	.....	.....	.....	.....	.....0	.....	.....408,771	408,771	.....	.....	.....0
00-1101231.....	CENTREVILLE.....	VA.....	.....	11/29/2006.	10/31/2016.	17,526,074	.....	.....	.....	.....	.....0	.....	.....17,526,074	17,111,859	.....	.....(414,215)	(414,215)
00-1101233.....	CENTREVILLE.....	VA.....	.....	02/29/2008.	10/31/2016.	3,626,512	.....	.....	.....	.....	.....0	.....	.....3,626,512	3,540,727	.....	.....(85,785)	(85,785)
00-1101238.....	BIRMINGHAM.....	AL.....	.....	08/11/2006.	10/03/2016.	11,293,846	.....	.....	.....	.....	.....0	.....	.....11,293,846	11,293,846	.....	.....	.....0
00-1101248.....	POWAY.....	CA.....	.....	08/30/2006.	08/09/2016.	1,267,797	.....	.....	.....	.....	.....0	.....	.....1,267,797	1,267,797	.....	.....	.....0
00-1101254.....	EL SEGUNDO.....	CA.....	.....	08/31/2006.	08/25/2016.	5,027,820	.....	.....	.....	.....	.....0	.....	.....5,027,820	5,027,820	.....	.....	.....0
00-1101278.....	KANSAS CITY.....	KS.....	.....	10/05/2006.	10/06/2016.	3,953,020	.....	.....	.....	.....	.....0	.....	.....3,953,020	3,953,020	.....	.....	.....0
00-1101279.....	LANCASTER.....	PA.....	.....	12/01/2006.	11/29/2016.	14,431,430	.....	.....	.....	.....	.....0	.....	.....14,431,430	14,431,430	.....	.....	.....0
00-1101280.....	COATESVILLE.....	PA.....	.....	12/01/2006.	11/29/2016.	3,092,449	.....	.....	.....	.....	.....0	.....	.....3,092,449	3,092,449	.....	.....	.....0

SCHEDULE B - PART 3

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

E06.1

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101283.....	HAUPPAUGE.....	NY.....		09/27/2006.	08/08/2016.	4,464,561	.....	.....	.....	.....	.....0	.....	.....4,464,561	4,464,561	.....	.....	.....0
00-1101287.....	PALATINE.....	IL.....		08/25/2006.	12/28/2016.	19,591,005	.....	.....	.....	.....	.....0	.....	.....19,591,005	19,591,005	.....	.....	.....0
00-1101293.....	DAYTON.....	OH.....		09/26/2006.	08/01/2016.	840,793	.....	.....	.....	.....	.....0	.....	.....840,793	840,793	.....	.....	.....0
00-1101302.....	DES PLAINES.....	IL.....		11/06/2006.	11/22/2016.	1,869,524	.....	.....	.....	.....	.....0	.....	.....1,869,524	1,869,524	.....	.....	.....0
00-1101306.....	CERRITOS.....	CA.....		10/12/2006.	05/02/2016.	5,163,176	.....	.....	.....	.....	.....0	.....	.....5,163,176	5,163,176	.....	.....	.....0
00-1101310.....	CARY.....	NC.....		10/24/2006.	06/30/2016.	1,500,000	.....	.....	.....	.....	.....0	.....	.....1,500,000	1,500,000	.....	.....	.....0
00-1101317.....	LIVONIA.....	MI.....		12/18/2006.	10/05/2016.	2,099,720	.....	.....	.....	.....	.....0	.....	.....2,099,720	2,099,720	.....	.....	.....0
00-1101332.....	CLEARFIELD.....	UT.....		10/31/2006.	09/09/2016.	3,889,294	.....	.....	.....	.....	.....0	.....	.....3,889,294	3,889,294	.....	.....	.....0
00-1101340.....	RIVERTON.....	UT.....		11/17/2006.	12/05/2016.	1,660,570	.....	.....	.....	.....	.....0	.....	.....1,660,570	1,660,570	.....	.....	.....0
00-1101375.....	HILLSBORO.....	OR.....		02/05/2007.	11/07/2016.	5,091,062	.....	.....	.....	.....	.....0	.....	.....5,091,062	5,091,062	.....	.....	.....0
00-1101387.....	SANTA FE.....	NM.....		01/22/2007.	11/07/2016.	737,098	.....	.....	.....	.....	.....0	.....	.....737,098	737,098	.....	.....	.....0
00-1101393.....	JACKSON HEIGHTS.....	NY.....		05/17/2007.	01/29/2016.	115,484	.....	.....	.....	.....	.....0	.....	.....115,484	115,484	.....	.....	.....0
00-1101394.....	BROOKLYN.....	NY.....		05/17/2007.	01/29/2016.	60,491	.....	.....	.....	.....	.....0	.....	.....60,491	60,491	.....	.....	.....0
00-1101453.....	CHARLESTON.....	SC.....		06/05/2007.	07/26/2016.	2,629,154	.....	.....	.....	.....	.....0	.....	.....2,629,154	2,629,154	.....	.....	.....0
00-1101518.....	BIRMINGHAM.....	AL.....		08/07/2007.	10/25/2016.	5,447,226	.....	.....	.....	.....	.....0	.....	.....5,447,226	5,447,226	.....	.....	.....0
00-1101545.....	CERRITOS.....	CA.....		09/10/2007.	09/23/2016.	7,947,401	.....	.....	.....	.....	.....0	.....	.....7,947,401	7,947,401	.....	.....	.....0
00-1101688.....	MADISON.....	WI.....		04/23/2010.	07/05/2016.	6,616,171	.....	.....	.....	.....	.....0	.....	.....6,616,171	6,616,171	.....	.....	.....0
00-1101712.....	ORANGE.....	CA.....		10/07/2010.	01/28/2016.	5,164,802	.....	.....	.....	.....	.....0	.....	.....5,164,802	5,164,802	.....	.....	.....0
00-1101723.....	SPRING VALLEY.....	CA.....		01/31/2011.	09/23/2016.	3,663,241	.....	.....	.....	.....	.....0	.....	.....3,663,241	3,663,241	.....	.....	.....0
00-1101733.....	BIRMINGHAM.....	AL.....		03/11/2011.	12/20/2016.	21,412,492	.....	.....	.....	.....	.....0	.....	.....21,412,492	21,412,492	.....	.....	.....0
00-1101734.....	BIRMINGHAM.....	AL.....		07/08/2011.	12/20/2016.	1,017,016	.....	.....	.....	.....	.....0	.....	.....1,017,016	1,017,016	.....	.....	.....0
00-1101774.....	DENVER.....	CO.....		08/03/2011.	03/10/2016.	14,000,000	.....	.....	.....	.....	.....0	.....	.....14,000,000	14,000,000	.....	.....	.....0
00-1101811.....	BUFORD.....	GA.....		12/20/2011.	09/30/2016.	27,264,863	.....	.....	.....	.....	.....0	.....	.....27,264,863	27,264,863	.....	.....	.....0
00-1101833.....	COLUMBIA.....	SC.....		05/03/2012.	11/10/2016.	2,825,211	.....	.....	.....	.....	.....0	.....	.....2,825,211	2,825,211	.....	.....	.....0
00-1101888.....	RALEIGH.....	NC.....		09/28/2012.	05/12/2016.	5,650,401	.....	.....	.....	.....	.....0	.....	.....5,650,401	5,650,401	.....	.....	.....0
00-1101903.....	NEW YORK.....	NY.....		11/01/2012.	11/01/2016.	25,000,000	.....	.....	.....	.....	.....0	.....	.....25,000,000	25,000,000	.....	.....	.....0
00-1101931.....	CHICAGO.....	IL.....		01/22/2013.	10/27/2016.	5,321,891	.....	.....	.....	.....	.....0	.....	.....5,321,891	5,321,891	.....	.....	.....0
00-1102119.....	REDONDO BEACH.....	CA.....		12/19/2013.	10/05/2016.	15,000,000	.....	.....	.....	.....	.....0	.....	.....15,000,000	15,000,000	.....	.....	.....0
00-1102124.....	DALLAS.....	TX.....		01/29/2014.	09/01/2016.	32,000,000	.....	.....	.....	.....	.....0	.....	.....32,000,000	32,000,000	.....	.....	.....0
00-1102167.....	HENDERSON.....	NV.....		06/02/2014.	01/13/2016.	2,801,123	.....	.....	.....	.....	.....0	.....	.....2,801,123	2,801,123	.....	.....	.....0
00-6000248.....	TREVOSE.....	PA.....		01/31/2002.	06/02/2016.	129,401	.....	.....	.....	.....	.....0	.....	.....129,401	129,401	.....	.....	.....0
00-6000256.....	ARDEN HILLS.....	MN.....		01/31/2002.	10/14/2016.	170,341	.....	.....	.....	.....	.....0	.....	.....170,341	170,341	.....	.....	.....0
03-0307885.....	LOUISVILLE.....	KY.....		02/29/1996.	03/01/2016.	29,543	.....	.....	.....	.....	.....0	.....	.....29,543	29,543	.....	.....	.....0
03-0308244.....	LA VERGNE.....	TN.....		01/09/1997.	10/11/2016.	250,386	.....	.....	.....	.....	.....0	.....	.....250,386	250,386	.....	.....	.....0
03-0308648.....	DELAWARE.....	OH.....		03/05/1996.	02/17/2016.	277,189	.....	.....	.....	.....	.....0	.....	.....277,189	277,189	.....	.....	.....0
03-0308675.....	OVERLAND PARK.....	KS.....		03/21/1996.	04/01/2016.	170,060	.....	.....	.....	.....	.....0	.....	.....170,060	170,060	.....	.....	.....0
03-0308822.....	RALEIGH.....	NC.....		06/27/1996.	07/07/2016.	2,420,344	.....	.....	.....	.....	.....0	.....	.....2,420,344	2,420,344	.....	.....	.....0
03-4000669.....	ROBERTSDALE.....	AL.....		11/04/1997.	10/18/2016.	252,450	.....	.....	.....	.....	.....0	.....	.....252,450	252,450	.....	.....	.....0
0199999. Total - Mortgages Closed by Repayment.....						527,420,920	0	67,957	0	0	67,957	0	527,488,878	527,797,111	0	308,235	308,235
Mortgages With Partial Repayments																	
00-1000030.....	PITTSBURGH.....	PA.....		11/16/1999.	.....	.....3,366,394	.....	.....	.....	.....	.....0	.....	.....748,150	748,150	.....	.....	.....0
00-1000031.....	PITTSBURGH.....	PA.....		11/16/1999.	.....	.....1,105,400	.....	.....	.....	.....	.....0	.....	.....339,757	339,757	.....	.....	.....0
00-1000032.....	PITTSBURGH.....	PA.....		09/20/1999.	.....	.....2,949,516	.....	.....	.....	.....	.....0	.....	.....239,353	239,353	.....	.....	.....0

SCHEDULE B - PART 3

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

E06.2

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1000038.....	VISTA.....	CA.....		08/31/2000.....		2,452,134.....					0.....		436,375.....	436,375.....			0.....
00-1000171.....	CANTON.....	OH.....		08/15/2000.....		1,215,616.....					0.....		217,069.....	217,069.....			0.....
00-1000188.....	KEASBY.....	NJ.....		04/17/2000.....		3,019,127.....					0.....		590,917.....	590,917.....			0.....
00-1000232.....	BONITA SPRINGS.....	FL.....		06/23/2000.....		4,109,814.....					0.....		102,440.....	102,440.....			0.....
00-1000541.....	COLUMBUS.....	OH.....		04/30/2001.....		2,884,585.....					0.....		447,883.....	447,883.....			0.....
00-1000593.....	KENILWORTH.....	NJ.....		08/08/2001.....		4,467,091.....					0.....		638,086.....	638,086.....			0.....
00-1000665.....	EDISON.....	NJ.....		07/06/2001.....		6,083,658.....					0.....		889,612.....	889,612.....			0.....
00-1000701.....	VILLANOVA.....	PA.....		12/17/2001.....		3,191,900.....					0.....		432,047.....	432,047.....			0.....
00-1000714.....	CLOSTER.....	NJ.....		11/08/2001.....		1,590,561.....					0.....		216,705.....	216,705.....			0.....
00-1000735.....	NEW CASTLE.....	IN.....		07/18/2002.....		1,630,230.....					0.....		193,877.....	193,877.....			0.....
00-1000774.....	FLINT.....	MI.....		12/20/2001.....		4,380,101.....					0.....		961,749.....	961,749.....			0.....
00-1000788.....	FT. PIERCE.....	FL.....		11/20/2001.....		788,191.....					0.....		176,587.....	176,587.....			0.....
00-1000818.....	LEECHBURG.....	PA.....		02/22/2002.....		4,070,758.....					0.....		532,048.....	532,048.....			0.....
00-1000819.....	BARBERTON.....	OH.....		12/21/2001.....		2,189,288.....					0.....		295,930.....	295,930.....			0.....
00-1000820.....	PITTSBURGH.....	PA.....		12/21/2001.....		1,007,916.....					0.....		136,242.....	136,242.....			0.....
00-1000821.....	LOWER BURRELL.....	PA.....		12/21/2001.....		1,134,492.....					0.....		153,351.....	153,351.....			0.....
00-1000822.....	CANAL FULTON.....	OH.....		12/21/2001.....		623,503.....					0.....		84,280.....	84,280.....			0.....
00-1000848.....	NEW ALBANY.....	OH.....		02/07/2002.....		2,383,279.....					0.....		312,380.....	312,380.....			0.....
00-1000858.....	BROOK PARK.....	OH.....		04/09/2002.....		2,196,997.....					0.....		601,299.....	601,299.....			0.....
00-1000867.....	SALT LAKE CITY.....	UT.....		03/01/2002.....		1,819,867.....					0.....		237,857.....	237,857.....			0.....
00-1000875.....	SCOTTSDALE.....	AZ.....		09/18/2002.....		1,322,163.....					0.....		151,112.....	151,112.....			0.....
00-1000914.....	CINCINNATI.....	OH.....		07/01/2002.....		1,371,774.....					0.....		183,162.....	183,162.....			0.....
00-1000926.....	MARIETTA.....	GA.....		12/23/2002.....		2,374,202.....					0.....		133,346.....	133,346.....			0.....
00-1000929.....	CRANBERRY TOWNSHIP.....	PA.....		06/11/2002.....		18,820,854.....					0.....		1,056,202.....	1,056,202.....			0.....
00-1000932.....	HARRISON TOWNSHIP.....	MI.....		05/29/2002.....		5,751,146.....					0.....		296,537.....	296,537.....			0.....
00-1000949.....	STOW.....	OH.....		05/30/2002.....		1,995,404.....					0.....		246,661.....	246,661.....			0.....
00-1000958.....	HOUSTON.....	TX.....		06/18/2002.....		1,752,241.....					0.....		98,274.....	98,274.....			0.....
00-1000964.....	COLUMBUS.....	OH.....		10/03/2002.....		1,727,996.....					0.....		198,952.....	198,952.....			0.....
00-1001017.....	STARKVILLE.....	MS.....		07/03/2002.....		1,293,170.....					0.....		71,530.....	71,530.....			0.....
00-1001038.....	ITHACA.....	NY.....		10/01/2002.....		5,169,379.....					0.....		154,583.....	154,583.....			0.....
00-1001042.....	RAVENNA.....	OH.....		06/27/2002.....		4,551,270.....					0.....		556,279.....	556,279.....			0.....
00-1001049.....	WAYNE.....	PA.....		10/24/2002.....		209,565.....					0.....		105,958.....	105,958.....			0.....
00-1001090.....	MASON.....	OH.....		12/20/2002.....		7,666,584.....					0.....		266,655.....	266,655.....			0.....
00-1001135.....	MADISON.....	WI.....		12/20/2002.....		2,640,158.....					0.....		88,757.....	88,757.....			0.....
00-1001201.....	NORTH BRUNSWICK.....	NJ.....		05/29/2003.....		4,643,498.....					0.....		244,514.....	244,514.....			0.....
00-1001203.....	NILES.....	IL.....		12/30/2002.....		4,397,076.....					0.....		153,947.....	153,947.....			0.....
00-1001215.....	EDISON.....	NJ.....		12/17/2002.....		9,183,818.....					0.....		1,090,490.....	1,090,490.....			0.....
00-1001237.....	DALLAS.....	TX.....		11/20/2002.....		6,261,306.....					0.....		886,675.....	886,675.....			0.....
00-1001244.....	PITTSBURGH.....	PA.....		02/08/2005.....		16,038,241.....					0.....		692,199.....	692,199.....			0.....
00-1001260.....	PITTSBURGH.....	PA.....		03/05/2003.....		569,890.....					0.....		233,421.....	233,421.....			0.....
00-1001279.....	PITTSBURGH.....	PA.....		12/23/2003.....		4,832,295.....					0.....		479,800.....	479,800.....			0.....
00-1001283.....	GARLAND.....	TX.....		03/03/2003.....		1,917,302.....					0.....		216,011.....	216,011.....			0.....

SCHEDULE B - PART 3

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

E06.3

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1001308.....	CHICAGO.....	IL.....		07/22/2003.....		8,826,727					0		946,500	946,500			0
00-1001319.....	RANCHO CUCAMONGA.....	CA.....		05/15/2003.....		2,215,559					0		139,874	139,874			0
00-1001324.....	ST PETE/PINELLAS PK.....	FL.....		09/08/2003.....		909,886					0		304,393	304,393			0
00-1001333.....	MYRTLE BEACH.....	SC.....		06/02/2003.....		3,171,981					0		346,330	346,330			0
00-1002014.....	KNOXVILLE.....	TN.....		07/28/2003.....		2,153,774					0		231,034	231,034			0
00-1002028.....	MADISON.....	WI.....		11/25/2003.....		3,760,275					0		115,484	115,484			0
00-1002030.....	LA PALMA.....	CA.....		04/28/2003.....		9,208,469					0		522,466	522,466			0
00-1100012.....	PITTSBURGH.....	PA.....		05/13/2003.....		2,962,203					0		1,139,862	1,139,862			0
00-1100030.....	CHICAGO.....	IL.....		08/04/2003.....		816,617					0		292,820	292,820			0
00-1100036.....	MOORESVILLE.....	NC.....		08/05/2003.....		2,573,292					0		276,060	276,060			0
00-1100046.....	GLEN CARBON.....	IL.....		01/05/2004.....		2,404,163					0		119,332	119,332			0
00-1100047.....	SAINT LOUIS.....	MO.....		11/14/2003.....		5,294,985					0		256,542	256,542			0
00-1100067.....	JOHNSON CITY.....	TN.....		10/31/2003.....		2,017,746					0		208,495	208,495			0
00-1100068.....	BELLEVUE.....	TN.....		10/31/2003.....		2,469,085					0		255,132	255,132			0
00-1100080.....	GREENDALE.....	WI.....		09/02/2003.....		762,534					0		266,213	266,213			0
00-1100109.....	MILFORD.....	OH.....		09/23/2003.....		743,376					0		257,782	257,782			0
00-1100131.....	CONCORD.....	NH.....		09/30/2003.....		506,075					0		174,845	174,845			0
00-1100141.....	GRAND RAPIDS.....	MI.....		10/30/2003.....		553,289					0		178,092	178,092			0
00-1100154.....	CRANBERRY TOWNSHIP.....	PA.....		10/22/2003.....		4,338,956					0		264,904	264,904			0
00-1100163.....	RESTON.....	VA.....		10/27/2003.....		3,796,723					0		385,341	385,341			0
00-1100173.....	ALBUQUERQUE.....	NM.....		08/31/2004.....		2,159,790					0		186,040	186,040			0
00-1100174.....	SIOUX FALLS.....	SD.....		11/12/2003.....		2,130,783					0		213,587	213,587			0
00-1100195.....	HOUSTON.....	TX.....		11/21/2003.....		1,670,489					0		84,699	84,699			0
00-1100196.....	HOUSTON.....	TX.....		11/21/2003.....		1,705,956					0		86,497	86,497			0
00-1100197.....	HOUSTON.....	TX.....		11/21/2003.....		2,156,386					0		109,335	109,335			0
00-1100202.....	BALDWINSVILLE.....	NY.....		12/10/2003.....		1,583,280					0		484,346	484,346			0
00-1100223.....	PITTSBURGH.....	PA.....		10/30/2003.....		2,762,656					0		275,894	275,894			0
00-1100233.....	ITHACA.....	NY.....		12/10/2003.....		546,151					0		16,581	16,581			0
00-1100240.....	MARGATE.....	FL.....		03/03/2004.....		10,415,597					0		319,132	319,132			0
00-1100247.....	CLEARFIELD.....	UT.....		12/04/2003.....		1,754,881					0		174,290	174,290			0
00-1100265.....	ALTAMONTE SPRINGS.....	FL.....		12/18/2003.....		2,014,773					0		245,297	245,297			0
00-1100272.....	WILSONVILLE.....	OR.....		05/21/2004.....		1,816,798					0		87,023	87,023			0
00-1100296.....	CINCINNATI.....	OH.....		01/21/2004.....		2,765,161					0		270,995	270,995			0
00-1100339.....	PORTLAND.....	OR.....		03/22/2004.....		2,354,824					0		120,364	120,364			0
00-1100346.....	FARRAGUT.....	TN.....		05/04/2004.....		1,676,170					0		160,099	160,099			0
00-1100347.....	VISALIA.....	CA.....		07/14/2004.....		644,346					0		163,484	163,484			0
00-1100365.....	WENATCHEE.....	WA.....		08/09/2004.....		1,865,460					0		167,528	167,528			0
00-1100369.....	HIGHWOOD.....	IL.....		05/17/2004.....		2,910,647					0		132,866	132,866			0
00-1100371.....	ANDERSON.....	SC.....		12/21/2004.....		2,197,961					0		102,845	102,845			0
00-1100373.....	RANCHO CUCAMONGA.....	CA.....		12/30/2004.....		3,320,392					0		282,041	282,041			0
00-1100375.....	ALGONQUIN.....	IL.....		09/15/2004.....		1,480,944					0		366,454	366,454			0
00-1100394.....	FORT WAYNE.....	IN.....		05/14/2004.....		1,929,309					0		150,850	150,850			0
00-1100403.....	BAKERSFIELD.....	CA.....		05/20/2004.....		122,641					0		11,926	11,926			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1100406.....	EDISON.....	NJ.....		05/18/2004.....		3,597,626.....					0.....		344,945.....	344,945.....			0.....
00-1100414.....	BOURNE.....	MA.....		05/05/2004.....		3,004,017.....					0.....		288,198.....	288,198.....			0.....
00-1100420.....	ORMOND BEACH.....	FL.....		06/15/2004.....		1,952,226.....					0.....		184,931.....	184,931.....			0.....
00-1100421.....	PORT ORANGE.....	FL.....		09/16/2004.....		821,835.....					0.....		122,095.....	122,095.....			0.....
00-1100464.....	GAINESVILLE.....	FL.....		05/26/2004.....		5,762,231.....					0.....		287,287.....	287,287.....			0.....
00-1100475.....	ITHACA.....	NY.....		06/25/2004.....		2,747,667.....					0.....		78,254.....	78,254.....			0.....
00-1100479.....	OXNARD.....	CA.....		02/18/2005.....		2,776,480.....					0.....		130,605.....	130,605.....			0.....
00-1100487.....	HILLIARD.....	OH.....		01/06/2005.....		529,036.....					0.....		112,736.....	112,736.....			0.....
00-1100497.....	KENT.....	WA.....		08/23/2004.....		1,408,635.....					0.....		322,387.....	322,387.....			0.....
00-1100501.....	SAN DIEGO.....	CA.....		07/22/2004.....		8,591,429.....					0.....		325,633.....	325,633.....			0.....
00-1100519.....	MILWAUKEE.....	WI.....		04/20/2006.....		2,787,789.....					0.....		61,854.....	61,854.....			0.....
00-1100533.....	DAVENPORT.....	IA.....		10/01/2004.....		1,308,665.....					0.....		312,120.....	312,120.....			0.....
00-1100581.....	CHARLOTTE.....	NC.....		05/11/2005.....		7,367,888.....					0.....		408,280.....	408,280.....			0.....
00-1100598.....	FARMERS BRANCH.....	TX.....		12/16/2004.....		1,169,378.....					0.....		53,020.....	53,020.....			0.....
00-1100599.....	FARMERS BRANCH.....	TX.....		12/16/2004.....		2,383,162.....					0.....		108,053.....	108,053.....			0.....
00-1100601.....	DALLAS.....	TX.....		12/16/2004.....		1,871,716.....					0.....		84,864.....	84,864.....			0.....
00-1100602.....	HOUSTON.....	TX.....		12/16/2004.....		1,871,004.....					0.....		84,832.....	84,832.....			0.....
00-1100603.....	HOUSTON.....	TX.....		12/16/2004.....		1,219,705.....					0.....		55,302.....	55,302.....			0.....
00-1100640.....	MANHATTAN.....	KS.....		11/03/2004.....		1,355,665.....					0.....		117,054.....	117,054.....			0.....
00-1100649.....	KNOXVILLE.....	TN.....		11/04/2004.....		3,237,763.....					0.....		153,951.....	153,951.....			0.....
00-1100677.....	LAS VEGAS.....	NV.....		02/18/2005.....		4,420,067.....					0.....		204,179.....	204,179.....			0.....
00-1100686.....	CHARLOTTE.....	NC.....		12/15/2004.....		1,426,300.....					0.....		48,721.....	48,721.....			0.....
00-1100692.....	SALT LAKE CITY.....	UT.....		01/10/2005.....		5,939,863.....					0.....		511,869.....	511,869.....			0.....
00-1100697.....	CLEARFIELD.....	UT.....		01/28/2005.....		2,240,777.....					0.....		219,433.....	219,433.....			0.....
00-1100698.....	ALGONQUIN.....	IL.....		03/02/2005.....		6,833,862.....					0.....		322,178.....	322,178.....			0.....
00-1100717.....	FARMERS BRANCH.....	TX.....		12/16/2004.....		688,313.....					0.....		31,208.....	31,208.....			0.....
00-1100718.....	FARMERS BRANCH.....	TX.....		12/16/2004.....		682,029.....					0.....		30,923.....	30,923.....			0.....
00-1100720.....	HOUSTON.....	TX.....		12/16/2004.....		766,917.....					0.....		34,772.....	34,772.....			0.....
00-1100721.....	DALLAS.....	TX.....		12/16/2004.....		1,267,782.....					0.....		57,481.....	57,481.....			0.....
00-1100722.....	HOUSTON.....	TX.....		12/16/2004.....		961,223.....					0.....		43,582.....	43,582.....			0.....
00-1100723.....	WAUSAU.....	WI.....		03/28/2006.....		1,798,500.....					0.....		43,554.....	43,554.....			0.....
00-1100729.....	PHOENIX.....	AZ.....		03/30/2005.....		3,868,214.....					0.....		163,989.....	163,989.....			0.....
00-1100738.....	CHULA VISTA.....	CA.....		01/28/2005.....		1,201,219.....					0.....		70,117.....	70,117.....			0.....
00-1100756.....	LAKE OSWEGO.....	OR.....		11/08/2006.....		4,168,425.....					0.....		273,369.....	273,369.....			0.....
00-1100765.....	CHICAGO.....	IL.....		05/19/2005.....		1,375,380.....					0.....		146,902.....	146,902.....			0.....
00-1100773.....	SIMI VALLEY.....	CA.....		08/31/2005.....		5,267,504.....					0.....		423,046.....	423,046.....			0.....
00-1100781.....	BROOKLYN PARK.....	MN.....		04/18/2005.....		4,977,298.....					0.....		189,869.....	189,869.....			0.....
00-1100796.....	TAMPA.....	FL.....		02/14/2006.....		1,269,455.....					0.....		367,717.....	367,717.....			0.....
00-1100806.....	RENO.....	NV.....		03/15/2005.....		7,639,889.....					0.....		362,579.....	362,579.....			0.....
00-1100807.....	ELLENWOOD.....	GA.....		06/24/2005.....		4,712,854.....					0.....		210,040.....	210,040.....			0.....
00-1100822.....	LAS VEGAS.....	NV.....		06/07/2005.....		11,854,907.....					0.....		540,322.....	540,322.....			0.....
00-1100826.....	DUQUESNE.....	PA.....		06/03/2005.....		2,003,945.....					0.....		162,446.....	162,446.....			0.....

SCHEDULE B - PART 3

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

E06.5

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1100856.....	NAPLES.....	FL.....		06/30/2005.....		16,880,617.....					0.....		786,100.....	786,100.....			0.....
00-1100859.....	ROCKVILLE.....	MD.....		07/13/2005.....		5,244,842.....					0.....		240,793.....	240,793.....			0.....
00-1100867.....	CARSON.....	CA.....		07/27/2005.....		3,309,551.....					0.....		153,480.....	153,480.....			0.....
00-1100868.....	REDMOND.....	WA.....		09/08/2006.....		21,230,650.....					0.....		837,860.....	837,860.....			0.....
00-1100877.....	FAIRFIELD.....	NJ.....		07/06/2005.....		8,864,521.....					0.....		406,974.....	406,974.....			0.....
00-1100916.....	NASHVILLE.....	TN.....		06/20/2006.....		3,885,013.....					0.....		158,107.....	158,107.....			0.....
00-1100917.....	W. BABYLON.....	NY.....		02/05/2008.....		4,214,787.....					0.....		133,852.....	133,852.....			0.....
00-1100918.....	IONIA.....	MI.....		08/16/2005.....		2,228,078.....					0.....		101,060.....	101,060.....			0.....
00-1100920.....	BEAVERTON.....	OR.....		08/09/2005.....		5,502,730.....					0.....		256,682.....	256,682.....			0.....
00-1100928.....	TAMPA.....	FL.....		09/01/2005.....		6,738,509.....					0.....		502,155.....	502,155.....			0.....
00-1100983.....	WAUKEGAN.....	IL.....		10/26/2005.....		1,385,204.....					0.....		108,099.....	108,099.....			0.....
00-1100990.....	ROCKVILLE.....	MD.....		05/10/2006.....		4,208,235.....					0.....		178,496.....	178,496.....			0.....
00-1100992.....	SOUTHGATE.....	MI.....		10/14/2005.....		3,825,125.....					0.....		109,788.....	109,788.....			0.....
00-1100999.....	SOUTH JORDAN.....	UT.....		11/07/2005.....		3,796,129.....					0.....		293,621.....	293,621.....			0.....
00-1101003.....	JACKSONVILLE.....	FL.....		10/12/2005.....		4,158,252.....					0.....		322,921.....	322,921.....			0.....
00-1101007.....	TAMPA.....	FL.....		12/08/2005.....		1,763,856.....					0.....		314,228.....	314,228.....			0.....
00-1101025.....	MANHATTAN.....	KS.....		12/08/2005.....		3,533,159.....					0.....		267,007.....	267,007.....			0.....
00-1101031.....	PLANO.....	TX.....		12/01/2005.....		4,768,723.....					0.....		857,960.....	857,960.....			0.....
00-1101037.....	MIRAMAR.....	FL.....		03/22/2007.....		1,386,999.....					0.....		91,076.....	91,076.....			0.....
00-1101041.....	GARDEN CITY.....	GA.....		04/28/2006.....		4,462,446.....					0.....		467,297.....	467,297.....			0.....
00-1101048.....	BERKELEY HEIGHTS.....	NJ.....		12/01/2005.....		2,686,568.....					0.....		273,511.....	273,511.....			0.....
00-1101056.....	ELLCOTT CITY.....	MD.....		12/08/2005.....		20,100,000.....					0.....		245,360.....	245,360.....			0.....
00-1101137.....	FRANKFORT.....	IL.....		04/23/2007.....		3,086,395.....					0.....		110,966.....	110,966.....			0.....
00-1101138.....	INDIAN TRAIL.....	NC.....		04/26/2006.....		2,734,871.....					0.....		175,686.....	175,686.....			0.....
00-1101145.....	TUSTIN.....	CA.....		04/11/2006.....		3,545,164.....					0.....		64,834.....	64,834.....			0.....
00-1101152.....	CINCINNATI.....	OH.....		09/28/2006.....		2,114,565.....					0.....		312,060.....	312,060.....			0.....
00-1101157.....	MASPETH.....	NY.....		04/21/2006.....		1,316,393.....					0.....		95,254.....	95,254.....			0.....
00-1101161.....	BONITA SPRINGS.....	FL.....		04/17/2006.....		443,473.....					0.....		86,879.....	86,879.....			0.....
00-1101173.....	VISTA.....	CA.....		05/31/2006.....		1,138,142.....					0.....		207,432.....	207,432.....			0.....
00-1101181.....	LAKE ST LOUIS.....	MO.....		06/29/2007.....		13,629,841.....					0.....		820,227.....	820,227.....			0.....
00-1101197.....	COLUMBUS.....	OH.....		02/06/2007.....		6,928,123.....					0.....		176,723.....	176,723.....			0.....
00-1101211.....	LAS VEGAS.....	NV.....		06/29/2006.....		3,168,686.....					0.....		121,743.....	121,743.....			0.....
00-1101214.....	MIAMI.....	FL.....		12/07/2006.....		10,882,428.....					0.....		397,003.....	397,003.....			0.....
00-1101224.....	DUQUESNE.....	PA.....		01/12/2007.....		2,397,123.....					0.....		152,756.....	152,756.....			0.....
00-1101227.....	MURRIETA.....	CA.....		06/15/2007.....		13,245,926.....					0.....		281,173.....	281,173.....			0.....
00-1101230.....	SAN JUAN CAPISTRANO.....	CA.....		08/02/2006.....		4,967,804.....					0.....		518,685.....	518,685.....			0.....
00-1101308.....	CARLSBAD.....	CA.....		01/11/2007.....		1,571,877.....					0.....		29,656.....	29,656.....			0.....
00-1101309.....	BRANCHBURG.....	NJ.....		11/07/2006.....		3,734,823.....					0.....		63,749.....	63,749.....			0.....
00-1101383.....	AURORA.....	OH.....		04/12/2007.....		5,316,809.....					0.....		196,747.....	196,747.....			0.....
00-1101395.....	SAN DIEGO.....	CA.....		08/31/2007.....		4,762,872.....					0.....		210,633.....	210,633.....			0.....
00-1101405.....	ANNAPOLIS.....	MD.....		03/23/2007.....		2,399,280.....					0.....		90,779.....	90,779.....			0.....
00-1101414.....	LAKE ST LOUIS.....	MO.....		12/21/2007.....		2,867,948.....					0.....		171,973.....	171,973.....			0.....
00-1101419.....	AVON.....	MA.....		04/27/2007.....		721,427.....					0.....		95,614.....	95,614.....			0.....

SCHEDULE B - PART 3

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

E06.6

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101427.....	MILWAUKEE.....	WI.....		10/31/2007.....		2,824,280					0		77,523	77,523			0
00-1101439.....	SANTA MARIA.....	CA.....		04/17/2007.....		810,154					0		29,392	29,392			0
00-1101445.....	SALT LAKE CITY.....	UT.....		05/01/2007.....		3,035,742					0		75,927	75,927			0
00-1101447.....	TAMPA.....	FL.....		06/29/2007.....		1,581,103					0		98,364	98,364			0
00-1101449.....	MORENO VALLEY.....	CA.....		05/29/2007.....		6,849,789					0		194,767	194,767			0
00-1101456.....	BURLINGTON.....	WA.....		05/14/2007.....		3,218,338					0		388,792	388,792			0
00-1101458.....	CHICAGO.....	IL.....		05/22/2007.....		4,410,382					0		166,196	166,196			0
00-1101475.....	LONGWOOD.....	FL.....		12/27/2007.....		6,708,556					0		787,032	787,032			0
00-1101481.....	ANN ARBOR.....	MI.....		07/24/2007.....		21,454,401					0		354,177	354,177			0
00-1101491.....	JACKSONVILLE BEACH.....	FL.....		06/21/2007.....		4,120,279					0		247,658	247,658			0
00-1101493.....	SALT LAKE CITY.....	UT.....		07/30/2007.....		10,703,159					0		255,982	255,982			0
00-1101509.....	ITHACA.....	NY.....		07/31/2007.....		4,276,342					0		127,620	127,620			0
00-1101512.....	BURR RIDGE.....	IL.....		12/03/2007.....		3,355,738					0		72,922	72,922			0
00-1101521.....	ATLANTA.....	GA.....		08/07/2007.....		10,492,441					0		239,432	239,432			0
00-1101525.....	AUSTIN.....	TX.....		07/18/2007.....		4,095,141					0		143,833	143,833			0
00-1101526.....	ALBUQUERQUE.....	NM.....		08/15/2007.....		2,644,896					0		57,366	57,366			0
00-1101534.....	TORRANCE.....	CA.....		08/30/2007.....		4,308,615					0		148,153	148,153			0
00-1101540.....	ORANGE.....	CA.....		08/29/2007.....		10,138,628					0		176,586	176,586			0
00-1101544.....	RANCHO DOMINGUEZ.....	CA.....		10/02/2007.....		4,509,742					0		144,591	144,591			0
00-1101548.....	TACOMA.....	WA.....		10/31/2007.....		13,238,995					0		317,315	317,315			0
00-1101549.....	TACOMA.....	WA.....		10/31/2007.....		3,441,274					0		111,827	111,827			0
00-1101558.....	ROCKLEDGE.....	FL.....		09/24/2007.....		6,134,795					0		138,058	138,058			0
00-1101562.....	SALT LAKE CITY.....	UT.....		09/20/2007.....		8,201,224					0		158,466	158,466			0
00-1101563.....	HICKORY.....	NC.....		10/19/2007.....		2,931,590					0		172,600	172,600			0
00-1101566.....	ADDISON.....	IL.....		10/18/2007.....		2,705,281					0		45,363	45,363			0
00-1101567.....	VARIOUS.....	PA.....		08/31/2007.....		13,694,546					0		1,672,340	1,672,340			0
00-1101568.....	VARIOUS.....	OH.....		08/31/2007.....		7,857,951					0		959,591	959,591			0
00-1101631.....	SAN DIEGO.....	CA.....		04/03/2008.....		3,924,369					0		125,024	125,024			0
00-1101634.....	PITTSBURGH.....	PA.....		04/18/2008.....		2,827,590					0		151,468	151,468			0
00-1101637.....	PITTSBURGH.....	PA.....		04/22/2008.....		12,456,654					0		350,318	350,318			0
00-1101640.....	MOON TOWNSHIP.....	PA.....		07/24/2008.....		17,266,879					0		487,947	487,947			0
00-1101646.....	TACOMA.....	WA.....		10/30/2008.....		1,308,573					0		39,510	39,510			0
00-1101650.....	BEDFORD.....	OH.....		09/26/2008.....		9,016,622					0		862,706	862,706			0
00-1101672.....	HOUSTON.....	TX.....		02/19/2010.....		7,076,779					0		131,154	131,154			0
00-1101673.....	ADDISON.....	IL.....		02/19/2010.....		2,573,374					0		47,692	47,692			0
00-1101674.....	HANOVER.....	MD.....		02/19/2010.....		4,503,405					0		83,462	83,462			0
00-1101675.....	ALGONA.....	WA.....		02/19/2010.....		13,602,121					0		252,089	252,089			0
00-1101678.....	ADDISON.....	IL.....		02/19/2010.....		3,951,968					0		73,242	73,242			0
00-1101679.....	ATLANTA.....	GA.....		02/19/2010.....		11,212,559					0		207,803	207,803			0
00-1101680.....	HOUSTON.....	TX.....		02/19/2010.....		1,378,594					0		25,549	25,549			0
00-1101681.....	HOUSTON.....	TX.....		02/19/2010.....		2,297,656					0		42,583	42,583			0
00-1101682.....	BUFORD.....	GA.....		02/19/2010.....		2,113,843					0		39,176	39,176			0

SCHEDULE B - PART 3

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

E06.7

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101685.....	SAN ANTONIO.....	TX.....		03/18/2010.....		11,559,254.....					0.....		312,876.....	312,876.....			0.....
00-1101686.....	PITTSBURGH.....	PA.....		03/26/2010.....		1,192,119.....					0.....		138,786.....	138,786.....			0.....
00-1101690.....	WEST VIEW.....	PA.....		06/10/2010.....		5,232,382.....					0.....		130,144.....	130,144.....			0.....
00-1101691.....	ALEXANDRIA.....	VA.....		06/18/2010.....		5,171,069.....					0.....		140,740.....	140,740.....			0.....
00-1101693.....	FT WRIGHT.....	KY.....		10/05/2010.....		7,395,228.....					0.....		140,554.....	140,554.....			0.....
00-1101695.....	KENT.....	WA.....		07/15/2010.....		4,235,837.....					0.....		308,402.....	308,402.....			0.....
00-1101699.....	BURLINGTON.....	KY.....		08/05/2010.....		8,578,716.....					0.....		251,556.....	251,556.....			0.....
00-1101700.....	HOUSTON.....	TX.....		09/01/2010.....		3,567,751.....					0.....		284,455.....	284,455.....			0.....
00-1101701.....	FAIRVIEW.....	OR.....		09/29/2010.....		11,906,270.....					0.....		246,605.....	246,605.....			0.....
00-1101702.....	CLINTON.....	UT.....		10/08/2010.....		9,708,928.....					0.....		530,915.....	530,915.....			0.....
00-1101703.....	GLENSHAW.....	PA.....		01/27/2011.....		11,899,670.....					0.....		510,689.....	510,689.....			0.....
00-1101704.....	ST. PETERSBURG.....	FL.....		08/05/2010.....		158,372.....					0.....		134,864.....	134,864.....			0.....
00-1101715.....	LYNDHURST.....	NJ.....		12/01/2010.....		8,308,122.....					0.....		162,087.....	162,087.....			0.....
00-1101719.....	LOVELAND.....	OH.....		12/13/2010.....		1,514,279.....					0.....		272,782.....	272,782.....			0.....
00-1101720.....	WEST BEND.....	WI.....		12/07/2010.....		8,453,265.....					0.....		250,870.....	250,870.....			0.....
00-1101722.....	SALT LAKE CITY.....	UT.....		12/27/2010.....		4,456,949.....					0.....		128,625.....	128,625.....			0.....
00-1101724.....	TORRANCE.....	CA.....		01/27/2011.....		4,477,496.....					0.....		355,206.....	355,206.....			0.....
00-1101725.....	ALBUQUERQUE.....	NM.....		01/31/2011.....		2,331,643.....					0.....		64,977.....	64,977.....			0.....
00-1101726.....	COLUMBUS.....	OH.....	S.....	12/29/2010.....		17,347,328.....					0.....		476,316.....	476,316.....			0.....
00-1101727.....	WEST BABYLON.....	NY.....		02/15/2011.....		3,056,118.....					0.....		124,862.....	124,862.....			0.....
00-1101728.....	COLUMBUS.....	OH.....	S.....	06/08/2011.....		2,016,284.....					0.....		321,100.....	321,100.....			0.....
00-1101729.....	UPPER ARLINGTON.....	OH.....		07/15/2011.....		36,183,509.....					0.....		903,023.....	903,023.....			0.....
00-1101736.....	SHAWNEE.....	KS.....		03/01/2011.....		3,447,661.....					0.....		148,200.....	148,200.....			0.....
00-1101738.....	FLORHAM PARK.....	NJ.....		06/02/2011.....		19,583,664.....					0.....		364,642.....	364,642.....			0.....
00-1101743.....	CHAPEL HILL.....	NC.....		11/15/2011.....		7,572,607.....					0.....		182,415.....	182,415.....			0.....
00-1101746.....	MESA.....	AZ.....		05/20/2011.....		2,716,327.....					0.....		138,126.....	138,126.....			0.....
00-1101747.....	IRVINE.....	CA.....		05/02/2011.....		7,417,236.....					0.....		536,928.....	536,928.....			0.....
00-1101750.....	BUFFALO GROVE.....	IL.....		05/05/2011.....		1,803,435.....					0.....		50,339.....	50,339.....			0.....
00-1101751.....	WOOD DALE.....	IL.....		05/05/2011.....		4,269,764.....					0.....		110,180.....	110,180.....			0.....
00-1101753.....	HOUSTON.....	TX.....		06/29/2011.....		12,964,571.....					0.....		927,308.....	927,308.....			0.....
00-1101756.....	NASHVILLE.....	TN.....		07/20/2011.....		8,661,899.....					0.....		357,115.....	357,115.....			0.....
00-1101757.....	WOODINVILLE.....	WA.....		07/13/2011.....		5,369,724.....					0.....		163,245.....	163,245.....			0.....
00-1101758.....	TOLUCA LAKE.....	CA.....		06/14/2011.....		3,503,464.....					0.....		68,198.....	68,198.....			0.....
00-1101760.....	WOOD DALE.....	IL.....		05/05/2011.....		2,472,021.....					0.....		96,797.....	96,797.....			0.....
00-1101761.....	WOOD DALE.....	IL.....		05/05/2011.....		4,928,398.....					0.....		127,176.....	127,176.....			0.....
00-1101762.....	WOOD DALE.....	IL.....		05/05/2011.....		3,747,399.....					0.....		96,701.....	96,701.....			0.....
00-1101763.....	CINCINNATI.....	OH.....		08/30/2011.....		14,511,542.....					0.....		400,359.....	400,359.....			0.....
00-1101765.....	CHICAGO.....	IL.....		08/31/2011.....		5,458,503.....					0.....		406,366.....	406,366.....			0.....
00-1101767.....	GREENFIELD.....	WI.....		09/12/2011.....		9,677,079.....					0.....		266,172.....	266,172.....			0.....
00-1101771.....	CINCINNATI.....	OH.....		07/27/2011.....		5,305,418.....					0.....		130,003.....	130,003.....			0.....
00-1101772.....	PARKER.....	CO.....		09/01/2011.....		14,882,963.....					0.....		296,337.....	296,337.....			0.....
00-1101776.....	ORANGE.....	CA.....		09/29/2011.....		5,429,588.....					0.....		425,456.....	425,456.....			0.....
00-1101779.....	GOODYEAR.....	AZ.....		08/30/2011.....		18,000,000.....					0.....		75,332.....	75,332.....			0.....

SCHEDULE B - PART 3

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

E06.8

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101780.....	MINNEAPOLIS.....	MN.....		09/20/2011.....		18,622,974.....					0.....		373,439.....	373,439.....			0.....
00-1101782.....	LAGUNA HILLS.....	CA.....		10/11/2011.....		9,585,273.....					0.....		278,948.....	278,948.....			0.....
00-1101783.....	MISSION VIEJO.....	CA.....		12/15/2011.....		4,546,780.....					0.....		129,627.....	129,627.....			0.....
00-1101784.....	SEATTLE.....	WA.....		09/30/2011.....		6,665,667.....					0.....		131,677.....	131,677.....			0.....
00-1101786.....	PITTSBURGH.....	PA.....		09/23/2011.....		29,341,636.....					0.....		797,665.....	797,665.....			0.....
00-1101788.....	WEST CHESTER.....	PA.....		10/31/2011.....		7,438,374.....					0.....		223,051.....	223,051.....			0.....
00-1101789.....	LENEXA.....	KS.....		12/08/2011.....		7,675,763.....					0.....		318,677.....	318,677.....			0.....
00-1101791.....	WAUSAU.....	WI.....		11/22/2011.....		4,554,878.....					0.....		125,869.....	125,869.....			0.....
00-1101792.....	LEXINGTON.....	KY.....		02/07/2012.....		4,055,316.....					0.....		163,869.....	163,869.....			0.....
00-1101793.....	SAN ANTONIO.....	TX.....		10/21/2011.....		617,589.....					0.....		16,533.....	16,533.....			0.....
00-1101794.....	RALEIGH.....	NC.....		11/21/2011.....		4,561,344.....					0.....		94,606.....	94,606.....			0.....
00-1101799.....	MIDDLE RIVER.....	MD.....		02/02/2012.....		4,501,563.....					0.....		119,870.....	119,870.....			0.....
00-1101800.....	CHICAGO.....	IL.....		11/30/2011.....		16,805,430.....					0.....		335,747.....	335,747.....			0.....
00-1101802.....	COLUMBUS.....	OH.....	S.....	12/01/2011.....		11,307,236.....					0.....		477,508.....	477,508.....			0.....
00-1101803.....	HOUSTON.....	TX.....		11/16/2011.....		17,685,209.....					0.....		327,746.....	327,746.....			0.....
00-1101806.....	CITY OF INDUSTRY.....	CA.....		12/12/2011.....		5,379,449.....					0.....		149,634.....	149,634.....			0.....
00-1101807.....	LAGRANGE.....	KY.....		12/14/2011.....		3,139,966.....					0.....		217,952.....	217,952.....			0.....
00-1101812.....	PLATTEVILLE.....	WI.....		01/25/2012.....		5,002,929.....					0.....		94,718.....	94,718.....			0.....
00-1101816.....	ATLANTA.....	GA.....		03/01/2012.....		45,280,922.....					0.....		1,382,094.....	1,382,094.....			0.....
00-1101817.....	OAKLAND.....	CA.....		06/27/2012.....		9,748,419.....					0.....		186,353.....	186,353.....			0.....
00-1101819.....	HOUSTON.....	TX.....		03/29/2012.....		25,041,726.....					0.....		477,122.....	477,122.....			0.....
00-1101825.....	REISTERSTOWN.....	MD.....		06/01/2012.....		6,050,513.....					0.....		239,880.....	239,880.....			0.....
00-1101826.....	BEDMINSTER.....	NJ.....		04/19/2012.....		8,116,109.....					0.....		196,498.....	196,498.....			0.....
00-1101828.....	DYER.....	IN.....		04/05/2012.....		1,852,497.....					0.....		151,168.....	151,168.....			0.....
00-1101830.....	PITTSBURGH.....	PA.....		05/03/2012.....		4,251,303.....					0.....		171,463.....	171,463.....			0.....
00-1101831.....	COMMACK.....	NY.....		04/25/2012.....		4,379,720.....					0.....		190,180.....	190,180.....			0.....
00-1101832.....	CENTEREACH.....	NY.....		06/29/2012.....		15,134,680.....					0.....		468,777.....	468,777.....			0.....
00-1101835.....	BRENTWOOD.....	TN.....		05/08/2012.....		5,718,802.....					0.....		153,405.....	153,405.....			0.....
00-1101838.....	ANN ARBOR.....	MI.....		04/27/2012.....		14,683,714.....					0.....		408,398.....	408,398.....			0.....
00-1101839.....	WASHINGTON.....	DC.....		09/17/2012.....		22,701,120.....					0.....		449,607.....	449,607.....			0.....
00-1101846.....	CHARLOTTESVILLE.....	VA.....		05/01/2012.....		4,131,069.....					0.....		83,142.....	83,142.....			0.....
00-1101847.....	BRENTWOOD.....	TN.....		11/08/2012.....		8,160,428.....					0.....		215,865.....	215,865.....			0.....
00-1101848.....	CINCINNATI.....	OH.....		07/20/2012.....		20,104,182.....					0.....		645,316.....	645,316.....			0.....
00-1101852.....	OCEANSIDE.....	CA.....		06/28/2012.....		4,968,092.....					0.....		139,468.....	139,468.....			0.....
00-1101860.....	MILWAUKEE.....	WI.....		06/15/2012.....		9,980,810.....					0.....		423,687.....	423,687.....			0.....
00-1101861.....	REDMOND.....	WA.....		06/08/2012.....		22,627,660.....					0.....		610,328.....	610,328.....			0.....
00-1101863.....	MULLICA HILL.....	NJ.....		06/20/2012.....		4,580,000.....					0.....		185,256.....	185,256.....			0.....
00-1101865.....	COLUMBUS.....	OH.....		08/09/2012.....		6,752,507.....					0.....		170,913.....	170,913.....			0.....
00-1101869.....	IRVINE.....	CA.....		08/09/2012.....		27,472,175.....					0.....		593,974.....	593,974.....			0.....
00-1101870.....	PORTLAND.....	OR.....		09/25/2012.....		3,775,424.....					0.....		111,209.....	111,209.....			0.....
00-1101872.....	SAN DIEGO.....	CA.....		10/10/2012.....		4,902,582.....					0.....		140,183.....	140,183.....			0.....
00-1101873.....	CINCINNATI.....	OH.....		08/23/2012.....		11,373,864.....					0.....		313,578.....	313,578.....			0.....

SCHEDULE B - PART 3

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

E06.9

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101874.....	FT. THOMAS.....	KY.....		08/23/2012.....		8,044,929.....					0.....		221,799.....	221,799.....			0.....
00-1101875.....	GRANDVIEW.....	MO.....		07/25/2012.....		10,908,365.....					0.....		457,825.....	457,825.....			0.....
00-1101876.....	CARLSBAD.....	CA.....		06/22/2012.....		17,531,412.....					0.....		346,264.....	346,264.....			0.....
00-1101879.....	BOULDER.....	CO.....		08/01/2012.....		3,903,648.....					0.....		113,582.....	113,582.....			0.....
00-1101881.....	NASHVILLE.....	TN.....		09/10/2012.....		4,636,286.....					0.....		126,286.....	126,286.....			0.....
00-1101882.....	REDONDO BEACH.....	CA.....		04/03/2013.....		4,569,930.....					0.....		92,926.....	92,926.....			0.....
00-1101883.....	STUDIO CITY.....	CA.....		03/05/2013.....		4,467,281.....					0.....		91,300.....	91,300.....			0.....
00-1101884.....	BUFFALO GROVE.....	IL.....		08/21/2012.....		3,344,575.....					0.....		87,297.....	87,297.....			0.....
00-1101890.....	NEWPORT BEACH.....	CA.....		10/12/2012.....		23,082,762.....					0.....		497,109.....	497,109.....			0.....
00-1101893.....	FORT WORTH.....	TX.....		10/01/2012.....		9,452,784.....					0.....		176,607.....	176,607.....			0.....
00-1101894.....	COLUMBUS.....	OH.....	S.....	11/13/2012.....		22,583,147.....					0.....		885,075.....	885,075.....			0.....
00-1101895.....	CHARLESTON.....	SC.....		11/13/2012.....		7,154,437.....					0.....		184,448.....	184,448.....			0.....
00-1101898.....	NEW YORK.....	NY.....		11/15/2012.....		28,426,449.....					0.....		571,071.....	571,071.....			0.....
00-1101899.....	NEW YORK.....	NY.....		11/15/2012.....		4,435,542.....					0.....		222,353.....	222,353.....			0.....
00-1101900.....	BELLEVUE.....	WA.....		12/06/2012.....		11,443,020.....					0.....		307,970.....	307,970.....			0.....
00-1101901.....	NASHVILLE.....	TN.....		03/14/2013.....		5,434,496.....					0.....		148,216.....	148,216.....			0.....
00-1101904.....	WOODLAND.....	CA.....		10/24/2012.....		6,442,273.....					0.....		174,704.....	174,704.....			0.....
00-1101906.....	CHICAGO.....	IL.....		04/01/2013.....		11,793,285.....					0.....		485,814.....	485,814.....			0.....
00-1101909.....	IRVINE.....	CA.....		11/30/2012.....		42,504,137.....					0.....		899,761.....	899,761.....			0.....
00-1101912.....	COLUMBUS.....	OH.....	S.....	12/19/2012.....		26,507,336.....					0.....		1,296,741.....	1,296,741.....			0.....
00-1101913.....	SALT LAKE CITY.....	UT.....		11/13/2012.....		2,232,756.....					0.....		47,627.....	47,627.....			0.....
00-1101914.....	LOGAN.....	UT.....		11/13/2012.....		5,084,032.....					0.....		106,802.....	106,802.....			0.....
00-1101920.....	CHANDLER.....	AZ.....		12/20/2012.....		5,727,624.....					0.....		155,688.....	155,688.....			0.....
00-1101921.....	MAPLE VALLEY.....	WA.....		01/14/2013.....		12,197,925.....					0.....		497,378.....	497,378.....			0.....
00-1101922.....	JUANITA.....	WA.....		02/07/2013.....		7,510,748.....					0.....		191,128.....	191,128.....			0.....
00-1101924.....	TUSTIN.....	CA.....		12/05/2012.....		20,515,120.....					0.....		442,824.....	442,824.....			0.....
00-1101927.....	BRICK.....	NJ.....		12/12/2012.....		21,743,527.....					0.....		464,345.....	464,345.....			0.....
00-1101928.....	ANAHEIM.....	CA.....		12/14/2012.....		30,246,162.....					0.....		647,903.....	647,903.....			0.....
00-1101929.....	IRVINE.....	CA.....		01/03/2013.....		3,608,062.....					0.....		149,265.....	149,265.....			0.....
00-1101930.....	KANSAS CITY.....	MO.....		02/05/2013.....		2,796,248.....					0.....		115,680.....	115,680.....			0.....
00-1101933.....	PITTSBURGH.....	PA.....		12/21/2012.....		6,151,556.....					0.....		167,622.....	167,622.....			0.....
00-1101934.....	SCOTTSDALE.....	AZ.....		05/01/2013.....		14,850,185.....					0.....		298,977.....	298,977.....			0.....
00-1101935.....	WASHINGTON.....	DC.....		03/14/2013.....		19,089,352.....					0.....		565,149.....	565,149.....			0.....
00-1101938.....	GRIMES.....	IA.....		03/27/2013.....		4,415,451.....					0.....		116,014.....	116,014.....			0.....
00-1101941.....	GRANDVIEW.....	OH.....	S.....	05/30/2013.....		15,630,745.....					0.....		328,722.....	328,722.....			0.....
00-1101944.....	OMAHA.....	NE.....		03/07/2013.....		5,235,065.....					0.....		106,950.....	106,950.....			0.....
00-1101946.....	MCLEAN.....	VA.....		08/02/2013.....		10,055,198.....					0.....		210,041.....	210,041.....			0.....
00-1101949.....	COLUMBIA.....	SC.....		03/19/2013.....		15,500,000.....					0.....		185,886.....	185,886.....			0.....
00-1101950.....	KANSAS CITY.....	MO.....		03/04/2013.....		7,458,157.....					0.....		212,261.....	212,261.....			0.....
00-1101951.....	WOODLAND HILLS.....	CA.....		09/03/2013.....		9,136,721.....					0.....		244,253.....	244,253.....			0.....
00-1101953.....	FREDERICKSBURG.....	VA.....		03/20/2013.....		6,188,303.....					0.....		369,637.....	369,637.....			0.....
00-1101954.....	WEST DES MOINES.....	IA.....		04/24/2013.....		6,480,651.....					0.....		175,290.....	175,290.....			0.....
00-1101955.....	WASHINGTON.....	DC.....		04/15/2013.....		14,849,012.....					0.....		484,572.....	484,572.....			0.....

SCHEDULE B - PART 3

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

E06.10

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101956.....	CHINO.....	CA.....		04/11/2013.....		6,087,298.....					0.....		235,920.....	235,920.....			0.....
00-1101957.....	CINCINNATI.....	OH.....		05/31/2013.....		17,987,628.....					0.....		489,244.....	489,244.....			0.....
00-1101958.....	PITTSBURGH.....	PA.....		03/22/2013.....		11,890,870.....					0.....		245,586.....	245,586.....			0.....
00-1101959.....	SAN MATEO.....	CA.....		06/03/2013.....		7,189,739.....					0.....		138,193.....	138,193.....			0.....
00-1101960.....	OMAHA.....	NE.....		04/03/2013.....		3,649,627.....					0.....		101,273.....	101,273.....			0.....
00-1101963.....	PORT ORANGE.....	FL.....		04/11/2013.....		6,370,514.....					0.....		115,662.....	115,662.....			0.....
00-1101964.....	BELLMORE.....	NY.....		04/24/2013.....		6,302,615.....					0.....		124,155.....	124,155.....			0.....
00-1101965.....	SAN FRANCISCO.....	CA.....		06/04/2013.....		4,771,402.....					0.....		100,795.....	100,795.....			0.....
00-1101966.....	HUNTINGTON BEACH.....	CA.....		07/01/2013.....		4,596,791.....					0.....		179,382.....	179,382.....			0.....
00-1101967.....	SAN DIEGO.....	CA.....		04/30/2013.....		2,388,293.....					0.....		46,678.....	46,678.....			0.....
00-1101970.....	KNOXVILLE.....	TN.....		07/03/2013.....		10,521,296.....					0.....		267,899.....	267,899.....			0.....
00-1101971.....	FARMINGTON HILLS.....	MI.....		08/20/2013.....		7,768,527.....					0.....		205,588.....	205,588.....			0.....
00-1101972.....	CHAPEL HILL.....	NC.....		05/17/2013.....		6,436,553.....					0.....		244,290.....	244,290.....			0.....
00-1101973.....	CAMERON PARK.....	CA.....		08/28/2013.....		10,860,460.....					0.....		209,263.....	209,263.....			0.....
00-1101976.....	CITY OF INDUSTRY.....	CA.....		07/09/2013.....		24,028,063.....					0.....		1,243,384.....	1,243,384.....			0.....
00-1101977.....	ANN ARBOR.....	MI.....		07/01/2013.....		14,290,185.....					0.....		311,868.....	311,868.....			0.....
00-1101978.....	FREDERICK.....	MD.....		06/27/2013.....		29,769,864.....					0.....		566,917.....	566,917.....			0.....
00-1101979.....	SEATTLE.....	WA.....		08/01/2013.....		18,361,754.....					0.....		747,120.....	747,120.....			0.....
00-1101980.....	NASHVILLE.....	TN.....		07/02/2013.....		47,784,705.....					0.....		979,918.....	979,918.....			0.....
00-1101982.....	NEWPORT BEACH.....	CA.....		06/11/2013.....		3,249,859.....					0.....		66,436.....	66,436.....			0.....
00-1101984.....	WEST VALLEY CITY.....	UT.....		05/31/2013.....		6,758,668.....					0.....		145,482.....	145,482.....			0.....
00-1101986.....	SAN ANTONIO.....	TX.....		07/03/2013.....		25,000,000.....					0.....		196,166.....	196,166.....			0.....
00-1101988.....	SCOTTSDALE.....	AZ.....	S	06/03/2013.....		7,914,873.....					0.....		169,555.....	169,555.....			0.....
00-1101989.....	SALEM.....	OR.....		08/05/2013.....		13,402,005.....					0.....		282,154.....	282,154.....			0.....
00-1101990.....	LADY LAKE.....	FL.....		05/30/2013.....		21,500,000.....					0.....		241,240.....	241,240.....			0.....
00-1101991.....	MARGATE.....	FL.....		08/02/2013.....		8,646,149.....					0.....		213,191.....	213,191.....			0.....
00-1101993.....	ROCHESTER.....	MN.....		10/01/2013.....		26,928,035.....					0.....		527,907.....	527,907.....			0.....
00-1101994.....	TIGARD.....	OR.....		08/21/2013.....		8,041,595.....					0.....		252,794.....	252,794.....			0.....
00-1101995.....	MENLO PARK.....	CA.....		06/10/2013.....		28,502,371.....					0.....		654,347.....	654,347.....			0.....
00-1101996.....	MIDDLEBURG HEIGHTS.....	OH.....		07/17/2013.....		6,744,190.....					0.....		185,925.....	185,925.....			0.....
00-1101997.....	LEXINGTON.....	KY.....		03/03/2014.....		12,777,652.....					0.....		344,951.....	344,951.....			0.....
00-1101998.....	WINSTON SALEM.....	NC.....		07/02/2013.....		10,262,549.....					0.....		215,111.....	215,111.....			0.....
00-1102000.....	NEW BEDFORD.....	MA.....		08/12/2013.....		10,509,055.....					0.....		226,530.....	226,530.....			0.....
00-1102001.....	BROOKLINE (BOSTON).....	MA.....		07/02/2013.....		8,684,847.....					0.....		188,645.....	188,645.....			0.....
00-1102003.....	JUPITER.....	FL.....		09/17/2013.....		16,001,124.....					0.....		296,546.....	296,546.....			0.....
00-1102005.....	MOON TOWNSHIP.....	PA.....		07/01/2013.....		10,341,888.....					0.....		291,012.....	291,012.....			0.....
00-1102006.....	GREEN (UNIONTOWN).....	OH.....		06/28/2013.....		12,042,783.....					0.....		479,680.....	479,680.....			0.....
00-1102009.....	AVON.....	OH.....		08/22/2013.....		32,500,000.....					0.....		190,547.....	190,547.....			0.....
00-1102010.....	MANSFIELD.....	TX.....		11/25/2013.....		5,603,167.....					0.....		211,469.....	211,469.....			0.....
00-1102011.....	MANSFIELD.....	TX.....		11/25/2013.....		24,280,390.....					0.....		916,365.....	916,365.....			0.....
00-1102013.....	TULSA.....	OK.....		09/25/2013.....		19,776,711.....					0.....		358,880.....	358,880.....			0.....
00-1102015.....	BOSTON.....	MA.....		07/30/2013.....		14,102,363.....					0.....		408,558.....	408,558.....			0.....

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102016.....	ANN ARBOR.....	MI.....		08/01/2013.....		6,896,062.....					0.....		276,198.....	276,198.....			0.....
00-1102021.....	EVANSTON.....	IL.....		09/09/2013.....		2,378,462.....					0.....		58,451.....	58,451.....			0.....
00-1102024.....	LAS VEGAS.....	NV.....		10/11/2013.....		2,794,853.....					0.....		164,571.....	164,571.....			0.....
00-1102027.....	OWASSO.....	OK.....		10/10/2013.....		21,620,377.....					0.....		957,753.....	957,753.....			0.....
00-1102028.....	MOORE.....	OK.....		10/10/2013.....		16,911,490.....					0.....		749,156.....	749,156.....			0.....
00-1102029.....	BROKEN ARROW.....	OK.....		10/10/2013.....		10,131,243.....					0.....		448,800.....	448,800.....			0.....
00-1102030.....	LOS ANGELES.....	CA.....		09/03/2013.....		4,992,653.....					0.....		123,647.....	123,647.....			0.....
00-1102031.....	PASADENA.....	CA.....		09/03/2013.....		2,377,454.....					0.....		58,880.....	58,880.....			0.....
00-1102033.....	EDWARDSVILLE.....	KS.....		10/31/2013.....		11,169,757.....					0.....		698,539.....	698,539.....			0.....
00-1102035.....	HIGHLAND PARK.....	TX.....		07/17/2013.....		13,459,559.....					0.....		249,652.....	249,652.....			0.....
00-1102037.....	INDEPENDENCE TWP.....	MI.....		09/05/2013.....		9,553,254.....					0.....		213,686.....	213,686.....			0.....
00-1102038.....	LONE TREE.....	CO.....		08/29/2013.....		21,354,000.....					0.....		548,151.....	548,151.....			0.....
00-1102040.....	CARSON.....	CA.....		08/29/2013.....		4,267,663.....					0.....		110,953.....	110,953.....			0.....
00-1102041.....	SPARTANBURG.....	SC.....		10/23/2013.....		7,416,288.....					0.....		429,604.....	429,604.....			0.....
00-1102043.....	GRAPEVINE.....	TX.....		12/05/2013.....		29,055,269.....					0.....		466,926.....	466,926.....			0.....
00-1102045.....	DENVER.....	CO.....		02/13/2014.....		36,951,590.....					0.....		639,146.....	639,146.....			0.....
00-1102046.....	EAST ISLIP.....	NY.....		11/21/2013.....		13,318,368.....					0.....		451,687.....	451,687.....			0.....
00-1102050.....	CHINO.....	CA.....		12/30/2013.....		10,646,094.....					0.....		196,790.....	196,790.....			0.....
00-1102051.....	GAINESVILLE.....	FL.....		11/01/2013.....		13,263,620.....					0.....		228,645.....	228,645.....			0.....
00-1102057.....	HOMEWOOD.....	AL.....		10/02/2013.....		6,000,000.....					0.....		7,745.....	7,745.....			0.....
00-1102059.....	TALLAHASSEE.....	FL.....		10/25/2013.....		18,898,254.....					0.....		395,321.....	395,321.....			0.....
00-1102065.....	SEATTLE.....	WA.....		11/01/2013.....		4,153,651.....					0.....		75,343.....	75,343.....			0.....
00-1102066.....	TUKWILA.....	WA.....		11/01/2013.....		5,756,068.....					0.....		99,257.....	99,257.....			0.....
00-1102067.....	FARGO.....	ND.....		02/03/2014.....		4,664,664.....					0.....		264,385.....	264,385.....			0.....
00-1102068.....	PIKESVILLE.....	MD.....		10/30/2013.....		3,827,546.....					0.....		89,597.....	89,597.....			0.....
00-1102073.....	NORMAN.....	OK.....		11/07/2013.....		9,382,706.....					0.....		332,186.....	332,186.....			0.....
00-1102077.....	YUKON.....	OK.....		12/19/2013.....		22,000,000.....					0.....		318,432.....	318,432.....			0.....
00-1102078.....	CHANDLER.....	AZ.....		10/31/2013.....		25,639,430.....					0.....		39,904.....	39,904.....			0.....
00-1102084.....	WOODSTOCK.....	GA.....		01/09/2014.....		26,662,791.....					0.....		423,176.....	423,176.....			0.....
00-1102087.....	MADISON.....	WI.....		06/03/2014.....		11,263,948.....					0.....		177,301.....	177,301.....			0.....
00-1102088.....	MADISON.....	WI.....		02/03/2014.....		2,366,237.....					0.....		81,802.....	81,802.....			0.....
00-1102089.....	HUNTINGTON BEACH.....	CA.....		01/03/2014.....		4,277,942.....					0.....		68,707.....	68,707.....			0.....
00-1102092.....	SANDY.....	OR.....		04/07/2014.....		2,147,846.....					0.....		35,126.....	35,126.....			0.....
00-1102093.....	CHATTANOOGA.....	TN.....		02/07/2014.....		3,407,587.....					0.....		117,685.....	117,685.....			0.....
00-1102094.....	CHATTANOOGA.....	TN.....		02/07/2014.....		3,594,717.....					0.....		125,386.....	125,386.....			0.....
00-1102096.....	BALTIMORE.....	MD.....		11/12/2013.....		10,000,000.....					0.....		163,331.....	163,331.....			0.....
00-1102099.....	BEAVERTON.....	OR.....		12/10/2013.....		32,120,641.....					0.....		807,545.....	807,545.....			0.....
00-1102100.....	SAN DIEGO.....	CA.....		12/12/2013.....		7,870,664.....					0.....		184,878.....	184,878.....			0.....
00-1102102.....	ONTARIO.....	CA.....		10/31/2013.....		7,153,978.....					0.....		176,033.....	176,033.....			0.....
00-1102106.....	CARROLLTON.....	TX.....		12/26/2013.....		10,852,349.....					0.....		169,015.....	169,015.....			0.....
00-1102107.....	ADDISON.....	IL.....		12/19/2013.....		5,930,100.....					0.....		150,251.....	150,251.....			0.....
00-1102108.....	WAUKEE.....	IA.....		12/20/2013.....		16,578,506.....					0.....		291,277.....	291,277.....			0.....
00-1102109.....	BROOKLYN.....	NY.....		12/20/2013.....		12,094,371.....					0.....		225,387.....	225,387.....			0.....

SCHEDULE B - PART 3

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

E06.12

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102110.....	PITTSBURGH.....	PA.....		06/05/2014.....		22,263,091.....					0.....		521,785.....	521,785.....			0.....
00-1102111.....	FORT COLLINS.....	CO.....		01/23/2014.....		8,615,167.....					0.....		196,371.....	196,371.....			0.....
00-1102113.....	WILLIAMSVILLE.....	NY.....		12/23/2013.....		4,082,647.....					0.....		134,501.....	134,501.....			0.....
00-1102115.....	LEXINGTON.....	KY.....		01/10/2014.....		2,740,423.....					0.....		151,751.....	151,751.....			0.....
00-1102116.....	CHARLOTTE.....	NC.....		01/22/2014.....		51,424,513.....					0.....		916,661.....	916,661.....			0.....
00-1102117.....	BOSTON.....	MA.....		06/02/2014.....		23,441,441.....					0.....		415,982.....	415,982.....			0.....
00-1102121.....	AUBURN HILLS.....	MI.....		01/29/2014.....		17,416,131.....					0.....		341,812.....	341,812.....			0.....
00-1102126.....	GRIMES.....	IA.....		03/06/2014.....		4,340,500.....					0.....		102,129.....	102,129.....			0.....
00-1102127.....	BOUNTIFUL.....	UT.....		02/13/2014.....		12,062,643.....					0.....		205,888.....	205,888.....			0.....
00-1102128.....	ONTARIO.....	CA.....		04/22/2014.....		7,717,240.....					0.....		189,326.....	189,326.....			0.....
00-1102129.....	PHOENIX.....	AZ.....		01/30/2014.....		5,885,081.....					0.....		123,303.....	123,303.....			0.....
00-1102132.....	PITTSBURGH.....	PA.....		03/31/2014.....		9,262,348.....					0.....		279,420.....	279,420.....			0.....
00-1102133.....	BALTIMORE.....	MD.....		03/10/2014.....		53,446,903.....					0.....		862,978.....	862,978.....			0.....
00-1102137.....	GRAND RAPIDS.....	MI.....		07/08/2014.....		8,101,642.....					0.....		355,571.....	355,571.....			0.....
00-1102138.....	CANONSBURG.....	PA.....		03/12/2014.....		11,793,471.....					0.....		390,526.....	390,526.....			0.....
00-1102139.....	ONTARIO.....	CA.....		04/10/2014.....		4,105,160.....					0.....		97,303.....	97,303.....			0.....
00-1102140.....	LA QUINTA.....	CA.....		02/28/2014.....		21,000,000.....					0.....		253,102.....	253,102.....			0.....
00-1102142.....	ENGLISHTOWN.....	NJ.....		08/11/2014.....		19,839,677.....					0.....		658,405.....	658,405.....			0.....
00-1102145.....	CHARLOTTESVILLE.....	VA.....		04/10/2014.....		3,606,708.....					0.....		62,553.....	62,553.....			0.....
00-1102147.....	WALNUT CREEK.....	CA.....		09/29/2014.....		30,000,000.....					0.....		93,089.....	93,089.....			0.....
00-1102148.....	MIAMISBURG.....	OH.....		05/28/2014.....		10,000,000.....					0.....		110,317.....	110,317.....			0.....
00-1102149.....	ANNAPOLIS.....	MD.....		06/10/2014.....		4,103,942.....					0.....		102,780.....	102,780.....			0.....
00-1102150.....	LITTLE ROCK.....	AR.....		06/24/2014.....		5,255,703.....					0.....		182,376.....	182,376.....			0.....
00-1102152.....	EDISON.....	NJ.....		06/12/2014.....		21,990,912.....					0.....		794,285.....	794,285.....			0.....
00-1102156.....	LOS ANGELES.....	CA.....		05/16/2014.....		7,059,184.....					0.....		133,844.....	133,844.....			0.....
00-1102161.....	FULLERTON.....	CA.....		07/15/2014.....		6,900,000.....					0.....		37,348.....	37,348.....			0.....
00-1102162.....	CHULA VISTA.....	CA.....		11/03/2014.....		11,599,539.....					0.....		388,322.....	388,322.....			0.....
00-1102164.....	ITASCA.....	IL.....		07/29/2014.....		6,047,785.....					0.....		158,702.....	158,702.....			0.....
00-1102165.....	FRANKLIN PARK.....	IL.....		07/29/2014.....		4,462,519.....					0.....		108,613.....	108,613.....			0.....
00-1102168.....	LEXINGTON.....	KY.....		06/18/2014.....		7,135,075.....					0.....		234,997.....	234,997.....			0.....
00-1102169.....	ST. LOUIS.....	MO.....		08/22/2014.....		10,085,929.....					0.....		179,843.....	179,843.....			0.....
00-1102170.....	WATERLOO.....	IL.....		08/22/2014.....		6,141,639.....					0.....		217,002.....	217,002.....			0.....
00-1102171.....	FLOWER MOUND.....	TX.....		07/23/2014.....		3,290,003.....					0.....		59,160.....	59,160.....			0.....
00-1102173.....	LEXINGTON.....	KY.....		09/12/2014.....		10,071,089.....					0.....		329,240.....	329,240.....			0.....
00-1102179.....	COLUMBUS.....	OH.....		01/02/2015.....		2,510,988.....					0.....		101,241.....	101,241.....			0.....
00-1102184.....	CHEVY CHASE.....	MD.....		07/29/2014.....		14,518,020.....					0.....		378,486.....	378,486.....			0.....
00-1102185.....	CHEVY CHASE.....	MD.....		07/29/2014.....		14,518,020.....					0.....		378,486.....	378,486.....			0.....
00-1102186.....	MESA.....	AZ.....		07/14/2014.....		20,754,592.....					0.....		154,940.....	154,940.....			0.....
00-1102191.....	ALPHARETTA.....	GA.....		06/27/2014.....		50,000,000.....					0.....		404,036.....	404,036.....			0.....
00-1102192.....	SEATAC.....	WA.....		09/05/2014.....		14,542,368.....					0.....		802,445.....	802,445.....			0.....
00-1102193.....	Ocala.....	FL.....		09/11/2014.....		20,893,322.....					0.....		542,402.....	542,402.....			0.....
00-1102196.....	SAN DIEGO.....	CA.....		12/15/2014.....		1,465,717.....					0.....		32,739.....	32,739.....			0.....

SCHEDULE B - PART 3

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

E06.13

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102197.....	VISTA.....	CA.....		12/15/2014.....		3,444,435.....					0.....		76,936.....	76,936.....			0.....
00-1102198.....	VISTA.....	CA.....		12/15/2014.....		3,151,292.....					0.....		70,389.....	70,389.....			0.....
00-1102199.....	SAN DIEGO.....	CA.....		07/10/2014.....		10,800,000.....					0.....		121,294.....	121,294.....			0.....
00-1102204.....	ST CLAIR SHORES.....	MI.....		04/30/2015.....		11,252,155.....					0.....		262,450.....	262,450.....			0.....
00-1102206.....	GREENVILLE.....	SC.....		10/22/2014.....		12,258,216.....					0.....		232,493.....	232,493.....			0.....
00-1102208.....	SANTA CLARA.....	CA.....		12/04/2014.....		45,167,174.....					0.....		865,376.....	865,376.....			0.....
00-1102213.....	TEMPE.....	AZ.....		11/03/2014.....		19,746,708.....					0.....		504,045.....	504,045.....			0.....
00-1102215.....	LEXINGTON.....	MA.....		11/03/2014.....		7,000,000.....					0.....		124,131.....	124,131.....			0.....
00-1102217.....	RICHMOND.....	VA.....		10/23/2014.....		32,369,374.....					0.....		606,835.....	606,835.....			0.....
00-1102222.....	COLLEGE STATION.....	TX.....		12/01/2014.....		9,122,710.....					0.....		376,061.....	376,061.....			0.....
00-1102223.....	AMERICAN CANYON.....	CA.....		11/03/2014.....		7,803,891.....					0.....		203,652.....	203,652.....			0.....
00-1102224.....	CHESTERFIELD.....	MO.....		09/17/2014.....		8,259,485.....					0.....		214,987.....	214,987.....			0.....
00-1102230.....	NEWPORT.....	KY.....		10/15/2014.....		9,136,863.....					0.....		161,114.....	161,114.....			0.....
00-1102231.....	CINCINNATI.....	OH.....		01/28/2015.....		7,850,000.....					0.....		134,449.....	134,449.....			0.....
00-1102232.....	REHOBETH BEACH.....	DE.....		12/08/2014.....		10,276,969.....					0.....		253,212.....	253,212.....			0.....
00-1102235.....	LOS ANGELES.....	CA.....		09/17/2014.....		2,140,982.....					0.....		53,251.....	53,251.....			0.....
00-1102238.....	COLUMBUS.....	OH.....		09/30/2014.....		10,770,179.....					0.....		176,605.....	176,605.....			0.....
00-1102242.....	NASHVILLE.....	TN.....		11/14/2014.....		5,028,423.....					0.....		126,593.....	126,593.....			0.....
00-1102246.....	SAN DIEGO.....	CA.....		12/08/2014.....		4,939,839.....					0.....		88,826.....	88,826.....			0.....
00-1102249.....	JERICHO.....	NY.....		12/19/2014.....		15,243,616.....					0.....		290,189.....	290,189.....			0.....
00-1102252.....	AUSTIN.....	TX.....		10/10/2014.....		39,000,000.....					0.....		60,524.....	60,524.....			0.....
00-1102256.....	DALLAS.....	TX.....		12/18/2014.....		5,777,485.....					0.....		139,307.....	139,307.....			0.....
00-1102257.....	COLUMBIA.....	SC.....		12/11/2014.....		13,500,000.....					0.....		235,147.....	235,147.....			0.....
00-1102259.....	WALTHAM.....	MA.....		12/18/2014.....		10,749,755.....					0.....		282,781.....	282,781.....			0.....
00-1102263.....	DERBY.....	KS.....		12/01/2014.....		10,433,604.....					0.....		586,717.....	586,717.....			0.....
00-1102265.....	FONTANA.....	CA.....		12/03/2014.....		5,430,879.....					0.....		191,860.....	191,860.....			0.....
00-1102266.....	SARTELL.....	MN.....		06/11/2015.....		15,844,473.....					0.....		384,132.....	384,132.....			0.....
00-1102267.....	RIVERSIDE.....	MO.....		03/12/2015.....		13,541,674.....					0.....		477,838.....	477,838.....			0.....
00-1102268.....	WESTPORT.....	CT.....		12/11/2014.....		9,342,862.....					0.....		177,858.....	177,858.....			0.....
00-1102269.....	WOODLAND.....	CA.....		12/04/2014.....		6,993,353.....					0.....		177,471.....	177,471.....			0.....
00-1102271.....	COLUMBUS.....	OH.....	S.....	02/17/2015.....		44,864,780.....					0.....		1,568,454.....	1,568,454.....			0.....
00-1102272.....	COLUMBUS.....	OH.....	S.....	02/17/2015.....		17,555,784.....					0.....		613,743.....	613,743.....			0.....
00-1102274.....	EL SEGUNDO.....	CA.....		04/01/2015.....		25,604,981.....					0.....		613,877.....	613,877.....			0.....
00-1102275.....	BURKE.....	VA.....		12/16/2014.....		53,000,000.....					0.....		870,615.....	870,615.....			0.....
00-1102285.....	DUBLIN.....	OH.....		12/15/2015.....		28,500,000.....					0.....		407,395.....	407,395.....			0.....
00-1102290.....	TULSA.....	OK.....		03/02/2015.....		11,265,403.....					0.....		220,330.....	220,330.....			0.....
00-1102292.....	HAMPTON.....	VA.....		06/19/2015.....		31,884,984.....					0.....		547,183.....	547,183.....			0.....
00-1102293.....	SEATTLE.....	WA.....		12/30/2014.....		16,014,276.....					0.....		887,458.....	887,458.....			0.....
00-1102296.....	CLIVE.....	IA.....		06/22/2015.....		17,076,358.....					0.....		305,379.....	305,379.....			0.....
00-1102299.....	CANTON.....	MI.....		04/30/2015.....		15,457,245.....					0.....		519,362.....	519,362.....			0.....
00-1102306.....	CANTON.....	MI.....		04/30/2015.....		1,961,446.....					0.....		68,219.....	68,219.....			0.....
00-1102308.....	TUCSON.....	AZ.....		01/22/2015.....		8,463,333.....					0.....		169,373.....	169,373.....			0.....
00-1102316.....	ROCKVILLE.....	MD.....		06/01/2015.....		5,185,079.....					0.....		133,446.....	133,446.....			0.....

SCHEDULE B - PART 3

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

E06.14

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102318.....	GRANDVIEW HEIGHTS.....	OH.....	S.....	03/31/2015.....		36,600,000.....					0.....		822,896.....	822,896.....			0.....
00-1102322.....	CINCINNATI.....	OH.....		09/03/2015.....		24,500,000.....					0.....		96,849.....	96,849.....			0.....
00-1102323.....	ANN ARBOR.....	MI.....		07/01/2015.....		17,822,006.....					0.....		439,247.....	439,247.....			0.....
00-1102324.....	CANONSBURG.....	PA.....		02/27/2015.....		9,560,256.....					0.....		331,469.....	331,469.....			0.....
00-1102326.....	BURKE.....	VA.....		06/22/2015.....		16,000,000.....					0.....		267,413.....	267,413.....			0.....
00-1102328.....	CLEARWATER.....	FL.....		04/20/2015.....		4,400,477.....					0.....		154,316.....	154,316.....			0.....
00-1102330.....	DUBLIN.....	OH.....		04/20/2015.....		41,500,000.....					0.....		454,879.....	454,879.....			0.....
00-1102334.....	CINCINNATI.....	OH.....		09/17/2015.....		19,000,000.....					0.....		77,290.....	77,290.....			0.....
00-1102336.....	MENLO PARK.....	CA.....		04/15/2015.....		36,235,270.....					0.....		1,346,297.....	1,346,297.....			0.....
00-1102337.....	CHATSWORTH.....	CA.....		04/08/2015.....		9,849,329.....					0.....		265,233.....	265,233.....			0.....
00-1102340.....	CONCORD.....	NC.....		11/13/2015.....		20,780,000.....					0.....		1,042,459.....	1,042,459.....			0.....
00-1102343.....	BELLEVUE.....	WA.....		04/22/2016.....							0.....		110,797.....	110,797.....			0.....
00-1102344.....	BELLEVUE.....	WA.....		04/22/2016.....							0.....		105,803.....	105,803.....			0.....
00-1102348.....	SAN DIEGO.....	CA.....		08/03/2015.....		29,756,560.....					0.....		748,767.....	748,767.....			0.....
00-1102350.....	MELVILLE.....	NY.....		04/29/2015.....		9,888,867.....					0.....		195,865.....	195,865.....			0.....
00-1102352.....	COLUMBUS.....	OH.....	S.....	06/02/2015.....		12,164,487.....					0.....		452,792.....	452,792.....			0.....
00-1102353.....	PALO ALTO.....	CA.....		08/04/2015.....		4,244,718.....					0.....		225,852.....	225,852.....			0.....
00-1102354.....	SAN ANTONIO.....	TX.....		05/18/2015.....		7,902,871.....					0.....		199,845.....	199,845.....			0.....
00-1102358.....	JACKSONVILLE BEACH.....	FL.....		08/03/2015.....		11,431,601.....					0.....		280,333.....	280,333.....			0.....
00-1102362.....	FEDERAL WAY.....	WA.....		04/30/2015.....		10,592,092.....					0.....		261,691.....	261,691.....			0.....
00-1102363.....	ELIZABETHTOWN.....	KY.....		05/26/2016.....							0.....		184,045.....	184,045.....			0.....
00-1102364.....	CUYAHOGA FALLS.....	OH.....		05/28/2015.....		10,098,026.....					0.....		357,900.....	357,900.....			0.....
00-1102366.....	WILMINGTON.....	NC.....		06/18/2015.....		7,939,057.....					0.....		150,169.....	150,169.....			0.....
00-1102367.....	SAN FRANCISCO.....	CA.....		05/11/2015.....		7,977,192.....					0.....		149,814.....	149,814.....			0.....
00-1102369.....	VANCOUVER.....	WA.....		12/31/2015.....		13,000,000.....					0.....		250,337.....	250,337.....			0.....
00-1102373.....	MARYSVILLE.....	WA.....		05/08/2015.....		3,412,295.....					0.....		180,428.....	180,428.....			0.....
00-1102377.....	REDMOND.....	WA.....		06/30/2015.....		11,836,046.....					0.....		404,917.....	404,917.....			0.....
00-1102379.....	SAN ANTONIO.....	TX.....		05/29/2015.....		5,926,843.....					0.....		150,487.....	150,487.....			0.....
00-1102381.....	BEVERLY HILLS.....	CA.....		06/26/2015.....		26,716,258.....					0.....		698,079.....	698,079.....			0.....
00-1102382.....	DUNWOODY.....	GA.....		06/01/2015.....		22,776,274.....					0.....		458,906.....	458,906.....			0.....
00-1102385.....	LAS VEGAS.....	NV.....		09/01/2015.....		5,866,971.....					0.....		135,727.....	135,727.....			0.....
00-1102387.....	VISTA.....	CA.....		07/01/2015.....		3,554,916.....					0.....		84,765.....	84,765.....			0.....
00-1102388.....	LADUE.....	MO.....		09/18/2015.....		3,985,055.....					0.....		91,946.....	91,946.....			0.....
00-1102391.....	FISHERS.....	IN.....		09/09/2015.....		31,000,000.....					0.....		85,417.....	85,417.....			0.....
00-1102392.....	SACRAMENTO.....	CA.....		07/07/2015.....		2,719,387.....					0.....		94,235.....	94,235.....			0.....
00-1102394.....	ANN ARBOR.....	MI.....		07/31/2015.....		34,721,593.....					0.....		857,119.....	857,119.....			0.....
00-1102397.....	DRAPER.....	UT.....		07/30/2015.....		11,000,000.....					0.....		82,373.....	82,373.....			0.....
00-1102408.....	AUSTIN.....	TX.....		09/10/2015.....		6,000,000.....					0.....		18,618.....	18,618.....			0.....
00-1102409.....	SAN BERNARDINO.....	CA.....		11/13/2015.....		6,750,000.....					0.....		117,637.....	117,637.....			0.....
00-1102436.....	FARMINGTON HILLS.....	MI.....		03/07/2016.....							0.....		198,393.....	198,393.....			0.....
00-1102439.....	CONYERS.....	GA.....		10/15/2015.....		12,964,476.....					0.....		435,589.....	435,589.....			0.....
00-1102443.....	OVERLAND PARK.....	KS.....		10/23/2015.....		24,198,316.....					0.....		601,670.....	601,670.....			0.....

SCHEDULE B - PART 3

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

E06.15

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102444.....	LEES SUMMIT.....	MO.....		10/23/2015.....		18,710,038.....					0.....		466,188.....	466,188.....			0.....
00-1102461.....	MIDDLETOWN.....	NY.....		11/24/2015.....		7,000,000.....					0.....		167,814.....	167,814.....			0.....
00-1102462.....	TEMPE.....	AZ.....		03/28/2016.....							0.....		988,307.....	988,307.....			0.....
00-1102468.....	PITTSBURGH.....	PA.....		12/17/2015.....		4,050,000.....					0.....		64,253.....	64,253.....			0.....
00-1102491.....	MERIDIAN.....	ID.....		02/01/2016.....							0.....		191,946.....	191,946.....			0.....
00-1102512.....	LAKEVILLE.....	CA.....		11/01/2016.....							0.....		15,816.....	15,816.....			0.....
00-1102519.....	ROCKVILLE.....	MD.....		02/24/2016.....							0.....		57,819.....	57,819.....			0.....
00-1102530.....	COLUMBUS.....	OH.....	S.....	07/07/2016.....							0.....		228,615.....	228,615.....			0.....
00-1102531.....	COLUMBUS.....	OH.....	S.....	07/07/2016.....							0.....		200,038.....	200,038.....			0.....
00-1102532.....	COLUMBUS.....	OH.....	S.....	07/07/2016.....							0.....		142,884.....	142,884.....			0.....
00-1102542.....	MAUMEE.....	OH.....		07/25/2016.....							0.....		80,518.....	80,518.....			0.....
00-1102546.....	CERRITOS.....	CA.....		05/02/2016.....							0.....		181,119.....	181,119.....			0.....
00-1102558.....	FULLERTON.....	CA.....		06/30/2016.....							0.....		184,963.....	184,963.....			0.....
00-1102561.....	ANAHEIM.....	CA.....		06/30/2016.....							0.....		56,790.....	56,790.....			0.....
00-1102563.....	COSTA MESA.....	CA.....		06/30/2016.....							0.....		120,285.....	120,285.....			0.....
00-1102565.....	COSTA MESA.....	CA.....		06/30/2016.....							0.....		181,020.....	181,020.....			0.....
00-1102566.....	LAGUNA HILLS.....	CA.....		06/30/2016.....							0.....		77,298.....	77,298.....			0.....
00-1102587.....	DALLAS.....	TX.....		09/30/2016.....							0.....		31,732.....	31,732.....			0.....
00-1102590.....	CHARLOTTE.....	NC.....		06/06/2016.....							0.....		84,413.....	84,413.....			0.....
00-1102598.....	NOVATO.....	CA.....		07/12/2016.....							0.....		90,403.....	90,403.....			0.....
00-1102601.....	RICHMOND.....	VA.....		06/30/2016.....							0.....		28,546.....	28,546.....			0.....
00-1102602.....	CHANDLER.....	AZ.....		06/24/2016.....							0.....		91,432.....	91,432.....			0.....
00-1102606.....	CHARLOTTE.....	NC.....		07/12/2016.....							0.....		49,547.....	49,547.....			0.....
00-1102620.....	PORTLAND.....	OR.....		08/25/2016.....							0.....		35,463.....	35,463.....			0.....
00-1102625.....	CHATTANOOGA.....	TN.....		10/14/2016.....							0.....		24,534.....	24,534.....			0.....
00-1102638.....	MARIETTA.....	GA.....		08/08/2016.....							0.....		60,150.....	60,150.....			0.....
00-1102639.....	GAINESVILLE.....	GA.....		08/08/2016.....							0.....		80,411.....	80,411.....			0.....
00-1102640.....	WAKE FOREST.....	NC.....		08/08/2016.....							0.....		59,517.....	59,517.....			0.....
00-1102642.....	DURHAM.....	NC.....		10/25/2016.....							0.....		15,181.....	15,181.....			0.....
00-1102645.....	BEAVERTON.....	OR.....		10/27/2016.....							0.....		11,787.....	11,787.....			0.....
00-1102671.....	CHICAGO.....	IL.....		10/11/2016.....							0.....		11,803.....	11,803.....			0.....
00-6000125.....	ARLINGTON.....	VA.....		01/31/2002.....		627,375.....					0.....		464,322.....	464,322.....			0.....
00-6000180.....	ARLINGTON.....	VA.....		01/31/2002.....		673,168.....					0.....		210,752.....	210,752.....			0.....
00-6000193.....	CINCINNATI.....	OH.....		01/31/2002.....		178,624.....					0.....		53,897.....	53,897.....			0.....
00-9000137.....	YORBA LINDA.....	CA.....		05/01/2002.....		59,113.....					0.....		41,142.....	41,142.....			0.....
00-9000144.....	ROCK HILL.....	SC.....		08/01/2002.....		208,300.....					0.....		24,658.....	24,658.....			0.....
03-0306302.....	WATERFORD.....	MI.....		10/04/1994.....		671,903.....					0.....		238,789.....	238,789.....			0.....
03-0307129.....	AMHERST.....	NY.....		06/27/1995.....		917,155.....					0.....		169,664.....	169,664.....			0.....
03-0308428.....	PLAINVILLE.....	OH.....		03/14/1996.....		994,308.....					0.....		272,732.....	272,732.....			0.....
03-0308877.....	WOODSTOCK.....	GA.....		04/03/1997.....		916,031.....					0.....		678,633.....	678,633.....			0.....
03-0310231.....	ST PAUL.....	MN.....		08/27/1997.....		1,655,120.....					0.....		188,174.....	188,174.....			0.....
03-0310337.....	HOUSTON.....	TX.....		09/30/1997.....		5,965,709.....					0.....		1,090,884.....	1,090,884.....			0.....
03-0310373.....	MARYLAND HEIGHTS.....	MO.....		08/22/1997.....		510,669.....					0.....		282,651.....	282,651.....			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
03-0310442.....	HOUSTON.....	TX.....	.....	09/30/1997.....	.....	.....349,490	.....	.....	.....	.....	.....0	.....	.....63,908	63,908	.....	.....	.....0
03-0310520.....	OAKDALE.....	MN.....	.....	12/01/1997.....	.....	.....684,700	.....	.....	.....	.....	.....0	.....	.....75,834	75,834	.....	.....	.....0
03-0311838.....	SEATTLE.....	WA.....	.....	04/07/1999.....	.....	.....421,929	.....	.....	.....	.....	.....0	.....	.....105,995	105,995	.....	.....	.....0
03-0312004.....	FARMERS BRANCH.....	TX.....	.....	07/13/1999.....	.....	.....2,117,653	.....	.....	.....	.....	.....0	.....	.....180,097	180,097	.....	.....	.....0
03-4000027.....	NAUGATUCK.....	CT.....	.....	09/10/1996.....	.....	.....2,717,394	.....	.....	.....	.....	.....0	.....	.....382,795	382,795	.....	.....	.....0
03-4000509.....	FAIRFIELD.....	OH.....	.....	06/30/1997.....	.....	.....1,347,343	.....	.....	.....	.....	.....0	.....	.....829,315	829,315	.....	.....	.....0
03-4000518.....	MARIETTA.....	GA.....	.....	07/18/1997.....	.....	.....1,181,285	.....	.....	.....	.....	.....0	.....	.....688,556	688,556	.....	.....	.....0
03-4000590.....	CINCINNATI.....	OH.....	.....	09/30/1997.....	.....	.....773,913	.....	.....	.....	.....	.....0	.....	.....407,983	407,983	.....	.....	.....0
03-4001019.....	MONROEVILLE.....	PA.....	.....	09/01/1998.....	.....	.....2,267,110	.....	.....	.....	.....	.....0	.....	.....773,195	773,195	.....	.....	.....0
03-4001028.....	OKLAHOMA CITY.....	OK.....	.....	07/27/1998.....	.....	.....550,529	.....	.....	.....	.....	.....0	.....	.....194,658	194,658	.....	.....	.....0
03-4100224.....	HOUSTON.....	TX.....	.....	03/12/1997.....	.....	.....519,756	.....	.....	.....	.....	.....0	.....	.....384,726	384,726	.....	.....	.....0
0299999. Total - Mortgages With Partial Repayments.....						5,099,539,633	0	0	0	0	0	0	172,884,979	172,884,979	0	0	0
0599999. Total Mortgages.....						5,626,960,553	0	67,957	0	0	67,957	0	700,373,857	700,682,091	.....	.....308,235	308,235

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Desig- nation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
	Clareant European Direct Lending Fund II SCSp.....		Kirchberg.....	Luxemb	Alcentra Limited.....		09/17/2015	2	8,284,817	8,973,625	8,973,625	688,808						16,715,183	2.230
	Clareant European DLF Investor Feeder LP (fka: Alcentra)		St. Helier.....	Jersey	Alcentra Limited.....		11/13/2014	2	12,774,889	13,007,907	13,007,907	54,084					828,592	2,304,855	1.600
	GSO Capital Opportunities Fund III LP.....		Wilmington.....	DE.....	GSO Capital Partners LP.....		06/03/2016	2	710,664	707,688	707,688	(2,976)						14,289,211	0.230
	Guggenheim Private Debt Fund 2.0-I, LLC.....		Wilmington.....	DE.....	Guggenheim PDF 2.0.....		06/03/2016	2	22,646,592	22,782,141	22,782,141	135,548						12,353,408	4.670
	Newstone Capital Partners III, LP.....		Wilmington.....	DE.....	Newstone Capital Partners.....		09/20/2016	2	7,506,281	7,506,281	7,506,281							12,493,719	2.500
	TCW Direct Lending LLC.....		Dover.....	DE.....	TCW Asset Management.....		03/20/2015	3	20,573,312	21,034,364	21,034,364	755,699						21,999,479	2.230
	Vista Credit Opportunities Fund II - B, L.P.....		San Francisco.....	CA.....	Vista Credit Opportunities Managment.....		06/01/2016	2	4,012,672	4,012,672	4,012,672						34,130	1,005,914	1.000
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....									76,509,227	78,024,678	78,024,678	1,631,163	0	0	0	0	862,722	81,161,769	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Catalyst Fund V, L.P.....		Toronto.....	Canada	Catalyst Group, LLC.....		08/12/2015	3	1,529,915	1,529,915	1,529,915						66,262	7,750,000	0.670
	Dyal Capital Partners III.....		New York.....	NY.....	NB Dyal Associates III, LP.....		09/30/2016	3	3,634,282	3,634,282	3,634,282							16,842,700	0.440
	Peppertree Capital Fund VI, LP.....		Wilmington.....	DE.....	Peppertree Capital.....		05/05/2016	3	948,000	932,629	932,629	(15,371)						5,052,000	2.670
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									6,112,197	6,096,826	6,096,826	(15,371)	0	0	0	0	66,262	29,644,700	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
	Eagle Captive Reinsurance, LLC.....		Columbus.....	OH.....	Nationwide Life Insurance Company.....		08/11/2015		60,000,000	67,490,325	67,490,325	(8,288,814)					266,000,000		100.000
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....									60,000,000	67,490,325	67,490,325	(8,288,814)	0	0	0	0	266,000,000	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Boston Capital Intermediate Term Income Fund LLC...		Boston.....	MA.....	Boston Capital Holdings Limited Partnership.....		11/01/2011		154,857	86,508	86,508						45,051		33.330
	CCP NI Master Tenant 2 LLC.....		Santa Monica.....	CA.....	CCP NI Managing Member 2 LLC.....		12/10/2015		5,750,548	786,712	786,712		(17,691)						50.000
	CCP NI Master Tenant LLC.....		Santa Monica.....	CA.....	CCP NI Owner LLC.....		07/31/2015		9,983,821	1,974,852	1,974,852		(3,340,637)						50.000
	CIM Fund VIII, L.P.....		Los Angeles.....	CA.....	CIM Fund VIII, GP, LLC.....		12/31/2014		8,673,449	8,982,600	8,982,600	405,746						4,792,782	0.700
	Crow Holdings Realty Partners VII, LP.....		Wilmington.....	DE.....	Crow Holdings Capital Partners, LLC.....		05/01/2015		6,070,082	6,058,526	6,058,526	(11,556)						4,127,699	0.670
	Crow Holdings Retail Fund, L.P.....		Dover.....	DE.....	Crow Holdings Capital Partners, LLC.....		04/01/2015		7,568,262	7,568,262	7,568,262	123,478					137,567	2,382,864	3.390
	Cville Master Tenant LLC.....		Charlottesville.....	VA.....	Cville Operations Holdings Inc.....		05/21/2013		7,033,448	628,811	628,811		(763,488)						99.900
	Everyman Enterprises Business Trust.....		Baltimore.....	MD.....	Everyman Management Business Trust.....		10/24/2012		5,327,167	308,009	308,009								99.900
	FC Boilermaker Master Tenant LLC.....		Washington.....	Washin	Forest City Enterprises INC.....		04/05/2012		3,818,975	197,049	197,049							3,119,607	99.990
	GEM Realty Fund VI, L.P.....		Wilmington.....	DE.....	GEM Capital, LP.....		04/15/2016		1,336	1,336	1,336							12,000,000	1.200
	Heitman Real Estate Debt Partners, L.P.....		Wilmington.....	DE.....	Heitman Capital Management.....		10/15/2015		6,875,673	6,939,307	6,939,307	63,634					353,183	585,751	10.000
	Legg Mason Real Estate Fund II.....		Los Angeles.....	CA.....	Legg Mason, Inc.....		05/31/2005		5,525,680	5,525,680	5,525,680						694,591		5.490
	Mill No 1 LLC.....		Baltimore.....	MD.....	Mount Vernon Mill/Terra Nova LLC.....		04/18/2013		8,053,051	600,068	600,068		(400,895)					1,402,150	99.990
	Nationwide Sol 1 LLC.....		Washington.....	Washin	Sol Systems LLC.....		07/21/2016		37,506,051	7,846,394	7,846,394		(29,659,656)					22,108,872	49.990
	PCCP Equity VII, LP.....		Dover.....	DE.....	PCCP, LP.....		05/10/2016		2,499,099	2,749,290	2,749,290	250,191					45,209	5,077,231	1.500
	Pretium Residential Real Estate Fund II, L.P.....		New York.....	NY.....	Pretium Residential Real Estate Fund II GP, LLC.....		09/01/2016	3	1,184,032	1,184,032	1,184,032							16,315,968	2.330
	Rose Hill Solar LLC.....		Asheville.....	NC.....	FLS Operations LLC.....		12/13/2012		3,738,578	353,263	353,263								12.500
	Rubenstein Properties Fund III, L.P.....		Wilmington.....	DE.....	Rubenstein Partners.....		10/23/2015		3,150,000	2,937,053	2,937,053	(212,947)						11,850,000	2.220

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
	Shovel Works Master Lessee LLC.....	.....	North Easton.....	MA.....	Shovel Works Master Lessee.....	.....	09/12/2013.....	.....	.....5,726,566	691,868	691,868	.....	.....(316,447)	.....	.....	.....	.....	.....	.....99.970
	Stonehenge REV I LLC.....	.....	Columbus.....	OH.....	Stonehenge Capital Company LLC.....	.....	12/22/2015.....	.....	.....5,544,972	5,544,972	5,544,972	.....	.....	.....	.....	.....	.....	.....11,111,966	49.950
	Stonehenge REV II LLC.....	.....	Columbus.....	OH.....	Stonehenge Capital Company LLC.....	.....	12/22/2015.....	.....	.....2,112,141	3,559,264	3,559,264	.....	.....	.....	.....	.....	.....	.....9,158,336	49.950
	STRATA FUND 18 LESSEE LLC.....	.....	Chapel Hill.....	NC.....	Strata Fund 18, LLC.....	.....	07/25/2014.....	.....	.....20,417,923	2,064,953	2,064,953	.....	.....	.....	.....	.....	.....975	.....	.....99.000
	Strata Fund 25 Lessee LLC.....	.....	Chapel Hill.....	NC.....	Strata Fund 25 LLC.....	.....	06/30/2015.....	.....	.....23,001,013	6,299,004	6,299,004	.....	.....(741,096)	.....	.....	.....	.....	.....	.....50.000
	SunE DGS Master Tenant LLC.....	.....	Wilmington.....	DE.....	SunE DG Holdings, LLC.....	.....	12/30/2013.....	.....	.....20,212,347	2,362,224	2,362,224	.....	.....	.....	.....	.....	.....	.....	.....99.000
	Town Of Dunn Solar Farm - Solar.....	.....	Asheville.....	NC.....	FLS Operations LLC.....	.....	12/31/2012.....	.....	.....3,733,083	331,149	331,149	.....	.....	.....	.....	.....	.....	.....	.....99.990
	US Office Development Program, L.P.....	.....	Wilmington.....	DE.....	ODP GP, LLC.....	.....	12/02/2014.....	.....	.....5,941,345	6,826,451	6,826,451	(221,462)	.....	.....	.....	.....	.....1,842,753	16,981,149	3.570
	US Regional Logistics Program, L.P.....	.....	Dover.....	DE.....	US RLP GP, LLC.....	.....	10/18/2016.....	.....	.....17,668,783	17,668,783	17,668,783	.....	.....	.....	.....	.....	.....	.....3,781,823	13.330
	Wallis Annenberg Performing Arts Center.....	.....	Los Angeles.....	CA.....	BH Performing Arts Manager LLC.....	.....	09/30/2013.....	.....	.....7,694,634	1,628,234	1,628,234	.....	.....(177,674)	.....	.....	.....	.....	.....	.....99.900
	Walton Street Real Estate Fund VIII. LP.....	.....	Wilmington.....	DE.....	Walton Street Capital, LLC.....	.....	05/18/2016.....	.....	.....2,500	2,500	2,500	.....	.....	.....	.....	.....	.....	.....15,000,000	1.000
	Weinland Park Master Tenant LLC.....	.....	Columbus.....	OH.....	Weinland Park Manager LLC.....	.....	04/28/2014.....	.....	.....3,924,184	247,765	247,765	.....	.....(97,974)	.....	.....	.....	.....	.....	.....99.000
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....									238,893,600	101,954,919	101,954,919	397,084	(35,515,558)	0	0	0	3,119,329	139,796,198	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
	NW REI (NLIC), LLC.....	.....	Columbus.....	OH.....	Nationwide Life Insurance Company.....	.....	05/02/2016.....	.....	.....13,100,500	13,100,500	13,100,500	.....	.....	.....	.....	.....	.....	.....	....100.000
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....									13,100,500	13,100,500	13,100,500	0	0	0	0	0	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Pretium Mortgage Credit Partners I, L.P.....	.....	Wilmington.....	DE.....	Pretium Mortgage Credit Partners I GP, LLC.....	.....	11/25/2014.....	3	10,663,146	9,864,884	9,864,884	(286,278)	.....	.....	.....	.....	.....	.....9,370,579	8.000
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....									10,663,146	9,864,884	9,864,884	(286,278)	0	0	0	0	0	9,370,579	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
	Alliant Tax Credit Fund 82 Ltd.....	.....	Palm Beach.....	FL.....	Alliant GP 82 LLC.....	.....	03/31/2015.....	.....	.....15,715,392	12,706,680	12,706,680	.....	.....(3,899,679)	.....	.....	.....	.....	.....26,531,273	50.000
	Alliant Tax Credit Fund 84 Ltd.....	.....	Palm Beach.....	FL.....	Alliant GP 84 LLC.....	.....	12/21/2015.....	.....	.....4,223,046	3,661,874	3,661,874	.....	.....(538,901)	.....	.....	.....	.....	.....8,142,359	15.600
	Nationwide Affordable Housing Fund 48: RBC Tax Credit Fund 79 LLC.....	.....	Cleveland.....	OH.....	RBC Tax Credit LLC.....	.....	06/04/2012.....	.....	.....22,100,752	5,890,141	5,890,141	.....	.....(1,599,790)	.....	.....	.....	.....	.....368,762	99.990
	Nationwide Affordable Housing Fund 51: Red Stone Equity Fund 39 LLC.....	.....	Wilmington.....	DE.....	TCB Mecklenberg Mill, Inc. #8.....	.....	12/20/2013.....	.....	.....5,900,321	2,947,440	2,947,440	.....	.....(734,286)	.....	.....	.....	.....	.....596,340	50.250
	Nationwide Affordable Housing Fund 53 – RBC Tax Credit Fund-90 LLC.....	.....	Cleveland.....	OH.....	RBC Tax Credit IV LLC.....	.....	10/30/2014.....	.....	.....26,733,822	17,525,652	17,525,652	.....	.....(8,092,836)	.....	.....	.....	.....	.....39,620,118	49.990
	Nationwide Affordable Housing Fund 54 - Red Stone Equity Fund - 49 LLC.....	.....	Cleveland.....	OH.....	RESP MM LLC.....	.....	11/24/2015.....	.....	.....3,933,121	3,623,896	3,623,896	.....	.....(305,008)	.....	.....	.....	.....	.....17,103,535	49.990
	Nationwide Affordable Housing Fund 55 RBC Tax Credit Fund 95 LLC.....	.....	Cleveland.....	OH.....	RBC Tax Credit IV LLC.....	.....	02/12/2016.....	.....	.....4,171,576	2,836,035	2,836,035	.....	.....(1,335,541)	.....	.....	.....	.....	.....20,284,031	50.000
	Nationwide Affordable Housing Fund XXIII: Apollo Tax Credit Fund XLV LLC.....	.....	Columbus.....	OH.....	Apollo Housing Capital.....	.....	02/03/2005.....	.....	.....1,175,924	228,319	228,319	.....	.....(65,156)	.....	.....	.....	.....	.....	.....0.010
	Ohio Equity Fund for Housing Limited Partnership XXV.....	.....	Columbus.....	OH.....	Ohio Equity Fund GP XXV LLC.....	.....	04/06/2015.....	.....	.....5,757,448	1,644,078	1,644,078	.....	.....(3,914,885)	.....	.....	.....	.....	.....6,814,417	50.000
	Ohio Equity Fund for Housing Limited Partnership XXVI.....	.....	Columbus.....	OH.....	Ohio Equity Fund GP XXVI LLC.....	.....	07/22/2016.....	.....	.....401,664	114,438	114,438	.....	.....(287,226)	.....	.....	.....	.....	.....12,948,591	4.820
	Raymond James Housing Opportunities Fund 35, LLC.....	.....	St Petersburg.....	FL.....	Raymond James Tax Credit Funds, Inc.....	.....	12/08/2014.....	.....	.....7,094,695	3,174,037	3,174,037	.....	.....(1,972,953)	.....	.....	.....	.....	.....169,309	49.990
	WNC Institutional Tax Credit Fund 33 LLC.....	.....	Irvine.....	CA.....	WNC Advisors, LLC.....	.....	09/23/2010.....	.....	.....26,745,172	9,594,355	9,594,355	.....	.....(2,875,070)	.....	.....	.....	.....	.....12,490,930	99.990
	WNC Institutional Tax Credit Fund NW 2015 LP.....	.....	Irvine.....	CA.....	WNC Advisors LLC.....	.....	05/15/2015.....	.....	.....5,209,060	4,706,987	4,706,987	.....	.....(334,227)	.....	.....	.....	.....	.....12,002,527	49.990
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....									129,161,993	68,653,932	68,653,932	0	(25,955,558)	0	0	0	0	157,072,192	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			

E07.1

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
	Nationwide Tax Credit Partners 2014 - C LLC.....	.....	Columbus.....	OH.....	Nationwide Life Insurance Company.....	.....	08/22/2014	.....	.....17,814,431	14,542,313	14,542,313	.....	....(2,046,285)	.....	.....	.....	.....	.....722,455	100.000
3499999.	Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated.....								17,814,431	14,542,313	14,542,313	0	(2,046,285)	0	0	0	0	722,455	XXX
4499999.	Subtotal - Unaffiliated.....								461,340,163	264,595,239	264,595,239	1,726,598	..(61,471,116)	0	0	0	4,048,313	417,045,438	XXX
4599999.	Subtotal - Affiliated.....								90,914,931	95,133,138	95,133,138	(8,288,814)	(2,046,285)	0	0	0	266,000,000	722,455	XXX
4699999.	Totals.....								552,255,094	359,728,377	359,728,377	(6,562,216)	..(63,517,401)	0	0	0	270,048,313	417,767,893	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated										
	Clareant European Direct Lending Fund II SCSp.....	Kirchberg.....	Luxembour	Alcentra Limited.....	09/17/2015.	2	.....	.....1,398,805	.....	.....2.230
	GSO Capital Opportunities Fund III LP.....	Wilmington.....	DE.....	GSO Capital Partners LP.....	06/03/2016.	2	710,789	.....	.....	.....0.230
	Guggenheim Private Debt Fund 2.0-I, LLC.....	Wilmington.....	DE.....	Guggenheim PDF 2.0.....	06/03/2016.	2	22,646,592	.....	.....	.....4.670
	Newstone Capital Partners III, LP.....	Wilmington.....	DE.....	Newstone Capital Partners.....	09/20/2016.	2	7,567,816	.....	.....	.....2.500
	TCW Direct Lending LLC.....	Dover.....	DE.....	TCW Asset Management.....	03/20/2015.	3	.....	.....9,575,300	.....	.....2.230
	Vista Credit Opportunities Fund II - B, L.P.....	San Francisco.....	CA.....	Vista Credit Opportunities Managment.....	06/01/2016.	2	4,018,887	.....	.....	.....1.000
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....							34,944,084	10,974,105	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated										
	Catalyst Fund V, L.P.....	Toronto.....	Canada....	Catalyst Group, LLC.....	08/12/2015.	3	.....	.....2,000,000	.....	.....0.670
	Dyal Capital Partners III.....	New York.....	NY.....	NB Dyal Associates III, LP.....	09/30/2016.	3	4,026,982	.....	.....	.....0.440
	Peppertree Capital Fund VI, LP.....	Wilmington.....	DE.....	Peppertree Capital.....	05/05/2016.	3	948,000	.....	.....	.....2.670
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated....							4,974,982	2,000,000	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated										
	Eagle Captive Reinsurance, LLC.....	Columbus.....	OH.....	Nationwide Life Insurance Company.....	08/11/2015.	.....	.....	.....10,000,000	.....	.....100.000
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....							0	10,000,000	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated										
	Boston Capital Intermediate Term Income Fund LLC.....	Boston.....	MA.....	Boston Capital Holdings Limited Partnership.....	11/01/2011.	.....	.....	.....49,646	.....	.....33.330
	CCP NI Master Tenant 2 LLC.....	Santa Monica.....	CA.....	CCP NI Managing Member 2 LLC.....	12/10/2015.	.....	.....	.....(4,161)	.....	.....50.000
	CCP NI Master Tenant LLC.....	Santa Monica.....	CA.....	CCP NI Owner LLC.....	07/31/2015.	.....	.....	.....3,172,052	.....	.....50.000
	CIM Fund VIII, L.P.....	Los Angeles.....	CA.....	CIM Fund VIII, GP, LLC.....	12/31/2014.	.....	.....	.....3,524,393	.....	.....0.700
	Crow Holdings Realty Partners VII, LP.....	Wilmington.....	DE.....	Crow Holdings Capital Partners, LLC.....	05/01/2015.	.....	.....	.....6,022,301	.....	.....0.670
	Crow Holdings Retail Fund, L.P.....	Dover.....	DE.....	Crow Holdings Capital Partners, LLC.....	04/01/2015.	.....	.....	.....7,237,978	.....	.....3.390
	Cville Master Tenant LLC.....	Charlottesville.....	VA.....	Cville Operations Holdings Inc.....	05/21/2013.	.....	.....	.....896,625	.....	.....99.990
	FC Boilermaker Master Tenant LLC.....	Washington.....	Washington	Forest City Enterprises INC.....	04/05/2012.	.....	.....	.....(341,496)	.....	.....99.990
	GEM Realty Fund VI, LP.....	Wilmington.....	DE.....	GEM Capital, LP.....	04/15/2016.	.....	.....1,336	.....	.....	.....1.200
	Genessee Gateway MT LLC.....	Buffalo.....	NY.....	Genessee Gateway Managing Entity, Inc.....	10/15/2010.	.....	.....	.....50,000	.....	.....100.000
	Heitman Real Estate Debt Partners, L.P.....	Wilmington.....	DE.....	Heitman Capital Management.....	10/15/2015.	.....	.....	.....4,001,008	.....	.....10.000
	Mill No 1 LLC.....	Baltimore.....	MD.....	Mount Vernon Mill/Terra Nova LLC.....	04/18/2013.	.....	.....	.....280,151	.....	.....99.990
	Nationwide Sol 1 LLC.....	Washington.....	Washington	Sol Systems LLC.....	07/21/2016.	.....	.....37,506,051	.....	.....	.....49.990
	PCCP Equity VII, LP.....	Dover.....	DE.....	PCCP, LP.....	05/10/2016.	.....	.....2,499,099	.....	.....	.....1.500
	Pretium Residential Real Estate Fund II, L.P.....	New York.....	NY.....	Pretium Residential Real Estate Fund II GP, LLC.....	09/01/2016.	3	1,184,032	.....	.....	.....2.330
	Rose Hill Solar LLC.....	Asheville.....	NC.....	FLS Operations LLC.....	12/13/2012.	.....	.....	.....5,000	.....	.....12.500
	Rubenstein Properties Fund III, L.P.....	Wilmington.....	DE.....	Rubenstein Partners.....	10/23/2015.	.....	.....3,150,000	.....	.....	.....2.220
	Shovel Works Master Lessee LLC.....	North Easton.....	MA.....	Shovel Works Master Lessee.....	09/12/2013.	.....	.....	.....412,940	.....	.....99.970
	Stonehenge REV I LLC.....	Columbus.....	OH.....	Stonehenge Capital Company LLC.....	12/22/2015.	.....	.....	.....3,465,468	.....	.....49.950
	Stonehenge REV II LLC.....	Columbus.....	OH.....	Stonehenge Capital Company LLC.....	12/22/2015.	.....	.....3,559,264	.....	.....	.....49.950
	STRATA FUND 18 LESSEE LLC.....	Chapel Hill.....	NC.....	Strata Fund 18, LLC.....	07/25/2014.	.....	.....	.....(2,538,047)	.....	.....99.000
	Strata Fund 25 Lessee LLC.....	Chapel Hill.....	NC.....	Strata Fund 25 LLC.....	06/30/2015.	.....	.....6,775	.....	.....	.....50.000
	SunE DGS Master Tenant LLC.....	Wilmington.....	DE.....	SunE DG Holdings, LLC.....	12/30/2013.	.....	.....	.....(488,584)	.....	.....99.000
	Town Of Dunn Solar Farm - Solar.....	Asheville.....	NC.....	FLS Operations LLC.....	12/31/2012.	.....	.....	.....5,407	.....	.....99.990
	US Office Development Program, L.P.....	Wilmington.....	DE.....	ODP GP, LLC.....	12/02/2014.	.....	.....	.....3,145,448	.....	.....3.570

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	US Regional Logistics Program, L.P.....	Dover.....	DE.....	US RLP GP, LLC.....	10/18/2016.		17,668,783	.....	.....	.....13.330
	Walton Street Real Estate Fund VIII. LP.....	Wilmington.....	DE.....	Walton Street Capital, LLC.....	05/18/2016.		2,500	.....	.....	.....1.000
	Weinland Park Master Tenant LLC.....	Columbus.....	OH.....	Weinland Park Manager LLC.....	04/28/2014.		.....	.....95,695	.....	.....99.000
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							65,571,065	28,998,599	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated										
	NW REI (NLIC), LLC.....	Columbus.....	OH.....	Nationwide Life Insurance Company.....	05/02/2016.		13,300,000	.....	.....	.....100.000
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....							13,300,000	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated										
	Pretium Mortgage Credit Partners I, L.P.....	Wilmington.....	DE.....	Pretium Mortgage Credit Partners I GP, LLC.....	11/25/2014.	3	.....	.....3,000,831	.....	.....8.000
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							0	3,000,831	0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated										
E08.1	Alliant Tax Credit Fund 82 Ltd.....	Palm Beach.....	FL.....	Alliant GP 82 LLC.....	03/31/2015.		.....	.....12,089,887	.....	.....50.000
	Alliant Tax Credit Fund 84 Ltd.....	Palm Beach.....	FL.....	Alliant GP 84 LLC.....	12/21/2015.		.....	.....2,797,401	.....	.....15.600
	Nationwide Affordable Housing Fund 31: Apollo Tax Credit Fund 53 LLC.....	Columbus.....	OH.....	The Great Laurels, Inc.....	12/29/2006.		.....	.....6,776	.....	.....99.990
	Nationwide Affordable Housing Fund 45 LLC.....	Cleveland.....	OH.....	RSEP MM LLC.....	03/29/2012.		.....	.....22,469	.....	.....99.990
	Nationwide Affordable Housing Fund 48: RBC Tax Credit Fund 79 LLC.....	Cleveland.....	OH.....	RBC Tax Credit LLC.....	06/04/2012.		.....	.....316,285	.....	.....99.990
	Nationwide Affordable Housing Fund 51: Red Stone Equity Fund 39 LLC.....	Wilmington.....	DE.....	TCB Mecklenberg Mill, Inc. #8.....	12/20/2013.		.....	.....2,678,523	.....	.....50.250
	Nationwide Affordable Housing Fund 53 – RBC Tax Credit Fund-90 LLC.....	Cleveland.....	OH.....	RBC Tax Credit IV LLC.....	10/30/2014.		.....	.....13,079,838	.....	.....49.990
	Nationwide Affordable Housing Fund 54 - Red Stone Equity Fund - 49 LLC.....	Cleveland.....	OH.....	RESP MM LLC.....	11/24/2015.		.....	.....2,962,494	.....	.....49.990
	Nationwide Affordable Housing Fund 55 RBC Tax Credit Fund 95 LLC.....	Cleveland.....	OH.....	RBC Tax Credit IV LLC.....	02/12/2016.		4,171,576	.....	.....	.....50.000
	Nationwide Affordable Housing Fund VIII: Apollo Tax Credit Fund XXVIII LP.....	Columbus.....	OH.....	Nationwide Life Insurance Co.....	04/29/2016.		3,409	.....	.....	.....100.000
	Nationwide Affordable Housing Fund X Apollo Tax Credit Fund XXXII LP.....	Columbus.....	OH.....	Nationwide Life Insurance Co.....	11/24/2003.		.....	.....16,855	.....	.....99.990
	NHT IX NW Tax Credit Fund LLC (aka Commons at Grant).....	Columbus.....	OH.....	Apollo Housing.....	10/23/2002.		.....	.....25	.....	.....66.670
	NHT XII NW Tax Credit Fund LLC.....	Columbus.....	OH.....	NHT XII, Inc.....	12/01/2003.		.....	.....2,469	.....	.....25.000
	OEF Nationwide Fund III LLC.....	Columbus.....	OH.....	Ohio Equity Fund Inc.....	12/16/2014.		.....	.....1,658,458	.....	.....49.990
	OEF Nationwide Fund IV LLC.....	Columbus.....	OH.....	Ohio Equity Fund Inc.....	09/22/2016.		44,992	.....	.....	.....50.000
	Ohio Equity Fund for Housing Limited Partnership XXV.....	Columbus.....	OH.....	Ohio Equity Fund GP XXV LLC.....	04/06/2015.		.....	.....4,367,110	.....	.....50.000
	Ohio Equity Fund for Housing Limited Partnership XXVI.....	Columbus.....	OH.....	Ohio Equity Fund GP XXVI LLC.....	07/22/2016.		401,664	.....	.....	.....4.820
	Raymond James Housing Opportunities Fund 19 LLC.....	St. Petersburg.....	FL.....	Raymond James Tax Credit Funds, Inc.....	12/17/2010.		.....	.....354,121	.....	.....95.150
	Raymond James Housing Opportunities Fund 35, LLC.....	St Petersburg.....	FL.....	Raymond James Tax Credit Funds, Inc.....	12/08/2014.		.....	.....9,471,980	.....	.....49.990
	WNC Institutional Tax Credit Fund 33 LLC.....	Irvine.....	CA.....	WNC Advisors, LLC.....	09/23/2010.		.....	.....1,317,899	.....	.....99.990
	WNC Institutional Tax Credit Fund NW 2015 LP.....	Irvine.....	CA.....	WNC Advisors LLC.....	05/15/2015.		.....	.....4,772,283	.....	.....49.990
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....							4,621,641	55,914,873	0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated										
	Nationwide Tax Credit Partners 2014 - C LLC.....	Columbus.....	OH.....	Nationwide Life Insurance Company.....	08/22/2014.		.....	.....7,038,872	.....	.....100.000
3499999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated.....							0	7,038,872	0	XXX
4499999. Subtotal - Unaffiliated.....							110,111,772	100,888,408	0	XXX
4599999. Subtotal - Affiliated.....							13,300,000	17,038,872	0	XXX
4699999. Totals.....							123,411,772	117,927,280	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income

Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated

	Clareant European DLF Investor Feeder LP (fka: Alcentra)...	St. Helier.....	Jersey	Distribution.....	11/13/2014.	11/08/2016.	1,020,208	.....	.....	.....	.....	.....0	.....	.....1,020,208	1,020,208	.....	.....	.....0	.....
	GSO Capital Opportunities Fund III LP.....	Wilmington.....	DE..	Distribution.....	06/03/2016.	11/16/2016.	125	.....	.....	.....	.....	.....0	.....	.....125	125	.....	.....	.....0	.....
	Newstone Capital Partners III, LP.....	Wilmington.....	DE..	Distribution.....	09/20/2016.	12/27/2016.	61,535	.....	.....	.....	.....	.....0	.....	.....61,535	61,535	.....	.....	.....0	.....
	TCW Direct Lending LLC.....	Dover.....	DE..	Distribution.....	03/20/2016.	08/10/2016.	3,987,928	.....	.....	.....	.....	.....0	.....	.....3,987,928	3,987,928	.....	.....	.....0	.....
	Vista Credit Opportunities Fund II - B, L.P.....	San Francisco.....	CA..	Distribution.....	06/01/2016.	10/14/2016.	6,215	.....	.....	.....	.....	.....0	.....	.....6,215	6,215	.....	.....	.....0	.....
1399999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....						5,076,011	.....	.....0	0	0	0	0	5,076,011	5,076,011	.....	.....0	0	0

Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated

	Catalyst Fund V, L.P.....	Toronto.....	Canada	Distribution.....	08/12/2015..	12/29/2016..	720,084					0		720,084	720,084			0	
	Dyal Capital Partners III.....	New York.....	NY..	Distribution.....	09/30/2016..	12/28/2016..	392,700					0		392,700	392,700			0	
15999999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....						1,112,784		0	0	0	0	0	1,112,784	1,112,784	0	0	0	0

Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated

	Bay Area Historic 2011 Fund LLC.....	San Francisco.....	CA..	Fully Amortized.....	11/06/2012..	12/31/2016..	476,262		(420,754)		(420,754)		55,508	55,508			.0	
	Boston Capital Intermediate Term Income Fund LLC.....	Boston.....	MA..	Distribution.....	11/01/2011..	10/27/2016..	20,127				0		20,127	20,127			.0	
	CCP NI Master Tenant 2 LLC.....	Santa Monica.....	CA..	Distribution.....	12/10/2015..	11/15/2016..	30,423				0		30,423	30,423			.0	
	CCP NI Master Tenant LLC.....	Santa Monica.....	CA..	Distribution.....	07/31/2015..	11/15/2016..	74,104				0		74,104	74,104			.0	
	Centerline High Yield CMBS Fund II, LLC.....	Irving.....	TX..	Distribution.....	06/28/2004..	06/30/2016..		125			125		125	125			.0	
	CIM Fund VIII, L.P.....	Los Angeles.....	CA..	Distribution.....	12/31/2014..	06/13/2016..	195,380				0		195,380	195,380			.0	
	Crow Holdings Realty Partners VII, LP.....	Wilmington.....	DE..	Distribution.....	05/01/2015..	12/20/2016..	111,186				0		111,186	111,186			.0	
	Crow Holdings Retail Fund, L.P.....	Dover.....	DE..	Distribution.....	04/01/2015..	12/15/2016..	111,374				0		111,374	111,374			.0	
	Cville Master Tenant LLC.....	Charlottesville.....	VA..	Distribution.....	05/21/2013..	12/09/2016..	239,100				0		239,100	239,100			.0	
	Everyman Enterprises Business Trust.....	Baltimore.....	MD..	Distribution.....	10/24/2012..	11/07/2016..	127,164						127,164	127,164			.0	
	Genessee Gateway MT LLC.....	Buffalo.....	NY..	Fully Amortized.....	10/15/2010..	12/31/2016..	331,250		(381,250)		(381,250)						.0	
	Heitman Real Estate Debt Partners, L.P.....	Wilmington.....	DE..	Distribution.....	10/15/2015..	12/20/2016..	60,156				0		60,156	60,156			.0	
	Legg Mason Real Estate Fund II.....	Los Angeles.....	CA..	Distribution.....	05/31/2005..	12/29/2016..	3,358,534				0		3,358,534	3,358,534			.0	
	Mill No 1 LLC.....	Baltimore.....	MD..	Distribution.....	04/18/2013..	11/09/2016..	30,000				0		30,000	30,000			.0	
	Rose Hill Solar LLC.....	Asheville.....	NC..	Distribution.....	12/13/2012..	10/14/2016..	99,797				0		99,797	99,797			.0	
	Shovel Works Master Lessee LLC.....	North Easton.....	MA..	Distribution.....	09/12/2013..	07/15/2016..	193,767				0		193,767	193,767			.0	
	STRATA FUND 18 LESSEE LLC.....	Chapel Hill.....	NC..	Distribution.....	07/25/2014..	11/10/2016..	479,173				0		479,173	479,173			.0	
	Strata Fund 25 Lessee LLC.....	Chapel Hill.....	NC..	Distribution.....	06/30/2015..	11/10/2016..	284,599				0		284,599	284,599			.0	
	Stuyvestant Hall Master Tenant LLC.....	Delaware.....	OH..	Distribution.....	04/03/2012..	12/12/2016..	57,190				0		57,190	57,190			.0	
	SunE DGS Master Tenant LLC.....	Wilmington.....	DE..	Distribution.....	12/30/2013..	06/17/2016..	403,823				0		403,823	403,823			.0	
	Town Of Dunn Solar Farm - Solar.....	Asheville.....	NC..	Distribution.....	12/31/2012..	10/14/2016..	84,082				0		84,082	84,082			.0	
	US Office Development Program, L.P.....	Wilmington.....	DE..	Distribution.....	12/02/2016..	12/02/2016..	2,175,389						2,175,389	2,175,389			.0	
	Weinland Park Master Tenant LLC.....	Columbus.....	OH..	Distribution.....	04/28/2014..	12/16/2016..	43,029				0		43,029	43,029			.0	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							8,985,909	125	(802,004)	0	0	(801,879)	0	8,234,030	8,234,030	0	0	204,622

Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated

	NW REI (NLIC), LLC.....	Columbus.....	OH. Distribution.....	05/02/2016..	06/30/2016..	199,500					0		199,500	199,500			0	
18999999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....					199,500		0	0	0	0	0	199,500	199,500	0	0	0	0

Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	Pretium Mortgage Credit Partners I, L.P.....	Wilmington.....	DE..	Distribution.....	11/25/2014.	12/19/2016.	319,891	0	0	0	0	0	0	319,891	319,891	0	0	0	0
2199999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....						319,891	0	0	0	0	0	0	319,891	319,891	0	0	0	0

Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated

FOF	Alliant State Tax Credit Fund 61 Ltd.....	Palm Beach.....	FL...	Fully Amortized.....	11/14/2013.	12/31/2016.	151,733	(151,733)	(151,733)	.....	.....	.....	.....	.....0	.....
	Alliant Tax Credit Fund 81 Ltd.....	Palm Beach.....	FL...	Nationwide Tax Credit Partnership 2016-A, LLC	01/15/2015.	10/28/2016.	21,577,353	...(2,389,119)	...(2,389,119)	.....	.....19,188,234	...19,202,505	.....	.....14,271	14,271
	Fifth Third Russell Emerging LLC.....	Columbus.....	OH.	Fully Amortized.....	10/16/2001.	12/31/2016.	282,525	(282,525)	(282,525)	.....	.....	.....	.....	.....0	.....
	Nationwide Affordable Housing Fund 31: Apollo Tax Credit Fund 53 LLC	Columbus.....	OH.	Fully Amortized.....	12/29/2006.	12/31/2016.	1,367,599	...(1,374,376)	...(1,374,376)	.....	.....	.....	.....	.....0	.....
	Nationwide Affordable Housing Fund 45 LLC.....	Cleveland.....	OH.	Distribution.....	03/29/2012.	12/31/2016.	.....	.....	.....0	.....	.....22,469	22,469	.....	.....0	(22,469)
	Nationwide Affordable Housing Fund 48: RBC Tax Credit Fund 79 LLC	Cleveland.....	OH.	Distribution.....	06/04/2012.	04/12/2016.	78,095	.....	.....0	.....	.....78,095	78,095	.....	.....0	.....
	Nationwide Affordable Housing Fund VIII: Apollo Tax Credit Fund XXVIII LP	Columbus.....	OH.	Fully Amortized.....	04/29/2016.	12/31/2016.	.....	.....(3,409)	(3,409)	.....	.....	.....	.....	.....0	.....
	Nationwide Affordable Housing Fund X Apollo Tax Credit Fund XXXII LP	Columbus.....	OH.	Fully Amortized.....	11/24/2003.	12/31/2016.	.....	.....(16,855)	(16,855)	.....	.....	.....	.....	.....0	.....
	NHT IX NW Tax Credit Fund LLC (aka Commons at Grant)..	Columbus.....	OH.	Fully Amortized.....	10/23/2002.	12/31/2016.	.....	.....(25)	(25)	.....	.....	.....	.....	.....0	.....
	NHT XII NW Tax Credit Fund LLC.....	Columbus.....	OH.	Fully Amortized.....	12/01/2003.	12/31/2016.	.....	.....(2,469)	(2,469)	.....	.....	.....	.....	.....0	.....
	OEF Nationwide Fund III LLC.....	Columbus.....	OH.	Nationwide Tax Credit Partnership 2016-A, LLC	12/16/2014.	12/30/2016.	4,262,382	(640,934)	(640,934)	.....	.....5,279,906	...5,889,328	.....	.....609,422	609,422
	OEF Nationwide Fund IV LLC.....	Columbus.....	OH.	Fully Amortized.....	09/22/2016.	12/31/2016.	.....	.....(44,991)	(44,991)	.....	.....	.....	.....	.....0	.....
	Raymond James Housing Opportunities Fund 19 LLC.....	St. Petersburg.....	FL...	Nationwide Tax Credit Partnership 2016-A, LLC	12/17/2010.	10/28/2016.	13,603,665	(1,900,856)	(1,900,856)	.....	.....12,056,930	...14,476,311	.....	.....2,419,381	2,419,381
	Raymond James Housing Opportunities Fund 35, LLC.....	St Petersburg.....	FL...	Nationwide Tax Credit Partnership 2016-A, LLC	12/08/2014.	10/28/2016.	8,026,301	.....	.....0	.....	.....8,026,301	...7,571,404	.....	.....(454,897)	(454,897)
	RWC Institutional Tax Credit Fund 33 LLC.....	Irvine.....	CA..	Distribution.....	09/23/2010.	07/01/2016.	3,649	.....	.....0	.....	.....3,649	3,649	.....	.....0	.....
33999999 Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....						49,353,302	0	...(6,807,292)	0	0	(6,807,292)	0	2,588,177	2,588,177	(22,469)

Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated

Non-qualified Federal Low Income Housing Tax Credit - Limited														
Entity	Location	State	Property	Acquired	Placed in Service	2016	2017	2018	2019	2020	2021	2022	2023	2024
Nationwide Life Tax Credit Partners 2002 - B LLC	Columbus	OH.	Fully Amortized	12/31/2002	12/31/2016	133	(133)			(133)				.0
Nationwide Life Tax Credit Partners 2002 - C LLC	Columbus	OH.	Fully Amortized	05/01/2003	12/31/2016	508	(508)			(508)				.0
Nationwide Life Tax Credit Partners 2004 - A LLC	Columbus	OH.	Fully Amortized	02/28/2004	12/31/2016	449	(449)			(449)				.0
Nationwide Life Tax Credit Partners 2004 - E LLC	Columbus	OH.	Fully Amortized	12/06/2004	12/31/2016	405	(405)			(405)				.0
Nationwide Life Tax Credit Partners 2004 - F LLC	Columbus	OH.	Fully Amortized	12/06/2004	12/31/2016	672	(672)			(672)				.0
Nationwide Life Tax Credit Partners 2005 - A LLC	Columbus	OH.	Fully Amortized	03/14/2005	12/31/2016	765	(765)			(765)				.0
Nationwide Life Tax Credit Partners 2005 - B LLC	Columbus	OH.	Fully Amortized	03/14/2005	12/31/2016	561	(561)			(561)				.0
Nationwide Life Tax Credit Partners 2005 - C LLC	Columbus	OH.	Fully Amortized	05/31/2005	12/31/2016	691	(691)			(691)				.0
Nationwide Life Tax Credit Partners 2005 - D LLC	Columbus	OH.	Fully Amortized	05/31/2005	12/31/2016	628	(628)			(628)				.0
Nationwide Life Tax Credit Partners 2007 - A LLC	Columbus	OH.	Fully Amortized	11/27/2007	12/31/2016	889	(889)			(889)				.0
Nationwide Life Tax Credit Partners 2009 - B LLC	Columbus	OH.	Fully Amortized	12/03/2013	12/31/2016	1,000	(1,000)			(1,000)				.0
Nationwide Life Tax Credit Partners 2009 - C LLC	Columbus	OH.	Fully Amortized	03/23/2009	12/31/2016	1,000	(1,000)			(1,000)				.0
Nationwide Life Tax Credit Partners 2009 - D LLC	Columbus	OH.	Fully Amortized	03/31/2009	12/31/2016	1,000	(1,000)			(1,000)				.0
Nationwide Life Tax Credit Partners 2009 - I LLC	Columbus	OH.	Fully Amortized	01/15/2010	12/31/2016	1,000	(1,000)			(1,000)				.0

E09.1

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	Nationwide Tax Credit Partners 2011 - A LLC.....	Columbus.....	OH.	Fully Amortized.....	11/30/2011.	12/31/2016.	1,000	.....	.....(1,000)	.....	.....	.....(1,000)	.....	.....	.....	.....	.....	.....0	.....
	Nationwide Tax Credit Partners 2012 - A LLC.....	Columbus.....	OH.	Fully Amortized.....	12/03/2013.	12/31/2016.	1,000	.....	.....(1,000)	.....	.....	.....(1,000)	.....	.....	.....	.....	.....	.....0	.....
	Nationwide Tax Credit Partners 2013 - A LLC.....	Columbus.....	OH.	Fully Amortized.....	09/30/2013.	12/31/2016.	1,000	.....	.....(1,000)	.....	.....	.....(1,000)	.....	.....	.....	.....	.....	.....0	.....
	Nationwide Tax Credit Partners 2013 - B LLC.....	Columbus.....	OH.	Fully Amortized.....	12/03/2013.	12/31/2016.	1,000	.....	.....(1,000)	.....	.....	.....(1,000)	.....	.....	.....	.....	.....	.....0	.....
	Nationwide Tax Credit Partners 2013 - C LLC.....	Columbus.....	OH.	Fully Amortized.....	11/30/2013.	12/31/2016.	1,000	.....	.....(1,000)	.....	.....	.....(1,000)	.....	.....	.....	.....	.....	.....0	.....
	Nationwide Tax Credit Partners 2015 - A LLC.....	Columbus.....	OH.	Fully Amortized.....	08/12/2015.	12/31/2016.	1,000	.....	.....(1,000)	.....	.....	.....(1,000)	.....	.....	.....	.....	.....	.....0	.....
3499999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated.....							15,701	0	(15,701)	0	0	(15,701)	0	0	0	0	0	0	0
4499999. Subtotal - Unaffiliated.....							64,847,897	125	(7,609,296)	0	0	(7,609,171)	0	59,398,300	...61,986,477	0	2,588,177	2,588,177	182,153
4599999. Subtotal - Affiliated.....							215,201	0	(15,701)	0	0	(15,701)	0	199,500	199,500	0	0	0	0
4699999. Totals.....							65,063,098	125	(7,624,997)	0	0	(7,624,872)	0	59,597,800	...62,185,977	0	2,588,177	2,588,177	182,153

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	NAIC Designation	Actual Cost	8	Fair Value 9	Par Value	Book/Adjusted Carrying Value	12	13	14	15	16	17	18	19	20	21	22				
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	Rate Used to Obtain Fair Value	Fair Value																		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																											
455780	A#	3	Indonesia (Republic of)	AID Nt.....	4	1	547,206	108.119	606,802	561,237	559,226		681		9.020	9.294	FA.....	21,093	50,624	07/27/1990.	08/01/2019.						
455780	AG	1	Indonesia (Republic of)	AID Sr Nt.....	4	1	981,000	112.671	1,014,038	900,000	927,284		(4,916)		8.900	7.467	JD.....	6,675	80,100	10/18/2001.	06/01/2021.						
491798	AA	2	Kenya (Republic of)	AID Sr Nt.....	4	1	514,118	108.398	510,108	470,588	477,934		(3,302)		10.000	8.355	AO.....	9,935	47,059	10/18/2001.	10/15/2018.						
742651	DJ	8	Private Export Funding Corp	Nt.....	1FE		4,965,950	110.054	5,502,680	5,000,000	4,983,914		2,851		4.300	4.373	JD.....	9,556	215,000	11/17/2009.	12/15/2021.						
912810	EM	6	U S Treasury Bd.....	SD..		1	587,969	127.551	637,754	500,000	532,894		(4,813)		7.250	5.859	FA.....	13,692	36,250	03/11/1999.	08/15/2022.						
912828	M8	0	U S Treasury Nt.....	SD..		1	449,659	99.324	446,959	450,000	449,705		48		2.000	2.012	MN.....	791	9,000	01/05/2016.	11/30/2022.						
912828	P7	9	U S Treasury Nt.....	SD..		1	224,175	96.180	216,404	225,000	224,252		78		1.500	1.557	FA.....	1,147	1,688	05/04/2016.	02/28/2023.						
912833	KL	3	U S Treasury Principal Strips.....	@C..		1	2,099,850	99.940	14,991,060	15,000,000	14,854,743		1,118,809			8.001	N/A.....			01/22/1992.	02/15/2017.						
912833	KQ	2	U S Treasury Principal Strips.....	@C..		1	5,877,600	98.859	24,714,825	25,000,000	23,148,040		1,531,561			6.973	N/A.....			03/25/1999.	02/15/2018.						
0199999.	U.S. Government - Issuer Obligations.....						16,247,527	XXX	48,640,630	48,106,825	46,157,992		0	2,640,997	0	XXX	XXX	XXX	62,889	439,721	XXX	XXX					
U.S. Government - Residential Mortgage-Backed Securities																											
36200M	TT	0	GNMA Pool #604562.....		4	1	86,587	105.037	96,882	92,236	91,006		453		3.500	5.134	MON...	269	3,228	10/30/2003.	08/15/2018.						
362197	3A	1	GNMA GNSF Pool #269993.....		4	1	721	100.487	698	695	704		(3)		9.500	8.315	MON...	6	66	02/15/1991.	06/15/2020.						
36223A	5D	0	GNMA GNSF Pool #302444.....		4	1	846	100.486	819	815	827		(3)		9.500	8.332	MON...	6	77	02/15/1991.	12/15/2020.						
38377J	3M	3	GNMA Ser 2010-113 CI PE.....		4	1	11,706,102	104.496	11,910,500	11,398,000	11,570,844		(35,094)		4.000	3.751	MON...	37,993	455,920	10/06/2010.	09/20/2040.						
911760	GT	7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z.....		4	1	2,169,730	113.688	2,379,800	2,093,274	2,125,684		(2,378)		7.250	6.670	MON...	12,647	151,762	01/30/2002.	09/15/2025.						
911760	LQ	7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 CI 1.....		4	1	1,631,567	114.524	1,816,265	1,585,922	1,609,262		(1,107)		6.750	6.285	MON...	8,921	107,050	06/10/2002.	06/15/2028.						
0299999.	U.S. Government - Residential Mortgage-Backed Securities.....						15,595,553	XXX	16,204,964	15,170,942	15,398,327		0	(38,132)	0	XXX	XXX	XXX	59,842	718,103	XXX	XXX					
0599999.	Total - U.S. Government.....						31,843,080	XXX	64,845,594	63,277,767	61,556,319		0	2,602,865	0	XXX	XXX	XXX	122,731	1,157,824	XXX	XXX					
All Other Governments - Issuer Obligations																											
448814	DM	2	Hydro-Quebec Deb Ser HS (FSA-TAGSS).....		1FE		7,933,840	124.627	9,970,120	8,000,000	7,977,947		4,245		9.400	9.483	FA.....	313,333	752,000	01/30/1991.	02/01/2021.						
448814	EJ	8	Hydro-Quebec Gtd Nt Ser IO.....		1FE		1,299,360	131.473	1,314,732	1,000,000	1,148,436		(15,499)		8.050	5.603	JJ.....	38,908	80,500	07/24/2003.	07/07/2024.						
44881H	EU	4	Hydro-Quebec MT Nt Ser B.....		1FE		727,565	133.163	665,813	500,000	615,067		(11,082)		8.400	4.962	MS.....	10,850	42,000	05/22/2003.	03/28/2025.						
44881H	EW	0	Hydro-Quebec MT Nt Ser B.....		1FE		9,274,590	119.681	9,962,230	8,324,000	8,841,033		(43,615)		6.270	5.390	JJ.....	258,058	521,915	06/09/2003.	01/03/2026.						
748148	PB	3	Quebec Prov CDA Deb Ser NJ.....		1FE		17,434,300	126.018	18,902,730	15,000,000	16,132,027		(137,292)		7.500	6.084	JJ.....	518,750	1,125,000	08/04/2003.	07/15/2023.						
748148	PD	9	Quebec Prov CDA Deb Ser NN.....		1FE		9,194,130	125.136	9,715,575	7,764,000	8,441,483		(76,303)		7.125	5.612	FA.....	218,201	553,185	07/31/2003.	02/09/2024.						
74815H	CA	8	Quebec Prov CDA MT Nt Ser A.....		1FE		534,398	131.598	539,550	410,000	477,753		(5,655)		7.485	5.196	MS.....	10,144	30,689	05/22/2003.	03/02/2026.						
000000	00	0	Province of Neuquen Nt.....	D	4		893,375	103.500	905,625	875,000	893,215		(160)		8.625	8.320	FMAN.	10,272	15,094	11/29/2016.	05/12/2028.						
008281	AG	2	African Development Bank Sub Nt.....	C	1FE		6,124,950	117.943	5,897,130	5,000,000	5,264,002		(88,142)		8.800	6.604	MS.....	146,667	440,000	04/05/2002.	09/01/2019.						
040114	GS	3	Argentina (Republic of) Sr Nt.....	D	4FE		893,900	105.000	892,500	850,000	892,269		(1,631)		7.500	6.762	AO.....	12,219	31,875	06/23/2016.	04/22/2026.						
085209	A#	1	Bermuda (Government of) Sr Nt.....	D		1	20,000,000	114.443	22,888,653	20,000,000	20,000,000				5.730		JD.....	85,950	1,186,000	12/04/2007.	12/04/2022.						
74409A	AA	7	Province of Santa Fe Sr Nt.....	D		4FE	525,000	94.000	493,500	525,000	525,000				6.900	6.900	MN.....	6,038		10/25/2016.	11/01/2027.						
0699999.	All Other Governments - Issuer Obligations.....						74,835,408	XXX	82,148,158	68,248,000	71,208,232		0	(375,134)	0	XXX	XXX	XXX	1,629,390	4,778,258	XXX	XXX					
1099999.	Total - All Other Governments.....						74,835,408	XXX	82,148,158	68,248,000	71,208,232		0	(375,134)	0	XXX	XXX	XXX	1,629,390	4,778,258	XXX	XXX					
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																											
13063A	7D	0	California St GO Bld Amer Bd.....		4	1FE	3,564,960	141.528	4,245,840	3,000,000	3,514,905		(10,554)		7.300	5.917	AO.....	54,750	219,000	07/28/2011.	10/01/2039.						
13063B	FR	8	California St GO Bld Amer Bd.....		4	1FE	16,146,150	147.952	22,192,800	15,000,000	16,044,576		(18,159)		7.625	7.010	MS.....	381,250	1,143,750	04/21/2010.	03/01/2040.						
13063B	FS	6	California St GO Bld Amer Bd Sch Improve.....		4	1FE	5,088,150	118.325	5,916,250	5,000,000	5,046,202		(7,346)		6.650	6.437	MS.....	110,833	332,500	03/25/2010.	03/01/2022.						
13063B	JC	7	California St GO Bld Amer Bd.....		1FE		5,299,823	150.628	7,907,970	5,250,000	5,295,871		(680)		7.600	7.521	MN.....	66,500	399,000	11/19/2010.	11/01/2040.						
13063B	N8	1	California St GO Bld Amer Bd.....		2	1FE	30,000,000	105.354	31,606,200	30,000,000	30,000,000				4.988	4.988	AO.....	374,100	1,496,400	03/14/2013.	04/01/2039.						
452152	FA	4	Illinois St GO Bld Amer Bd Ser 3.....		4	2FE	11,707,920	101.932	11,722,180	11,500,000	11,679,579		(4,993)		6.725	6.577	AO.....	193,344	773,375	04/29/2010.	04/01/2035.						
452152	UP	4	Illinois St GO Txbl.....		4	2FE	35,893,550	92.681	32,438,350	35,000,000	35,843,483		(19,617)		5.650	5.460	JD.....	164,792	1,977,500	03/12/2014.	12/01/2038.						

SCHEDULE D - PART 1

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

1	2				6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
							8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification				NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
605580	5N	5	Mississippi St GO TxbI Ser D.....		1FE	10,000,000	107.456	10,745,600	10,000,000	10,000,000					4.484	4.484	AO.....	112,100	448,400	10/15/2009.	10/01/2019.
605580	5X	3	Mississippi St GO Bld Amer Bd.....		1FE	7,358,890	119.973	8,398,110	7,000,000	7,307,689		(10,648)			5.245	4.873	MN.....	61,192	367,150	08/08/2011.	11/01/2034.
686053	CP	2	Oregon St Sch Brds Assn GO TxbI Pension.....		1FE	31,816,292	113.254	34,870,907	30,790,000	31,386,660		(63,568)			5.630	5.312	JD.....	4,815	1,733,477	04/23/2010.	06/30/2024.
70914P	MJ	8	Pennsylvania St GO Bld Amer Bd Ser B.....		1FE	8,613,228	116.171	9,061,338	7,800,000	8,496,146		(38,094)			5.450	4.540	FA.....	160,593	425,100	10/01/2013.	02/15/2030.
745277	SA	2	Puerto Rico Mun Fin Agcy GO Ser C.....		1FE	202,052	101.983	203,966	200,000	200,170		(281)			5.250	5.100	FA.....	4,375	10,500	01/08/2009.	08/01/2017.
93974C	PF	1	Washington St GO Bld Amer Bd Ser D.....		1FE	12,970,000	109.005	14,137,949	12,970,000	12,970,000					4.536	4.536	FA.....	245,133	588,319	10/15/2009.	08/01/2020.
97705L	ZH	3	Wisconsin St GO Bld Amer Bd.....		1FE	13,255,000	109.337	14,492,619	13,255,000	13,255,000					4.850	4.850	MN.....	107,145	642,868	03/17/2010.	05/01/2023.
97705L	ZJ	9	Wisconsin St GO Bld Amer Bd.....		1FE	14,440,000	109.679	15,837,648	14,440,000	14,440,000					5.000	5.000	MN.....	120,333	722,000	03/17/2010.	05/01/2024.
1199999	U.S. States, Territories & Possessions - Issuer Obligations.....					206,356,015	XXX	223,777,727	201,205,000	205,480,281	0	(173,940)	0	0	XXX	XXX	XXX	2,161,255	11,279,339	XXX	XXX
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....					206,356,015	XXX	223,777,727	201,205,000	205,480,281	0	(173,940)	0	0	XXX	XXX	XXX	2,161,255	11,279,339	XXX	XXX

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

167486	HL	6	Chicago IL GO Ser B.....		2FE	10,000,000	90.668	9,066,800	10,000,000	10,000,000					6.207	6.207	JJ.....	310,350	620,700	01/14/2010.	01/01/2032.
167505	JY	3	Chicago Ill Brd Ed Sch Ref GO Bld Amer B.....		4FE	1,000,000	95.818	958,180	1,000,000	1,000,000					4.682	4.682	JD.....	3,902	46,820	09/10/2009.	12/01/2017.
167505	JZ	0	Chicago Ill Brd Ed Sch Ref GO Bld Amer B.....		4FE	2,500,000	91.049	2,276,225	2,500,000	2,500,000					4.782	4.782	JD.....	9,963	119,550	09/10/2009.	12/01/2018.
180848	FS	7	Clark Cnty NV GO Bld Amer Bd Ser A.....		1FE	19,594,534	126.698	23,318,767	18,405,000	19,458,802		(23,879)			6.754	6.260	JJ.....	621,537	1,243,074	05/03/2010.	07/01/2038.
213185	DV	0	Cook Cnty IL GO Bld Amer Bd Ser D.....		1FE	10,035,500	117.497	11,749,700	10,000,000	10,030,383		(910)			6.229	6.201	MN.....	79,593	622,900	07/20/2010.	11/15/2034.
217039	DC	7	Coos County Oregon GO TxbI Ser B.....		1FE	3,435,000	106.319	3,652,058	3,435,000	3,435,000					4.880	4.880	JD.....	13,969	167,628	06/26/2003.	06/01/2023.
235308	RA	3	Dallas TX ISD GO Bld Amer Bd.....	SD..	1FE	10,170,000	114.327	11,432,700	10,000,000	10,082,910		(17,157)			6.450	6.219	FA.....	243,667	645,000	11/16/2010.	02/15/2035.
251129	5D	0	Detroit Mich City Sch GO Bld Amer Bd Det.....		1FE	23,248,225	130.495	29,361,375	22,500,000	23,184,409		(15,160)			7.747	7.450	MN.....	290,513	1,743,075	05/03/2012.	05/01/2039.
442403	FU	0	Houston TX ISD GO Bld Amer Bd Indpnt Sch.....		1FE	6,000,000	107.416	6,444,960	6,000,000	6,000,000					5.211	5.211	FA.....	118,116	312,660	11/12/2009.	02/01/2021.
442403	FV	8	Houston TX ISD GO Bld Amer Bd Indpnt Sch.....		1FE	10,000,000	107.447	10,744,700	10,000,000	10,000,000					5.361	5.361	FA.....	202,527	536,100	11/12/2009.	02/15/2022.
517840	W2	6	Las Vegas VY NV Wtr Dist GO Bld Amer Bd.....		1FE	10,000,000	115.475	11,547,500	10,000,000	10,000,000					5.700	5.700	MS.....	190,000	570,000	05/25/2010.	03/01/2040.
544646	XZ	0	Los Angeles CA Uni Sch Dist GO Bld Amer.....		1FE	8,238,668	123.502	11,022,554	8,925,000	8,341,170		17,766			5.750	6.376	JJ.....	256,594	513,188	03/05/2010.	07/01/2034.
544646	ZR	6	Los Angeles CA Uni Sch Dist GO Bld Amer.....		1FE	15,140,750	134.200	20,130,000	15,000,000	15,119,692		(3,585)			6.758	6.680	JJ.....	506,850	1,013,700	02/23/2010.	07/01/2034.
567830	BT	0	Marin Cnty CA GO Taxable Pension.....		1FE	2,142,660	108.997	2,179,940	2,000,000	2,055,437		(8,478)			5.340	4.769	FA.....	44,500	106,800	05/22/2003.	08/01/2022.
592112	DR	4	Met Govt Nashville & D Cnty GO Bld Amer.....		1FE	7,500,000	117.444	8,808,300	7,500,000	7,500,000					5.707	5.707	JJ.....	214,013	428,025	06/04/2010.	07/01/2034.
68583R	AX	0	Oregon Cmnty College Dist GO Taxable Ser.....		1FE	6,875,549	115.271	7,665,522	6,650,000	6,769,097		(10,794)			5.670	5.404	JD.....	1,047	377,055	04/10/2003.	06/30/2025.
717883	KL	5	Philadelphia PA Sch Dist GO Bld Amer Bd.....		1FE	20,053,541	111.799	21,554,847	19,280,000	19,987,541		(12,731)			6.765	6.459	JD.....	108,691	1,304,292	10/22/2010.	06/01/2040.
736688	FN	7	Portland OR Comm College GO Dist.....		1FE	7,670,000	109.388	8,390,060	7,670,000	7,670,000					4.810	4.810	JD.....	30,744	368,927	06/12/2003.	06/01/2027.
797646	NA	0	San Francisco CA GO Bld Amer Bd.....	CF..	1FE	10,000,000	113.257	11,325,700	10,000,000	10,000,000					5.200	5.200	JD.....	23,111	520,000	03/10/2010.	06/15/2023.
797646	NB	8	San Francisco CA GO Bld Amer Bd.....	CF..	1FE	15,037,438	114.805	17,347,036	15,110,000	15,064,916		4,790			5.300	5.349	JD.....	35,592	800,830	03/30/2010.	06/15/2024.
815626	LE	4	Sedgwick Cnty KS GO Uni Sch Dist Bld Am.....		1FE	10,185,600	109.734	10,973,400	10,000,000	10,077,586		(18,371)			5.350	5.120	AO.....	133,750	535,000	02/18/2010.	10/01/2023.
1899999	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....					208,827,465	XXX	239,950,324	205,975,000	208,276,943	0	(88,509)	0	0	XXX	XXX	XXX	3,439,029	12,595,324	XXX	XXX
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions.....					208,827,465	XXX	239,950,324	205,975,000	208,276,943	0	(88,509)	0	0	XXX	XXX	XXX	3,439,029	12,595,324	XXX	XXX

U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations

02765U	CP	7	American Mun Pwr Ohio Inc Rev Bld Amer B.....		1FE	10,000,000	113.088	11,308,800	10,000,000	10,000,000					5.953	5.953	FA.....	224,891	595,300	10/01/2009.	02/15/2034.
02765U	CY	8	American Mun Pwr Ohio Inc Rev Bld Amer B.....		1FE	19,382,044	123.521	21,887,921	17,720,000	19,272,063		(25,813)			6.449	5.790	FA.....	431,710	1,142,763	06/11/2012.	02/15/2044.
02765U	DN	1	American Mun Pwr Ohio Inc Rev Bld Amer B.....		1FE	12,773,189	118.256	14,125,679	11,945,000	12,726,069		(11,135)			5.939	5.484	FA.....	268,001	709,414	05/01/2012.	02/15/2047.
02765U	EJ	9	American Mun Pwr Ohio Inc Rev Bld Amer B.....		1FE	10,000,000	141.725	14,172,500	10,000,000	10,000,000					7.834	7.834	FA.....	295,951	783,400	12/16/2010.	02/15/2041.
02765U	EQ	3	American Mun Pwr Ohio Inc Rev Bld Amer B.....		1FE	4,196,013	121.275	4,335,581	3,575,000	4,168,783		(6,623)			6.270	5.212	FA.....	84,680	224,153	06/11/2012.	02/15/2050.
04048R	DT	0	Arizona Brd Regents AZ St Rev Bld Amer B.....		1FE	6,660,000	125.375	8,349,975	6,660,000	6,660,000					6.304	6.304	JJ.....	209,923	419,846	03/31/2010.	07/01/2039.
040507	NB	7	Arizona Health Facs Auth Rev Banner Hlth.....		1FE	7,000,000	101.279	7,089,530	7,000,000	7,000,000					4.162	4.162	JJ.....	145,670	291,340	10/18/2012.	01/01/2030.
052414	MG	1	Austin TX Elec Util Sys Rev Bld Amer Bd.....		1FE	9,992,000	114.591	11,459,100	10,000,000	9,993,080		133			5.720	5.725	MN.....	73,089	572,000	06/11/2010.	11/15/2040.

SCHEDULE D - PART 1

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

E10.2

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
13077C	TL	8	California St Univ Rev Bld Amer Bd.....	.....	..	.....4	1FE	15,000,000	...125.911	18,886,650	15,000,000	15,000,000	.....	.....	.....	.....	.....	.....6.484	6.484	MN.....	162,100	972,600	03/18/2010.	11/01/2041.	
167593	AN	2	Chicago IL O'Hare Int Arpt Rev Bld Amer.....	.....	..	.....4	1FE	7,500,000	...130.355	9,776,625	7,500,000	7,500,000	.....	.....	.....	.....	.....	.....6.395	6.395	JJ.....	239,813	479,625	04/15/2010.	01/01/2040.	
167593	AP	7	Chicago IL O'Hare Int Arpt Rev Bld Amer.....	.....	..	.....4	1FE	6,408,850	...127.951	6,397,550	5,000,000	6,382,919	.....	.....(25,931)	.....	.....	.....	.....6.145	4.249	JJ.....	153,625	153,625	03/29/2016.	01/01/2040.	
16772P	AP	1	Chicago IL Transit Auth Rev Bld Amer Bd.....	.....	..	.....4	1FE	14,338,261	...112.037	15,836,430	14,135,000	14,266,406	.....	.....(12,961)	.....	.....	.....	.....5.620	5.474	JD.....	66,199	794,387	04/27/2010.	12/01/2024.	
167736	YU	5	Chicago IL Wtr Rev Bld Amer Bd.....	.....	..	.....4	1FE	29,666,991	...125.626	29,572,360	23,540,000	29,556,157	.....	.....(110,834)	.....	.....	.....	.....6.742	4.749	MN.....	264,511	793,533	05/17/2016.	11/01/2040.	
196632	GU	1	Colorado Springs CO Util Rev Bld Amer Bd.....	.....	..	.....4	1FE	10,933,650	...112.782	10,996,245	9,750,000	10,677,378	.....	.....(52,387)	.....	.....	.....	.....5.445	4.465	MN.....	67,836	530,888	08/04/2011.	11/15/2029.	
196707	HZ	9	Colorado St Brd Governors Rev Bld Amer B.....	.....	..	.....4	1FE	5,000,000	...121.755	6,087,750	5,000,000	5,000,000	.....	.....	.....	.....	.....	.....6.057	6.057	MS.....	100,950	302,850	07/29/2010.	03/01/2040.	
20281P	CT	7	Commonwealth PA Fin Auth Rev Bld Amer Bd.....	.....	..	.....4	1FE	2,482,200	...120.008	2,400,160	2,000,000	2,435,626	.....	.....(10,875)	.....	.....	.....	.....6.218	4.644	JD.....	10,363	124,360	05/01/2012.	06/01/2039.	
20281P	ER	9	Commonwealth PA Fin Auth Rev Bld Amer Bd.....	.....	..	.....4	1FE	17,045,000	...116.820	19,911,969	17,045,000	17,045,000	.....	.....	.....	.....	.....	.....5.787	5.787	JD.....	82,200	986,394	09/17/2010.	06/01/2040.	
20281P	KG	6	Commonwealth PA Fin Auth Rev Txbl Ser A.....	.....	..	.....4	1FE	10,000,000	...95.464	9,546,400	10,000,000	10,000,000	.....	.....	.....	.....	.....	.....4.144	4.144	JD.....	70,218	.....	10/20/2016.	06/01/2038.	
20281P	KL	5	Commonwealth PA Fin Auth Rev Bd Ser A.....	.....	..	.....4	1FE	5,000,000	...97.624	4,881,200	5,000,000	5,000,000	.....	.....	.....	.....	.....	.....4.014	4.014	JD.....	34,008	.....	10/20/2016.	06/01/2033.	
249218	BC	1	Denver CO Pub Schs Rev Txbl Ser B.....	.....	..	.....4	1FE	15,000,000	...101.464	15,219,600	15,000,000	15,000,000	.....	.....	.....	.....	.....	.....4.242	4.242	JD.....	28,280	636,300	04/18/2013.	12/15/2037.	
25477G	CY	9	District Columbia Inc Tax Rev Bld Amer B.....	CF..	..	4	1FE	4,000,000	...122.127	4,885,080	4,000,000	4,000,000	.....	.....	.....	.....	.....	.....5.591	5.591	JD.....	18,637	223,640	12/10/2009.	12/01/2034.	
313586	RC	5	FNMA Deb Zero Cpn.....	@.....	..	1		30,122,080	...94.830	94,830,300	100,000,000	82,044,136		5,634,905					7.253		N/A.....			10/21/2009.	10/09/2019.
31358D	DR	2	FNMA Strips.....	@.....	..	1		9,921,280	...64.306	20,577,824	32,000,000	15,962,929		808,986					5.269		N/A.....			11/08/2007.	05/15/2030.
387883	PP	0	Grant Cnty WA PUD #2 Rev Bld Amer Bd Ref.....	CF..	..	4	1FE	9,555,552	...118.999	10,590,911	8,900,000	9,490,740	.....	.....(13,222)	.....	.....	.....	.....5.830	5.322	JJ.....	259,435	518,870	10/05/2011.	01/01/2040.	
452024	GT	3	Illinois Mun Elec Agy Supp Rev Bld Amer.....	.....	..	.....4	1FE	9,252,560	...117.074	9,365,920	8,000,000	9,198,644	.....	.....(37,911)	.....	.....	.....	.....6.832	5.512	FA.....	227,733	546,560	07/16/2015.	02/01/2035.	
452252	FH	7	Illinois St Toll Hwy Auth Rev Bld Amer B.....	CF..	..	4	1FE	2,500,000	...125.108	3,127,700	2,500,000	2,500,000	.....	.....	.....	.....	.....	.....6.184	6.184	JD.....	77,300	154,600	05/12/2009.	01/01/2034.	
452252	FK	0	Illinois St Toll Hwy Auth Rev Bld Amer B.....	.....	..	.....4	1FE	12,500,000	...122.103	15,262,875	12,500,000	12,500,000	.....	.....	.....	.....	.....	.....5.851	5.851	JD.....	60,948	731,375	11/24/2009.	12/01/2034.	
45505M	BJ	4	Indiana Fin Auth IN Wstwr Rev Second Li.....	.....	..	.....2	1FE	9,816,300	...107.897	10,789,700	10,000,000	9,832,899	.....	.....3,308	.....	.....	.....	.....5.000	5.120	AO.....	125,000	500,000	08/18/2011.	10/01/2041.	
463632	4P	1	Irvin Ranch CA Wtr Dist Rev Taxable Ser.....	.....	..	.....4	1FE	10,601,910	...128.551	10,605,458	8,250,000	10,535,769	.....	.....(53,381)	.....	.....	.....	.....6.622	4.661	MN.....	91,053	546,315	09/25/2015.	05/01/2040.	
47770V	AZ	3	JobsOH Beverage System Rev Stwd Liq Prof.....	.....	..	.....4	1FE	16,267,400	...107.089	17,134,240	16,000,000	16,236,424	.....	.....(8,592)	.....	.....	.....	.....4.532	4.411	JJ.....	362,560	725,120	02/27/2013.	01/01/2035.	
485429	Z5	6	Kansas St Dev Fin Auth Rev Txbl Ser H.....	.....	..	.....4	1FE	4,160,814	...101.154	4,248,468	4,200,000	4,163,294	.....	.....1,987	.....	.....	.....	.....4.391	4.479	AO.....	38,934	184,422	08/13/2015.	04/15/2030.	
485429	Z7	2	Kansas St Dev Fin Auth Rev Txbl Ser H.....	.....	..	.....4	1FE	44,278,958	...106.941	47,722,421	44,625,000	44,285,197	.....	.....4,990	.....	.....	.....	.....4.927	4.977	AO.....	464,164	2,198,674	09/16/2015.	04/15/2045.	
49151F	NT	3	Kentucky ST Prop & Bldgs Rev Bld Amer Bd.....	.....	..	.....4	1FE	14,175,405	...116.638	13,646,646	11,700,000	14,080,837	.....	.....(94,568)	.....	.....	.....	.....5.921	3.992	MN.....	115,460	692,757	04/06/2016.	11/01/2030.	
491552	UZ	6	Kentucky St Tpk Econ Dv Rd Rev Bld Amer.....	.....	..	.....4	1FE	11,164,650	...113.787	12,516,570	11,000,000	11,129,445	.....	.....(6,354)	.....	.....	.....	.....5.722	5.596	JJ.....	314,710	629,420	07/20/2010.	07/01/2030.	
542690	W6	5	Long Island Pwr Auth NY El Rev Bld Amer.....	.....	..	.....4	1FE	6,899,407	...110.998	7,664,412	6,905,000	6,901,416	.....	.....389	.....	.....	.....	.....5.450	5.459	MN.....	62,720	376,323	05/05/2010.	05/01/2024.	
542690	W9	9	Long Island Pwr Auth NY El Rev Bld Amer.....	.....	..	.....4	1FE	4,998,350	...117.574	5,878,700	5,000,000	4,998,352	.....	.....2	.....	.....	.....	.....5.850	5.853	MN.....	48,750	292,500	05/05/2010.	05/01/2041.	
544445	BD	0	Los Angeles CA Dep of Arpt Rev Txbl - Re.....	.....	..	.....4	1FE	5,000,000	...99.355	4,967,750	5,000,000	5,000,000	.....	.....	.....	.....	.....	.....3.887	3.887	MN.....	13,497	.....	11/16/2016.	05/15/2038.	
544652	6F	2	Los Angeles CA Wstwr Sys Rev Recovery Z.....	.....	..	.....4	1FE	20,378,523	...120.145	18,382,185	15,300,000	20,343,394	.....	.....(35,129)	.....	.....	.....	.....5.813	3.697	JD.....	74,116	444,695	09/21/2016.	06/01/2040.	
546589	QW	5	LouisvilleJeffersn Cnty KY Rev Bld Amer.....	CF..	..	4	1FE	16,992,428	...122.963	16,317,190	13,270,000	16,760,756	.....	.....(77,160)	.....	.....	.....	.....5.980	4.201	MN.....	101,398	793,546	04/11/2016.	05/15/2040.	
574300	JQ	3	Maryland St Trans Auth Tr Rev Bld Amer B.....	CF..	..	4	1FE	11,237,950	...121.680	13,384,800	11,000,000	11,214,705	.....	.....(4,121)	.....	.....	.....	.....5.754	5.606	JJ.....	316,470	632,940	07/20/2010.	07/01/2041.	
57586E	TP	6	Massachusetts St Hlth & Ed Rev Auth Nort.....	.....	..	.....4	1FE	8,185,000	...103.832	8,498,649	8,185,000	8,185,000	.....	.....	.....	.....	.....	.....5.061	5.061	AO.....	103,561	414,243	03/19/2010.	10/01/2020.	
57586E	TQ	4	Massachusetts St Hlth & Ed Rev Auth Nort.....	SD..	..	4	1FE	10,000,000	...115.162	11,516,200	10,000,000	10,000,000	.....	.....	.....	.....	.....	.....6.432	6.432	AO.....	160,800	643,200	03/19/2010.	10/01/2035.	
576000	KV	4	Massachusetts St Sch Bldg Rev Bld Amer B.....	CF..	..	4	1FE	5,000,000	...125.157	6,257,850	5,000,000	5,000,000	.....	.....	.....	.....	.....	.....5.715	5.715	FA.....	107,950	285,750	12/10/2009.	08/15/2039.	
592098	G5	0	Nashville & D Cnty TN Rev Bld Amer Bd Se.....	.....	..	.....4	1FE	5,000,000	...126.155	6,307,750	5,000,000	5,000,000	.....	.....	.....	.....	.....	.....6.568	6.568	JJ.....	164,200	328,400	12/09/2010.	07/01/2037.	

SCHEDULE D - PART 1

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

E10.3

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
592125	AM	0	Met Govt Nashville & D Cty Rev Bld Amer.....					4	1FE	5,284,350	128.918	6,445,900	5,000,000	5,262,552		(3,770)			6.731	6.320	JJ.....	168,275	336,550	04/21/2010.	07/01/2043.
59259Y	BD	0	Metropolitan Trans Auth NY Rev Bld Amer.....					1FE		10,000,000	109.792	10,979,200	10,000,000	10,000,000					5.013	5.013	MN.....	64,055	501,300	10/07/2009.	11/15/2020.
59259Y	DC	0	Metropolitan Trans Auth NY Rev Bld Amer.....					4	1FE	15,000,000	134.382	20,157,300	15,000,000	15,000,000					6.687	6.687	MN.....	128,168	1,003,050	07/01/2010.	11/15/2040.
592643	BN	9	Metropolitan Washington DC Rev Bld Amer.....					4	2FE	15,853,495	132.943	19,276,735	14,500,000	15,812,407		(14,271)			8.000	7.242	AO.....	290,000	1,160,000	06/18/2014.	10/01/2047.
59333A	MC	2	Miami-Dade Cnty FL Ed Fac Rev Txbl Ref U.....					4	1FE	23,100,200	105.092	24,171,160	23,000,000	23,098,727		(1,181)			5.073	5.046	AO.....	291,698	1,147,344	10/01/2015.	04/01/2050.
59447P	P7	0	Michigan St Fin Auth Rev LBASS Ref Amt S.....					2	1FE	6,526,065	100.408	6,526,520	6,500,000	6,519,832		(2,974)			4.000	3.941	MN.....	43,333	260,000	11/21/2014.	11/01/2026.
59447P	P8	8	Michigan St Fin Auth Rev LBASS Ref Amt S.....					2	1FE	8,624,741	100.150	8,637,938	8,625,000	8,624,741					4.000	4.001	MN.....	57,500	345,000	11/21/2014.	11/01/2027.
60534R	TM	1	Mississippi Dev Bk Rev Bld Amer Bd.....					4	1FE	23,500,650	122.741	28,739,805	23,415,000	23,492,310		(1,577)			6.413	6.385	JJ.....	750,802	1,501,604	10/21/2010.	01/01/2040.
60636W	NT	8	Missouri St Hwys & Trans Rev Bld Amer Bd.....			CF..		1FE		10,000,000	113.898	11,389,800	10,000,000	10,000,000					5.252	5.252	MN.....	87,533	525,200	09/16/2009.	05/01/2026.
626207	YF	5	Municipal Elec Auth GA Rev Bld Amer Bd U.....					4	1FE	5,212,500	124.021	6,201,050	5,000,000	5,207,150		(1,105)			6.637	6.351	AO.....	82,963	331,850	04/29/2010.	04/01/2057.
626207	YM	0	Municipal Elec Auth GA Rev Bld Amer Bd.....					4	1FE	17,000,000	122.211	20,775,870	17,000,000	17,000,000					6.655	6.655	AO.....	282,838	1,131,350	03/05/2010.	04/01/2057.
63968A	QR	9	Nebraska Pub Pwr Dist Rev Bld Amer Bd.....					4	1FE	12,031,940	110.228	12,125,080	11,000,000	11,961,549		(19,544)			5.423	4.818	JJ.....	298,265	596,530	02/21/2013.	01/01/2043.
644693	KW	2	New Hampshire St Tpk Sys Rev Bld Amer Bd.....					4	1FE	7,608,082	119.756	8,550,578	7,140,000	7,563,794		(10,339)			6.009	5.531	MN.....	71,507	429,043	05/02/2012.	11/01/2039.
646136	K8	3	New Jersey St Trans Fd Rev Trans Sys Ser.....					1FE		15,000,000	97.387	14,608,050	15,000,000	15,000,000					1.758	1.758	JD.....	11,720	263,700	04/17/2013.	12/15/2018.
646139	W3	5	New Jersey St Tpk Auth Rev Bld Amer Bd S.....					4	1FE	36,667,702	144.419	46,331,059	32,081,000	36,202,563		(84,194)			7.414	6.327	JJ.....	1,189,243	2,378,485	07/21/2010.	01/01/2040.
646139	X8	3	New Jersey St Tpk Auth Rev Bld Amer Bd S.....					4	1FE	11,295,295	139.915	12,991,108	9,285,000	11,123,724		(35,781)			7.102	5.593	JJ.....	329,710	659,421	07/27/2011.	01/01/2041.
649085	AA	5	New Valley Generation II Ser 2001.....					4	1FE	1,381,401	106.750	1,408,260	1,319,213	1,332,757		(3,681)			5.572	4.970	MN.....	12,251	73,507	10/23/2003.	05/01/2020.
64908Q	AA	9	New Valley Generation V Tenn PTC.....					4	1FE	3,376,816	107.044	3,604,797	3,367,597	3,370,301		(574)			4.929	4.892	JJ.....	76,539	165,989	12/18/2003.	01/15/2021.
64971M	S7	8	New York NYC Tran Fin Auth Rev Bld Amer.....					4	1FE	6,000,000	118.729	7,123,740	6,000,000	6,000,000					5.467	5.467	MN.....	54,670	328,020	05/19/2010.	05/01/2036.
64971M	ZF	2	New York NYC Tran Fin Auth Rev Bld Amer.....					1FE		20,035,000	110.489	22,136,471	20,035,000	20,035,000					4.766	4.766	FA.....	397,862	954,868	10/16/2009.	08/01/2021.
64972F	K8	8	New York City NY Rev Bld Amer Bd Wtr & S.....					4	1FE	19,766,394	128.920	24,011,350	18,625,000	19,666,425		(20,618)			5.952	5.528	JD.....	49,269	1,108,560	08/08/2011.	06/15/2042.
64972F	T6	3	New York City NY Rev Wtr & Swr.....			CF..		1FE		10,000,000	122.919	12,291,900	10,000,000	10,000,000					5.440	5.440	JD.....	24,178	544,000	09/17/2010.	06/15/2043.
649902	H3	0	New York St Dorm Auth Rev Bld Amer Bd.....					4	1FE	32,000,000	110.182	35,258,240	32,000,000	32,000,000					4.723	4.723	MS.....	445,012	1,511,360	10/08/2009.	03/15/2024.
649902	ZM	8	New York St Dorm Auth Rev Bld Amer Bd St.....					1FE		10,000,000	112.330	11,233,000	10,000,000	10,000,000					5.092	5.092	MS.....	149,931	509,200	08/18/2009.	03/15/2023.
649902	ZQ	9	New York St Dorm Auth Rev Bld Amer Bd St.....					4	1FE	10,000,000	121.855	12,185,500	10,000,000	10,000,000					5.628	5.628	MS.....	165,713	562,800	08/18/2009.	03/15/2039.
65819W	AJ	2	North Carolina Estn Mun Pr Rev Ref.....			SD..		1FE		10,000,000	104.096	10,409,600	10,000,000	10,000,000					3.958	3.958	JJ.....	197,900	363,916	07/16/2015.	07/01/2024.
65830T	AE	5	North Carolina St Tpk Auth Rev Bld Amer.....			CF..		1FE		9,977,400	111.138	11,113,800	10,000,000	9,990,355		2,116			5.200	5.227	JJ.....	260,000	520,000	07/15/2009.	01/01/2021.
66285W	FB	7	North Texas Tollway Auth Rev Bld Amer Bd.....					4	1FE	31,886,078	140.323	35,424,541	25,245,000	31,545,740		(79,366)			6.718	5.115	JJ.....	847,980	1,695,959	05/04/2012.	01/01/2049.
662903	LC	5	North TX Muni Wtr Dist Sys Rev Bld Amer.....					4	1FE	10,000,000	109.022	10,902,200	10,000,000	10,000,000					6.123	6.123	MS.....	204,100	612,300	11/12/2009.	09/01/2039.
663903	DM	1	Northeast OH Regl Swr Dist Rev Bld Amer.....					2	1FE	21,542,080	110.119	22,023,800	20,000,000	20,731,367		(167,552)			6.038	4.987	MN.....	154,304	1,207,600	08/08/2011.	11/15/2040.
664845	DQ	4	Northern CA Pwr Agcy Rev Bld Amer Bd Ser.....					4	1FE	21,224,310	125.266	21,295,220	17,000,000	20,916,111		(80,312)			7.311	5.542	JD.....	103,573	1,242,870	12/06/2012.	06/01/2040.
67910H	MT	4	Oklahoma St Mun Pwr Auth Rev Bld Amer Bd.....					4	1FE	10,000,000	117.493	11,749,300	10,000,000	10,000,000					6.440	6.440	JJ.....	322,000	644,000	07/29/2010.	01/01/2045.
68607D	ND	3	Oregon St Dept Trans Hwy Rev Bld Amer Bd.....					1FE		6,000,000	112.340	6,740,400	6,000,000	6,000,000					4.983	4.983	MN.....	38,203	298,980	04/01/2010.	11/15/2023.
709221	TF	2	Pennsylvania St Tpk Commn Rev Bld Amer B.....					4	1FE	8,758,215	114.879	8,478,070	7,380,000	8,620,472		(34,777)			5.848	4.589	JD.....	35,965	431,582	09/18/2012.	12/01/2037.
709223	A2	7	Pennsylvania St Tpk Commn Rev Bld Amer B.....					4	1FE	15,000,000	120.493	18,073,950	15,000,000	15,000,000					5.511	5.511	JD.....	68,888	826,650	08/31/2010.	12/01/2045.
709223	VZ	1	Pennsylvania St Tpk Commn Rev Bld Amer B.....					4	1FE	17,220,762	126.013	16,682,861	13,239,000	17,140,910		(79,852)			6.105	4.108	JD.....	67,353	808,241	03/10/2016.	12/01/2039.
709223	ZZ	7	Pennsylvania St Tpk Commn Rev Bld Amer B.....					4	1FE	38,548,397	118.374	39,791,420	33,615,000	38,287,535		(61,516)			5.561	4.716	JD.....	155,778	1,869,330	06/12/2012.	12/01/2049.
71883M	HG	2	Phoenix AZ Rev Bld Amer Bd Airport.....					1FE		15,000,000	125.625	18,843,750	15,000,000	15,000,000					6.600	6.600	JJ.....	495,000	990,000	08/11/2010.	07/01/2040.
73358W	EK	6	Port Auth NY & NJ Rev Cons 168th.....			CF..		4	1FE	31,505,707	110.603	32,207,594	29,120,000	31,476,203		(22,702)			4.926	4.456	AO.....	358,613	1,140,369	04/08/2016.	10/01/2051.
73358W	XQ	2	Port Auth NY & NJ Rev Txbl Consol Ser 19.....					4	1FE	31,009,924	107.622	33,023,811	30,685,000	31,008,597		(1,327)			4.810	4.754	AO.....	311,589	1,455,449	03/22/2016.	10/15/2065.
745291	SZ	8	Puerto Rico Pub Fin Corp Rev Unref Comwl.....					6FE		1,025,648	123.013	947,200	770,000	947,200		(64,109)			5.500	2.170	FA.....	17,646	21,175	04/11/2016.	08/01/2027.
759911	R8	5	Regional Trans Auth IL Ref Rev Bld Amer.....					1FE		1,883,134	110.494	2,082,812	1,885,000	1,883,894		139			5.400	5.411	JJ.....	50,895	101,790	01/07/2010.	07/01/2023.
759911	R9	3	Regional Trans Auth IL Ref Rev Bld Amer.....					1FE		7,165,186	110.337	7,878,062	7,140,000	7,155,340		(1,616)			5.500	5.465	JJ.....	196,350	392,700	01/07/2010.	07/01/2024.

SCHEDULE D - PART 1

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

E10.4

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	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
76116E	CJ	7	Resolution Funding Corp Strips.....	@.....	..		1		2,316,531	98.404	13,776,504	14,000,000	12,659,279		951,109					7.965	N/A.....				04/03/1995.	04/15/2018.
76116E	FS	4	Resolution Funding Corp Strips.....	@.....	..		1		5,284,000	98.222	24,555,375	25,000,000	22,466,739		1,506,876					7.065	N/A.....				02/23/1996.	07/15/2018.
76116E	GL	8	Resolution Funding Corp Strips.....	@.....	..		1		4,870,899	73.017	18,254,200	25,000,000	12,396,043		798,254					6.768	N/A.....				12/18/2002.	07/15/2027.
76116E	GM	6	Resolution Funding Corp Strips.....	@.....	..		1		1,888,474	70.541	7,054,100	10,000,000	4,800,467		308,761					6.760	N/A.....				12/18/2002.	01/15/2028.
76116E	GX	2	Resolution Funding Corp Strips.....	@LS.....	..		1		7,207,422	88.900	24,002,946	27,000,000	18,808,843		1,242,681					6.953	N/A.....				12/18/2002.	04/15/2022.
76116E	HC	7	Resolution Funding Corp Strips.....	@.....	..		1		7,106,624	81.946	25,403,353	31,000,000	18,324,730		1,196,065					6.865	N/A.....				12/18/2002.	10/15/2024.
79765R	TK	5	San Francisco Cty&Cnty CA Rev Bld Amer B.....	.....	..	.....	.....4	1FE	30,418,312	122.384	29,665,882	24,240,000	30,057,764	.....	(123,792)	.....	.....	.....	6.000	4.369	MN.....	242,400	1,454,400	03/21/2016.	11/01/2040.	
812643	DB	7	Seattle WA Mun Lt & Pwr Rev Bld Amer Bd.....	.....	..	.....	.....4	1FE	9,994,700	114.154	11,415,400	10,000,000	9,996,896	.....	65	.....	.....	.....	5.570	5.572	FA.....	232,083	557,000	05/14/2010.	02/01/2040.	
833102	XE	1	Snohomish Cnty WA PUD#1 EI Rev Bld Amer.....	.....	..	.....	.....4	1FE	9,989,100	121.340	12,134,000	10,000,000	9,990,757	.....	269	.....	.....	.....	5.630	5.638	JD.....	46,917	563,000	05/12/2010.	12/01/2035.	
837151	FV	6	South Carolina Pub Svc AuthRev Ser E.....	.....	..	.....	.....4	1FE	22,009,976	107.520	23,063,040	21,450,000	21,909,701	.....	(23,639)	.....	.....	.....	4.551	4.344	JD.....	81,349	976,190	05/03/2012.	12/01/2030.	
837151	JB	6	South Carolina Pub Svc AuthRev Ser C.....	.....	..	.....	.....4	1FE	15,000,000	117.743	17,661,450	15,000,000	15,000,000	.....	.....	.....	.....	.....	5.784	5.784	JD.....	72,300	867,600	08/08/2013.	12/01/2041.	
841215	AA	4	Southaven Cmbd Cycle Gen Sec Nt.....	.....	..	.....	.....4	1FE	30,970,958	103.122	31,642,602	30,684,569	30,922,247	.....	(12,562)	.....	.....	.....	3.846	3.727	FA.....	445,826	1,180,129	08/08/2013.	08/15/2033.	
842475	F7	5	Southern CA Pub Pwr Aut Rev Bld Amer Bd.....	.....	..	.....	.....4	1FE	16,989,969	121.626	16,906,014	13,900,000	16,791,391	.....	(60,488)	.....	.....	.....	5.943	4.499	JJ.....	413,039	739,904	05/25/2016.	07/01/2040.	
86657M	BK	1	Sumter Landing FL CDD Rec Rev Txbl-CDD.....	.....	..	.....	.....4	1FE	7,000,000	98.009	6,860,630	7,000,000	7,000,000	.....	.....	.....	.....	.....	4.172	4.172	AO.....	36,505	.....	11/04/2016.	10/01/2047.	
873519	ML	3	Tacoma WA Elec Sys Rev Bld Amer Bd.....	.....	..	.....	.....4	1FE	6,221,820	120.352	7,221,120	6,000,000	6,188,750	.....	(5,904)	.....	.....	.....	5.966	5.685	JJ.....	178,980	357,960	07/20/2010.	01/01/2035.	
87638T	EG	4	Tarrant Cnty TX Rev Txbl Hlth Res Ser A.....	.....	..	.....	.....4	1FE	12,000,000	99.797	11,975,640	12,000,000	12,000,000	.....	.....	.....	.....	.....	4.366	4.366	MN.....	66,945	523,920	09/27/2012.	11/15/2047.	
898365	AL	5	Trustees Boston College Rev Educ Txbl.....	.....	..	.....	.....4	1FE	5,000,000	108.741	5,437,050	5,000,000	5,000,000	.....	.....	.....	.....	.....	4.935	4.935	JJ.....	123,375	246,750	08/14/2013.	07/01/2033.	
91412F	7Y	7	University CA Rev Bld Amer Bd.....	CF.....	..	.....	.....4	1FE	3,322,822	121.282	3,274,614	2,700,000	3,277,719	.....	(11,463)	.....	.....	.....	5.770	4.392	MN.....	19,907	155,790	10/03/2012.	05/15/2043.	
91412G	VC	6	Univ of Calif CA Rev Txbl Nts Ser AN.....	.....	..	.....	.....4	1FE	10,000,000	105.430	10,543,000	10,000,000	10,000,000	.....	.....	.....	.....	.....	4.765	4.765	MN.....	60,886	476,500	04/04/2014.	05/15/2044.	
917565	LB	7	Utah Tran Auth Sales Tax Rev Bld Amer Bd.....	.....	..	.....	.....4	1FE	5,000,000	125.087	6,254,350	5,000,000	5,000,000	.....	.....	.....	.....	.....	5.937	5.937	JD.....	13,193	296,850	05/13/2009.	06/15/2039.	
917565	LK	7	Utah Tran Auth Sales Tax Rev Bld Amer Bd.....	.....	..	.....	.....4	1FE	5,000,000	119.134	5,956,700	5,000,000	5,000,000	.....	.....	.....	.....	.....	5.705	5.705	JD.....	12,678	285,250	10/08/2010.	06/15/2040.	
92706N	DC	4	VLG Center FL CDD Rec Rev Txbl Ref.....	.....	..	.....	.....4	1FE	5,000,000	101.610	5,080,500	5,000,000	5,000,000	.....	.....	.....	.....	.....	4.156	4.156	MN.....	34,633	207,800	09/25/2014.	11/01/2024.	
92706N	DD	2	VLG Center FL CDD Rec Rev Txbl Ref.....	.....	..	.....	.....4	1FE	7,500,000	98.824	7,411,800	7,500,000	7,500,000	.....	.....	.....	.....	.....	5.015	5.015	MN.....	62,688	376,125	09/25/2014.	11/01/2036.	
92706N	DE	0	VLG Center FL CDD Rec Rev Txbl Ref.....	.....	..	.....	.....4	1FE	5,000,000	104.695	5,234,750	5,000,000	5,000,000	.....	.....	.....	.....	.....	4.756	4.756	MN.....	39,633	237,800	09/25/2014.	11/01/2029.	
959623	AK	5	Western St College Rev Bld Amer Bd.....	.....	..	.....	.....4	1FE	18,715,983	127.700	21,370,595	16,735,000	18,590,682	.....	(25,509)	.....	.....	.....	7.000	6.158	MN.....	149,685	1,171,450	08/04/2011.	05/15/2045.	
977100	AB	2	Wisconsin St Gen Rev Ser A.....	.....	..	.....	.....4	1FE	2,040,632	103.044	2,112,402	2,050,000	2,048,795	.....	853	.....	.....	.....	5.200	5.246	MN.....	17,767	106,600	12/10/2003.	05/01/2018.	
977100	DR	4	Wisconsin St Gen Rev Txbl Ref Ser B.....	.....	..	.....	.....4	1FE	10,000,000	89.855	8,985,500	10,000,000	10,000,000	.....	.....	.....	.....	.....	3.294	3.294	MN.....	123,525	.....	08/03/2016.	05/01/2037.	
2599999.	U.S.	Special Revenue & Assessment Obligations - Issuer Obligations.....	.....	.....	..	.....	.....	.....	1,449,649,259	XXX	1,743,787,222	1,562,961,379	1,562,994,958	.....	(64,109)	.....	10,783,570	.....	0	XXX	XXX	20,028,574	69,752,135	XXX	XXX	
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																										
3128H6	DC	5	FHLMC Pool #E98199.....	.....	..	.....	.....4	1	98,399	104.399	112,099	107,375	105,367	.....	794	.....	.....	.....	3.500	5.887	MON...	313	3,758	09/03/2003.	08/15/2018.	
3128H7	B7	6	FHLMC Pool #E99062.....	.....	..	.....	.....4	1	62,354	104.399	69,091	66,180	65,324	.....	331	.....	.....	.....	3.500	5.007	MON...	193	2,316	09/19/2003.	09/15/2018.	
3128H7	G3	0	FHLMC Pool #E99218.....	.....	..	.....	.....4	1	149,478	104.399	165,960	158,967	156,927	.....	882	.....	.....	.....	3.500	4.983	MON...	464	5,564	09/12/2003.	09/15/2018.	
3128H7	K4	3	FHLMC Pool #E99315.....	.....	..	.....	.....4	1	29,607	104.399	32,872	31,487	31,017	.....	139	.....	.....	.....	3.500	5.223	MON...	92	1,102	09/12/2003.	10/15/2018.	
3128H7	K7	6	FHLMC Pool #E99318.....	.....	..	.....	.....4	1	102,696	104.399	114,020	109,215	107,727	.....	657	.....	.....	.....	3.500	5.105	MON...	319	3,822	09/12/2003.	09/15/2018.	
3128H7	MX	7	FHLMC Pool #E99374.....	.....	..	.....	.....4	1	117,664	104.399	130,638	125,133	123,392	.....	671	.....	.....	.....	3.500	5.070	MON...	365	4,380	09/12/2003.	10/15/2018.	
3128H7	NH	1	FHLMC Pool #E99392.....	.....	..	.....	.....4	1	131,457	104.399	146,389	140,220	138,281	.....	858	.....	.....	.....	3.500	5.122	MON...	409	4,908	09/16/2003.	09/15/2018.	
3128HJ	AD	8	FHLMC Gold PC Pool #W30004.....	.....	..	.....	.....4	1	3,717,935	100.000	3,910,300	3,910,300	3,853,750	.....	11,280	.....	.....	.....	7.450	8.145	MON...	24,276	291,317	06/25/1997.	05/15/2021.	
3128MJ	Q3	7	FHLMC Giant Pool #G08473.....	.....	..	.....	.....4	1	4,308,329	102.996	4,324,233	4,198,448	4,302,159	.....	(1,144)	.....	.....	.....	3.500	2.952	MON...	12,245	146,946	01/05/2012.	01/15/2042.	
3128MJ	T8	3	FHLMC Pool #G08574.....	.....	..	.....	.....4	1	12,643,815	107.404	12,726,842	11,849,527	12,620,613	.....	(4,801)	.....	.....	.....	4.500	2.628	MON...	44,436	533,229	04/01/2014.	02/15/2044.	
312903	HR	1	FHLMC REMIC Ser 113-C.....	.....	..	.....	.....4	1	1,481	106.799	1,541	1,443	1,442	.....	(2)	.....	.....	.....	8.500	8.037	MON...	5	123	03/04/1992.	05/15/2021.	
312904	F7	5	FHLMC REMIC Ser 1022-J.....	.....	..	.....	.....4	1	39,457	103.686	41,436	39,963	39,708	.....	39	.....	.....	.....	6.000	6.529	MON...	200	2,398	04/16/1998.	12/15/2020.	
312904	N2	7	FHLMC REMIC Ser 1030																							

SCHEDULE D - PART 1

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

E10.5

1	2				6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
							8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification		3	4 F o r e i g n	5 Bond CHAR	NAIC Design- ation	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
312905	YJ 5	FHLMC REMIC Ser 1077-E.....	.....	..	.....4	1	42,689	...109.845	46,277	42,130	42,143	.....	.....(23)	.....	.....9.000	8.864	MON...	316	3,792	04/02/1991.	05/15/2021.
312906	E5 5	FHLMC REMIC Ser 1116-XA.....	.....	..	.....4	1	37,289	...108.164	41,911	38,748	38,313	.....	.....47	.....	.....8.400	9.267	MON...	271	3,255	06/24/1991.	08/15/2021.
312906	LL 2	FHLMC REMIC Ser 1110-Z.....	.....	..	.....4	1	111,278	...109.985	117,711	107,025	108,381	.....	.....(200)	.....	.....8.500	7.500	MON...	758	9,097	10/17/1995.	07/15/2021.
312913	ZE 9	FHLMC REMIC Ser 1437-HD.....	.....	..	.....4	1	123,864	...109.064	131,701	120,756	122,112	.....	.....(149)	.....	.....7.000	6.319	MON...	704	8,453	09/05/2001.	12/15/2022.
312915	UF 6	FHLMC REMIC Ser 1504 Z.....	.....	..	.....4	1	127,433	...109.985	136,255	123,885	125,429	.....	.....(160)	.....	.....7.000	6.316	MON...	723	8,672	02/26/2002.	05/15/2023.
31294K	UC 7	FHLMC Gold PC Pool #E01479.....	.....	..	.....4	1	132,597	...104.399	147,070	140,873	138,985	.....	.....779	.....	.....3.500	5.075	MON...	411	4,931	09/19/2003.	09/15/2018.
31339D	SE 9	FHLMC REMIC Ser 2416 PV.....	.....	..	.....4	1	512,121	...114.459	580,543	507,207	508,511	.....	.....(26)	.....	.....6.000	5.855	MON...	2,536	30,432	11/02/2005.	02/15/2032.
31339G	JU 6	FHLMC REMIC Ser 2367 ZK.....	.....	..	.....4	1	360,992	...112.896	408,566	361,897	361,012	.....	.....	.....	.....6.000	6.081	MON...	1,809	21,714	05/22/2006.	10/15/2031.
3133T2	YE 4	FHLMC REMIC Ser 1643-E.....	.....	..	.....4	1	90,770	...109.723	97,568	88,922	89,683	.....	.....(87)	.....	.....6.500	6.030	MON...	482	5,780	05/11/2001.	05/15/2023.
3133T3	KF 4	FHLMC REMIC Ser 1628-KZ.....	.....	..	.....4	1	885,517	...108.592	915,298	842,878	858,255	.....	.....(1,366)	.....	.....6.250	5.356	MON...	4,390	52,680	09/23/2002.	12/15/2023.
3133T6	M4 0	FHLMC REMIC Ser 1837-Z.....	.....	..	.....4	1	594,742	...110.757	638,947	576,893	585,420	.....	.....(524)	.....	.....6.500	5.841	MON...	3,125	37,498	07/23/2002.	04/15/2026.
3133TC	6P 8	FHLMC Structured Ser 2008 M.....	.....	..	.....4	1	158,864	...114.669	175,531	153,076	156,229	.....	.....(131)	.....	.....7.000	6.068	MON...	893	10,715	10/24/2001.	11/20/2027.
3133TC	AU 2	FHLMC Structured Ser FSPC T-9 A6.....	.....	..	.....4	1	3,267	...100.018	3,396	3,395	3,378	.....	.....	.....	.....6.564	7.138	MON...	19	223	01/28/2000.	03/25/2029.
3133TD	6W 1	FHLMC Structured Ser T-10 A5 PT.....	.....	..	.....4	1	478	...100.000	478	478	478	.....	.....	.....	.....6.410	6.443	MON...	3	31	03/18/1998.	05/25/2029.
3133TE	LG 7	FHLMC REMIC Ser 2064 M.....	.....	..	.....4	1	25,767	...109.457	27,499	25,123	25,517	.....	.....(10)	.....	.....6.000	5.248	MON...	126	1,507	06/24/2002.	06/15/2028.
3133TK	5S 5	FHLMC REMIC Ser 2136-A.....	.....	..	.....4	1	42,262	...105.262	47,443	45,072	44,233	.....	.....74	.....	.....6.000	7.899	MON...	225	2,704	08/13/1999.	03/15/2029.
31340Y	BH 1	FHLMC REMIC Ser 6-C.....	.....	..	.....4	1	816	...101.922	788	773	777	.....	.....(5)	.....	.....9.050	6.803	MON...	3	70	06/09/1992.	06/15/2019.
31340Y	DB 2	FHLMC REMIC Ser 12-A.....	.....	..	.....4	1	7,198	...103.048	7,450	7,230	7,178	.....	.....(3)	.....	.....9.250	9.318	MON...	30	669	10/24/1990.	11/15/2019.
31340Y	JX 8	FHLMC REMIC Ser 30-D.....	.....	..	.....4	1	1,448	...105.078	1,521	1,448	1,448	.....	.....	.....	.....9.500	9.564	MON...	6	137	01/11/1990.	02/15/2020.
31340Y	QS 1	FHLMC REMIC Ser 46-B.....	.....	..	.....4	1	4,110	...102.972	4,231	4,109	4,093	.....	.....(3)	.....	.....7.800	7.586	MON...	14	320	09/10/1992.	09/15/2020.
31340Y	X6 1	FHLMC REMIC Ser 85-C.....	.....	..	.....4	1	39,703	...106.439	44,425	41,738	41,141	.....	.....62	.....	.....8.600	9.445	MON...	160	3,590	08/23/1990.	01/15/2021.
31358E	RK 0	FNMA REMIC Ser 1990-72B.....	.....	..	.....4	1	35,827	...107.654	39,501	36,693	36,327	.....	.....23	.....	.....9.000	9.511	MON...	275	3,303	05/23/1990.	07/25/2020.
31358G	X4 4	FNMA REMIC Ser 1991-56G.....	.....	..	.....4	1	44,608	...108.409	49,240	45,420	45,021	.....	.....20	.....	.....8.600	9.018	MON...	326	3,906	04/22/1991.	06/25/2021.
31358H	GT 6	FNMA REMIC Ser 1991-73A.....	.....	..	.....4	1	17,420	...108.177	19,616	18,134	17,899	.....	.....16	.....	.....8.000	8.785	MON...	121	1,451	05/23/1991.	07/25/2021.
31358H	H4 0	FNMA REMIC Ser 1991-98J.....	.....	..	.....4	1	63,459	...108.350	66,705	61,564	61,953	.....	.....(75)	.....	.....8.000	7.265	MON...	410	4,925	08/25/1992.	08/25/2021.
31358J	HU 8	FNMA REMIC Ser 1991-113 ZE.....	.....	..	.....4	1	9,113	...109.069	9,659	8,856	8,945	.....	.....(13)	.....	.....7.500	6.454	MON...	55	664	12/03/1998.	09/25/2021.
31358M	Q4 9	FNMA REMIC Ser G1992-42 Z.....	.....	..	.....4	1	145,641	...107.857	158,171	146,649	145,770	.....	.....20	.....	.....7.000	7.181	MON...	855	10,265	11/19/1999.	07/25/2022.
31358N	5B 4	FNMA REMIC Ser 1992-124 PZ.....	.....	..	.....4	1	640,009	...108.666	675,977	622,069	627,892	.....	.....(793)	.....	.....7.000	6.257	MON...	3,629	43,545	08/30/2001.	07/25/2022.
31359B	DN 4	FNMA REMIC Ser 1993-115G.....	.....	..	.....4	1	394,004	...106.823	461,955	432,448	421,214	.....	.....721	.....	.....5.500	6.751	MON...	1,982	23,785	06/09/1993.	07/25/2023.
31359B	ZK 6	FNMA REMIC Ser 1993-119GA.....	.....	..	.....4	1	96,059	...106.877	104,031	97,337	96,692	.....	.....17	.....	.....6.500	6.710	MON...	527	6,327	06/17/1993.	07/25/2023.
31359E	LJ 8	FNMA REMIC Ser 1993-204ZA.....	.....	..	.....4	1	850,159	...108.431	1,011,596	932,942	897,506	.....	.....319	.....	.....6.500	8.287	MON...	5,053	60,641	11/29/1999.	10/25/2023.
31359G	DE 3	FNMA REMIC Ser 1993-225 CI UB.....	.....	..	.....4	1	250,433	...110.554	272,479	246,466	248,455	.....	.....(236)	.....	.....6.500	6.004	MON...	1,335	16,020	05/19/2006.	12/25/2023.
31359G	P3 4	FNMA REMIC Ser 1994-37L.....	.....	..	.....4	1	422,767	...109.834	457,287	416,343	416,902	.....	.....(169)	.....	.....6.500	6.324	MON...	2,255	27,062	12/07/1998.	03/25/2024.
31359K	ZR 1	FNMA REMIC Ser 1996-45 CI K.....	.....	..	.....4	1	117,047	...109.235	125,350	114,752	115,697	.....	.....(208)	.....	.....7.000	6.313	MON...	669	8,033	03/30/2001.	09/25/2021.
31359Q	UN 2	FNMA REMIC Ser 1997-56 Z.....	.....	..	.....4	1	196,720	...111.934	216,398	193,327	195,031	.....	.....(57)	.....	.....7.000	6.521	MON...	1,128	13,533	02/07/2002.	09/18/2027.
31359T	6P 8	FNMA REMIC Ser 1998-37 CI VZ.....	.....	..	.....4	1	1,077,439	...108.895	1,139,463	1,046,384	1,055,609	.....	.....(1,297)	.....	.....6.000	5.511	MON...	5,232	62,783	01/09/2003.	06/17/2028.
31359U	TL 9	FNMA REMIC Ser 1998-54C.....	.....	..	.....4	1	49,629	...108.739	53,765	49,444	49,474	.....	.....(6)	.....	.....6.000	5.904	MON...	247	2,967	09/19/2001.	09/18/2028.
31359V	BH 5	FNMA REMIC Ser 1998-73 CI MZ.....	.....	..	.....4	1	444,314	...102.117	442,300	433,131	439,403	.....	.....(105)	.....	.....6.300	5.920	MON...	2,274	27,287	09/25/2002.	10/17/2038.
313602	3E 2	FNMA REMIC Ser 1989-67D.....	.....	..	.....4	1	14,002	...104.531	14,685	14,048	13,970	.....	.....(1)	.....	.....9.000	9.128	MON...	105	1,264	09/14/1989.	10/25/2019.
313602	DV 3	FNMA REMIC Ser 1988-15A.....	.....	..	.....4	1	7,071	...103.702	7,244	6,985	6,971	.....	.....(11)	.....	.....9.000	8.466	MON...	52	629	05/22/1991.	06/25/2018.
313602	GQ 1	FNMA REMIC Ser 1988-25B.....	.....	..	.....4	1	1,180	...99.945	1,115	1,116	1,112	.....	.....(10)	.....	.....9.250	7.047	MON...	9	103	04/09/1992.	10/25/2018.
313602	W4 2	FNMA REMIC Ser 1989-62G.....	.....	..	.....4	1	27,903	...106.063	29,543	27,854	27,788	.....	.....(18)	.....	.....8.600	8.411	MON...	200	2,395	12/30/1993.	10/25/2019.
313603	2H 4	FNMA REMIC Ser 1990-35E.....	.....	..	.....4	1	527	...107.995	538	498	501	.....	.....(1)	.....	.....9.500	8.396	MON...	4	47	03/04/1992.	04/25/2020.

SCHEDULE D - PART 1

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

E10.6

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						NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
313603	GW	6	FNMA REMIC Ser 1989-86E.....	.....	4	1	5,900	106.059	6,316	5,955	5,918					8.750	8.943	MON...	43	521	03/04/1992.	11/25/2019.
313603	JJ	2	FNMA REMIC Ser 1989-90E.....	.....	4	1	10,297	106.828	10,431	9,764	9,879		(35)			8.700	7.161	MON...	71	849	01/02/1996.	12/25/2019.
313603	YL	0	FNMA REMIC Ser 1990-16E.....	.....	4	1	28,069	107.788	29,835	27,680	27,620		(20)			9.000	8.828	MON...	208	2,491	02/06/1991.	03/25/2020.
31377M	AP	6	FNMA DUS Pool #380814.....	.....	4	1	294,747	105.854	290,699	274,623	277,904		(1,403)			6.030	5.013	MON...	1,380	16,560	11/14/2003.	12/25/2019.
31377M	Y7	0	FNMA DUS Pool #381534.....	.....	4	1	1,888,206	100.042	1,707,565	1,706,853	1,778,382		(10,149)			6.585	5.336	MON...	9,366	112,396	01/27/2005.	04/25/2024.
31377Q	ML	3	FNMA DUS Pool #383863.....	.....	4	1	394,149	103.338	366,582	354,739	358,606		(3,323)			6.850	4.990	MON...	2,025	24,300	08/24/2005.	07/25/2018.
31377R	JL	5	FNMA DUS Pool #384667.....	.....	4	1	4,970,537	100.098	4,528,866	4,524,454	4,754,765		(22,414)			7.090	5.973	MON...	26,732	320,784	03/23/2006.	01/25/2027.
31377T	XE	1	FNMA DUS Pool #386877.....	.....	4	1	4,254,903	106.775	4,740,955	4,440,140	4,393,971		12,439			4.990	5.639	MON...	19,079	225,256	04/22/2004.	04/25/2019.
31377U	FK	4	FNMA DUS Pool #387270.....	.....	4	1	3,102,160	103.448	3,190,670	3,084,328	3,092,998		(886)			5.450	5.428	MON...	14,008	168,096	03/04/2005.	03/25/2035.
3137A7	2J	8	FHLMC REMIC Ser 3803 CI CP.....	.....	4	1	31,633,570	104.948	34,774,387	33,135,000	32,554,085		222,714			4.000	4.674	MON...	58,907	1,325,400	04/14/2011.	01/15/2040.
3137A8	3L	0	FHLMC REMIC Ser 3820 CI DB.....	.....	4	1	28,696,875	104.680	31,403,940	30,000,000	29,362,314		186,547			4.000	4.575	MON...	100,000	1,200,000	04/14/2011.	11/15/2038.
31381H	TQ	9	FNMA DUS Pool #461459.....	.....	4	1	4,967,979	106.813	5,155,782	4,826,942	4,871,694		(8,345)			5.450	5.111	MON...	21,922	263,068	01/27/2004.	11/25/2023.
31381H	TR	7	FNMA DUS Pool #461460.....	.....	4	1	1,439,119	105.521	1,477,929	1,400,602	1,412,649		(2,191)			5.350	5.032	MON...	6,453	76,181	01/27/2004.	09/25/2023.
31381L	NY	9	FNMA Pool #464007.....	.....	4	1	1,635,543	119.455	1,644,166	1,376,394	1,577,084		(17,847)			6.650	3.917	MON...	7,628	91,530	09/12/2013.	01/25/2028.
31381L	TV	9	FNMA Pool #464164.....	.....	4	1	1,230,967	112.572	1,240,198	1,101,690	1,214,512		(5,601)			5.920	4.670	MON...	5,435	65,220	01/08/2014.	01/25/2035.
31381M	PR	0	FNMA DUS Pool #464932.....	.....	4	1	11,711,222	106.766	11,584,114	10,850,003	11,141,159		(93,664)			4.340	2.656	MON...	40,549	478,696	11/04/2010.	04/25/2020.
31381M	X2	6	FNMA DUS Pool #465197.....	.....	4	1	7,868,938	106.667	7,823,854	7,334,868	7,517,934		(57,756)			4.270	2.732	MON...	26,970	318,419	11/04/2010.	05/25/2020.
31381N	K9	3	FNMA Pool #465720.....	.....	4	1	8,319,856	106.029	8,357,249	7,882,034	8,043,027		(45,862)			4.030	2.887	MON...	27,353	322,940	11/05/2010.	10/25/2020.
31381N	V3	4	FNMA Pool #466034.....	.....	4	1	8,767,635	116.820	8,979,626	7,686,693	8,557,542		(64,118)			6.210	4.351	MON...	39,779	477,344	09/10/2013.	12/25/2029.
31381N	WH	2	FNMA Pool #466048.....	.....	4	1	6,485,533	105.344	6,621,061	6,285,193	6,354,796		(21,779)			3.680	3.003	MON...	19,917	235,150	11/08/2010.	09/25/2020.
31381N	XT	5	FNMA Pool #466090.....	.....	4	1	13,013,293	103.620	13,484,374	13,013,293	13,013,293					3.280	3.257	MON...	36,755	433,943	11/08/2010.	10/25/2020.
31381P	KS	6	FNMA Pool #466605.....	.....	4	1	4,582,892	117.890	4,656,323	3,949,705	4,451,173		(40,262)			6.340	4.124	MON...	20,868	250,411	09/11/2013.	01/25/2029.
31381T	KS	8	FNMA Pool #470205.....	.....	4	1	4,883,440	117.911	4,786,602	4,059,490	4,720,332		(50,765)			6.740	4.090	MON...	23,561	278,170	09/12/2013.	07/25/2029.
31384V	QL	9	FNMA Pool #535159.....	.....	4	1	210,672	117.150	254,991	217,661	211,378		109			7.000	8.229	MON...	1,270	15,236	12/28/1999.	02/25/2030.
3138A9	CV	4	FNMA Pool #AH7283.....	.....	4	1	4,311,442	105.558	4,506,887	4,269,580	4,308,611		(435)			4.000	3.745	MON...	14,232	170,783	07/14/2011.	03/25/2041.
3138AB	YQ	6	FNMA Pool #AH9718.....	.....	4	1	5,721,758	105.556	5,981,011	5,666,203	5,717,574		(725)			4.000	3.780	MON...	18,887	226,648	08/10/2011.	04/25/2041.
3138AC	AR	8	FNMA Pool #AH9915.....	.....	4	1	2,107,554	102.576	2,136,800	2,083,142	2,105,831		(221)			3.500	3.249	MON...	6,076	72,910	10/25/2011.	04/25/2041.
3138AP	JX	7	FNMA Pool #AI9277.....	.....	4	1	2,157,210	105.158	2,246,461	2,136,264	2,156,120		(148)			4.000	3.621	MON...	7,121	85,451	08/10/2011.	08/25/2041.
3138EG	N4	2	FNMA Pool #AL0410.....	.....	4	1	34,690,024	108.135	35,057,836	32,420,584	33,445,844		(219,499)			4.404	2.917	MON...	122,950	1,612,794	08/03/2011.	06/25/2021.
3138EK	TC	9	FNMA Pool #AL3246.....	.....	4	1	32,596,499	103.110	33,370,012	32,363,382	32,581,788		(3,596)			3.500	3.366	MON...	94,393	1,132,718	08/07/2013.	10/25/2042.
3138EL	GL	1	FNMA Pool #AL3802.....	.....	4	1	2,839,923	102.847	2,852,146	2,773,193	2,830,177		(3,099)			3.000	2.395	MON...	6,933	83,196	12/16/2013.	02/25/2028.
3138L2	PT	8	FNMA Pool #AM2233.....	.....	4	1	2,005,621	121.097	1,914,519	1,580,980	1,940,823		(24,686)			7.250	3.997	MON...	9,870	116,531	04/30/2014.	01/25/2031.
3138L2	TX	5	FNMA Pool #AM2365.....	.....	4	1	3,435,574	126.272	3,411,678	2,701,852	3,324,224		(42,535)			7.190	3.925	MON...	16,728	197,501	05/02/2014.	02/25/2031.
3138L2	UF	2	FNMA Pool #AM2381.....	.....	4	1	1,466,553	123.400	1,386,759	1,123,796	1,414,302		(19,965)			7.700	4.030	MON...	7,451	87,974	05/02/2014.	01/25/2031.
3138LU	XW	0	FNMA Pool #AO4292.....	.....	4	1	6,864,832	99.688	6,576,267	6,596,835	6,843,549		(2,705)			3.000	2.463	MON...	16,492	197,905	08/02/2012.	07/25/2042.
3138M0	JU	5	FNMA Pool #AO8374.....	.....	4	1	7,053,089	99.971	6,775,804	6,777,743	7,027,116		(6,493)			3.000	2.547	MON...	16,944	203,332	08/02/2012.	07/25/2042.
3138M6	QU	4	FNMA Pool #AP3166.....	.....	4	1	2,764,158	99.971	2,655,489	2,656,248	2,755,587		(1,312)			3.000	2.466	MON...	6,641	79,687	08/02/2012.	08/25/2042.
3138MJ	HZ	5	FNMA Pool #AQ2947.....	.....	4	1	3,247,084	100.310	3,268,891	3,258,796	3,248,242		357			2.500	2.547	MON...	6,789	81,470	12/09/2013.	11/25/2027.
3138MR	ML	2	FNMA Pool #AQ9362.....		4	1	35,473,463	100.307	35,828,617	35,719,031	35,505,217		9,537			2.500	2.615	MON...	74,415	892,976	12/27/2013.	01/25/2028.
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SCHEDULE D - PART 1

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

E10.8

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
31393J	6E	3	FHLMC REMIC Ser 2556 CI TC.....	.....	..	..	4	1	515,589	...108.596	534,520	492,209	496,191	.....	.....(451)	.....	.....	.....5.500	4.966	MON...	2,256	27,071	05/28/2003.	01/15/2023.
31393J	CQ	9	FHLMC REMIC Ser 2551 CI CB.....	.....	..	..	4	1	103,235	...101.337	109,922	108,472	107,841	.....	.....328	.....	.....	.....5.000	5.854	MON...	452	5,424	06/06/2006.	01/15/2018.
31393N	AH	2	FHLMC REMIC Ser 2587 CI KG.....	.....	..	..	4	1	2,340,368	...108.667	2,475,148	2,277,731	2,307,357	.....	.....(183)	.....	.....	.....5.000	4.484	MON...	9,491	113,887	03/30/2009.	03/15/2033.
31393P	DY	7	FHLMC REMIC Ser 2595 CI GC.....	.....	..	..	4	1	990,355	...108.737	1,026,215	943,757	951,735	.....	.....(915)	.....	.....	.....5.500	4.973	MON...	4,326	51,907	05/22/2003.	04/15/2023.
31393P	RF	3	FHLMC REMIC Ser 2603 CI C.....	.....	..	..	4	1	705,941	...108.739	725,356	667,064	674,448	.....	.....(663)	.....	.....	.....5.500	4.843	MON...	3,057	36,688	06/10/2003.	04/15/2023.
31393T	CC	8	FNMA REMIC Ser 2003-92 CI MB.....	.....	..	..	4	1	724,137	...106.762	807,494	756,350	746,053	.....	.....704	.....	.....	.....5.000	5.573	MON...	3,151	37,818	08/26/2004.	09/25/2023.
31393U	HG	1	FNMA REMIC Ser 2003-120 CI JD.....	.....	..	..	4	1	1,114,973	...106.378	1,188,316	1,117,067	1,113,740	.....	.....(37)	.....	.....	.....5.000	5.034	MON...	4,654	55,853	03/16/2004.	12/25/2023.
31393U	QG	1	FNMA REMIC Ser 2003-117 CI MD.....	.....	..	..	4	1	2,985,539	...106.490	3,403,741	3,196,295	3,125,417	.....	.....5,813	.....	.....	.....5.000	5.788	MON...	13,318	159,815	11/07/2003.	12/25/2023.
31393V	4V	0	FHLMC REMIC Ser 2627 CI MW.....	.....	..	..	4	1	851,092	...106.607	895,987	840,455	841,327	.....	.....(216)	.....	.....	.....5.000	4.895	MON...	3,502	42,023	06/23/2003.	06/15/2023.
31393Y	4J	1	FNMA REMIC Ser 2004-51 CI KW.....	.....	..	..	4	1	921,228	...108.672	1,005,519	925,276	921,706	.....	.....15	.....	.....	.....5.500	5.573	MON...	4,241	50,890	12/01/2004.	07/25/2024.
31394A	LU	8	FNMA REMIC Ser 2004-W10 CI A5.....	.....	..	..	4	1	6,730,574	...102.728	6,786,116	6,605,939	6,671,700	.....	.....(4,180)	.....	.....	.....5.500	5.380	MON...	30,277	363,327	09/24/2004.	08/25/2034.
31394A	PF	7	FNMA REMIC Ser 2004-65 CI ZA.....	.....	..	..	4	1	11,746,906	...107.354	13,226,855	12,320,842	11,969,285	.....	.....5,833	.....	.....	.....4.500	5.342	MON...	46,203	554,438	03/13/2009.	08/25/2034.
31394A	XM	3	FNMA Grantor Tr Ser 2004-T4 CI A19.....	.....	..	..	4	1	1,117,482	...103.082	1,144,734	1,110,507	1,114,329	.....	.....539	.....	.....	.....4.731	4.692	MON...	4,378	52,813	12/18/2008.	08/25/2034.
31394B	6M	1	FNMA REMIC Ser 2005-6 CI MB.....	.....	..	..	4	1	2,899,033	...106.379	3,078,665	2,894,059	2,888,303	.....	.....(325)	.....	.....	.....5.000	4.987	MON...	12,059	144,703	02/09/2005.	02/25/2025.
31394B	DH	4	FNMA REMIC Ser 2004-78 CI Z.....	.....	..	..	4	1	13,453,042	...107.155	14,198,531	13,250,461	13,337,646	.....	.....(821)	.....	.....	.....5.500	5.223	MON...	60,731	728,775	03/13/2009.	11/25/2034.
31394B	FS	8	FNMA REMIC Ser 2004-79 CI ZJ.....	.....	..	..	4	1	26,123,569	...107.403	27,661,903	25,755,339	25,996,911	.....	.....(33,484)	.....	.....	.....5.500	5.293	MON...	118,045	1,375,230	12/01/2016.	11/25/2034.
31394D	E4	8	FNMA REMIC Ser 2005-53 CI MJ.....	.....	..	..	4	1	6,906,964	...109.838	7,369,998	6,709,861	6,769,415	.....	.....(294)	.....	.....	.....5.500	5.128	MON...	30,754	369,042	03/09/2009.	06/25/2035.
31394D	JW	1	FNMA REMIC Ser 2005-W2 CI A8.....	.....	..	..	4	1	9,997,133	...107.954	10,861,326	10,061,087	10,006,733	.....	.....787	.....	.....	.....5.410	5.495	MON...	45,359	544,305	04/25/2005.	05/25/2035.
31394D	VB	3	FNMA REMIC Ser 2005-43 CI GC.....	.....	..	..	4	1	3,878,624	...108.732	4,006,930	3,685,154	3,755,738	.....	.....(10,936)	.....	.....	.....5.500	4.901	MON...	16,890	202,683	03/16/2009.	05/25/2035.
31394F	H7	3	FNMA REMIC Ser 2005-83 CI LB.....	.....	..	..	4	1	11,588,427	...106.687	12,583,207	11,794,531	11,714,926	.....	.....6,444	.....	.....	.....5.500	5.756	MON...	54,058	648,699	10/20/2005.	10/25/2035.
31394G	S8	7	FHLMC REMIC Ser 2657 CI DT.....	.....	..	..	4	1	582,962	...106.701	672,577	630,336	617,621	.....	.....968	.....	.....	.....5.000	6.000	MON...	2,626	31,517	08/26/2003.	08/15/2023.
31394H	4W	8	FHLMC REMIC Ser 2664 CI AY.....	.....	..	..	4	1	1,322,087	...106.601	1,520,035	1,425,912	1,397,070	.....	.....1,108	.....	.....	.....5.000	6.001	MON...	5,941	71,296	08/18/2003.	08/15/2023.
31394H	ZZ	7	FHLMC REMIC Ser 2672 CI XB.....	.....	..	..	4	1	442,709	...108.596	467,896	430,860	436,150	.....	.....(523)	.....	.....	.....5.500	4.815	MON...	1,975	23,697	02/03/2005.	09/15/2023.
31394J	KW	6	FHLMC REMIC Ser 2673 CI QL.....	.....	..	..	4	1	4,572,386	...108.924	4,866,837	4,468,087	4,486,672	.....	.....(2,396)	.....	.....	.....5.500	5.246	MON...	20,479	245,745	09/30/2004.	09/15/2023.
31394J	MS	3	FHLMC REMIC Ser 2676 CI KY.....	.....	..	..	4	1	3,223,042	...106.570	3,629,661	3,405,885	3,356,256	.....	.....3,601	.....	.....	.....5.000	5.700	MON...	14,191	170,294	11/05/2003.	09/15/2023.
31394J	YA	9	FHLMC REMIC Ser 2697 CI LG.....	.....	..	..	4	1	1,408,038	...106.256	1,673,400	1,574,876	1,531,034	.....	.....3,737	.....	.....	.....4.500	5.834	MON...	5,906	70,869	10/09/2003.	10/15/2023.
31394L	N5	7	FHLMC REMIC Ser 2701 CI AC.....	.....	..	..	4	1	1,938,488	...106.679	2,220,619	2,081,598	2,042,273	.....	.....2,870	.....	.....	.....5.000	5.849	MON...	8,673	104,080	11/06/2003.	11/15/2023.
31394M	YB	0	FHLMC REMIC Ser 2720 CI PC.....	.....	..	..	4	1	749,340	...106.784	859,534	804,931	784,814	.....	.....1,429	.....	.....	.....5.000	6.165	MON...	3,354	40,246	06/29/2006.	12/15/2023.
31394U	ZS	4	FHLMC REMIC Ser 2005-112 CI NE.....	.....	..	..	4	1	13,130,323	...110.112	13,659,865	12,405,383	12,631,134	.....	.....(39,025)	.....	.....	.....6.000	5.279	MON...	62,027	744,323	03/09/2009.	12/25/2035.
31394W	KC	1	FHLMC REMIC Ser 2777 CI DG.....	.....	..	..	4	1	583,692	...100.750	674,971	669,948	662,709	.....	.....4,996	.....	.....	.....4.000	6.080	MON...	2,233	27,128	05/16/2006.	04/15/2033.
31394Y	XS	8	FHLMC REMIC Ser 2811 CI DT.....	.....	..	..	4	1	577,034	...106.881	623,361	583,231	580,731	.....	.....103	.....	.....	.....5.000	5.164	MON...	2,430	29,162	01/28/2005.	06/15/2024.
31395B	R3	9	FNMA REMIC Ser 2006-24 CI Z.....	.....	..	..	4	1	47,895,439	...112.149	52,629,362	46,927,945	47,401,911	.....	.....(1,698)	.....	.....	.....5.500	5.114	MON...	215,086	2,581,037	03/12/2009.	04/25/2036.
31395D	J4	2	FNMA REMIC Ser 2006-43 CI KD.....	.....	..	..	4	1	3,748,114	...111.505	3,977,955	3,567,509	3,629,610	.....	.....(34)	.....	.....	.....6.000	5.122	MON...	17,838	214,051	03/10/2009.	06/25/2036.
31395G	M4	1	FHLMC REMIC Ser 2868 CI AV.....	.....	..	..	4	1	1,827,186	...106.489	1,945,447	1,826,901	1,824,407	.....	.....(76)	.....	.....	.....5.000	5.026	MON...	7,612	91,345	02/09/2005.	08/15/2024.
31395J	MG	8	FHLMC REMIC Ser 2892 CI AD.....	.....	..	..	4	1	475,725	...107.138	510,002	476,023	475,289	.....	.....(13)	.....	.....	.....5.000	5.034	MON...	1,983	23,801	02/14/2005.	11/15/2024.
31395K	HE	6	FHLMC REMIC Ser 2904 CI PE.....	CF..	..	..	4	1	8,345,710	...111.408	8,953,633	8,036,795	8,160,068	.....	.....(2,098)	.....	.....	.....5.500	4.919					

SCHEDULE D - PART 1

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

E10.9

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification			Code	F o r e i g n B o n d C H A R	NAIC Desig- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31395X	WS 0	FHLMC REMIC Ser 3019 CI ZQ.....	.....	..	.....4	1	82,822,246	...110.297	92,099,834	83,501,441	83,046,761	.....	.....142	.....	.....	.....5.000	5.177	MON...	347,923	4,175,072	03/16/2009.	06/15/2035.
31396F	G3 1	FHLMC REMIC Ser 3068 CI Z.....	.....	..	.....4	1	10,272,572	...112.638	11,336,893	10,064,919	10,181,010	.....	.....(1,459)	.....	.....	.....5.500	5.085	MON...	46,131	553,570	03/16/2009.	11/15/2035.
31396J	UF 0	FHLMC REMIC Ser 3143 CI B.....	.....	..	.....4	1	2,490,813	...109.542	2,808,346	2,563,719	2,535,875	.....	.....1,062	.....	.....	.....5.500	5.938	MON...	11,750	141,005	08/29/2006.	04/15/2026.
31396T	KH 5	FHLMC REMIC Ser 3174 CI DG.....	.....	..	.....4	1	3,598,988	...112.265	3,838,870	3,419,466	3,483,107	.....	.....710	.....	.....	.....6.000	5.108	MON...	17,097	205,168	03/09/2009.	06/15/2036.
31396T	QY 2	FHLMC REMIC Ser 3174 CI PZ.....	.....	..	.....4	1	15,504,514	...109.170	17,015,005	15,585,846	15,525,740	.....	.....128	.....	.....	.....5.000	5.124	MON...	64,941	779,292	03/13/2009.	01/15/2036.
31396W	Q7 4	FNMA REMIC Ser 2007-74 CI ZE.....	.....	..	.....4	1	8,700,611	...112.059	9,564,962	8,535,678	8,603,026	.....	.....(82)	.....	.....	.....5.500	5.122	MON...	39,122	469,462	03/16/2009.	08/25/2037.
31396X	FY 5	FNMA REMIC Ser 2007-77 CI PE.....	CF..	..	4	1	10,410,094	...111.919	11,359,768	10,150,000	10,196,616	.....	.....(27,826)	.....	.....	.....6.000	5.724	MON...	50,750	609,000	10/24/2007.	08/25/2037.
31396X	GH 1	FHLMC REMIC Ser 2007-77 CI MD.....	CF..	..	4	1	4,415,633	...104.038	4,192,469	4,029,744	4,082,373	.....	.....(18,677)	.....	.....	.....6.000	4.233	MON...	20,149	241,785	10/21/2009.	12/25/2036.
31396X	HW 7	FNMA REMIC Ser 2007-77 CI DC.....	.....	..	.....4	1	8,043,398	...113.522	8,851,623	7,797,296	7,879,279	.....	.....935	.....	.....	.....6.000	5.530	MON...	38,986	467,838	01/11/2008.	08/25/2037.
31396Y	F7 2	FNMA REMIC Ser 2008-29 CI ZA.....	.....	..	.....4	1	8,734,703	...107.272	9,866,628	9,197,792	8,929,275	.....	.....(219)	.....	.....	.....4.500	5.524	MON...	34,492	413,901	03/13/2009.	04/25/2038.
31397A	6C 2	FHLMC REMIC Ser 3209 CI TZ.....	CF..	..	4	1	3,130,828	...109.188	3,476,651	3,184,087	3,151,567	.....	.....170	.....	.....	.....5.000	5.365	MON...	13,267	159,204	03/12/2009.	08/15/2036.
31397A	QF 3	FHLMC REMIC Ser 3203 CI LX.....	.....	..	.....4	1	2,405,394	...110.989	2,515,633	2,266,567	2,327,860	.....	.....(30)	.....	.....	.....6.500	5.321	MON...	12,277	147,327	03/09/2009.	08/15/2036.
31397B	PV 7	FHLMC REMIC Ser 3230 CI NE.....	.....	..	.....4	1	7,764,470	...111.482	8,475,866	7,602,908	7,656,857	.....	.....620	.....	.....	.....5.500	5.163	MON...	34,847	418,160	02/03/2009.	10/15/2036.
31397F	QV 7	FHLMC REMIC Ser 3290 CI PE.....	CF..	..	4	1	5,306,741	...112.112	5,802,604	5,175,730	5,218,002	.....	.....(345)	.....	.....	.....5.500	5.097	MON...	23,722	284,665	02/03/2009.	03/15/2037.
31397G	5Y 2	FHLMC REMIC Ser 3287 CI GD.....	CF..	..	4	1	5,158,628	...111.004	5,556,122	5,005,339	5,059,970	.....	.....(135)	.....	.....	.....5.500	4.935	MON...	22,941	275,294	02/06/2009.	03/15/2037.
31397J	RP 1	FHLMC REMIC Ser 3345 CI JN.....	.....	..	.....4	1	23,594,851	...111.011	25,632,061	23,089,763	23,202,706	.....	.....(7,650)	.....	.....	.....6.000	5.771	MON...	115,449	1,385,386	10/25/2007.	07/15/2037.
31397K	AN 1	FHLMC REMIC Ser 3354 CI PH.....	CF..	..	4	1	12,555,142	...110.678	13,329,274	12,043,302	12,185,558	.....	.....4,373	.....	.....	.....5.500	4.922	MON...	55,198	662,382	03/16/2009.	08/15/2037.
31397M	TV 9	FNMA REMIC Ser 2008-84 CI L.....	.....	..	.....4	1	5,094,128	...110.994	5,397,782	4,863,130	4,941,583	.....	.....3,653	.....	.....	.....6.000	5.068	MON...	24,316	291,788	03/10/2009.	09/25/2038.
31397S	DQ 4	FNMA REMIC Ser 2011-23 CI A.....	.....	..	.....4	1	46,240	...100.805	46,045	45,678	45,665	.....	.....(177)	.....	.....	.....4.000	3.100	MON...	152	1,827	03/15/2011.	12/25/2036.
31397W	QB 4	FHLMC REMIC Ser 3473 CI CH.....	CF..	..	4	1	5,236,748	...110.747	5,634,765	5,087,980	5,149,808	.....	.....201	.....	.....	.....5.500	4.951	MON...	23,320	279,839	03/13/2009.	07/15/2038.
31398F	EF 4	FNMA REMIC Ser 2009-77 CI PX.....	.....	..	.....4	1	6,939,883	...107.198	7,249,099	6,762,371	6,788,231	.....	.....2,034	.....	.....	.....5.000	4.580	MON...	28,177	338,118	10/15/2009.	10/25/2039.
31398J	LB 7	FHLMC REMIC Ser 3561 CI PE.....	CF..	..	4	1	18,501,245	...107.951	19,361,263	17,935,166	18,094,382	.....	.....(50,836)	.....	.....	.....5.000	4.617	MON...	74,730	896,758	10/15/2009.	08/15/2039.
31398K	6C 9	FHLMC REMIC Ser 3585 CI UB.....	.....	..	.....4	1	12,261,410	...107.095	13,515,710	12,620,300	12,448,778	.....	.....(2,228)	.....	.....	.....4.500	5.023	MON...	47,326	567,913	10/15/2009.	10/15/2039.
31398K	KA 7	FHLMC REMIC Ser 3591 CI BL.....	CF..	..	4	1	13,100,802	...106.974	14,318,725	13,385,238	13,260,315	.....	.....218	.....	.....	.....4.500	4.825	MON...	50,195	602,336	10/15/2009.	10/15/2039.
31398N	L7 7	FNMA REMIC Ser 2010-110 CI EP.....	.....	..	.....4	1	24,390,814	...104.878	25,394,062	24,213,000	24,305,860	.....	.....(14,791)	.....	.....	.....4.000	3.943	MON...	80,710	968,520	10/06/2010.	10/25/2040.
31398N	MH 4	FNMA REMIC Ser 2010-114 CI BY.....	.....	..	.....4	1	11,305,555	...104.725	11,636,078	11,111,111	11,167,243	.....	.....(24,007)	.....	.....	.....4.000	3.776	MON...	37,037	444,444	10/06/2010.	10/25/2040.
31402Q	NR 8	FNMA Pool #734900.....	.....	..	.....4	1	9,566	...104.182	10,840	10,404	10,180	.....	.....104	.....	.....	.....3.500	6.131	MON...	30	364	08/28/2003.	08/25/2018.
31403A	WY 7	FNMA Pool #743263.....	.....	..	.....4	1	166,028	...104.182	185,491	178,046	174,872	.....	.....1,009	.....	.....	.....3.500	5.400	MON...	519	6,231	10/17/2003.	10/25/2018.
31405E	6P 5	FNMA Pool #787578.....	.....	..	.....4	1	371,301	...114.084	414,211	363,075	370,432	.....	.....(86)	.....	.....	.....6.000	5.287	MON...	1,815	21,785	08/26/2005.	07/25/2035.
31406J	Y8 0	FNMA Pool #811735.....	.....	..	.....4	1	187,708	...102.983	203,716	197,815	194,305	.....	.....756	.....	.....	.....4.000	5.065	MON...	659	7,913	10/26/2005.	03/25/2020.
31411D	FZ 7	FNMA Pool #904784.....	.....	..	.....4	1	174,660	...105.634	183,697	173,899	174,547	.....	.....87	.....	.....	.....2.996	2.869	MON...	434	4,502	01/19/2007.	12/25/2036.
31412P	GX 3	FNMA Pool #930914.....	.....	..	.....4	1	5,572,648	...106.030	5,924,393	5,587,489	5,572,624	.....	.....4,033	.....	.....	.....4.000	4.033	MON...	18,625	223,500	10/07/2009.	04/25/2039.
31412U	Z4 5	FNMA Pool #935563.....	.....	..	.....4	1	2,224,435	...105.217	2,317,748	2,202,837	2,222,735	.....	.....(337)	.....	.....	.....4.000	3.757	MON...	7,343	88,113	08/10/2011.	09/25/2039.
31414U	2A 5	FNMA Pool #976969.....	.....	..	.....4	1	847,285	...113.394	964,688	850,741	847,281	.....	.....1	.....	.....	.....6.000	6.078	MON...	4,254	51,045	07/23/2008.	02/25/2038.
31414U	XN 3	FNMA Pool #976885.....	.....	..	.....4	1	478,981	...113.139	539,049	476,450	478,692	.....	.....(58)	.....	.....	.....6.000	5.814	MON...	2,382	28,587	07/07/2008.	04/25/2038.
31416H	ZM 0	FNMA Pool #AA0747.....	.....	..	.....4	1	2,834,200	...105.683	3,038,107	2,874,739	2,836,173	.....	.....269	.....	.....	.....4.000	4.333	MON...	9,582	114,990	10/14/2009.	03/25/2039.
31417C	5A 9	FNMA Pool #AB6240.....	.....	..	.....4	1	6,872,023	...103.117	6,990,629	6,779,337	6,867,087	.....	.....(941)	.....	.....	.....3.500	3.250	MON...	19,773	237,277	09/24/2013.	09/25/2042.
31417G	D6 0	FNMA Pool #AB9124.....	.....	..	.....4	1	5,193,409	...100.308	5,190,751	5,174,813	5,188,679	.....	.....(1,661)	.....	.....	.....2.500	2.423	MON...	10,781	129,370	02/05/2014.	04/25/2028.
31417G	FN 1	FNMA Pool #AB9172.....	.....	..	.....4	1	6,804,158	...100.307	6,849,662	6,828,698	6,806,280	.....	.....653	.....	.....	.....2.500	2.550	MON...	14,226	170,717	12/09/2013.	04/25/2028.
31418A	JV 1	FNMA Pool #MA1175.....	.....	..	.....4	1	9,535,724	...99.971	9,160,837	9,163,458	9,510,021	.....	.....(4,506)	.....	.....	.....3.000	2.383	MON...	22,909	274,904	08/02/2012.	08/25/2042.
31418B	AP 1	FNMA Pool #MA1813.....	.....	..	.....4	1	6,487,500	...107.612	6,510,357	6,049,832	6,476,091	.....	.....(2,630)	.....	.....	.....4.500	2.656	MON...	22,687	272,243	03/12/2014.	03/25/2044.
31418B	B6 2	FNMA Pool #MA1860.....	.....	..	.....4	1	12,570,761	...107.560	12,605,283	11,719,282	12,547,231	.....	.....(4,915)	.....	.....	.....4.500	2.695	MON...	43,947	527,368	04/09/2014.	04/25/2044.
31419A	DT 1	FNMA Pool #AE0113.....	.....	..	.....4	1	3,840,927	...105.214	4,034,398	3,834,487	3,840,021	.....	.....(143)	.....	.....	.....4.000	3.924	MON...	12,782	153,379	12/07/2010.	07/25/2040.

SCHEDULE D - PART 1

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

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5		8	9	12	13			14	15	16	17	18	19	20	21	22		
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation					Actual Cost	Rate Used to Obtain Fair Value										Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31419E	X5	3	FNMA Pool #AE4299.....	.....	..	.....4	1	5,863,863	...105.530	6,128,057	5,806,928	5,858,864	.....	.....(902)	.....	.....4.000	3.806	MON...	19,356	232,277	07/14/2011.	09/25/2040.		
31419F	SN	7	FNMA Pool #AE5024.....	.....	..	.....4	1	9,167,937	...105.545	9,678,144	9,169,728	9,166,911	.....	.....(148)	.....	.....4.000	3.954	MON...	30,566	366,789	12/09/2010.	12/25/2040.		
31419L	EY	5	FNMA Pool #AE9150.....	.....	..	.....4	1	8,646,744	...105.497	8,670,898	8,219,094	8,630,357	.....	.....(4,035)	.....	.....4.000	2.684	MON...	27,397	328,764	10/18/2013.	12/25/2040.		
26999999. U.S. Special Revenue - Residential Mortgage-Backed Securities.....								1,380,671,326	XXX	1,444,838,102	1,356,050,685	1,374,512,970	0	(643,451)	0	XXX	XXX	XXX	5,017,088	60,876,349	XXX	XXX		
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																								
31359P	DJ	2	FNMA ACES Ser 1997-M2 CI Z.....	.....	..	.....4	1	248,794	...99.001	229,320	231,635	244,097	.....	.....(718)	.....	.....7.125	6.325	MON...	1,375	16,504	05/13/2004.	01/17/2037.		
27999999. U.S. Special Revenue - Commercial Mortgage-Backed Securities.....								248,794	XXX	229,320	231,635	244,097	0	(718)	0	XXX	XXX	XXX	1,375	16,504	XXX	XXX		
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																								
04057P	JA	7	Arizona Sch Facs Brd Ctf's Rev LBASS Qual.....	.....	..	.....1FE	1FE	13,500,000	...108.082	14,591,070	13,500,000	13,500,000	.....	.....	.....	.....6.000	6.000	MS.....	270,000	810,000	09/24/2010.	09/01/2027.		
45528S	5R	3	Indianapolis IN Pub Impt Rev LBASS Bld A.....	CF..	..	4	1FE	12,000,000	...120.782	14,493,840	12,000,000	12,000,000	.....	.....	.....	.....5.966	5.966	JJ.....	330,119	715,920	02/25/2010.	01/15/2030.		
49151E	2Q	5	Kentucky St Ppty & Bldgs Rev LBASS Bld A.....	.....	..	.....4	1FE	6,500,000	...116.801	7,592,065	6,500,000	6,500,000	.....	.....	.....	.....6.573	6.573	FA.....	178,019	427,245	06/24/2009.	08/01/2029.		
49151E	4L	4	Kentucky St Ppty & Bldgs Rev LBASS Bld A.....	.....	..	.....4	1FE	27,000,000	...111.333	30,059,910	27,000,000	27,000,000	.....	.....	.....	.....5.561	5.561	MN.....	250,245	1,501,470	10/28/2009.	11/01/2022.		
645918	YE	7	New Jersey Econ Dev Auth Rev LBASS Bld A.....	.....	..	.....4	1FE	11,249,399	...102.507	11,291,146	11,015,000	11,221,442	.....	.....81,742	.....	.....6.425	6.255	JD.....	31,454	707,714	08/11/2010.	12/15/2035.		
745235	PF	2	Puerto Rico Pub Bldg Auth Rev LBASS Gtd.....	.....	..	.....4	1FE	750,000	...103.411	775,583	750,000	750,000	.....	.....	.....	.....5.500	5.500	JJ.....	20,625	41,250	03/10/2009.	07/01/2021.		
92812Q	4B	0	Virginia St Hsg Dev Auth Rev LBASS Txbl.....	.....	..	.....2	1FE	10,000,000	...99.482	9,948,200	10,000,000	10,000,000	.....	.....	.....	.....4.422	4.422	AO.....	110,550	442,200	09/25/2012.	10/01/2042.		
28999999. U.S. Special Revenue - Other Loan-Backed and Structured Securities.....								80,999,399	XXX	88,751,814	80,765,000	80,971,442	0	81,742	0	XXX	XXX	XXX	1,191,012	4,645,799	XXX	XXX		
31999999. Total - U.S. Special Revenue & Special Assessment Obligations.....								2,911,568,778	XXX	3,277,606,458	3,000,008,699	3,018,723,467	(64,109)	10,221,143	0	XXX	XXX	XXX	26,238,049	135,290,787	XXX	XXX		
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																								
000000	00	0	Duke Finance LLC 1st Lien TL Nt 1.....	.....	..	.....4FE	4FE	6,699,248	...100.000	7,443,609	7,443,609	6,765,007	.....	.....65,759	.....	.....7.000	9.452	MJSD.....	1,447	320,201	05/23/2016.	10/28/2021.		
000000	00	0	Tronair Parent Inc 2nd Lien Term Ln Nt 1.....	.....	..	.....4Z	4Z	6,755,000	...100.000	7,000,000	7,000,000	6,759,159	.....	.....4,159	.....	.....9.588	10.234	MJSD.....	44,743	94,792	10/19/2016.	09/08/2024.		
00103Y	AE	1	AES Red Oak LLC Sec Nt.....	.....	..	.....4	4FE	781,612	...100.000	781,612	781,612	781,612	.....	.....	.....	.....8.540	8.632	FMAN.....	5,748	66,750	03/10/2000.	11/30/2019.		
0010EP	A#	5	AEP Texas Priv Pl.....	.....	..	.....2	2	15,000,000	...102.003	15,300,376	15,000,000	15,000,000	.....	.....	.....	.....4.670	4.670	AO.....	118,696	700,500	04/30/2014.	04/30/2044.		
00111@	AA	2	AES Hawaii Inc Sr Sec Nt.....	.....	..	.....4	5	8,019,022	...90.633	7,459,651	8,230,650	8,153,269	.....	.....12,168	.....	.....6.870	7.287	MJSD.....	1,571	565,446	07/30/2003.	06/30/2022.		
00115A	AC	3	AEP Transmission Co LLC Sr Nt.....	.....	..	.....2	1FE	5,605,893	...99.197	5,654,235	5,700,000	5,606,050	.....	.....157	.....	.....4.000	4.096	JD.....	25,333	.....	11/16/2016.	12/01/2046.		
001192	AL	7	AGL Capital Corp Sr Nt.....	.....	..	.....2FE	2FE	5,106,816	...102.523	5,177,412	5,050,000	5,102,077	.....	.....(4,560)	.....	.....3.875	3.737	MN.....	25,005	194,057	01/28/2016.	11/15/2025.		
00163M	AK	0	AMB Property LP Co Gtd Nt.....	.....	..	.....2FE	2FE	2,107,692	...111.913	2,014,429	1,800,000	1,931,529	.....	.....(41,811)	.....	.....6.625	3.946	JD.....	9,938	119,250	06/25/2012.	12/01/2019.		
00206R	AG	7	AT&T Inc Nt.....	.....	..	.....2FE	2FE	35,032,805	...113.654	42,017,847	36,970,000	35,248,801	.....	.....33,164	.....	.....6.300	6.707	JJ.....	1,073,979	2,329,110	04/08/2011.	01/15/2038.		
00206R	AJ	1	AT&T Inc Nt.....	.....	..	.....2FE	2FE	10,975,800	...103.899	11,428,912	11,000,000	10,996,697	.....	.....2,880	.....	.....5.500	5.529	FA.....	252,083	605,000	01/29/2008.	02/01/2018.		
00206R	AR	3	AT&T Inc Nt.....	.....	..	.....2FE	2FE	14,314,720	...107.523	15,053,192	14,000,000	14,084,398	.....	.....(36,548)	.....	.....5.800	5.495	FA.....	306,756	812,000	06/24/2009.	02/15/2019.		
00206R	AS	1	AT&T Inc Sr Nt.....	.....	..	.....2FE	2FE	20,789,800	...115.772	23,154,340	20,000,000	20,704,669	.....	.....(14,673)	.....	.....6.550	6.253	FA.....	494,889	1,310,000	11/12/2009.	02/15/2039.		
00206R	BN	1	AT&T Inc Sr Nt.....	.....	..	.....2FE	2FE	9,992,200	...95.882	9,588,190	10,000,000	9,995,103	.....	.....756	.....	.....2.625	2.634	JD.....	21,875	262,500	12/06/2012.	12/01/2022.		
00206R	CU	4	AT&T Inc Sr Nt.....	.....	..	.....2FE	2FE	5,487,130	...107.250	5,898,723	5,500,000	5,487,344	.....	.....5,666	.....	.....5.650	5.666	FA.....	117,394	160,554	01/29/2016.	02/15/2047.		
00206R	CX	8	AT&T Inc Sr Nt.....	.....	..	.....2FE	2FE	46,144,237	...109.292	49,181,355	45,000,000	45,908,426	.....	.....(235,810)	.....	.....5.875	5.078	AO.....	660,938	2,643,750	03/21/2016.	10/01/2019.		
00206R	CY	6	AT&T Inc Sr Nt.....	.....	..	.....2FE	2FE	9,503,585	...107.506	10,213,042	9,500,000	9,503,019	.....	.....(566)	.....	.....5.200	5.189	MS.....	145,456	247,000	03/21/2016.	03/15/2020.		
00206R	CZ	3	AT&T Inc Sr Nt.....	.....	..	.....2FE	2FE	9,908,563	...105.768	10,047,941	9,500,000	9,848,632	.....	.....(59,930)	.....	.....4.600	3.633	FA.....	165,089	218,500	03/21/2016.	02/15/2021.		
00206R	DA	7	AT&T Inc Sr Nt.....	.....	..	.....2FE	2FE	13,834,172	...107.551	13,981,656	13,000,000	13,711,939	.....	.....(122,232)	.....	.....5.000	3.572	MS.....	216,667	325,000	03/21/2016.	03/01/2021.		
00206R	DC	3	AT&T Inc Sr Nt.....	.....	..	.....2FE	2FE	19,938,516	...104.244	20,848,720	20,000,000	19,943,821	.....	.....5,305	.....	.....4.450	4.496	AO.....	222,500	890,000	03/21/2016.	04/01/2024.		
00206R	DF	6	AT&T Inc Sr Nt.....	.....	..	.....2FE	2FE	2,691,947	...109.911	2,747,770	2,500,000	2,689,070	.....	.....(2,877)	.....	.....6.000	5.428	FA.....	56,667	75,000	03/21/2016.	08/15/2040.		
00206R	DH	2	AT&T Inc Sr Nt.....	.....	..	.....2FE	2FE	1,038,044	...99.617	996,172	1,000,000	1,037,469	.....	.....(575)	.....	.....5.150	4.890	MS.....	15,164	25,750	03/21/2016.	03/15/2042.		
00209T	AB	1	AT&T Broadband Co Gtd Nt.....	.....	..	.....1FE	1FE	2,868,870	...135.350	3,906,210	2,886,000	2,877,438	.....	.....1,047	.....	.....9.455	9.522	MN.....	34,867	272,871	11/18/2002.	11/15/2022.		
002824	AU	4	Abbott Labs Sr Nt.....	.....	..	.....1FE	1FE	6,577,396	...107.001	7,068,460	6,606,000	6,598,396	.....	.....3,119	.....	.....5.125	5.180	AO.....	84,639	338,558	02/26/2009.	04/01/2019.		
002824	AV	2	Abbott Labs Sr Nt.....	.....	..	.....1FE	1FE	4,988,550	...119.002	5,950,090	5,000,000	4,990,260	.....	.....205	.....	.....6.000	6.016	AO.....	75,000	300,000	02/26/2009.	04/01/2039.		
00287Y	AM	1	ABBVIE Inc Sr Nt.....	.....	..	.....2FE	2FE	15,647,477	...94.075	15,287,139	16,250,000	15,653,913	.....	.....2,381	.....	.....4.400	4.643	MN.....	109,236	363,000	12/01/2016.	11/06/2042.		

SCHEDULE D - PART 1

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

E10.11

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
			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
CUSIP Identification																						
00287Y AQ 2	ABBVIE Inc Sr Nt.....	.....	..	.....	.....	2FE	23,487,585	99.049	23,276,468	23,500,000	23,490,985	.....	1,352	.....	.....	3.600	3.605	MN.....	110,450	846,000	03/01/2016.	05/14/2025.
00287Y AS 8	ABBVIE Inc Sr Nt.....	.....	..	.....	.....	2FE	38,082,075	98.113	37,773,505	38,500,000	38,092,225	.....	7,808	.....	.....	4.700	4.768	MN.....	236,240	1,809,500	03/01/2016.	05/15/2045.
00786W AK 5	Aeroquip-Vickers Inc MT Nt.....	.....	..	.....	.....	2FE	1,000,000	104.166	1,041,658	1,000,000	1,000,000	.....	.....	.....	.....	7.070	7.072	MN.....	70,700	.....	02/18/1998.	02/23/2018.
00802# AA 4	Aerostar Airport Sr Nt.....	.....	..	.....	4	3FE	24,680,328	94.039	23,209,021	24,680,328	24,680,328	.....	.....	.....	.....	5.750	5.750	MS.....	390,258	1,419,119	03/22/2013.	03/22/2035.
00817Y AW 8	Aetna Inc Sr Nt.....	.....	..	.....	.....	2FE	41,842,920	98.927	41,549,298	42,000,000	41,850,655	.....	7,735	.....	.....	3.200	3.244	JD.....	59,733	694,400	06/02/2016.	06/15/2026.
00817Y AX 6	Aetna Inc Sr Nt.....	.....	..	.....	.....	2FE	29,470,500	100.415	29,622,337	29,500,000	29,471,007	.....	507	.....	.....	4.375	4.381	JD.....	57,361	666,823	06/02/2016.	06/15/2046.
009158 AT 3	Air Prods & Chems Inc Sr Nt.....	.....	..	.....	.....	1FE	29,877,900	99.862	29,958,540	30,000,000	29,921,631	.....	11,650	.....	.....	2.750	2.797	FA.....	339,167	825,000	01/30/2013.	02/03/2023.
009363 AN 2	Airgas Inc Sr Nt.....	.....	..	.....	.....	1FE	17,969,940	100.186	18,033,552	18,000,000	17,993,039	.....	6,096	.....	.....	1.650	1.685	FA.....	112,200	324,000	02/11/2013.	02/15/2018.
009363 AP 7	Airgas Inc Sr Nt.....	.....	..	.....	.....	1FE	12,985,830	100.049	13,006,422	13,000,000	12,993,393	.....	2,015	.....	.....	2.375	2.392	FA.....	116,639	328,250	02/11/2013.	02/15/2020.
010392 FJ 2	Alabama Power Co Sr Nt.....	.....	..	.....	.....	1FE	10,013,800	95.591	9,559,080	10,000,000	10,013,094	.....	(291)	.....	.....	3.850	3.842	JD.....	32,083	385,000	04/12/2013.	12/01/2042.
01741R AC 6	Allegheny Technologies Inc Sr Nt.....	.....	..	.....	.....	4FE	36,859,262	107.000	31,140,210	29,103,000	31,750,789	.....	(1,002,958)	.....	.....	9.375	5.310	JD.....	227,367	2,728,406	03/30/2011.	06/01/2019.
01877K AB 9	Alliance Pipeline LP Sr Nt.....	.....	..	.....	4	2FE	1,128,411	104.503	1,066,719	1,020,755	1,050,674	.....	(7,997)	.....	.....	6.996	5.187	JD.....	198	71,412	08/12/2005.	12/31/2019.
01959L AA 0	Allina Health System Nt.....	.....	..	.....	.....	1FE	16,515,010	106.604	17,429,672	16,350,000	16,511,479	.....	(2,592)	.....	.....	4.805	4.742	MN.....	100,384	785,618	10/08/2015.	11/15/2045.
020039 AJ 2	Alltel Corp Deb.....	LS...	..	.....	.....	2FE	4,424,100	116.095	5,804,735	5,000,000	4,608,500	.....	18,380	.....	.....	6.800	7.800	MN.....	56,667	340,000	08/10/1999.	05/01/2029.
02209S AD 5	Altria Group Inc Co Gtd Nt.....	.....	..	.....	.....	1FE	30,546,156	114.356	27,788,411	24,300,000	25,916,683	.....	(802,982)	.....	.....	9.700	5.862	MN.....	333,923	2,357,100	04/08/2010.	11/10/2018.
02209S AL 7	Altria Group Inc Co Gtd Nt.....	.....	..	.....	.....	1FE	1,991,500	108.980	2,179,596	2,000,000	1,995,811	.....	849	.....	.....	4.750	4.804	MN.....	14,778	95,000	05/02/2011.	05/05/2021.
02209S AR 4	Altria Group Inc Sr Nt.....	.....	..	.....	.....	1FE	8,961,660	115.512	10,396,098	9,000,000	8,965,653	.....	551	.....	.....	5.375	5.402	JJ.....	202,906	483,750	10/28/2013.	01/31/2044.
02209S AS 2	Altria Group Inc Sr Nt.....	.....	..	.....	.....	1FE	20,869,380	105.662	22,188,957	21,000,000	20,906,444	.....	11,189	.....	.....	4.000	4.073	JJ.....	352,333	840,000	10/28/2013.	01/31/2024.
023608 AG 7	Ameren Corp Sr Nt.....	.....	..	.....	.....	2FE	30,112,334	100.499	30,225,074	30,075,000	30,107,962	.....	(3,627)	.....	.....	3.650	3.636	FA.....	414,701	795,860	11/24/2015.	02/15/2026.
02361D AQ 3	Ameren Illinois Co 1st Mtg.....	.....	..	.....	.....	1FE	990,010	102.501	1,025,011	1,000,000	990,135	.....	125	.....	.....	4.150	4.209	MS.....	31,240	12,071,219	12/07/2015.	03/15/2046.
02401@ AA 7	American Assets Sr Nt Ser A.....	.....	..	.....	.....	2	27,000,000	103.628	27,979,574	27,000,000	27,000,000	.....	.....	.....	.....	4.040	.....	JAJO.....	184,830	1,090,800	10/31/2014.	10/31/2021.
02665W AZ 4	American Honda Finance Sr Nt.....	.....	..	.....	.....	1FE	25,983,100	100.517	26,134,420	26,000,000	25,987,212	.....	3,243	.....	.....	2.450	2.464	MS.....	171,636	637,000	09/21/2015.	09/24/2020.
02665W BF 7	American Honda Finance Sr Nt.....	.....	..	.....	.....	1FE	4,998,350	96.306	4,815,295	5,000,000	4,998,499	.....	149	.....	.....	1.650	1.657	JJ.....	38,729	.....	07/07/2016.	07/12/2021.
02665W BH 3	American Honda Finance Sr Nt.....	LS...	..	.....	.....	1FE	19,900,110	93.340	18,668,000	20,000,000	19,902,844	.....	2,734	.....	.....	2.300	2.356	MS.....	143,111	.....	09/09/2016.	09/09/2026.
02666Q D7 5	American Honda Fin Corp Nt.....	.....	..	.....	.....	1FE	48,455,475	109.961	45,739,294	41,596,000	43,411,332	.....	(983,875)	.....	.....	7.625	4.972	AO.....	792,924	3,171,695	07/15/2011.	10/01/2018.
02666Q G7 2	American Honda Fin Corp MT Nt.....	.....	..	.....	.....	1FE	8,737,999	105.291	9,028,703	8,575,000	8,647,807	.....	(18,332)	.....	.....	3.875	3.626	MS.....	92,300	332,281	08/08/2011.	09/21/2020.
030288 AA 2	American Transmission Sys Sr Nt.....	.....	..	.....	.....	2FE	10,218,500	110.674	11,067,390	10,000,000	10,108,355	.....	(18,478)	.....	.....	5.250	5.004	JJ.....	242,083	525,000	01/19/2010.	01/15/2022.
03028P B* 6	American Transmission Co LLC Sr Nt.....	.....	..	.....	.....	1	6,000,000	107.050	6,422,983	6,000,000	6,000,000	.....	.....	.....	.....	5.400	5.400	MN.....	41,400	324,000	03/16/2009.	05/15/2019.
03028P E* 3	American Transmission Co LLC Sr Nt Ser A.....	.....	..	.....	.....	1	12,000,000	100.067	12,008,061	12,000,000	12,000,000	.....	.....	.....	.....	3.350	3.350	JD.....	22,333	402,000	12/11/2014.	12/11/2024.
030360 AA 9	American University Sr Nt.....	.....	..	.....	.....	1FE	10,000,000	97.174	9,717,440	10,000,000	10,000,000	.....	.....	.....	.....	4.321	4.321	AO.....	108,025	432,100	03/10/2015.	04/01/2045.
03040W AL 9	American Water Cap Corp Sr Nt.....	.....	..	.....	.....	1FE	33,289,659	102.335	34,099,112	33,321,000	33,309,367	.....	4,684	.....	.....	3.400	3.404	MS.....	377,638	1,107,091	05/11/2016.	03/01/2025.
03040W AM 7	American Water Cap Corp Sr Nt.....	.....	..	.....	.....	1FE	50,374,723	104.476	51,611,243	49,400,000	50,368,428	.....	(7,847)	.....	.....	4.300	4.178	MS.....	708,067	2,003,370	06/21/2016.	09/01/2045.
03040W AN 5	American Water Cap Corp Sr Nt.....	.....	..	.....	2	1FE	24,954,500	98.298	24,574,450	25,000,000	24,954,897	.....	397	.....	.....	3.000	3.021	JD.....	91,667	.....	11/14/2016.	12/01/2026.
03073E AJ 4	AmerisourceBergen Corp Sr Nt.....	LS...	..	.....	.....	1FE	18,502,920	102.939	18,529,056	18,000,000	18,286,647	.....	(49,497)	.....	.....	3.500	3.140	MN.....	80,500	630,000	11/15/2012.	11/15/2021.
03073E AL 9	AmerisourceBergen Corp Sr Nt.....	.....	..	.....	.....	1FE	34,900,250	100.608	35,212,695	35,000,000	34,923,024	.....	9,041	.....	.....	3.400	3.434	MN.....	152,056	1,190,000	05/19/2014.	05/15/2024.
03073E AM 7	AmerisourceBergen Corp Sr Nt.....	.....	..	.....	.....	1FE	5,946,420	99.175	5,950,476	6,000,000	5,950,976	.....	4,556	.....	.....	3.250	3.365	MS.....	65,000	195,000	02/12/2016.	03/01/2025.
03073E AN 5	AmerisourceBergen Corp Sr Nt.....	LS...	..	.....	.....	1FE	4,147,380	95.753	4,308,903	4,500,000	4,156,529	.....	5,742	.....	.....	4.250	4.744	MS.....	63,750	191,250	06/09/2015.	03/01/2045.
031162 AW 0	Amgen Inc Sr Nt.....	LS...	..	.....	.....	2FE	9,808,920	119.570	11,957,000	10,000,000	9,836,410	.....	3,759	.....	.....	6.375	6.521	JD.....	53,125	637,500	02/20/2008.	06/01/2037.
031162 AY 6	Amgen Inc Sr Nt.....	.....	..	.....	.....	2FE	2,990,490	127.986	3,839,571	3,000,000	2,991,688	.....	166	.....	.....	6.900	6.925	JD.....	17,250	207,000	05/20/2008.	06/01/2038.
031162 AZ 3	Amgen Inc Sr Nt.....	.....	..	.....	.....	2FE	32,256,707	107.481	33,856,547	31,500,000	31,692,962	.....	(85,617)	.....	.....	5.700	5.385	FA.....	748,125	1,795,500	06/24/2009.	02/01/2019.
031162 BH 2	Amgen Inc Sr Nt.....	.....	..	.....	.....	2FE	7,537,913	109.622	7,328,251	6,685,000	7,503,939	.....	(14,398)	.....	.....	5.650	4.809	JD.....	16,787	377,703	03/02/2016.	06/15/2042.
031162 BN 9	Amgen Inc Sr Nt.....	.....	..	.....	.....	2FE	9,953,500	103.340	10,333,980	10,000,000	9,972,932	.....	4,481	.....	.....	3.625	3.681	MN.....	46,319	362,500	05/10/2012.	05/15/2022.

SCHEDULE D - PART 1

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

E10.12

1		2		3		6		7		Fair Value		10		11		Change in Book/Adjusted Carrying Value				Interest					Dates				
				4	5	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date							
CUSIP Identification			Description	Code	F o r e i g n B o n d C H A R																								
031162	BP	4	Amgen Inc Sr Nt.....	.....	..	.....	2FE	.....	21,608,350	...109.240	.....	22,940,463	.....	21,000,000	.....	21,570,249	.....	(10,034)	.....	.....	5.375	5.181	MN.....	.....	144,229	.....	1,128,750	04/02/2013.	05/15/2043.
031162	BZ	2	Amgen Inc Sr Nt.....	.....	..	.....	2FE	.....	20,581,447	...95.855	.....	20,608,739	.....	21,500,000	.....	20,602,125	.....	14,537	.....	.....	4.400	4.666	MN.....	.....	157,667	.....	946,000	03/10/2016.	05/01/2045.
032165	AD	4	Amsouth Bancorp Sub Nt.....	.....	..	.....	2FE	.....	1,135,420	...114.783	.....	1,147,834	.....	1,000,000	.....	1,078,029	.....	(6,671)	.....	.....	6.750	5.617	MN.....	.....	11,250	.....	67,500	09/16/2005.	11/01/2025.
032479	AD	9	Anadarko Finance Co Co Gtd Nt Ser B.....	.....	..	.....	3FE	.....	4,995,960	...127.265	.....	5,090,588	.....	4,000,000	.....	4,833,417	.....	(37,751)	.....	.....	7.500	5.394	MN.....	.....	50,000	.....	300,000	03/27/2012.	05/01/2031.
032510	AC	3	Anadarko Petroleum Corp Sr Nt.....	.....	..	.....	2FE	.....	5,784,907	...114.529	.....	5,727,600	.....	5,001,000	.....	5,742,111	.....	(16,439)	.....	.....	6.200	5.103	MS.....	.....	91,296	.....	310,062	04/03/2014.	03/15/2040.
032511	AY	3	Anadarko Petroleum Corp Sr Nt.....	.....	..	.....	3FE	.....	23,434,250	...119.017	.....	23,803,320	.....	20,000,000	.....	23,065,102	.....	(87,849)	.....	.....	6.450	5.198	MS.....	.....	379,833	.....	1,290,000	05/15/2012.	09/15/2036.
032511	BF	3	Anadarko Petroleum Corp Sr Nt.....	.....	..	.....	3FE	.....	11,624,734	...110.945	.....	11,410,683	.....	10,285,000	.....	10,701,896	.....	(155,533)	.....	.....	6.950	5.170	JD.....	.....	31,769	.....	714,808	02/17/2010.	06/15/2019.
032654	AM	7	Analog Devices Inc Sr Nt.....	.....	..	.....	2	1FE	9,963,900	...99.992	.....	9,999,180	.....	10,000,000	.....	9,964,245	.....	345	.....	.....	3.125	3.183	JD.....	.....	22,569	.....	.....	11/30/2016.	12/05/2023.
032654	AN	5	Analog Devices Inc Sr Nt.....	.....	..	.....	2	1FE	13,911,240	...99.075	.....	13,870,430	.....	14,000,000	.....	13,911,793	.....	553	.....	.....	3.500	3.576	JD.....	.....	35,389	.....	.....	11/30/2016.	12/05/2026.
032654	AP	0	Analog Devices Inc Sr Nt.....	.....	..	.....	2	1FE	4,967,400	...100.506	.....	5,025,275	.....	5,000,000	.....	4,967,475	.....	75	.....	.....	4.500	4.550	JD.....	.....	16,250	.....	.....	11/30/2016.	12/05/2036.
03305@	AB	0	Anchor Hocking Exit Term Ln Nt 1.....	.....	..	.....	4FE	.....	608,710	...97.000	.....	602,342	.....	620,972	.....	614,787	.....	3,959	.....	.....	10.000	10.921	MJSD.	.....	5,175	.....	63,132	06/02/2015.	05/21/2018.
035229	CG	6	Anheuser-Busch Cos Inc Sr Nt.....	.....	..	.....	2FE	.....	16,458,213	...128.864	.....	19,329,645	.....	15,000,000	.....	16,093,458	.....	(48,452)	.....	.....	6.800	6.023	JJ.....	.....	470,333	.....	1,020,000	05/08/2007.	01/15/2031.
03523T	BE	7	Anheuser-Busch InBev WldwInc Co Gtd Nt.....	.....	..	.....	2FE	.....	12,184,407	...111.387	.....	12,252,548	.....	11,000,000	.....	11,357,510	.....	(161,734)	.....	.....	7.750	6.024	JJ.....	.....	393,097	.....	852,500	03/15/2011.	01/15/2019.
035240	AA	8	Anheuser-Busch Inbev Worldwide Sr Nt.....	.....	..	.....	1FE	.....	19,978,245	...107.104	.....	21,420,840	.....	20,000,000	.....	19,979,508	.....	1,264	.....	.....	6.500	6.569	JJ.....	.....	599,444	.....	.....	12/16/2016.	07/15/2018.
035240	AG	5	Anheuser-Busch Inbev Worldwide Sr Nt.....	.....	..	.....	1FE	.....	993,885	...108.856	.....	1,088,561	.....	1,000,000	.....	993,912	.....	27	.....	.....	4.950	4.993	JJ.....	.....	22,825	.....	.....	12/16/2016.	01/15/2042.
035242	AB	2	Anheuser-Busch Inbev Fin Sr Nt.....	.....	..	.....	2FE	.....	11,376,240	...95.131	.....	11,415,672	.....	12,000,000	.....	11,406,751	.....	12,149	.....	.....	4.000	4.318	JJ.....	.....	218,667	.....	480,000	06/05/2014.	01/17/2043.
035242	AC	0	Anheuser-Busch Inbev Fin Sr Nt.....	.....	..	.....	2FE	.....	19,885,400	...99.910	.....	19,982,080	.....	20,000,000	.....	19,975,437	.....	23,217	.....	.....	1.250	1.369	JJ.....	.....	113,889	.....	250,000	01/14/2013.	01/17/2018.
035242	AN	6	Anheuser-Busch Inbev Fin Sr Nt.....	.....	..	.....	1FE	.....	37,686,990	...108.087	.....	39,992,190	.....	37,000,000	.....	37,681,154	.....	(5,836)	.....	.....	4.900	4.778	FA.....	.....	755,417	.....	936,717	06/02/2016.	02/01/2046.
035242	AP	1	Anheuser-Busch Inbev Fin Sr Nt.....	.....	..	.....	1FE	.....	24,958,250	...101.519	.....	25,379,750	.....	25,000,000	.....	24,961,659	.....	3,409	.....	.....	3.650	3.670	FA.....	.....	380,208	.....	471,458	01/13/2016.	02/01/2026.
03524B	AF	3	Anheuser-Busch Inbev Fin Sr Nt.....	.....	..	.....	1FE	.....	4,259,880	...104.005	.....	4,160,180	.....	4,000,000	.....	4,247,971	.....	(4,818)	.....	.....	4.625	4.238	FA.....	.....	77,083	.....	185,000	05/19/2014.	02/01/2044.
037411	AV	7	Apache Corp Nt.....	.....	..	.....	2FE	.....	4,034,120	...108.269	.....	4,330,776	.....	4,000,000	.....	4,007,529	.....	(4,045)	.....	.....	6.900	6.781	MS.....	.....	81,267	.....	276,000	10/02/2008.	09/15/2018.
037411	AW	5	Apache Corp Sr Nt.....	.....	..	.....	2FE	.....	22,136,700	...104.618	.....	20,923,620	.....	20,000,000	.....	21,975,279	.....	(42,847)	.....	.....	5.100	4.423	MS.....	.....	340,000	.....	1,020,000	04/23/2013.	09/01/2040.
037411	BA	2	Apache Corp Sr Nt.....	.....	..	.....	2FE	.....	13,941,585	...103.003	.....	13,905,378	.....	13,500,000	.....	13,914,461	.....	(7,458)	.....	.....	4.750	4.549	AO.....	.....	135,375	.....	641,250	05/10/2013.	04/15/2043.
037735	CD	7	Appalachian Pwr Co Sr Nt Ser K.....	.....	..	.....	2FE	.....	5,722,095	...101.344	.....	6,582,293	.....	6,495,000	.....	6,444,483	.....	116,455	.....	.....	5.000	6.940	JD.....	.....	27,063	.....	324,750	04/14/2009.	06/01/2017.
037735	CE	5	Appalachian Pwr Co Sr Nt.....	.....	..	.....	2FE	.....	11,194,900	...115.518	.....	11,551,820	.....	10,000,000	.....	11,099,434	.....	(35,210)	.....	.....	5.800	4.897	AO.....	.....	145,000	.....	580,000	02/20/2014.	10/01/2035.
037833	BS	8	Apple Inc Sr Nt.....	.....	..	.....	1FE	.....	9,992,900	...99.917	.....	9,991,680	.....	10,000,000	.....	9,994,060	.....	1,160	.....	.....	2.250	2.265	FA.....	.....	80,000	.....	112,500	02/16/2016.	02/23/2021.
037833	BU	3	Apple Inc Sr Nt.....	.....	..	.....	1FE	.....	2,996,790	...100.623	.....	3,018,699	.....	3,000,000	.....	2,997,149	.....	359	.....	.....	2.850	2.867	FA.....	.....	30,400	.....	42,750	02/16/2016.	02/23/2023.
037833	BY	5	Apple Inc Sr Nt.....	.....	..	.....	1FE	.....	38,076,100	...100.053	.....	37,519,913	.....	37,500,000	.....	38,038,214	.....	(37,886)	.....	.....	3.250	3.068	FA.....	.....	433,333	.....	609,375	03/23/2016.	02/23/2026.
037833	BZ	2	Apple Inc Sr Nt.....	.....	..	.....	1FE	.....	18,948,130	...93.855	.....	17,832,393	.....	19,000,000	.....	18,950,006	.....	1,876	.....	.....	2.450	2.481	FA.....	.....	190,079	.....	.....	07/28/2016.	08/04/2026.
037833	CC	2	Apple Inc Sr Nt.....	.....	..	.....	1FE	.....	14,979,150	...96.682	.....	14,502,330	.....	15,000,000	.....	14,980,790	.....	1,640	.....	.....	1.550	1.579	FA.....	.....	94,938	.....	.....	07/28/2016.	08/04/2021.
039483	AH	5	Archer-Daniels-Midland Co Nt.....	.....	..	.....	1FE	.....	1,789,889	...101.939	.....	1,416,952	.....	1,390,000	.....	1,401,779	.....	(40,134)	.....	.....	8.375	5.330	AO.....	.....	24,576	.....	116,413	12/16/2003.	04/15/2017.
039483	AR	3	Archer-Daniels-Midland Co Deb Nt.....	.....	..	.....	1FE	.....	2,216,060	...121.475	.....	2,429,502	.....	2,000,000	.....	2,141,174	.....	(7,662)	.....	.....	6.625	5.815	MN.....	.....	22,083	.....	132,500	03/17/2003.	05/01/2029.
039483	BC	5	Archer-Daniels-M																										

SCHEDULE D - PART 1

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

E10.13

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- nation	Actual Cost		Rate Used to Obtain Fair Value	Fair Value													Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05348E	AQ 2	AvalonBay Communities Inc Sr Nt.....		.....	..	.....	....1FE	9,123,075	...99.686	9,250,870	9,280,000	9,181,435	.....	.....15,573	.....	.....	.....2.950	3.155	MS.....	80,607	273,760	01/30/2013.	09/15/2022.
05348E	AV 1	AvalonBay Communities Inc Sr Nt.....		.....	..	.....	....1FE	8,983,980	...100.115	9,010,350	9,000,000	8,986,350	.....	.....1,376	.....	.....	.....3.450	3.471	JD.....	25,875	310,500	05/06/2015.	06/01/2025.
05348E	AW 9	AvalonBay Communities Inc Sr Nt.....		.....	..	.....	....1FE	4,983,700	...100.193	5,009,670	5,000,000	4,985,262	.....	.....1,390	.....	.....	.....3.500	3.539	MN.....	22,361	174,514	11/04/2015.	11/15/2025.
054937	AF 4	Branch Bk & Tr Co Sub Nt.....		.....	..	.....	....1FE	4,997,900	...108.041	5,402,065	5,000,000	4,999,480	.....	.....167	.....	.....	.....5.250	5.254	MN.....	43,750	262,500	10/20/2004.	11/01/2019.
05508T	AP 7	B&G Foods Inc Term Ln B Nt 1.....		.....	..	.....	....3FE	1,221,596	...100.850	1,221,294	1,211,000	1,221,515	.....	.....(81)	.....	.....	.....3.750	3.614	MON...	2,271	.....	12/14/2016.	11/02/2022.
05531F	AU 7	BB&T Corp Sr Mt Nt.....		.....	..	.....	....1FE	19,988,800	...100.783	20,156,680	20,000,000	19,992,025	.....	.....2,153	.....	.....	.....2.625	2.637	JD.....	2,917	525,000	06/22/2015.	06/29/2020.
05531F	AV 5	BB&T Corp Sr Nt.....		.....	..	.....	....1FE	27,471,400	...98.145	26,989,848	27,500,000	27,474,921	.....	.....3,521	.....	.....	.....2.050	2.072	MN.....	79,865	281,875	05/05/2016.	05/10/2021.
05565E	D@ 1	BMW US Capital LLC Sr Nt Ser D.....		.....	..	.....	....1	17,000,000	...103.384	17,575,226	17,000,000	17,000,000	.....	.....	.....	.....	.....5.940	5.940	MN.....	168,300	1,009,800	11/01/2007.	11/01/2017.
05565E	G* 0	BMW US Capital LLC Gtd Sr Nt Ser L.....		.....	..	.....	....1	20,000,000	...101.470	20,293,916	20,000,000	20,000,000	.....	.....	.....	.....	.....3.120	3.120	FA.....	239,200	624,000	02/13/2014.	02/13/2021.
05569A	AB 5	BP AMI Leasing Inc Co Gtd Nt.....		.....	..	.....	....1FE	5,841,605	...107.285	5,900,664	5,500,000	5,610,052	.....	.....(43,377)	.....	.....	.....5.523	4.615	MN.....	44,721	303,765	01/06/2011.	05/08/2019.
057224	AY 3	Baker Hughes Inc Sr Nt.....		LS...	..	.....	....2FE	7,109,433	...110.173	6,880,310	6,245,000	6,450,894	.....	.....(101,796)	.....	.....	.....7.500	5.617	MN.....	59,848	468,375	03/25/2009.	11/15/2018.
057224	AZ 0	Baker Hughes Inc Sr Nt.....		.....	..	.....	....2FE	8,683,967	...109.935	8,739,809	7,950,000	8,644,167	.....	.....(16,487)	.....	.....	.....5.125	4.515	MS.....	119,968	407,438	11/24/2015.	09/15/2040.
058498	AR 7	Ball Corp Nt.....		.....	..	.....	....3FE	16,266,250	...104.750	16,807,138	16,045,000	16,233,373	.....	.....(32,318)	.....	.....	.....5.000	4.738	MS.....	236,218	802,250	05/06/2015.	03/15/2022.
058498	AS 5	Ball Corp Sr Nt.....		.....	..	.....	....3FE	4,951,250	...98.000	4,900,000	5,000,000	4,959,565	.....	.....4,993	.....	.....	.....4.000	4.136	MN.....	25,556	200,000	04/29/2015.	11/15/2023.
058498	AT 3	Ball Corp Sr Nt.....		LS...	..	.....	....3FE	7,834,375	...104.500	7,837,500	7,500,000	7,810,889	.....	.....(23,285)	.....	.....	.....5.250	4.653	JJ.....	196,875	230,781	03/10/2016.	07/01/2025.
06050T	JZ 6	Bank of America NA Sub Bk Nt.....		.....	..	.....	....1FE	31,111,250	...120.647	44,639,538	37,000,000	31,629,392	.....	.....117,241	.....	.....	.....6.000	7.410	AO.....	468,667	2,220,000	12/08/2011.	10/15/2036.
06051G	EX 3	Bank of America Corp Nt.....		.....	..	.....	....2FE	7,998,640	...100.855	8,068,384	8,000,000	7,999,381	.....	.....292	.....	.....	.....2.600	2.604	JJ.....	95,911	208,000	10/17/2013.	01/15/2019.
06051G	FB 0	Bank of America Corp Sr Nt.....		.....	..	.....	....2FE	9,992,700	...103.925	10,392,510	10,000,000	9,994,558	.....	.....652	.....	.....	.....4.125	4.134	JJ.....	182,188	412,500	01/15/2014.	01/22/2024.
06051G	FC 8	Bank of America Corp Sr Nt.....		.....	..	.....	....2FE	19,956,800	...109.509	21,901,860	20,000,000	19,958,785	.....	.....707	.....	.....	.....5.000	5.014	JJ.....	444,444	1,000,000	01/15/2014.	01/21/2044.
06051G	FH 7	Bank of America Corp Sub Nt.....		.....	..	.....	....2FE	12,990,510	...101.870	13,243,152	13,000,000	12,992,398	.....	.....826	.....	.....	.....4.200	4.209	FA.....	189,583	546,000	08/21/2014.	08/26/2024.
06051G	FP 9	Bank of America Corp Sub Nt.....		.....	..	.....	....2FE	997,050	...99.549	995,489	1,000,000	997,473	.....	.....253	.....	.....	.....3.950	3.986	AO.....	7,681	39,500	04/16/2015.	04/21/2025.
06051G	GC 7	Bank of America Corp Sub Nt.....		.....	..	.....2	2FE	20,000,000	...100.064	20,012,780	20,000,000	20,000,000	.....	.....	.....	.....	.....4.183	4.183	MN.....	83,660	.....	11/21/2016.	11/25/2027.
06406G	AA 9	Bank of NY Mellon Corp MT Sub Nt.....		.....	..	.....2	1FE	16,987,880	...95.083	16,164,161	17,000,000	16,988,024	.....	.....144	.....	.....	.....3.000	3.007	AO.....	86,417	.....	10/24/2016.	10/30/2028.
06406H	CU 1	Bank NY Co Inc Sr Nt Ser G.....		.....	..	.....	....1FE	6,000,300	...100.603	6,036,204	6,000,000	6,000,251	.....	.....(49)	.....	.....	.....2.200	2.198	MN.....	16,867	132,000	08/31/2015.	05/15/2019.
06406H	CW 7	Bank NY Co Inc Sr Nt.....		.....	..	.....	....1FE	3,999,240	...100.824	4,032,960	4,000,000	3,999,580	.....	.....150	.....	.....	.....2.300	2.304	MS.....	28,111	92,000	09/04/2014.	09/11/2019.
067383	AA 7	Bard (C R) Inc Nt.....		.....	..	.....	....1FE	29,340,852	...121.667	34,431,676	28,300,000	28,991,595	.....	.....(54,568)	.....	.....	.....6.700	6.345	JD.....	158,008	1,896,100	06/09/2014.	12/01/2026.
067383	AC 3	Bard (C R) Inc Sr Nt.....		.....	..	.....	....1FE	5,628,250	...107.046	5,352,285	5,000,000	5,335,039	.....	.....(69,691)	.....	.....	.....4.400	2.640	JJ.....	101,444	220,000	01/24/2013.	01/15/2021.
071813	BP 3	Baxter Intl Sr Nt.....		.....	..	.....	....2FE	3,818,200	...83.927	3,357,076	4,000,000	3,819,260	.....	.....1,060	.....	.....	.....3.500	3.754	FA.....	52,889	.....	09/08/2016.	08/15/2046.
071813	BQ 1	Baxter Intl Sr Nt.....		.....	..	.....	....2FE	11,828,040	...92.318	11,078,100	12,000,000	11,832,642	.....	.....4,602	.....	.....	.....2.600	2.766	FA.....	117,867	.....	09/09/2016.	08/15/2026.
07274E	AD 5	Bayer US Finance LLC Sr Nt.....		.....	..	.....	....1FE	19,908,400	...100.177	20,035,420	20,000,000	19,947,944	.....	.....17,990	.....	.....	.....2.375	2.473	AO.....	109,514	475,000	10/01/2014.	10/08/2019.
07274E	AG 8	Bayer US Finance LLC Sr Nt.....		.....	..	.....	....1FE	8,910,990	...99.499	8,954,919	9,000,000	8,928,296	.....	.....7,920	.....	.....	.....3.375	3.493	AO.....	70,031	303,750	10/01/2014.	10/08/2024.
07284R	AA 0	Baylor University Nt.....		.....	..	.....4	1FE	20,000,000	...107.045	21,409,040	20,000,000	20,000,000	.....	.....	.....	.....	.....5.259	5.258	MN.....	134,397	1,051,800	08/22/2012.	11/15/2046.
072863	AC 7	Baylor Scott & White Holdings Nt.....		.....	..	.....	....1FE	9,000,000	...97.567	8,781,057	9,000,000	9,000,000	.....	.....	.....	.....	.....4.185	4.185	MN.....	48,128	376,650	04/15/2015.	11/15/2045.
072863	AF 0	Baylor Scott & White Holdings Sec Nt.....		.....	..	.....	....1FE	14,000,000	...94.261	13,196,484	14,000,000	14,000,000	.....	.....	.....	.....	.....3.967	3.967	MN.....	70,965	327,057	04/06/2016.	11/15/2046.
07330M	AA 5	Branch Banking & Trust Sub Nt.....		LS...	..	.....	....1FE	59,769,610	...102.763	61,159,578	59,515,000	59,743,987	.....	.....(19,463)	.....	.....	.....3.800	3.752	AO.....	383,210	2,261,570	05/13/2015.	10/30/2026.
07330M	AB 3	Branch Banking & Trust Sr Nt.....		.....	..	.....	....1FE	41,971,860	...101.670	42,701,358	42,000,000	41,974,963	.....	.....2,410	.....	.....	.....3.625	3.633	MS.....	444,063	1,522,500	09/09/2015.	09/16/2025.
075887	AN 9	Becton Dickinson & Co Deb.....		.....	..	.....	....2FE	6,024,100	...125.203	6,260,170	5,000,000	5,609,366	.....	.....(41,566)	.....	.....	.....7.000	5.468	FA.....	145,833	350,000	03/14/2003.	08/01/2027.
075887	AU 3	Becton Dickinson & Co Sr Nt.....		.....	..	.....	....2FE	29,084,830	...106.569	30,904,9													

SCHEDULE D - PART 1

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

E10.14

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- nation	Actual Cost		Rate Used to Obtain Fair Value	Fair Value													Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
08261@	AA	3	Benson Power LLC Sr Sec Nt.....	.....	..	.....	....4FE	.....	5,034,202	...95.316	5,452,714	5,720,684	5,083,501	.....	.....37,706	.....	.....	.....7.700	9.485	MJSD.	1,224	600,899	08/20/2015.	07/15/2027.
09062X	AB	9	Biogen Inc Sr Nt.....	.....	..	.....	....1FE	.....	30,646,500	...105.753	26,438,225	25,000,000	26,381,921	.....	.....(1,165,154)	.....	.....	.....6.875	2.039	MS.....	572,917	1,718,750	03/20/2013.	03/01/2018.
09062X	AC	7	Biogen Inc Sr Nt.....	.....	..	.....	....2FE	.....	16,964,640	...101.275	17,216,818	17,000,000	16,973,337	.....	.....6,734	.....	.....	.....2.900	2.945	MS.....	145,161	493,000	09/10/2015.	09/15/2020.
09062X	AF	0	Biogen Inc Sr Nt.....	.....	..	.....	....2FE	.....	14,964,600	...102.956	15,443,460	15,000,000	14,968,430	.....	.....2,971	.....	.....	.....4.050	4.079	MS.....	178,875	607,500	09/10/2015.	09/15/2025.
09184#	AA	3	Black Bear Holding LLC Sr Sec Nt.....	.....	..	.....	....2FE	.....	40,000,000	...101.923	40,769,301	40,000,000	40,000,000	.....	.....	.....	.....	.....5.470	5.509	MJSD.	6,078	2,188,000	02/18/2014.	02/18/2024.
092113	AH	2	Black Hills Corp Sr Nt.....	.....	..	.....	....2FE	.....	6,566,573	...105.305	6,423,611	6,100,000	6,517,818	.....	.....(35,047)	.....	.....	.....4.250	3.139	MN.....	22,324	225,250	08/15/2016.	11/30/2023.
092113	AL	3	Black Hills Corp Sr Nt.....	.....	..	.....	....2FE	.....	6,657,201	...102.111	6,601,502	6,465,000	6,643,633	.....	.....(13,569)	.....	.....	.....3.950	3.589	JJ.....	117,753	129,102	03/01/2016.	01/15/2026.
092113	AM	1	Black Hills Corp Sr Nt.....	.....	..	.....	....2FE	.....	31,885,100	...95.694	30,335,030	31,700,000	31,879,513	.....	.....(5,586)	.....	.....	.....3.150	3.084	JJ.....	366,135	.....	09/06/2016.	01/15/2027.
092113	AN	9	Black Hills Corp Sr Nt.....	.....	..	.....	....2FE	.....	10,521,025	...95.329	10,009,514	10,500,000	10,521,035	.....	.....10	.....	.....	.....4.200	4.188	MS.....	161,700	.....	08/11/2016.	09/15/2046.
096630	AC	2	Boardwalk Pipelines LLC Sr Nt.....	.....	LS...	.....	....2FE	.....	4,470,400	...95.198	4,759,910	5,000,000	4,609,764	.....	.....53,904	.....	.....	.....3.375	4.873	FA.....	70,313	168,750	04/21/2014.	02/01/2023.
096630	AD	0	Boardwalk Pipelines LLC Sr Nt.....	.....	..	.....	....2FE	.....	19,764,000	...102.677	20,535,380	20,000,000	19,804,533	.....	.....19,493	.....	.....	.....4.950	5.101	JD.....	44,000	990,000	11/19/2014.	12/15/2024.
097023	AQ	8	Boeing Co Deb.....	.....	..	.....	....1FE	.....	1,120,190	...145.901	1,459,012	1,000,000	1,106,547	.....	.....(1,558)	.....	.....	.....7.500	6.630	FA.....	28,333	75,000	07/01/2004.	08/15/2042.
099724	AC	0	Borg Warner Automotive Sr Nt.....	.....	..	.....	....2FE	.....	8,246,504	...121.843	9,747,464	8,000,000	8,169,318	.....	.....(8,993)	.....	.....	.....7.125	6.862	FA.....	215,333	570,000	07/01/2004.	02/15/2029.
099724	AH	9	Borg Warner Automotive Sr Nt.....	.....	..	.....	....2FE	.....	23,961,375	...96.118	22,587,824	23,500,000	23,947,708	.....	.....(8,213)	.....	.....	.....4.375	4.257	MS.....	302,726	1,028,125	04/16/2015.	03/15/2045.
099724	AJ	5	Borg Warner Automotive Sr Nt.....	.....	..	.....	....2FE	.....	8,981,820	...98.293	8,846,343	9,000,000	8,984,647	.....	.....1,601	.....	.....	.....3.375	3.399	MS.....	89,438	303,750	03/09/2015.	03/15/2025.
10062@	AA	0	Boston Cap Int Term Inc Fd LLC Sr Nt.....	.....	..	.....	....5Z	.....	1,360,192	...115.620	1,572,654	1,360,192	1,360,192	.....	.....	.....	.....	.....6.000	6.048	MJSD.	6,801	37,974	10/11/2016.	06/30/2018.
10075E	AG	3	Boston Gas Co MT Nt Tr #00007.....	.....	..	.....	....1FE	.....	7,441,950	...118.836	8,912,700	7,500,000	7,479,755	.....	.....3,530	.....	.....	.....9.050	9.125	AO.....	169,688	678,750	08/30/1991.	09/01/2021.
10112R	AR	5	Boston Properties LP Sr Nt.....	.....	..	.....	....2FE	.....	10,997,200	...110.291	11,029,070	10,000,000	10,477,653	.....	.....(97,247)	.....	.....	.....5.625	4.273	MN.....	71,875	562,500	11/29/2011.	11/15/2020.
10112R	AS	3	Boston Properties LP Sr Nt.....	.....	..	.....	....2FE	.....	9,965,000	...105.655	10,565,450	10,000,000	9,982,215	.....	.....3,642	.....	.....	.....4.125	4.170	MN.....	52,708	412,500	11/28/2011.	05/15/2021.
10112R	AT	1	Boston Properties LP Sr Nt.....	.....	..	.....	....2FE	.....	9,988,200	...103.004	10,300,380	10,000,000	9,996,561	.....	.....1,745	.....	.....	.....3.700	3.719	MN.....	47,278	370,000	11/03/2011.	11/15/2018.
10112R	AU	8	Boston Properties LP Sr Nt.....	.....	..	.....	....2FE	.....	10,651,400	...102.606	10,260,600	10,000,000	10,415,010	.....	.....(55,931)	.....	.....	.....3.850	3.096	FA.....	160,417	385,000	12/05/2012.	02/01/2023.
10112R	AX	2	Boston Properties LP Sr Nt.....	.....	..	.....	....2FE	.....	19,153,245	...98.752	18,762,804	19,000,000	19,141,888	.....	.....(11,357)	.....	.....	.....3.650	3.553	FA.....	288,958	367,940	02/12/2016.	02/01/2026.
10112R	AY	0	Boston Properties LP Sr Nt.....	.....	..	.....	....2FE	.....	24,321,395	...91.433	22,401,012	24,500,000	24,327,277	.....	.....5,882	.....	.....	.....2.750	2.833	AO.....	250,785	.....	08/08/2016.	10/01/2026.
101137	AE	7	Boston Scientific Corp Nt.....	.....	..	.....	....2FE	.....	33,267,570	...122.208	32,996,268	27,000,000	32,553,853	.....	.....(168,910)	.....	.....	.....7.000	5.267	MN.....	241,500	1,890,000	05/09/2012.	11/15/2035.
109696	A@	3	Brinks Company Sr Nt Ser B.....	.....	..	.....	....2	.....	30,000,000	...102.581	30,774,368	30,000,000	30,000,000	.....	.....	.....	.....	.....5.200	5.200	JJ.....	680,333	1,560,000	01/24/2011.	01/24/2021.
11283#	AA	9	Brookfield Pwr New York Fin LP Sr Nt.....	.....	..	.....	....2FE	.....	10,000,000	...102.133	10,213,331	10,000,000	10,000,000	.....	.....	.....	.....	.....5.450	5.450	JD.....	22,708	545,000	12/16/2005.	12/18/2017.
11283#	AB	7	Brookfield Asset Mgmt Sec Nt Ser B.....	.....	..	.....	....2FE	.....	5,335,150	...106.357	5,317,828	5,000,000	5,295,653	.....	.....(25,512)	.....	.....	.....5.910	5.080	JD.....	12,313	295,500	06/05/2015.	12/16/2025.
115637	AL	4	Brown-Forman Corp Sr Nt.....	.....	..	.....	....1FE	.....	7,998,240	...91.841	7,347,312	8,000,000	7,998,653	.....	.....30	.....	.....	.....3.750	3.751	JJ.....	138,333	300,000	12/10/2012.	01/15/2043.
115637	AM	2	Brown-Forman Corp Sr Nt.....	.....	..	.....	....1FE	.....	9,934,500	...97.267	9,726,720	10,000,000	9,959,080	.....	.....6,243	.....	.....	.....2.250	2.323	JJ.....	103,750	225,000	12/10/2012.	01/15/2023.
115637	AP	5	Brown-Forman Corp Sr Nt.....	.....	..	.....	....1FE	.....	43,693,800	...104.536	44,950,480	43,000,000	43,692,059	.....	.....(4,333)	.....	.....	.....4.500	4.395	JJ.....	892,250	1,786,000	07/28/2016.	07/15/2045.
115885	AE	5	Browning-Ferris Inds Deb.....	.....	..	.....	....2FE	.....	4,546,830	...121.127	4,845,076	4,000,000	4,188,614	.....	.....(35,402)	.....	.....	.....9.250	7.939	MN.....	61,667	370,000	08/26/2004.	05/01/2021.
115885	AK	1	Browning-Ferris Inds Deb.....	.....	..	.....	....2FE	.....	5,160,100	...128.458	6,422,920	5,000,000	5,126,802	.....	.....(3,161)	.....	.....	.....7.400	7.152	MS.....	108,944	370,000	05/08/1998.	09/15/2035.
11980*	AG	6	Buffalo Rock Co Inc Sr Nt.....	.....	..	.....	....3	.....	15,000,000	...100.851	15,127,656	15,000,000	15,000,000	.....	.....	.....	.....	.....8.540	6.540	MS.....	355,833	1,281,000	03/21/2007.	03/21/2017.
12189L	AA	9	Burlington Northern Santa Fe Nt.....	.....	..	.....	....1FE	.....	54,061,400	...122.041	53,697,820	44,000,000	53,277,391	.....	.....(227,501)	.....	.....	.....5.750	4.308	MN.....	421,667	2,530,000	05/06/2013.	05/01/2040.
12189L	AE	1	Burlington Northern Santa Fe Sr Nt.....	.....	..	.....	....1FE	.....	22,581,700	...118.037	23,607,440	20,000,000	22,403,819	.....	.....(48,548)	.....	.....	.....5.400	4.577	JD.....	90,000	1,080,000	05/30/2013.	06/01/2041.
12189L	AV	3	Burlington Northern Santa Fe Sr Nt.....	.....	..	.....	....1FE	.....	3,981,360	...99.750	3,990,004	4,000,000	3,984,368	.....	.....1,646	.....	.....	.....3.000	3.054	AO.....	30,000	120		

SCHEDULE D - PART 1

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

E10.15

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
124857	AP	8	CBS Corp Sr Nt.....	.....	..	.....	...2FE	.....	7,427,475	...99.056	7,429,185	7,500,000	7,439,792	.....	.....6,349	.....	.....	.....3.500	3.616	JJ.....	121,042	262,500	01/07/2015.	01/15/2025.
124857	AR	4	CBS Corp Sr Nt.....	.....	..	.....	...2FE	.....	2,950,500	...92.760	2,782,806	3,000,000	2,952,409	.....	.....1,909	.....	.....	.....2.900	3.085	JJ.....	41,083	.....	07/06/2016.	01/15/2027.
1248EP	AZ	6	CCO Holdings LLC Sr Nt.....	.....	..	.....	...3FE	.....	10,404,375	...102.750	10,788,750	10,500,000	10,423,797	.....	.....10,289	.....	.....	.....5.125	5.265	FA.....	203,292	538,125	02/10/2015.	02/15/2023.
1248EP	BD	4	CCO Holdings LLC Sr Nt.....	.....	..	.....	...3FE	.....	5,088,750	...104.500	5,225,000	5,000,000	5,072,536	.....	.....(4,834)	.....	.....	.....5.750	5.487	MS.....	95,833	287,500	01/29/2015.	09/01/2023.
1248EP	BG	7	CCO Holdings LLC Sr Nt.....	.....	..	.....	...3FE	.....	5,000,000	...103.000	5,150,000	5,000,000	5,000,000	.....	.....	.....	.....	.....5.375	5.375	MN.....	44,792	268,750	04/16/2015.	05/01/2025.
1248EP	BK	8	CCO Holdings LLC Sr Nt.....	.....	LS...	.....	...3FE	.....	2,000,000	...103.750	2,075,000	2,000,000	2,000,000	.....	.....	.....	.....	.....5.875	5.875	MN.....	19,583	117,500	04/15/2015.	05/01/2027.
12519#	AA	3	CED California Sr Sec Nt.....	.....	..	.....4	...2	.....	30,300,000	...96.621	29,276,088	30,300,000	30,300,000	.....	.....	.....	.....	.....4.070	4.069	JD.....	3,426	729,649	05/27/2016.	06/30/2036.
12527G	AB	9	CF Industries Inc Nt.....	.....	..	.....	...3FE	.....	15,667,720	...109.000	13,625,000	12,500,000	14,103,754	.....	.....(451,256)	.....	.....	.....7.125	3.045	MN.....	148,438	890,625	05/21/2013.	05/01/2020.
12527G	AC	7	CF Industries Inc Nt.....	.....	LS...	.....	...3FE	.....	19,481,865	...89.900	17,530,500	19,500,000	19,487,778	.....	.....1,675	.....	.....	.....3.450	3.461	JD.....	56,063	672,750	05/20/2013.	06/01/2023.
12543K	AL	8	Community Health Systems Inc Term Ln F N.....	.....	..	.....	...3FE	.....	3,055,185	...98.234	2,999,117	3,053,021	3,054,573	.....	.....(498)	.....	.....	.....4.187	3.809	FMAN.....	11,742	73,201	11/30/2016.	12/31/2018.
12543K	AM	6	Community Health Systems Inc Term Ln G N.....	.....	..	.....	...3FE	.....	3,217,516	...96.656	3,106,159	3,213,613	3,216,243	.....	.....(793)	.....	.....	.....3.750	4.235	MON...	13,069	120,490	11/30/2016.	12/31/2019.
12543K	AN	4	Community Health Systems Inc Term Ln H N.....	.....	..	.....	...3FE	.....	5,920,222	...96.446	5,702,879	5,913,004	5,918,329	.....	.....(1,177)	.....	.....	.....4.000	3.996	MON...	22,920	239,623	11/30/2016.	01/27/2021.
125896	BQ	2	CMS Energy Corp Sr Nt.....	.....	..	.....	...2FE	.....	11,954,640	...96.244	11,549,316	12,000,000	11,957,287	.....	.....2,647	.....	.....	.....3.000	3.044	MN.....	46,000	190,000	05/02/2016.	05/15/2026.
126408	HA	4	CSX Corp Sr Nt.....	.....	..	.....	...2FE	.....	49,668,500	...98.000	49,000,200	50,000,000	49,676,858	.....	.....3,224	.....	.....	.....4.500	4.536	FA.....	937,500	2,250,000	07/16/2014.	08/01/2054.
126408	HB	2	CSX Corp Sr Nt.....	.....	LS...	.....	...2FE	.....	14,987,250	...101.862	15,279,315	15,000,000	14,990,069	.....	.....1,130	.....	.....	.....3.400	3.410	FA.....	212,500	510,000	07/16/2014.	08/01/2024.
126410	LK	3	CSX Transportation Inc Deb.....	.....	..	.....	...2FE	.....	7,983,216	...123.112	7,226,663	5,870,000	6,524,880	.....	.....(165,772)	.....	.....	.....9.750	6.115	JD.....	25,437	572,325	08/01/2005.	06/15/2020.
12656*	AF	9	CSLB Holdings Inc Sr Nt Ser F.....	.....	..	.....	...1	.....	20,150,660	...100.051	20,010,220	20,000,000	20,072,928	.....	.....(21,442)	.....	.....	.....2.570	2.452	MS.....	134,211	514,000	03/27/2013.	03/27/2020.
12656*	AK	8	CSLB Holdings Inc Sr Gtd Nt Ser I.....	.....	..	.....	...1Z	.....	6,000,000	...94.612	5,676,702	6,000,000	6,000,000	.....	.....	.....	.....	.....2.870	2.870	AO.....	37,310	.....	10/13/2016.	10/13/2026.
12656*	AL	6	CSLB Holdings Inc Sr Gtd Nt Ser II.....	.....	..	.....	...1Z	.....	18,000,000	...93.786	16,881,532	18,000,000	18,000,000	.....	.....	.....	.....	.....2.970	2.970	AO.....	115,830	.....	10/13/2016.	10/13/2028.
126650	CJ	7	CVS Health Corp Sr Nt.....	.....	..	.....	...2FE	.....	7,023,800	...101.461	7,102,235	7,000,000	7,017,233	.....	.....(4,532)	.....	.....	.....2.800	2.727	JJ.....	87,656	196,000	07/14/2015.	07/20/2020.
126650	CL	2	CVS Health Corp Sr Nt.....	.....	..	.....	...2FE	.....	9,899,400	...103.160	10,316,000	10,000,000	9,911,627	.....	.....8,514	.....	.....	.....3.875	3.998	JJ.....	173,299	387,500	07/13/2015.	07/20/2025.
126650	CN	8	CVS Health Corp Sr Nt.....	.....	..	.....	...2FE	.....	7,970,800	...111.445	8,915,576	8,000,000	7,971,421	.....	.....433	.....	.....	.....5.125	5.149	JJ.....	183,361	410,000	07/13/2015.	07/20/2045.
12673P	AC	9	CA Inc Nt.....	.....	..	.....	...2FE	.....	13,977,751	...108.004	15,120,560	14,000,000	13,992,545	.....	.....2,299	.....	.....	.....5.375	5.395	JD.....	62,708	752,500	08/04/2011.	12/01/2019.
12680@	AE	0	Cabelas Inc Sr Nt Ser A.....	.....	..	.....	...2	.....	33,000,000	...100.000	33,000,000	33,000,000	33,000,000	.....	.....	.....	.....	.....3.230	3.230	FA.....	435,243	1,065,900	08/04/2015.	08/04/2020.
12705Q	AN	5	Cabot Corp MT Nt Ser A.....	.....	..	.....	...2FE	.....	950,830	...115.031	1,150,307	1,000,000	979,698	.....	.....2,711	.....	.....	.....8.360	8.828	JD.....	3,716	83,600	10/23/1992.	08/17/2022.
130789	Q#	0	California Wtr Svc Co 1st Mtg Bd Ser AAA.....	.....	..	.....	...1	.....	10,582,410	...129.230	12,922,972	10,000,000	10,387,341	.....	.....(31,335)	.....	.....	.....7.280	6.692	MN.....	121,333	728,000	04/20/2009.	11/01/2025.
130789	T#	7	California Wtr Svc Co 1st Mtg Bd Ser JJJ.....	.....	..	.....4	...1	.....	918,480	...102.997	936,459	909,211	911,081	.....	.....(1,110)	.....	.....	.....5.440	5.173	MN.....	8,244	49,461	04/20/2009.	05/01/2018.
131347	BY	1	Calpine Corp 1st Lien HY Nt.....	.....	..	.....	...3FE	.....	1,500,400	...104.250	1,421,970	1,364,000	1,470,398	.....	.....13,602	.....	.....	.....7.875	6.302	JJ.....	49,530	107,415	10/07/2014.	01/15/2023.
13342B	AD	7	Cameron International Corp Sr Nt.....	.....	LS...	.....	...1FE	.....	47,855,327	...124.873	52,733,826	42,230,000	47,284,003	.....	.....(112,746)	.....	.....	.....7.000	6.003	JJ.....	1,363,091	3,061,675	02/17/2011.	07/15/2038.
134429	AT	6	Campbell Soup Co Sr Nt.....	.....	..	.....	...1FE	.....	3,137,142	...105.104	3,352,830	3,190,000	3,176,629	.....	.....5,860	.....	.....	.....4.500	4.710	FA.....	54,230	143,550	03/13/2009.	02/15/2019.
134429	AW	9	Campbell Soup Co Sr Nt.....	.....	..	.....	...1FE	.....	44,770,500	...106.595	47,967,570	45,000,000	44,890,132	.....	.....22,906	.....	.....	.....4.250	4.313	AO.....	403,750	1,912,500	03/31/2011.	04/15/2021.
139859	AB	8	Capital Cities/ABC Inc Nt.....	.....	..	.....	...1FE	.....	7,972,606	...124.306	7,582,660	6,100,000	6,816,442	.....	.....(131,640)	.....	.....	.....8.750	5.815	FA.....	201,639	533,750	05/16/2005.	08/15/2021.
14040H	BE	4	Capital One Financial Corp Sr Nt.....	.....	..	.....	...2FE	.....	1,506,615	...100.633	1,509,498	1,500,000	1,503,466	.....	.....(1,415)	.....	.....	.....2.450	2.347	AO.....	6,840	36,750	10/09/2014.	04/24/2019.
14040H	BJ	3	Capital One Financial Corp Sr Nt.....	.....	..	.....	...2FE	.....	36,069,380	...100.333	36,119,736	36,000,000	36,065,228	.....	.....(4,187)	.....	.....	.....4.200	4.175	AO.....	260,400	1,512,000	04/13/2016.	10/29/2025.
14040H	BK	0	Capital One Financial Corp Sr Nt.....	.....	..	.....	...2FE	.....	4,982,250	...96.940	4,846,975	5,000,000	4,982,880	.....	.....630	.....	.....	.....3.750	3.793	JJ.....	79,688	.....	07/25/2016.	07/28/2026.
140420	NB	2	Capital One Bank USA NA Sub Nt.....	.....	..	.....	...2FE	.....	4															

SCHEDULE D - PART 1

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

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1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	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
141781	AT	1	Cargill Inc Sr Nt.....						1FE	8,438,850	118.408	8,288,546	7,000,000	8,232,477		(45,715)			6.125	4.634	AO.....	85,750	428,750	01/17/2012.	04/19/2034.
141781	AY	0	Cargill Inc Sr Nt.....						1FE	14,401,799	106.733	14,112,264	13,222,000	13,817,410		(125,236)			4.307	3.194	MN.....	74,348	569,472	01/09/2012.	05/14/2021.
141781	AZ	7	Cargill Inc Sr Nt.....						1FE	7,051,863	102.543	7,183,137	7,005,000	7,030,119		(4,703)			3.250	3.170	MN.....	29,090	227,663	01/06/2012.	11/15/2021.
14313*	AB	9	CarMax Auto Superstores Inc Sr Nt Ser B.....						2	13,000,000	102.602	13,338,318	13,000,000	13,000,000					4.170	4.170	AO.....	96,373	236,010	06/22/2016.	04/27/2026.
144141	CZ	9	Carolina Pwr & Lt Co 1st Mtg Bd.....						1FE	21,291,400	106.890	22,446,858	21,000,000	21,073,275		(33,357)			5.300	5.117	JJ.....	513,217	1,113,000	04/20/2009.	01/15/2019.
144141	DB	1	Carolina Pwr & Lt Co 1st Mtg Bd.....						1FE	10,782,408	99.430	10,360,627	10,420,000	10,755,749		(7,083)			4.100	3.899	MN.....	54,589	427,220	04/12/2013.	05/15/2042.
14428T	AZ	4	Carpenter Technology Corp MT Nt Ser B.....						2FE	4,284,748	103.451	4,138,028	4,000,000	4,038,286		(27,692)			7.010	6.226	AO.....	59,196	280,400	08/26/2004.	04/17/2018.
14428T	BE	0	Carpenter Technology Corp MT Nt Ser B.....						2FE	2,146,504	103.653	2,073,058	2,000,000	2,021,002		(14,101)			7.030	6.227	AO.....	29,682	140,600	08/26/2004.	05/18/2018.
149123	BL	4	Caterpillar Inc Deb.....						1FE	11,579,752	114.800	19,039,514	16,585,000	12,334,382		96,780			5.300	7.957	MS.....	258,818	879,005	09/13/2005.	09/15/2035.
149123	CD	1	Caterpillar Inc Sr Nt.....	LS...					1FE	24,824,500	103.693	25,923,275	25,000,000	24,832,762		3,141			4.300	4.342	MN.....	137,361	1,075,000	05/05/2014.	05/15/2044.
14912L	4D	0	Caterpillar Finl Svcs Corp MT Nt.....						1FE	9,991,990	108.993	10,899,310	10,000,000	9,998,213		947			7.050	7.061	MS.....	178,208	705,000	09/24/2008.	10/01/2018.
14912L	5T	4	Caterpillar Finl Svcs Corp Sr Nt.....						1FE	4,997,650	101.284	5,064,175	5,000,000	4,999,180		474			2.450	2.460	MS.....	39,132	122,500	09/03/2013.	09/06/2018.
14916R	AC	8	Catholic Health Initiative Sec Nt.....						1FE	19,946,800	97.292	19,458,400	20,000,000	19,967,102		5,098			2.950	2.981	MN.....	98,333	590,000	10/25/2012.	11/01/2022.
14916R	AD	6	Catholic Health Initiative Nt.....					4	1FE	13,970,180	88.825	12,435,500	14,000,000	13,971,824		604			4.350	4.363	MN.....	101,500	609,000	10/25/2012.	11/01/2042.
151020	AE	4	Celgene Corp Sr Nt.....						2FE	18,506,130	104.544	17,772,412	17,000,000	17,784,746		(194,655)			3.950	2.660	AO.....	141,761	671,500	04/25/2013.	10/15/2020.
151020	AH	7	Celgene Corp Sr Nt.....						2FE	36,838,973	100.891	37,026,960	36,700,000	36,784,667		(13,637)			3.250	3.205	FA.....	450,594	1,192,750	10/09/2012.	08/15/2022.
151020	AM	6	Celgene Corp Sr Nt.....						2FE	6,975,220	97.912	6,853,833	7,000,000	6,976,293		423			4.625	4.647	MN.....	41,368	323,750	05/06/2014.	05/15/2044.
151020	AN	4	Celgene Corp Sr Nt.....						2FE	3,503,290	100.057	3,501,995	3,500,000	3,501,759		(715)			2.250	2.228	MN.....	10,063	78,750	10/09/2014.	05/15/2019.
151020	AS	3	Celgene Corp Sr Nt.....						2FE	19,806,800	101.431	20,286,200	20,000,000	19,829,291		16,324			3.875	3.993	FA.....	292,778	781,458	08/03/2015.	08/15/2025.
151020	AU	8	Celgene Corp Sr Nt.....						2FE	9,891,955	103.973	9,877,435	9,500,000	9,887,034		(4,921)			5.000	4.738	FA.....	179,444	237,500	03/09/2016.	08/15/2045.
161175	AY	0	Charter Comm Opt 1st Lien Sr Nt.....					2	3FE	34,933,719	105.393	36,887,550	35,000,000	34,934,439		719			4.908	4.935	JJ.....	753,923		12/06/2016.	07/23/2025.
166764	AG	5	Chevron Corp Sr Nt.....						1FE	8,000,000	100.965	8,077,232	8,000,000	8,000,000					2.427	2.427	JD.....	3,775	194,160	06/17/2013.	06/24/2020.
16725*	AC	4	Chicago Bridge and Iron Co Sr Nt.....						2	5,000,000	106.911	5,345,559	5,000,000	5,000,000					5.150	5.150	JD.....	2,146	257,500	12/28/2012.	12/27/2022.
170228	AB	6	Chittenden Corp Fx-to-Fit Sub Nt.....						2FE	14,982,600	99.953	14,992,965	15,000,000	14,999,773		1,821			1.587	6.060	FMAN.....	31,741	197,225	02/07/2007.	02/14/2017.
171798	AC	5	Cimarex Energy Co Sr Nt.....						2FE	2,500,000	103.995	2,599,870	2,500,000	2,500,000					4.375	4.375	JD.....	9,115	109,375	05/20/2014.	06/01/2024.
17275R	AD	4	Cisco Sys Inc Nt.....						1FE	13,703,000	126.998	19,049,655	15,000,000	13,847,125		22,697			5.900	6.563	FA.....	334,333	885,000	04/01/2009.	02/15/2039.
17275R	AE	2	Cisco Sys Inc Sr Nt.....						1FE	35,697,383	106.899	38,756,196	36,255,000	36,111,644		62,395			4.950	5.149	FA.....	677,969	1,794,623	03/13/2009.	02/15/2019.
17275R	AH	5	Cisco Sys Inc Sr Nt.....						1FE	20,232,975	107.174	18,755,398	17,500,000	18,654,129		(363,483)			4.450	2.194	JJ.....	359,090	778,750	06/22/2012.	01/15/2020.
17275R	AW	2	Cisco Sys Inc Sr Nt.....	LS...					1FE	4,986,650	103.585	5,179,265	5,000,000	4,988,410		1,158			3.500	3.532	JD.....	7,778	175,000	06/10/2015.	06/15/2025.
17275R	BC	5	Cisco Sys Inc Sr Nt.....	LS...					1FE	9,992,400	99.027	9,902,740	10,000,000	9,992,944		544			2.950	2.959	FA.....	100,792	145,861	02/22/2016.	02/28/2026.
17275R	BL	5	Cisco Sys Inc Sr Nt.....						1FE	20,981,520	95.111	19,973,310	21,000,000	20,981,986		466			2.500	2.510	MS.....	147,292		09/13/2016.	09/20/2026.
172967	AL	5	Citigroup Inc Nt.....						2FE	2,461,504	125.007	2,500,144	2,000,000	2,301,263		(27,574)			7.875	5.980	MN.....	20,125	157,500	03/27/2003.	05/15/2025.
172967	BL	4	Citigroup Inc Sub Nt.....						2FE	13,424,680	121.309	14,557,128	12,000,000	13,029,164		(40,384)			6.625	5.778	JD.....	35,333	795,000	03/11/2003.	06/15/2032.
172967	EV	9	Citigroup Inc Sr Nt.....						2FE	20,938,560	114.084	19,394,212	17,000,000	18,311,343		(504,761)			8.500	5.032	MN.....	156,542	1,445,000	02/16/2011.	05/22/2019.
172967	FF	3	Citigroup Inc Sr Nt.....						2FE	12,496,225	109.067	13,633,338	12,500,000	12,498,284		396			5.375	5.379	FA.....	265,017	671,875	08/03/2010.	08/09/2020.
172967	JL	6	Citigroup Inc Sub Nt.....						2FE	11,752,280	99.340	11,920,788	12,000,000	11,787,118		21,347			3.875	4.131	MS.....	122,708	465,000	05/12/2015.	03/26/2025.
172967	KA	8	Citigroup Inc Sub Nt.....						2FE	4,977,000	101.585	5,079,230	5,000,000	4,978,881		1,502			4.450	4.500	MS.....	56,861	222,500	09/23/2015.	09/29/2027.
1730T0	DL	0	Citigroup Funding Inc SIFMA MT Nt.....						2FE	25,000,000	119.101	29,775,250	25,000,000	25,000,000					3.743	7.789	JAJ.O.....	314,934	2,510,969	07/03/2007.	07/10/2027.
1730T0	DQ	9	Citigroup Funding Inc SIFMA MT Nt Ser D.....						2FE	5,000,000	118.423	5,921,150	5,000,000	5,000,000					9.320	7.606	FMAN.....	62,133	496,839	07/30/2007.	08/13/2027.
174610	AJ	4	Citizens Financial Group Sub Nt.....						2FE	19,074,340	100.467	19,088,635	19,000,000	19,067,560		(6,227)			4.350	4.300	FA.....	344,375	828,796	12/17/2015.	08/01/2025.
174610	AK	1	Citizens Financial Group Sr Nt.....						2FE	13,502,705	101.582	13,713,543	13,500,000	13,502,842		53			4.300	4.297	JD.....	45,150	580,500	03/10/2016.	12/03/2025.
174610	AL	9	Citizens Financial Group Sub Nt.....						2FE	4,898,800	96.797	4,839,870	5,000,000	4,906,044		7,244			3.750	4.043	JJ.....	93,750	93,750	04/27/2016.	07/01/2024.
178180	GD	1	City Natl Bk Sub Nt.....						1FE	9,985,541	111.242	10,367,782	9,320,000	9,761,860		(69,046)			5.375	4.401	JJ.....	230,994	500,950	07/30/2013.	07/15/2022.

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

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1		2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
					3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification						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
184496	AJ	6	Clean Harbors Inc Sr Nt.....	.....	.....	.....	.....	3FE	6,590,000	102.375	6,654,375	6,500,000	6,564,345	.....	(9,868)	.....	.....	5.250	4.944	FA.....	142,188	341,250	09/09/2015.	08/01/2020.
184496	AL	1	Clean Harbors Inc Sr Nt.....	.....	.....	.....	.....	3FE	12,076,672	102.270	12,272,400	12,000,000	12,063,328	.....	(5,364)	.....	.....	5.125	4.990	JD.....	51,250	384,375	06/23/2016.	06/01/2021.
189054	AN	9	Clorox Co Sr Nt.....	.....	.....	.....	.....	2FE	6,702,060	103.612	6,216,708	6,000,000	6,094,789	.....	(116,880)	.....	.....	5.950	3.886	AO.....	75,367	357,000	04/21/2011.	10/15/2017.
189054	AT	6	Clorox Co Sr Nt.....	.....	.....	.....	.....	2FE	19,964,700	101.398	20,279,660	20,000,000	19,978,579	.....	3,454	.....	.....	3.050	3.071	MS.....	179,611	610,000	09/10/2012.	09/15/2022.
191098	AK	8	Coca-Cola Bottling Co Cons Sr Nt.....	.....	.....	.....	.....	2FE	15,300,397	100.420	15,339,201	15,275,000	15,298,333	.....	(2,019)	.....	.....	3.800	3.780	MN.....	58,045	580,450	12/17/2015.	11/25/2025.
191216	BY	5	Coca-Cola Co Sr Nt.....	.....	.....	.....	.....	1FE	6,992,300	97.171	6,801,963	7,000,000	6,992,801	.....	501	.....	.....	1.550	1.573	MS.....	36,167	.....	08/29/2016.	09/01/2021.
191216	BZ	2	Coca-Cola Co Sr Nt.....	.....	.....	.....	.....	1FE	13,484,340	94.177	12,713,828	13,500,000	13,484,813	.....	473	.....	.....	2.250	2.263	MS.....	101,250	.....	08/29/2016.	09/01/2026.
191219	AU	8	Coca-Cola Enterprises Sr Nt.....	.....	.....	.....	.....	1FE	1,066,260	121.791	1,217,914	1,000,000	1,036,773	.....	(4,328)	.....	.....	6.750	6.074	MS.....	19,875	67,500	07/11/2008.	09/15/2023.
191219	AV	6	Coca-Cola Enterprises Nt.....	@.....	.....	.....	.....	1FE	4,360,680	90.800	10,998,543	12,113,000	9,777,017	.....	585,486	.....	.....	6.272	6.272	N/A.....	.....	.....	12/01/2003.	06/20/2020.
199575	AW	1	Ohio Pwr Co Sr Nt.....	.....	.....	.....	.....	2FE	9,977,400	105.363	10,536,300	10,000,000	9,996,091	.....	2,744	.....	.....	6.050	6.081	MN.....	100,833	605,000	05/13/2008.	05/01/2018.
20029P	AG	4	Comcast Cable Com Corp Nt.....	.....	.....	.....	.....	1FE	2,371,920	102.515	2,050,308	2,000,000	2,011,662	.....	(33,606)	.....	.....	8.875	7.064	MN.....	29,583	177,500	09/02/1998.	05/01/2017.
20030N	AK	7	Comcast Corp Sr Nt.....	.....	.....	.....	.....	1FE	9,923,985	128.058	12,165,491	9,500,000	9,871,452	.....	(10,232)	.....	.....	6.500	6.147	MN.....	78,903	617,500	12/15/2010.	11/15/2035.
20030N	AZ	4	Comcast Corp Co Gtd Nt.....	.....	.....	.....	.....	1FE	3,158,850	109.399	3,281,958	3,000,000	3,048,152	.....	(17,654)	.....	.....	5.700	5.009	JJ.....	85,500	171,000	09/02/2009.	07/01/2019.
20030N	BB	6	Comcast Corp Sr Nt.....	.....	.....	.....	.....	1FE	14,948,460	130.159	19,523,850	15,000,000	14,953,368	.....	859	.....	.....	6.400	6.426	MS.....	320,000	960,000	02/24/2010.	03/01/2040.
20030N	BE	0	Comcast Corp Nt.....	.....	.....	.....	.....	1FE	5,148,850	104.112	5,205,600	5,000,000	5,146,291	.....	(2,559)	.....	.....	4.650	4.457	JJ.....	107,208	116,250	02/05/2016.	07/15/2042.
20030N	BQ	3	Comcast Corp Sr Nt.....	.....	.....	.....	.....	1FE	15,685,500	104.827	15,724,020	15,000,000	15,675,148	.....	(10,352)	.....	.....	4.600	4.324	FA.....	260,667	460,000	02/10/2016.	08/15/2045.
20030N	BR	1	Comcast Corp Sr Nt.....	.....	.....	.....	.....	1FE	17,318,070	99.285	16,878,467	17,000,000	17,286,092	.....	(31,978)	.....	.....	2.750	2.454	MS.....	155,833	244,139	03/22/2016.	03/01/2023.
20030N	BS	9	Comcast Corp Sr Nt.....	.....	.....	.....	.....	1FE	9,981,200	98.667	9,866,730	10,000,000	9,982,641	.....	1,441	.....	.....	3.150	3.172	MS.....	105,000	164,500	02/16/2016.	03/01/2026.
20030N	BU	4	Comcast Corp Sr Nt.....	.....	.....	.....	.....	1FE	12,767,180	87.331	11,353,056	13,000,000	12,769,110	.....	1,930	.....	.....	3.400	3.497	JJ.....	198,900	.....	07/26/2016.	07/15/2046.
20030N	BW	0	Comcast Corp Sr Nt.....	.....	.....	.....	.....	1FE	5,002,325	92.183	4,609,150	5,000,000	5,002,230	.....	(95)	.....	.....	2.350	2.345	JJ.....	52,875	.....	07/12/2016.	01/15/2027.
200339	AJ	8	Comerica Bk Sub Nt.....	.....	.....	.....	.....	2FE	30,527,520	125.507	30,121,728	24,000,000	29,200,795	.....	(407,874)	.....	.....	7.875	5.025	MS.....	556,500	1,890,000	07/10/2013.	09/15/2026.
200339	DX	4	Comerica Bk Sub Nt.....	.....	.....	.....	.....	1FE	18,885,430	100.115	19,021,755	19,000,000	18,899,122	.....	9,658	.....	.....	4.000	4.074	JJ.....	325,111	760,000	07/22/2015.	07/27/2025.
202795	JB	7	Commonwealth Edison Co Sr Nt.....	.....	.....	.....	.....	1FE	47,392,650	107.694	51,154,460	47,500,000	47,398,488	.....	1,911	.....	.....	4.600	4.614	FA.....	825,444	2,185,000	08/12/2013.	08/15/2043.
202795	JJ	0	Commonwealth Edison Co 1st Mtg.....	.....	.....	.....	.....	1FE	4,967,550	93.976	4,698,810	5,000,000	4,967,809	.....	259	.....	.....	3.650	3.686	JD.....	8,111	85,167	06/20/2016.	06/15/2046.
20369E	AB	8	Community Hospitals Nt.....	.....	.....	.....	.....	1FE	16,000,000	116.480	18,636,816	16,000,000	16,000,000	.....	.....	.....	.....	5.433	5.433	MN.....	144,880	869,280	06/04/2015.	05/01/2045.
20451N	AE	1	Compass Minerals International Sr Nt.....	.....	.....	.....	.....	4FE	19,903,250	94.500	18,796,050	19,890,000	19,902,031	.....	(1,299)	.....	.....	4.875	4.865	JJ.....	447,111	969,638	04/21/2015.	07/15/2024.
205887	BL	5	ConAgra Foods Inc Sr Nt.....	.....	.....	.....	.....	2FE	17,127,438	106.354	18,080,112	17,000,000	17,071,663	.....	(18,213)	.....	.....	4.950	4.820	FA.....	317,900	841,500	10/04/2013.	08/15/2020.
205887	BQ	4	ConAgra Foods Inc Sr Nt.....	.....	.....	.....	.....	2FE	19,000,000	100.112	19,021,261	19,000,000	19,000,000	.....	.....	.....	.....	1.900	1.900	JJ.....	156,433	361,000	01/15/2013.	01/25/2018.
205887	BR	2	ConAgra Foods Inc Sr Nt.....	.....	.....	.....	.....	2FE	12,204,415	99.907	13,087,856	13,100,000	12,483,221	.....	87,945	.....	.....	3.200	4.084	JJ.....	181,653	419,200	09/04/2013.	01/25/2023.
207597	CZ	6	Connecticut Lt & Pwr Co 1st Mtg Bd Ser D.....	.....	.....	.....	.....	1FE	4,369,755	124.759	4,410,238	3,535,000	3,965,725	.....	(42,840)	.....	.....	7.875	5.893	AO.....	69,595	278,381	11/13/2003.	10/01/2024.
207597	EE	1	Connecticut Lt & Pwr Co 1st Mtg Bd.....	.....	.....	.....	.....	1FE	14,298,840	107.246	15,014,468	14,000,000	14,077,483	.....	(34,455)	.....	.....	5.500	5.216	FA.....	320,833	770,000	06/15/2009.	02/01/2019.
20825C	AN	4	Conocophillips Co Gtd Nt.....	.....	.....	.....	.....	2FE	4,345,550	104.521	5,226,025	5,000,000	4,877,089	.....	82,720	.....	.....	5.200	7.117	MN.....	33,222	260,000	11/05/2008.	05/15/2018.
20825C	AQ	7	Conocophillips Nt.....	.....	.....	.....	.....	2FE	9,856,000	126.591	12,659,140	10,000,000	9,872,006	.....	2,515	.....	.....	6.500	6.611	FA.....	270,833	650,000	01/29/2009.	02/01/2039.
20825C	AR	5	Conocophillips Nt.....	.....	.....	.....	.....	2FE	47,011,655	107.437	49,850,582	46,400,000	46,558,989	.....	(70,500)	.....	.....	5.750	5.573	FA.....	1,111,667	2,668,000	05/14/2009.	02/01/2019.
21017#	AA	1	Consolidated Terminals LLC Sr Nt.....	.....	.....	.....	.....	2FE	8,000,000	107.306	8,584,485	8,000,000	8,000,000	.....	.....	.....	.....	4.820	4.820	JD.....	20,351	393,600	12/12/2013.	12/12/2023.
21036P	AF	5	Constellation Brands Inc Co Gtd Nt.....	.....	.....	.....	.....	2FE	2,543,750	102.000	2,550,000	2,500,000	2,502,921	.....	(7,573)	.....	.....	7.250	6.923	MN.....	23,160	181,250	06/29/2010.	05/15/2017.
21036P	AH	1	Constellation Brands Inc Sr Nt.....	.....	.....	.....	.....	2FE	1,657,500	112.784	1,691,760	1,500,000	1,627,267	.....	(20,906)	.....	.....	6.000	4.207	MN.....	15,000	90,000	07/09/2015.	05/01/2022.
21036P	AL	2	Constellation Brands Inc Sr Nt.....	.....	.....	.....	.....	2FE	8,298,750	103.689	8,813,565	8,500,000	8,358,195	.....	18,308	.....	.....	4.250	4.550	MN.....	60,208	361,250	07/30/2015.	05/01/2023.
21036P	AM	0	Constellation Brands Inc High Yld Corp.....	.....	.....	.....	.....	2FE	4,120,000	103.505														

SCHEDULE D - PART 1

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

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1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates					
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22				
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
22025Y	AP	5	Corrections Corp of America Sr Nt.....			LS...	..	.....	...3FE	.....	17,970,000	...98.500	.....	18,715,000	.....	19,000,000	.....	18,261,160	.....	95,434	.....	4.625	5.356	MN.....	146,458	.....	878,750	11/03/2014.	05/01/2023.
22357@	AA	9	Cox Tower II PTC CTL.....			.....	..	.....	...4	.....	9,618,206	...102.342	.....	9,843,506	.....	9,618,206	.....	9,618,206	.....	.....	.....	5.409	5.470	MON...	41,909	.....	520,249	10/02/2013.	01/02/2040.
224044	BS	5	Cox Communications Inc Sr Nt.....			.....	..	.....	...2FE	.....	23,522,884	...105.512	.....	20,957,868	.....	19,863,000	.....	20,685,933	.....	(561,050)	.....	6.250	3.228	JD.....	103,453	.....	1,241,438	08/03/2012.	06/01/2018.
224044	BW	6	Cox Communications Inc Sr Nt.....			.....	..	.....	...2FE	.....	11,416,604	...97.408	.....	11,104,558	.....	11,400,000	.....	11,410,542	.....	(1,590)	.....	3.250	3.233	JD.....	16,467	.....	370,500	11/26/2012.	12/15/2022.
224044	CA	3	Cox Communications Inc Sr Nt.....			.....	..	.....	...2FE	.....	24,890,000	...94.108	.....	23,527,100	.....	25,000,000	.....	24,926,725	.....	10,076	.....	2.950	3.000	JD.....	2,049	.....	737,500	04/24/2013.	06/30/2023.
22541H	CC	4	Credit Suisse New York Sub Nt.....			.....	..	.....	...2FE	.....	33,790,085	...104.010	.....	32,763,276	.....	31,500,000	.....	31,928,866	.....	(364,387)	.....	6.000	4.738	FA.....	714,000	.....	1,890,000	04/20/2011.	02/15/2018.
22546Q	AD	9	Credit Suisse NY Sub Nt.....			.....	..	.....	...2FE	.....	13,986,640	...107.214	.....	15,009,946	.....	14,000,000	.....	13,995,158	.....	1,429	.....	5.400	5.413	JJ.....	350,700	.....	756,000	01/11/2010.	01/14/2020.
228189	AB	2	Crown Amer / Cap Corp VI High Yield Corp.....			.....	..	.....	...3FE	.....	17,867,720	...102.000	.....	17,876,520	.....	17,526,000	.....	17,839,262	.....	(28,458)	.....	4.500	4.162	JJ.....	363,665	.....	394,335	06/16/2016.	01/15/2023.
22819K	AA	8	Crown Amer / Cap Corp VI Sr Nt.....			.....	..	.....	...3FE	.....	9,327,160	...94.250	.....	8,808,605	.....	9,346,000	.....	9,327,152	.....	(8)	.....	4.250	4.274	MS.....	116,955	.....	.....	12/13/2016.	09/30/2026.
22959#	AA	9	CSOLAR IV South LLC Sr Sec Nt.....			.....	..	.....	...4	...2FE	15,505,748	...109.631	.....	16,999,075	.....	15,505,748	.....	15,505,748	.....	.....	.....	5.371	5.408	MJSD.	2,313	.....	832,814	11/21/2013.	09/30/2038.
229899	AA	7	Cullen/Frost Bankers Inc Fx-to-Flt Sub N.....			.....	..	.....	...2FE	.....	19,809,565	...99.946	.....	19,989,240	.....	20,000,000	.....	19,994,783	.....	41,456	.....	1.436	5.122	FMAN.	37,487	.....	230,275	07/30/2012.	02/15/2017.
231021	AJ	5	Cummins Engine Co Deb.....			.....	..	.....	...1FE	.....	2,712,848	...129.746	.....	3,892,383	.....	3,000,000	.....	2,775,102	.....	10,380	.....	7.125	8.105	MS.....	71,250	.....	213,750	12/18/2008.	03/01/2028.
231021	AQ	9	Cummins Engine Co Sr Nt.....			LS...	..	.....	...1FE	.....	10,237,021	...111.252	.....	9,651,120	.....	8,675,000	.....	10,181,869	.....	(31,223)	.....	4.875	3.831	AO.....	105,727	.....	422,906	03/26/2015.	10/01/2043.
232820	AH	3	Cytec Inds Inc Sr Nt.....			.....	..	.....	...2FE	.....	21,000,836	...102.867	.....	17,590,308	.....	17,100,000	.....	17,450,488	.....	(676,778)	.....	8.950	4.753	JJ.....	765,225	.....	1,530,450	03/23/2011.	07/01/2017.
232820	AJ	9	Cytec Inds Inc Sr Nt.....			.....	..	.....	...2FE	.....	4,975,875	...96.174	.....	4,808,675	.....	5,000,000	.....	4,981,518	.....	2,602	.....	3.500	3.567	AO.....	43,750	.....	175,000	10/23/2014.	04/01/2023.
232820	AK	6	Cytec Inds Inc Sr Nt.....			.....	..	.....	...2FE	.....	19,372,686	...94.655	.....	18,315,684	.....	19,350,000	.....	19,368,590	.....	(1,814)	.....	3.950	3.936	MN.....	127,388	.....	764,325	11/05/2014.	05/01/2025.
23311R	AC	0	DCP Midstream Sr Nt.....			.....	..	.....	...3FE	.....	9,842,200	...112.000	.....	11,200,000	.....	10,000,000	.....	9,951,724	.....	18,784	.....	9.750	10.000	MS.....	287,083	.....	975,000	02/19/2009.	03/15/2019.
23311R	AD	8	DCP Midstream Sr Nt.....			.....	..	.....	...3FE	.....	9,989,200	...103.750	.....	10,375,000	.....	10,000,000	.....	9,995,939	.....	1,136	.....	5.350	5.364	MS.....	157,528	.....	535,000	03/08/2010.	03/15/2020.
23311V	AB	3	DCP Midstream Operating Sr Nt.....			.....	..	.....	...3FE	.....	5,096,600	...102.500	.....	5,125,000	.....	5,000,000	.....	5,065,091	.....	(10,025)	.....	4.950	4.667	AO.....	61,875	.....	247,500	11/19/2013.	04/01/2022.
23311V	AC	1	DCP Midstream Operating Sr Nt.....			.....	..	.....	...3FE	.....	8,855,160	...99.500	.....	8,955,000	.....	9,000,000	.....	8,967,939	.....	34,084	.....	2.500	2.898	JD.....	18,750	.....	225,000	09/05/2013.	12/01/2017.
23311V	AD	9	DCP Midstream Operating Sr Nt.....			.....	..	.....	...3FE	.....	8,793,910	...96.188	.....	9,137,860	.....	9,500,000	.....	8,998,668	.....	67,846	.....	3.875	4.871	MS.....	108,392	.....	368,125	11/06/2013.	03/15/2023.
233331	AS	6	DTE Energy Co Sr Nt.....			.....	..	.....	...2FE	.....	4,125,200	...100.781	.....	4,031,256	.....	4,000,000	.....	4,113,752	.....	(11,448)	.....	3.500	3.068	JD.....	11,667	.....	140,000	02/18/2016.	06/01/2024.
23338V	AA	4	DTE Electric Co 1st Mtg.....			.....	..	.....	...1FE	.....	29,864,700	...100.598	.....	30,179,460	.....	30,000,000	.....	29,874,318	.....	2,663	.....	4.000	4.026	AO.....	300,000	.....	1,200,000	03/19/2013.	04/01/2043.
23338V	AB	2	DTE Electric Co Sr Nt.....			.....	..	.....	...1FE	.....	25,667,232	...104.214	.....	26,678,810	.....	25,600,000	.....	25,684,996	.....	(1,274)	.....	3.650	3.593	MS.....	275,129	.....	905,200	06/30/2016.	03/15/2024.
233851	AR	5	Daimler Fin NA LLC Sr Nt.....			.....	..	.....	...1FE	.....	9,935,800	...100.132	.....	10,013,200	.....	10,000,000	.....	9,975,097	.....	9,252	.....	2.250	2.350	JJ.....	94,375	.....	225,000	07/25/2012.	07/31/2019.
233851	AU	8	Daimler Fin NA LLC Sr Nt.....			.....	..	.....	...1FE	.....	18,920,770	...100.137	.....	19,025,935	.....	19,000,000	.....	18,983,088	.....	16,144	.....	1.875	1.963	JJ.....	168,229	.....	356,250	01/07/2013.	01/11/2018.
233851	BA	1	Daimler Fin NA LLC Sr Nt.....			.....	..	.....	...1FE	.....	24,938,000	...100.753	.....	25,188,125	.....	25,000,000	.....	24,979,545	.....	12,518	.....	2.375	2.428	FA.....	247,396	.....	593,750	07/24/2013.	08/01/2018.
233851	BJ	2	Daimler Fin NA LLC Sr Nt.....			.....	..	.....	...1FE	.....	9,903,900	...99.552	.....	9,955,170	.....	10,000,000	.....	9,924,273	.....	8,631	.....	3.250	3.364	FA.....	135,417	.....	325,000	07/24/2014.	08/01/2024.
233851	CA	0	Daimler Fin NA LLC Sr Nt.....			.....	..	.....	...1FE	.....	3,493,175	...100.597	.....	3,520,909	.....	3,500,000	.....	3,495,008	.....	1,306	.....	2.700	2.742	FA.....	38,850	.....	94,500	07/28/2015.	08/03/2020.
233851	CB	8	Daimler Fin NA LLC Sr Nt.....			LS...	..	.....	...1FE	.....	29,862,300	...101.604	.....	30,481,140	.....	30,000,000	.....	29,878,921	.....	11,862	.....	3.500	3.555	FA.....	431,667	.....	1,050,000	07/28/2015.	08/03/2025.
233851	CK	8	Daimler Fin NA LLC Sr Nt.....			LS...	..	.....	...1FE	.....	4,998,600	...97.721	.....	4,886,065	.....	5,000,000	.....	4,998,646	.....	46	.....	2.200	2.206	AO.....	18,639	.....	.....	10/26/2016.	10/30/2021.
23386#	AG	7	Dairy Farmers of America Inc Sr Nt.....			.....	..	.....	...2	...2	25,000,000	...101.951	.....	25,487,764	.....	25,000,000	.....	25,000,000	.....	.....	.....	3.610	3.610	JD.....	35,097	.....	915,000	12/17/2012.	12/17/2022.
239753	BG	0	Target Corp Sr Nt.....				..		...1FE		5,000,000	...126.689		6,334,435		5,000,000		5,000,000				9.700	9.700	JD.....	21,556		485,000	06/19/1991.	06/15/2021.
244199	BC	8	Deere & Co Nt.....				..		...1FE		3,																		

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

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1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
25179M	AL	7	Devon Energy Corp Sr Nt.....	.....	..	.....	...2FE	413,064	...103.000	411,998	400,000	412,365	.....	.....(221)	.....	.....	.....5.600	5.372	JJ.....	10,329	22,400	09/24/2013.	07/15/2041.
25179M	AN	3	Devon Energy Corp Sr Nt.....	.....	..	.....	...2FE	27,393,250	94.470	25,506,765	27,000,000	27,368,244	.....	.....(7,933)	.....	.....	.....4.750	4.656	MN.....	163,875	1,282,500	05/01/2013.	05/15/2042.
25179M	AP	8	Devon Energy Corp Sr Nt.....	LS...	..	.....	...2FE	7,455,600	99.366	7,452,413	7,500,000	7,474,363	.....	.....4,297	.....	.....	.....3.250	3.320	MN.....	31,146	243,750	05/07/2012.	05/15/2022.
25245B	AA	5	Diageo Inv Corp Co Gtd Nt.....	.....	..	.....	...1FE	9,939,500	...100.604	10,060,400	10,000,000	9,944,624	.....	.....1,192	.....	.....	.....4.250	4.286	MN.....	59,028	425,000	05/08/2012.	05/11/2042.
25271C	AK	8	Diamond Offshore Drilling Inc Nt.....	LS...	..	.....	...3FE	19,123,740	...103.725	18,670,500	18,000,000	18,347,532	.....	.....(137,466)	.....	.....	.....5.875	4.987	MN.....	176,250	1,057,500	07/15/2010.	05/01/2019.
25271C	AN	2	Diamond Offshore Drilling Inc Sr Nt.....	LS...	..	.....	...3FE	31,694,968	71.033	22,730,560	32,000,000	31,709,033	.....	.....5,126	.....	.....	.....4.875	4.936	MN.....	260,000	1,560,000	02/24/2015.	11/01/2043.
254010	AA	9	Dignity Health Nt.....	.....	..	.....	...1FE	27,896,960	98.093	27,466,096	28,000,000	27,936,385	.....	.....9,796	.....	.....	.....3.125	3.168	MN.....	145,833	875,000	10/11/2012.	11/01/2022.
254010	AB	7	Dignity Health Nt.....	.....	..	.....	...1FE	19,730,200	92.540	18,508,080	20,000,000	19,750,090	.....	.....4,984	.....	.....	.....4.500	4.583	MN.....	150,000	900,000	10/11/2012.	11/01/2042.
254010	AD	3	Dignity Health Nt.....	.....	..	.....	...1FE	3,000,000	99.521	2,985,630	3,000,000	3,000,000	.....	.....	.....	.....	.....3.812	3.812	MN.....	19,060	114,360	10/07/2014.	11/01/2024.
25468P	CK	0	Disney Walt Co Nt.....	.....	..	.....	...1FE	10,295,900	...108.028	10,802,780	10,000,000	10,079,771	.....	.....(33,484)	.....	.....	.....5.500	5.112	MS.....	161,944	550,000	05/14/2009.	03/15/2019.
25468P	DB	9	Disney Walt Co Sr Nt.....	LS...	..	.....	...1FE	25,062,750	...103.385	25,846,175	25,000,000	25,062,582	.....	.....(862)	.....	.....	.....4.125	4.110	JD.....	85,938	1,031,250	01/05/2016.	06/01/2044.
25468P	DK	9	Disney Walt Co Sr Nt.....	.....	..	.....	...1FE	5,976,000	99.498	5,969,898	6,000,000	5,978,166	.....	.....2,166	.....	.....	.....3.000	3.046	FA.....	69,000	107,500	01/05/2016.	02/13/2026.
25468P	DN	3	Disney Walt Co Sr Nt.....	.....	..	.....	...1FE	6,734,840	85.046	5,953,213	7,000,000	6,737,411	.....	.....2,571	.....	.....	.....3.000	3.197	JJ.....	98,583	.....	07/07/2016.	07/30/2046.
25470D	AD	1	Discovery Communications Co Gtd Nt.....	.....	..	.....	...2FE	55,570,760	...106.190	55,218,592	52,000,000	55,255,841	.....	.....(64,020)	.....	.....	.....6.350	5.855	JD.....	275,167	3,302,000	05/20/2011.	06/01/2040.
25470D	AG	4	Discovery Communications Co Gtd Nt.....	.....	..	.....	...2FE	3,969,120	92.232	3,689,296	4,000,000	3,971,440	.....	.....551	.....	.....	.....4.950	5.000	MN.....	25,300	198,000	05/10/2012.	05/15/2042.
25654#	AA	0	Dodger Tickets LLC 1st Mtg Bd.....	.....	..	.....4	...2FE	21,427,582	...110.102	23,592,142	21,427,582	21,427,582	.....	.....	.....	.....	.....5.660	5.582	MAR...	912,970	1,212,801	05/10/2005.	03/31/2030.
256746	AB	4	Dollar Tree Inc Sr Nt.....	.....	..	.....	...3FE	10,450,656	...105.882	10,588,200	10,000,000	10,426,550	.....	.....(24,106)	.....	.....	.....5.750	4.935	MS.....	191,667	287,500	08/10/2016.	03/01/2023.
256746	AD	0	Dollar Tree Inc Sr Nt.....	.....	..	.....	...3FE	4,057,587	...103.000	4,120,000	4,000,000	4,051,407	.....	.....(6,180)	.....	.....	.....5.250	4.806	MS.....	70,000	105,000	08/01/2016.	03/01/2020.
25746U	CK	3	Dominion Resources Inc Sr Nt.....	.....	..	.....	...2FE	3,998,600	93.623	3,744,924	4,000,000	3,998,657	.....	.....57	.....	.....	.....2.850	2.854	FA.....	44,967	.....	08/04/2016.	08/15/2026.
260543	CC	5	Dow Chemical Co Sr Nt.....	.....	..	.....	...2FE	39,505,659	...105.908	41,668,444	39,344,000	39,420,985	.....	.....(14,901)	.....	.....	.....4.250	4.194	MN.....	213,660	1,672,120	08/08/2011.	08/08/2011.
26138E	AH	2	Dr Pepper Snapple Group Inc Gtd Sr Nt.....	.....	..	.....	...2FE	25,710,516	...106.647	26,299,101	24,660,000	24,849,962	.....	.....(133,138)	.....	.....	.....6.820	6.208	MN.....	280,302	1,681,812	01/19/2009.	05/01/2018.
26138E	AR	0	Dr Pepper Snapple Group Inc Sr Nt.....	.....	..	.....	...2FE	9,962,700	98.662	9,866,200	10,000,000	9,976,836	.....	.....3,589	.....	.....	.....2.700	2.743	MN.....	34,500	270,000	11/13/2012.	11/15/2022.
26138E	AT	6	Dr Pepper Snapple Group Inc Sr Nt.....	.....	..	.....	...2FE	16,897,113	...101.455	17,196,623	16,950,000	16,898,240	.....	.....986	.....	.....	.....4.500	4.519	MN.....	97,463	775,463	12/03/2015.	11/15/2045.
26138E	AY	5	Dr Pepper Snapple Group Inc Sr Nt.....	.....	..	.....2	...2FE	12,489,625	...101.900	12,737,438	12,500,000	12,489,634	.....	.....9	.....	.....	.....4.420	4.425	JD.....	26,090	.....	12/05/2016.	12/15/2046.
26439R	AK	2	Duke Cap Corp Sr Nt.....	.....	..	.....	...2FE	11,122,700	...112.353	11,235,300	10,000,000	10,924,679	.....	.....(37,328)	.....	.....	.....6.750	5.822	FA.....	255,000	675,000	11/02/2010.	02/15/2032.
26441C	AN	5	Duke Energy Corp Sr Nt.....	.....	..	.....	...2FE	4,997,050	...103.123	5,156,135	5,000,000	4,997,794	.....	.....259	.....	.....	.....3.750	3.757	AO.....	39,583	187,500	04/01/2014.	04/15/2024.
26441C	AP	0	Duke Energy Corp Sr Nt.....	.....	..	.....	...2FE	24,916,000	...105.697	26,424,275	25,000,000	24,918,578	.....	.....2,404	.....	.....	.....4.800	4.821	JD.....	53,333	1,286,667	11/16/2015.	12/15/2045.
26441C	AT	2	Duke Energy Corp Sr Nt.....	.....	..	.....	...2FE	19,988,800	90.021	18,004,140	20,000,000	19,989,143	.....	.....343	.....	.....	.....3.750	3.753	MS.....	289,583	.....	08/09/2016.	09/01/2046.
26441Y	AW	7	Duke-Weeks Realty LP Sr Nt.....	.....	..	.....	...2FE	2,127,500	...104.013	2,080,252	2,000,000	2,118,133	.....	.....(9,367)	.....	.....	.....3.875	2.763	AO.....	16,361	38,750	06/28/2016.	10/15/2022.
26441Y	AZ	0	Duke-Weeks Realty LP Sr Nt.....	.....	..	.....	...2FE	30,703,872	96.709	29,713,810	30,725,000	30,705,631	.....	.....1,760	.....	.....	.....3.250	3.257	JD.....	2,774	518,698	07/14/2016.	06/30/2026.
26442C	AR	5	Duke Energy Corporation 1st Mtg Bd.....	.....	..	.....	...1FE	4,982,350	97.821	4,891,030	5,000,000	4,982,627	.....	.....277	.....	.....	.....3.875	3.895	MS.....	57,049	99,028	03/08/2016.	03/15/2046.
26442E	AD	2	Duke Energy Corporation Sr Nt.....	.....	..	.....	...1FE	9,996,700	...104.963	10,496,310	10,000,000	9,997,630	.....	.....308	.....	.....	.....3.800	3.804	MS.....	126,667	380,000	09/03/2013.	09/01/2023.
26444H	AA	9	Duke Energy Florida LLC 1st Mtg Bd.....	.....	..	.....	...1FE	11,941,816	88.978	10,677,300	12,000,000	11,942,251	.....	.....435	.....	.....	.....3.400	3.426	AO.....	126,933	.....	09/06/2016.	10/01/2046.
26860#	AA	8	EIF Pio Pico LLC Sr Sec Nt.....	.....	..	.....4	...2FE	12,000,000	94.046	11,285,471	12,000,000	12,000,000	.....	.....	.....	.....	.....4.170	4.170	JD.....	1,390	500,400	02/11/2015.	12/31/2041.
26875P	AA	9	EOG Resources Sr Nt.....	.....	..	.....	...2FE	5,836,055	...102.955	5,868,446	5,700,000	5,713,845	.....	.....(18,915)	.....	.....	.....5.875	5.517	MS.....	98,602	334,875	04/13/2009.	09/15/2017.
26875P	AC	5	EOG Resources Nt.....	.....	..	.....	...2FE	18,039,730	...108.358	17,879,120	16,500,000	16,846,037	.....	.....(183,992)	.....	.....	.....6.875	5.597	AO.....	283,594	1,134,375	04/02/2009.	10/01/2018.
26875P	AD	3	EOG Resources Nt.....	.....	..	.....	...2FE	27,056,279	...108.062	28,096,068	26,000,000	26,308,379	.....	.....(118,483)	.....	.....	.....5.625	5.094	JD.....	121,875	1,462,500	10/21/2009.	06/01/2019.
26884L	AA	7	EQT Corp Nt.....	.....	..	.....	...2FE	31,677,080	...112.513	35,441,595	31,500,000	31,556,485	.....	.....(20,511)	.....	.....	.....8.125	8.042	JD.....	213,281	2,559,375	05/12/2009.	06/01/2019.
26884T	AA	0	ERAC USA Finance Company Sr Nt.....	.....	..	.....	...2FE	12,048,650	...108.970	11,344,856	10,411,000	11,253,640	.....	.....(210,001)	.....	.....	.....5.250	2.952	AO.....	136,644	546,578	01/14/2013.	10/01/2020.
26884T	AH	5	ERAC USA Finance Company Sr Nt.....	.....	..	.....	...2FE	9,416,566	...100.206	9,423,410	9,404,000	9,412,166	.....	.....(1,264)	.....	.....	.....3.300	3.283	AO.....	65,515	310,332	02/14/2013.	10/15/2022.
26884T	AK	8	ERAC USA Finance Company Sr Nt.....	.....	..	.....	...2FE	4,992,600	...101.254	5,062,680	5,000,000	4,997,261	.....	.....1,439	.....	.....	.....2.800	2.831	MN.....	23,333	140,000	07/18/2013.	11/01/2018.
26884T	AL	6	ERAC USA Finance Company Sr Nt.....	.....	..	.....	...2FE	9,983,000	...101.626	10,162,600	10,000,000	9,986,566	.....	.....1,436	.....	.....	.....3.850	3.870	MN.....	49,194	385,000	05/19/2014.	11/15/2024.
26949@	AA	5	Eagle Creek Ren Ergy Hlds LLC Sr Sec Nt.....	.....	..	.....4	...2FE	10,000,000	93.173	9,317,346	10,000,000	10,000,000	.....	.....	.....	.....	.....3.980	3.999	MJSD.	1,106	100,606	09/29/2016.	08/31/2026.

SCHEDULE D - PART 1

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

E10.20

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- nation	Actual Cost	Rate Used to Obtain Fair Value		Fair Value	Par Value													Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
277432	AB	6	Eastman Chem Co Deb.....	.....	..	.....	2FE	3,971,980	120.039	4,801,560	4,000,000	3,987,438		1,323			7.250	7.308	JJ.....	133,722	290,000	01/11/1994.	01/15/2024.
277432	AD	2	Eastman Chem Co Deb.....	.....	..	.....	2FE	2,046,640	126.978	2,539,556	2,000,000	2,027,931		(1,812)			7.600	7.401	FA.....	63,333	152,000	01/06/1999.	02/01/2027.
277432	AH	3	Eastman Chem Co Sr Nt.....	.....	..	.....	2FE	1,997,960	108.180	2,163,604	2,000,000	1,999,319		214			5.500	5.513	MN.....	14,056	110,000	10/28/2009.	11/15/2019.
278058	AK	8	Eaton Corp Deb.....	.....	..	.....	2FE	931,340	113.694	1,136,944	1,000,000	984,881		5,230			8.875	9.581	JD.....	3,944	88,750	11/20/1990.	06/15/2019.
278058	AQ	5	Eaton Corp Nt.....	.....	..	.....	2FE	10,300,900	116.332	11,633,200	10,000,000	10,159,015		(13,995)			6.500	6.254	JD.....	54,167	650,000	08/28/2001.	06/01/2025.
278058	E#	5	Eaton Corp Sr Nt.....	.....	..	.....	2	35,000,000	102.126	35,744,070	35,000,000	35,000,000					3.470	3.470	JD.....	53,978	1,214,500	06/28/2012.	06/28/2021.
278062	AE	4	Eaton Corp Sr Nt.....	.....	..	.....	2FE	24,968,447	97.747	25,081,983	25,660,000	25,005,453		12,695			4.150	4.311	MN.....	174,524	1,064,890	04/17/2015.	11/02/2042.
278865	AU	4	Ecolab Inc Sr Nt.....	.....	..	2	2FE	3,055,890	101.826	3,054,792	3,000,000	3,055,210		(680)			3.250	2.907	JJ.....	45,229		11/28/2016.	01/14/2023.
278865	AV	2	Ecolab Inc Sr Nt.....	.....	..	.....	2FE	25,973,890	95.212	25,231,154	26,500,000	25,978,191		4,301			2.700	2.930	MN.....	145,088		11/29/2016.	11/01/2026.
278865	AW	0	Ecolab Inc Sr Nt.....	.....	..	.....	2FE	8,885,120	90.927	8,183,403	9,000,000	8,885,538		418			3.700	3.771	MN.....	67,525		10/31/2016.	11/01/2046.
27965#	AL	6	Edens Ltd Ptnr Sr Nt Ser 15A.....	.....	..	.....	2	30,000,000	100.465	30,139,481	30,000,000	30,000,000					3.240	3.240	MN.....	116,100	972,000	05/18/2015.	05/18/2022.
281020	AJ	6	Edison International Sr Nt.....	.....	..	.....	1FE	30,288,517	98.825	29,825,234	30,180,000	30,284,108		(4,409)			2.950	2.888	MS.....	262,147	269,473	11/21/2016.	03/15/2023.
28501*	AS	4	Electric Transmission TX LLC Sr Nt Ser D.....	.....	..	.....	2	9,892,889	100.018	10,001,754	10,000,000	9,954,204		17,870			2.500	2.695	JD.....	12,500	250,000	06/13/2013.	06/13/2019.
28501*	AW	5	Electric Transmission TX LLC Sr Nt Ser E.....	.....	..	.....	2	13,000,000	97.011	12,611,407	13,000,000	13,000,000					3.270	3.270	MS.....	122,807	212,550	03/17/2016.	03/17/2026.
291011	AY	0	Emerson Elec Co Sr Nt.....	.....	..	.....	1FE	1,235,950	107.884	1,348,545	1,250,000	1,245,506		1,470			4.875	5.015	AO.....	12,865	60,938	06/16/2009.	10/15/2019.
291011	BA	1	Emerson Elec Co Sr Nt.....	.....	..	.....	1FE	4,023,440	106.953	4,278,116	4,000,000	4,006,412		(2,593)			5.000	4.925	AO.....	42,222	200,000	04/16/2009.	04/15/2019.
29103D	AD	8	Emera US Finance LP Sr Nt.....	.....	..	.....	2FE	9,990,300	98.984	9,898,430	10,000,000	9,991,289		989			2.700	2.721	JD.....	12,000	134,250	06/09/2016.	06/15/2021.
29250R	AR	7	Enbridge Energy Partners LP Sr Nt.....	.....	..	.....	2FE	38,852,460	113.654	38,642,360	34,000,000	35,419,662		(597,667)			9.875	7.717	MS.....	1,119,167	3,357,500	04/07/2010.	03/01/2019.
29250R	AS	5	Enbridge Energy Partners LP Sr Nt.....	.....	..	.....	2FE	9,995,900	106.493	10,649,270	10,000,000	9,998,552		406			5.200	5.205	MS.....	153,111	520,000	02/25/2010.	03/15/2020.
29250R	AU	0	Enbridge Energy Partners LP Sr Nt.....	.....	..	.....	2FE	4,014,263	104.070	3,902,640	3,750,000	3,906,250		(27,632)			4.200	3.237	MS.....	46,375	157,500	04/09/2013.	03/15/2021.
29273R	AH	2	Energy Transfer Partners Sr Nt.....	.....	..	.....	2FE	42,934,488	106.236	44,778,643	42,150,000	42,346,602		(121,857)			6.700	6.368	JJ.....	1,412,025	2,824,050	02/24/2015.	07/01/2018.
29273R	AK	5	Energy Transfer Partners Sr Nt.....	.....	..	.....	2FE	7,915,625	114.778	8,550,983	7,450,000	7,591,294		(56,062)			9.700	8.733	MS.....	212,780	722,650	03/25/2009.	03/15/2019.
29273R	AR	0	Energy Transfer Partners Sr Nt.....	.....	..	.....	2FE	4,982,100	108.037	5,401,845	5,000,000	4,983,439		257			6.500	6.527	FA.....	135,417	325,000	01/09/2012.	02/01/2042.
292845	AE	4	Engelhard Corp Nt.....	.....	..	.....	1	995,010	107.213	1,072,126	1,000,000	996,890		173			6.950	6.990	JD.....	5,792	69,500	05/28/1998.	06/01/2028.
29364D	AS	9	Entergy Arkansas Inc 1st Mortgage Bond.....	.....	..	.....	1FE	1,107,360	103.605	1,036,049	1,000,000	1,101,465		(5,895)			3.700	2.209	JD.....	3,083	18,500	07/07/2016.	06/01/2024.
29364D	AU	4	Entergy Arkansas Inc 1st Mtg Bd.....	.....	..	.....	1FE	11,293,630	101.905	10,699,994	10,500,000	11,253,377		(40,253)			3.500	2.620	AO.....	91,875	199,889	09/26/2016.	04/01/2026.
293791	AF	6	Enterprise Products Ptnrs LP Co Gtd Nt.....	.....	..	.....	2FE	8,757,610	122.209	9,776,720	8,000,000	8,642,578		(22,907)			6.875	6.087	MS.....	183,333	550,000	03/14/2011.	03/01/2033.
29379V	AT	0	Enterprise Products Operations Co Gtd Nt.....	.....	..	.....	2FE	11,918,040	112.890	13,546,800	12,000,000	11,925,619		1,355			5.950	5.999	FA.....	297,500	714,000	01/04/2011.	02/01/2041.
29379V	AU	7	Enterprise Products Operations Co Gtd Nt.....	.....	..	.....	2FE	4,235,826	105.418	4,427,569	4,200,000	4,219,875		(3,438)			4.050	3.947	FA.....	64,260	170,100	12/02/2011.	02/15/2022.
29379V	AV	5	Enterprise Products Operations Co Gtd Nt.....	.....	..	.....	2FE	19,977,400	109.604	21,920,780	20,000,000	19,978,800		373			5.700	5.708	FA.....	430,667	1,140,000	08/10/2011.	02/15/2042.
29379V	BA	0	Enterprise Products Operations Nt.....	.....	..	.....	2FE	9,435,270	100.960	10,096,030	10,000,000	9,461,948		8,836			4.850	5.223	MS.....	142,806	485,000	12/10/2013.	03/15/2044.
29379V	BC	6	Enterprise Products Operations Nt.....	.....	..	.....	2FE	9,984,500	105.465	10,546,490	10,000,000	9,985,194		233			5.100	5.110	FA.....	192,667	510,000	02/05/2014.	02/15/2045.
29379V	BE	2	Enterprise Products Operations Sr Nt.....	.....	..	.....	2FE	8,901,965	101.606	8,636,527	8,500,000	8,840,728		(35,461)			3.750	3.186	FA.....	120,417	318,750	04/08/2015.	02/15/2025.
29379V	BH	5	Enterprise Products Operations Sr Nt.....	LS...	..	.....	2FE	12,952,550	100.363	13,047,138	13,000,000	12,958,174		3,783			3.700	3.742	FA.....	181,711	481,000	05/04/2015.	02/15/2026.
29455J	AB	3	Equitable Resources Inc MT Nt Tr #00002.....	.....	..	.....	2FE	2,000,000	117.024	2,340,472	2,000,000	2,000,000					8.990	8.989	FA.....	74,917	179,800	08/30/1991.	09/01/2021.
29736R	AC	4	Estee Lauder Cos Sr Sub Nt.....	.....	..	.....	1FE	20,232,283	120.272	24,054,380	20,000,000	20,203,861		(5,184)			6.000	5.916	MN.....	153,333	1,200,000	04/26/2007.	05/15/2037.
30040W	AA	6	Eversource Energy Sr Nt.....	.....	..	.....	2FE	8,753,745	99.289	8,583,517	8,645,000	8,749,277		(4,468)			2.500	2.197	MS.....	63,637	25,694	10/12/2016.	03/15/2021.
30040W	AB	4	Eversource Energy Sr Nt.....	.....	..	.....	2FE	34,002,390	98.874	33,617,194	34,000,000	34,002,338		(52)			3.350	3.349	MS.....	335,372	585,319	03/07/2016.	03/15/2026.
30161M	AE	3	Exelon Generation Co LLC Sr Nt.....	.....	..	.....	2FE	14,053,910	103.358	13,436,566	13,000,000	13,116,316		(149,652)			6.200	4.963	AO.....	201,500	806,000	09/16/2009.	10/01/2017.
30161M	AF	0	Exelon Generation Co LLC Sr Nt.....	.....	..	.....	2FE	8,002,100	107.176	8,574,088	8,000,000	8,000,710		(238)			5.200	5.196	AO.....	104,000	416,000	09/17/2009.	10/01/2019.
30161M	AG	8	Exelon Generation Co LLC Sr Nt.....	.....	..	.....	2FE	5,181,650	100.687	5,034,330	5,000,000	5,162,868		(3,307)			6.250	5.986	AO.....	78,125	312,500	01/08/2010.	10/01/2039.
30212P	AH	8	Expedia Inc Co Gtd Nt.....	.....	..	.....	2FE	40,792,606	109.307	44,815,911	41,000,000	40,906,264		22,405			5.950	6.021	FA.....	921,589	2,542,000	04/18/2011.	08/15/2020.
30219G	AE	8	Express Scripts Hldg Co Sr Nt.....	.....	..	.....	2FE	15,379,867	107.407	16,648,132	15,500,000	15,428,155		12,798									

SCHEDULE D - PART 1

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

E10.21

1			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			F	o	r			R	F			U	C	O	T	R	E	W	A	A	A	S
CUSIP Identification			Code	n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
30219G AF 5	Express Scripts Hldg Co Sr Nt.....	LS...	..	..	.....	...2FE	12,374,426	...104.014	13,001,738	12,500,000	12,423,447	.....	.....13,073	.....	.....	.....3.900	4.033	FA.....	184,167	487,500	01/14/2013.	02/15/2022.
30219G AG 3	Express Scripts Hldg Co Sr Nt.....	LS...	..	..	.....	...2FE	43,020,904	...114.016	45,036,162	39,500,000	42,812,813	.....	.....(63,578)	.....	.....	.....6.125	5.497	MN.....	309,142	2,419,375	12/09/2013.	11/15/2041.
302508 AM 8	FMR Corp Nt.....		..	..	.....	...1FE	6,207,950	...111.731	5,586,525	5,000,000	5,515,505	.....	.....(199,320)	.....	.....	.....7.490	3.093	JD.....	16,644	374,500	05/15/2013.	06/15/2019.
302508 AQ 9	FMR Corp Bd.....		..	..	.....	...1FE	23,533,680	...128.853	25,050,292	19,441,000	22,750,658	.....	.....(184,693)	.....	.....	.....7.570	5.625	JD.....	65,408	1,471,684	08/27/2012.	06/15/2029.
30251B AB 4	FMR LLC Sr Nt.....		..	..	.....	...1FE	8,047,260	...121.915	7,924,443	6,500,000	7,958,520	.....	.....(34,426)	.....	.....	.....6.450	4.820	MN.....	53,571	419,250	04/17/2014.	11/15/2039.
30251B AC 2	FMR LLC Sr Nt.....		..	..	.....	...1FE	12,364,400	...123.177	12,317,730	10,000,000	12,309,333	.....	.....(50,192)	.....	.....	.....6.500	4.858	JD.....	30,694	650,000	11/18/2015.	12/14/2040.
30251B AD 0	FMR LLC Sr Nt.....		..	..	.....	...1FE	18,029,860	...103.569	17,606,747	17,000,000	18,005,233	.....	.....(24,627)	.....	.....	.....4.950	4.432	FA.....	350,625	420,750	05/18/2016.	02/01/2033.
302567 AA 0	FPL Energy American Wind LLC Sr Nt.....		..	..	4	...2FE	4,897,646	...102.500	5,102,889	4,978,428	4,924,870	.....	.....6,479	.....	.....	.....6.639	6.891	JUN.....	175,358	330,518	08/19/2013.	06/20/2023.
30288* AA 8	FLNG Liquefaction 2 LLC Sr Sec Nt.....		..	..	4	...2Z	50,000,000	...99.436	49,717,844	50,000,000	50,000,000	.....	.....	.....	.....	.....4.540	4.541	MS.....	201,778	.....	11/29/2016.	03/31/2038.
313747 AU 1	Federal Realty Investors Tr Sr Nt.....		..	..	.....	...1FE	24,899,850	...104.021	26,005,300	25,000,000	24,927,958	.....	.....8,999	.....	.....	.....3.950	3.997	JJ.....	455,347	987,500	02/19/2014.	01/15/2024.
313747 AV 9	Federal Realty Investors Tr Sr Nt.....		..	..	.....	...1FE	6,920,200	...101.223	7,085,589	7,000,000	6,923,171	.....	.....1,342	.....	.....	.....4.500	4.570	JD.....	26,250	315,000	11/10/2014.	12/01/2044.
313747 AX 5	Federal Realty Investors Tr Sr Nt.....		..	..	.....	...1FE	977,560	...87.767	877,668	1,000,000	977,765	.....	.....205	.....	.....	.....3.625	3.750	FA.....	17,017	.....	07/07/2016.	08/01/2046.
31428X AU 0	Fedex Corp Sr Nt.....		..	..	.....	...2FE	4,987,100	...93.393	4,669,660	5,000,000	4,988,004	.....	.....250	.....	.....	.....4.100	4.115	AO.....	43,278	205,000	04/08/2013.	04/15/2043.
31428X AW 6	Fedex Corp Sr Nt.....		..	..	.....	...2FE	32,808,100	...108.504	32,551,080	30,000,000	32,690,240	.....	.....(50,064)	.....	.....	.....5.100	4.522	JJ.....	705,500	1,530,000	07/22/2014.	01/15/2044.
31428X BC 9	Fedex Corp Sr Nt.....		..	..	.....	...2FE	14,001,993	...99.805	13,972,742	14,000,000	14,001,839	.....	.....(201)	.....	.....	.....3.200	3.198	FA.....	186,667	448,000	01/06/2015.	02/01/2025.
31428X BG 0	Fedex Corp Sr Nt.....		..	..	.....	...2FE	2,986,830	...100.771	3,023,127	3,000,000	2,987,023	.....	.....193	.....	.....	.....4.550	4.577	AO.....	34,125	70,904	03/21/2016.	04/01/2046.
316773 CH 1	Fifth Third Bancorp Sub Bk Nt.....		..	..	.....	...2FE	4,313,420	...139.004	4,439,788	3,194,000	4,226,810	.....	.....(25,008)	.....	.....	.....8.250	5.619	MS.....	87,835	263,505	12/12/2013.	03/01/2038.
316773 CL 2	Fifth Third Bancorp Sr Nt.....		..	..	.....	...2FE	5,709,664	...102.475	5,789,832	5,650,000	5,698,869	.....	.....(8,449)	.....	.....	.....3.500	3.318	MS.....	58,226	197,750	09/16/2015.	03/15/2022.
316773 CT 5	Fifth Third Bancorp Sr Nt.....		..	..	.....	...2FE	3,495,485	...101.100	3,538,500	3,500,000	3,496,710	.....	.....862	.....	.....	.....2.875	2.903	JJ.....	43,405	100,625	07/22/2015.	07/27/2020.
31677A AB 0	Fifth Third Bancorp Sub Nt.....		..	..	.....	...2FE	17,246,290	...100.632	17,107,491	17,000,000	17,230,972	.....	.....(15,318)	.....	.....	.....3.850	3.673	MS.....	192,714	327,250	04/05/2016.	03/15/2026.
31677Q BC 2	Fifth Third Bancorp Sr Nt.....		..	..	.....	...1FE	29,845,500	...101.190	30,356,880	30,000,000	29,893,176	.....	.....20,699	.....	.....	.....2.875	2.956	AO.....	215,625	862,500	09/02/2014.	10/01/2021.
32007U BR 9	First Data Corp 1st Lien New Ext Term Ln.....		..	..	.....	...3FE	4,986,850	...100.938	5,033,857	4,987,103	4,986,861	.....	.....11	.....	.....	.....4.756	4.527	MON...	5,176	36,812	10/14/2016.	03/24/2021.
337358 BD 6	First Union Corp Sub Bk Nt.....		..	..	.....	...1FE	5,535,716	...120.769	6,038,465	5,000,000	5,447,941	.....	.....(13,048)	.....	.....	.....6.550	5.777	AO.....	69,139	327,500	05/09/2007.	10/15/2035.
337358 BH 7	First Union Corp Sub Bk Nt.....		..	..	.....	...1FE	8,794,340	...124.307	8,701,490	7,000,000	8,097,712	.....	.....(85,257)	.....	.....	.....7.574	5.451	FA.....	220,908	530,180	09/16/2005.	08/01/2026.
33812@ AA 5	Fitch Group Inc Sr Nt.....		..	..	4	...2	30,000,000	...105.533	31,659,750	30,000,000	30,000,000	.....	.....	.....	.....	.....5.120	5.120	FA.....	605,867	1,536,000	08/09/2011.	08/09/2021.
33829T AA 4	Five Corners Funding Trust Sr Nt.....		..	..	.....	...2FE	6,593,657	...105.722	6,628,757	6,270,000	6,517,317	.....	.....(31,031)	.....	.....	.....4.419	3.762	MN.....	35,404	277,071	06/13/2014.	11/15/2023.
340711 AT 7	Florida Gas Transmission Co Nt.....		..	..	.....	...2FE	23,159,632	...107.589	24,960,625	23,200,000	23,183,087	.....	.....4,224	.....	.....	.....5.450	5.473	JJ.....	583,029	1,264,400	07/08/2010.	07/15/2020.
341081 FF 9	Florida Pwr & Lt Co 1st Mtg Bd.....		..	..	.....	...1FE	19,950,600	...102.571	20,514,200	20,000,000	19,956,526	.....	.....973	.....	.....	.....4.125	4.139	FA.....	343,750	825,000	12/08/2011.	02/01/2042.
341081 FG 7	Florida Pwr & Lt Co 1st Mtg Bd.....		..	..	.....	...1FE	6,559,520	...101.944	6,116,658	6,000,000	6,552,802	.....	.....(6,718)	.....	.....	.....4.050	3.499	JD.....	20,250	121,500	07/21/2016.	06/01/2042.
341081 FJ 1	Florida Pwr & Lt Co 1st Mtg Bd.....		..	..	.....	...1FE	15,711,030	...100.072	15,010,770	15,000,000	15,666,347	.....	.....(44,683)	.....	.....	.....2.750	2.008	JD.....	34,375	206,250	07/26/2016.	06/01/2023.
341081 FL 6	Florida Pwr & Lt Co Nt.....		..	..	.....	...1FE	11,960,400	...102.459	12,295,020	12,000,000	11,962,341	.....	.....724	.....	.....	.....4.050	4.069	AO.....	121,500	486,000	09/02/2014.	10/01/2044.
341099 CR 8	Florida Power Corp 1st Mtg Bd.....		..	..	.....	...1FE	45,854,180	...95.892	44,110,182	46,000,000	45,865,536	.....	.....2,985	.....	.....	.....3.850	3.868	MN.....	226,294	1,771,000	11/15/2012.	11/15/2042.
34486* AA 0	Football Club Sr Nt.....		..	..	.....	...1FE	10,000,000	...100.223	10,022,333	10,000,000	10,000,000	.....	.....	.....	.....	.....3.410	3.410	OCT...	81,461	346,683	08/30/2012.	10/05/2024.
345397 WF 6	Ford Motor Cr Co Sr Nt.....		..	..	.....	...2FE	30,489,300	...103.029	30,908,610	30,000,000	30,343,090	.....	.....(52,495)	.....	.....	.....4.250	4.024	MS.....	357,708	1,275,000	01/28/2014.	09/20/2022.
345397 XA 6	Ford Motor Cr Co Sr Nt.....		..	..	.....	...2FE	11,500,000	...98.880	11,371,166	11,500,000	11,500,000	.....	.....	.....	.....	.....3.219	3.219	JJ.....	176,866	370,185	01/06/2015.	01/09/2022.
35671D AZ 8	Freeport-McMoran Copper & Gold Sr Nt.....	LS...	..	..	.....	...3FE	25,335,889	...91.750	23,350,375	25,450,000	25,363,542	.....	.....12,077	.....	.....	.....3.875	3.937	MS.....	290,377	986,188	10/10/2014.	03/15/2023.
35671D BC 8	Freeport-McMoran Copper & Gold Sr Nt.....		..	..	.....	...3FE	4,743,650	...82.752	4,137,600	5,000,000	4,755,397	.....	.....3,910	.....	.....	.....5.450	5.816	MS.....	80,236	272,500	12/10/2013.	03/15/2043.
35906A AB 4	Frontier Communications High Yield Corp.....		..	..	.....	...4FE	2,152,500	...108.000	2,160,000	2,000,000	2,110,051	.....	.....(42,449)	.....	.....	.....8.125	4.801	AO.....	40,625	81,250	04/13/2016.	10/01/2018.
359694 D@ 2	Fuller H B Co Sr Nt.....		..	..	.....	...2	10,000,000	...100.438	10,043,825	10,000,000	10,000,000	.....	.....	.....	.....	.....5.130	5.130	FA.....	180,975	513,000	02/24/2010.	02/24/2017.
361448 AN 3	GATX Corp Sr Nt.....	LS...	..	..	.....	...2FE	5,310,750	...107.628	5,381,385	5,000,000	5,216,189	.....	.....(34,990)	.....	.....	.....4.750	3.863	JD.....	10,556	237,500	03/07/2014.	06/15/2022.
361448 AQ 6	GATX Corp Sr Nt.....		..	..	.....	...2FE	4,944,700	...99.856	4,992,800	5,000,000	4,963,076	.....	.....5,113	.....	.....	.....3.900	4.035	MS.....	49,292	195,000	03/14/2013.	03/30/2023.
361448 AR 4	GATX Corp Sr Nt.....		..	..	.....	...2FE	12,957,640	...99.998	12,999,753	13,000,000	12,981,778	.....	.....7,955	.....	.....	.....2.500	2.566	MS.....	95,694	325,000	10/03/2014.	03/15/2019.

SCHEDULE D - PART 1

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

E10.22

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				F o r e i g n	Bond CHAR	NAIC Design- ation					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
361448	AU	7	GATX Corp Sr Nt.....	LS...	..	...2FE	.....	11,993,940	...98.953	.....	11,874,372	.....	12,000,000	.....	11,994,490	.....	.....148	.....	.....5.200	5.203	MS.....	183,733	624,000	03/06/2014.	03/15/2044.
369550	AU	2	General Dynamics Corp Sr Nt.....	LS...	..	...1FE	.....	14,137,944	...98.792	.....	13,830,894	.....	14,000,000	.....	14,134,954	.....	.....(2,990)	.....	.....2.250	2.068	MN.....	40,250	101,250	11/10/2016.	11/15/2022.
369550	AW	8	General Dynamics Corp Sr Nt.....	..	..	...2	.....	11,408,376	...95.070	.....	11,408,376	.....	12,000,000	.....	11,585,939	.....	.....5,189	.....	.....1.875	2.440	FA.....	86,875	.....	12/01/2016.	08/15/2023.
369550	AX	6	General Dynamics Corp Sr Nt.....	LS...	..	...2	.....	16,301,810	...92.379	.....	16,166,290	.....	17,500,000	.....	16,313,439	.....	.....11,629	.....	.....2.125	2.939	FA.....	143,585	.....	11/18/2016.	08/15/2026.
369604	BF	9	General Elec Co Sr Nt.....	..	..	...1FE	.....	41,956,871	...100.885	.....	41,917,759	.....	41,550,000	.....	41,923,955	.....	.....(8,284)	.....	.....4.125	4.068	AO.....	390,397	1,713,938	10/02/2012.	10/09/2042.
369622	SM	8	General Elec Cap Corp Sub Nt.....	..	..	...1FE	.....	24,742,750	...110.906	.....	27,171,921	.....	24,500,000	.....	24,615,207	.....	.....(24,645)	.....	.....5.300	5.171	FA.....	504,972	1,298,500	02/23/2011.	02/11/2021.
36962G	3A	0	General Elec Cap Corp MT Nt Ser A.....	..	..	...1FE	.....	10,267,500	...129.072	.....	12,907,230	.....	10,000,000	.....	10,239,302	.....	.....(5,811)	.....	.....6.150	5.947	FA.....	246,000	615,000	03/30/2011.	08/07/2037.
36962G	3P	7	General Elec Cap Corp Sr Nt.....	..	..	...1FE	.....	51,656,170	...125.853	.....	66,702,037	.....	53,000,000	.....	51,828,571	.....	.....26,185	.....	.....5.875	6.061	JJ.....	1,444,434	3,113,750	03/31/2011.	01/14/2038.
36962G	XZ	2	General Elec Cap Corp Sr Nt.....	..	..	...1FE	.....	3,331,470	...133.113	.....	3,993,387	.....	3,000,000	.....	3,272,600	.....	.....(10,919)	.....	.....6.750	5.840	MS.....	59,625	202,500	09/24/2010.	03/15/2032.
37186*	AA	6	Genesis Solar Funding LLC Sr Nt.....	..	..	...4	.....	25,277,500	...104.098	.....	26,024,403	.....	25,000,000	.....	25,271,240	.....	.....(6,260)	.....	.....5.600	5.454	MS.....	451,111	1,316,000	09/19/2016.	09/05/2038.
372546	AV	3	George Washington University Nt.....	..	..	...1FE	.....	23,497,048	...85.372	.....	20,113,525	.....	23,560,000	.....	23,497,141	.....	.....93	.....	.....3.545	3.559	MS.....	245,921	129,920	07/21/2016.	09/15/2046.
373298	BP	2	Georgia-Pacific Group Nt.....	..	..	...2FE	.....	4,087,490	...128.106	.....	5,124,248	.....	4,000,000	.....	4,055,156	.....	.....(3,076)	.....	.....7.250	7.072	JD.....	24,167	290,000	02/03/1999.	06/01/2028.
373334	KA	8	Georgia Pwr Co Sr Nt.....	..	..	...1FE	.....	18,767,150	...100.929	.....	19,176,415	.....	19,000,000	.....	18,782,372	.....	.....4,338	.....	.....4.300	4.374	MS.....	240,561	817,000	06/05/2013.	03/15/2043.
373334	KE	0	Georgia Pwr Co Sr Nt.....	..	..	...1FE	.....	4,981,200	...100.495	.....	5,024,760	.....	5,000,000	.....	4,982,595	.....	.....1,395	.....	.....3.250	3.294	AO.....	40,625	91,632	03/02/2016.	04/01/2026.
375558	AU	7	Gilead Sciences Inc Sr Nt.....	..	..	...1FE	.....	51,847,113	...107.584	.....	52,527,937	.....	48,825,000	.....	50,689,439	.....	.....(316,621)	.....	.....4.400	3.540	JD.....	179,025	2,148,300	08/19/2013.	12/01/2021.
375558	AX	1	Gilead Sciences Inc Sr Nt.....	..	..	...1FE	.....	13,975,000	...103.837	.....	13,498,758	.....	13,000,000	.....	13,936,630	.....	.....(17,094)	.....	.....4.800	4.346	AO.....	156,000	624,000	11/12/2014.	04/01/2044.
375558	BA	0	Gilead Sciences Inc Sr Nt.....	..	..	...1FE	.....	4,473,585	...99.916	.....	4,496,216	.....	4,500,000	.....	4,475,122	.....	.....432	.....	.....4.500	4.535	FA.....	84,375	202,500	11/12/2014.	02/01/2045.
375558	BC	6	Gilead Sciences Inc Sr Nt.....	..	..	...1FE	.....	9,985,900	...102.073	.....	10,207,270	.....	10,000,000	.....	9,988,227	.....	.....1,836	.....	.....3.250	3.273	MS.....	108,333	313,264	09/09/2015.	09/01/2022.
375558	BG	7	Gilead Sciences Inc Sr Nt.....	..	..	...1FE	.....	4,992,950	...103.719	.....	5,185,950	.....	5,000,000	.....	4,993,183	.....	.....206	.....	.....4.600	4.611	MS.....	76,667	221,694	09/15/2015.	09/01/2035.
375558	BK	8	Gilead Sciences Inc Sr Nt.....	..	..	...1FE	.....	11,913,960	...94.980	.....	11,397,636	.....	12,000,000	.....	11,914,212	.....	.....252	.....	.....4.150	4.192	MS.....	139,717	.....	09/15/2016.	03/01/2047.
377372	AE	7	Glaxosmithkline Cap Inc Co Gtd Nt.....	..	..	...1FE	.....	2,003,710	...131.525	.....	2,630,508	.....	2,000,000	.....	2,003,269	.....	.....(72)	.....	.....6.375	6.361	MN.....	16,292	127,500	05/22/2008.	05/15/2038.
38119#	AA	2	Golden Spread Elec Cooperative 1st Mtg B.....	..	..	...4	.....	12,403,811	...112.041	.....	13,897,372	.....	12,403,811	.....	12,403,811	.....	.....	.....	.....5.750	5.745	MN.....	109,425	717,127	05/06/2005.	05/06/2025.
38141G	VP	6	Goldman Sachs Group Inc Sr Nt.....	..	..	...1FE	.....	28,942,240	...100.432	.....	29,125,280	.....	29,000,000	.....	28,956,461	.....	.....11,050	.....	.....2.750	2.793	MS.....	234,819	797,500	09/17/2015.	09/15/2020.
38142#	BF	1	Goldman Sachs MT Nt.....	..	..	...1	.....	1,000,000	...128.572	.....	1,285,718	.....	1,000,000	.....	1,000,000	.....	.....	.....	.....9.300	9.299	MN.....	11,883	93,000	06/10/1992.	06/17/2022.
38142#	CZ	6	Goldman Sachs MT Nt.....	..	..	...1	.....	15,433,902	...122.944	.....	24,588,771	.....	20,000,000	.....	15,433,902	.....	.....	.....	.....7.680	10.705	MN.....	196,267	1,536,000	10/10/2007.	07/28/2023.
38143U	8H	7	Goldman Sachs Group Inc Sr Nt.....	..	..	...1FE	.....	4,988,450	...100.294	.....	5,014,690	.....	5,000,000	.....	4,989,274	.....	.....824	.....	.....3.750	3.778	FA.....	65,625	93,750	02/22/2016.	02/25/2026.
38144L	AB	6	Goldman Sachs Group Sr Nt.....	..	..	...1FE	.....	5,511,900	...103.072	.....	5,153,575	.....	5,000,000	.....	5,151,098	.....	.....(225,390)	.....	.....6.250	1.645	MS.....	104,167	312,500	05/19/2015.	09/01/2017.
38148L	AE	6	Goldman Sachs Group Inc Sr Nt.....	..	..	...1FE	.....	31,280,213	...100.260	.....	31,281,151	.....	31,200,000	.....	31,273,393	.....	.....(7,366)	.....	.....3.750	3.717	MN.....	126,750	1,170,000	10/28/2015.	05/22/2025.
38238Q	AH	9	Goodrich Corp MT Nt Ser A.....	..	..	...1FE	.....	5,126,430	...118.437	.....	5,921,840	.....	5,000,000	.....	5,066,872	.....	.....(5,262)	.....	.....7.280	7.075	AO.....	76,844	364,000	02/08/1996.	11/07/2025.
38238Q	AL	0	Goodrich Corp MT Nt Ser A.....	..	..	...1FE	.....	1,004,700	...128.067	.....	1,280,674	.....	1,000,000	.....	1,002,927	.....	.....(174)	.....	.....7.100	7.061	MN.....	9,072	71,000	01/28/1998.	11/15/2027.
39121J	A*	1	Great River Energy 1st Mtg Bd.....	..	..	...4	.....	9,767,442	...108.573	.....	10,604,825	.....	9,767,442	.....	9,767,442	.....	.....	.....	.....5.810	5.811	JJ.....	283,744	567,488	09/02/2009.	07/01/2021.
39121J	AH	3	Great River Energy 1st Mtg Bd.....	..	..	...4	.....	11,740,000	...104.333	.....	12,248,694	.....	11,740,000	.....	11,740,000	.....	.....	.....	.....4.478	4.479	JJ.....	262,859	525,717	10/19/2010.	07/01/2030.
404119	BM	0	HCA Inc 1st Lein Nt.....	..	..	...3FE	.....	4,060,000	...102.750	.....	4,110,000	.....	4,000,000	.....	4,038,553	.....	.....(16,649)	.....	.....3.750	3.292	MS.....	44,167	150,000	09/14/2015.	03/15/2019.
404119	BP	3	HCA Inc 1st Lien Nt.....	..	..	...3FE	.....	2,060,000	...104.000	.....	2,080,000	.....	2,000,000	.....	2,041,906	.....	.....(14,116)	.....	.....4.250	3.454	AO.....	17,944	85,000	09/14/2015.	10/15/2019.
404119	BU	2	HCA Inc High Yield Corp.....	..	..	...3FE	.....	5,164,250	...98.250	.....	5,059,875	.....	5,150,000	.....	5,163,976	.....	.....(274)	.....	.....4.500	4.466	FA.....	87,550	.....	09/14/2016.	02/15/2027.
404121	AC	9	HCA Inc 1st Lien Nt.....	..	..	...3FE	.....	7,822,500	...109.400	.....	7,658,000	.....	7,000,000	.....	7,594,134	.....	.....(176,764)	.....	.....6.500	3.601	FA.....	171,889	455,000	09/09/2015.	02/15/2020.
404122	AT	0	HCA Inc Term Ln B7 Nt 1.....	..	..	...3FE	.....	4,810,032	...101.018	.....	4,858,993	.....	4,810,032	.....	4,810,032	.....	.....	.....	.....3.588	3.615	MON...	959	42,184	10/03/2016.	02/09/2024.
40426W	AV	3	HRPT Properties Tr Sr Nt.....	..	..	...2FE	.....	1,554,081	...102.534	.....	1,486,746	.....	1,450,000	.....	1,471,003	.....	.....(12,155)	.....	.....6.650	5.198	JJ.....	44,463	96,425	03/23/2012.	01/15/2018.
4042Q1	AE	7	HSBC Bank USA Sub Bk Nt.....	..	..	...1FE	.....	34,878,750	...106.012	.....	36,044,216	.....	34,000,000	.....	34,369,235	.....	.....(92,041)	.....	.....4.875	4.547	FA.....	584,729	1,657,500	11/04/2010.	08/24/2020.
406216	AX	9	Halliburton Co Nt.....	..	..	...2FE	.....	26,016,060	...110.219	.....	28,656,940	.....	26,000,000	.....	26,005,214	.....	.....(1,745)	.....	.....6.150	6.142	MS.....	470,817	1,599,000	03/18/2009.	09/15/2019.
410345	AJ	1	Hanesbrands Ind Sr Nt.....	..	..	...3FE	.....	11,184,025	...97.000	.....	10,834,900	.....	11,170,000	.....	11,183,155	.....	.....(870)	.....	.....4.625	4.606	MN.....	66,012	271,222	05/03/2016.	05/15/2024.
410345	AL	6	Hanesbrands Ind Sr Nt.....	LS...	..	...3FE	.....	25,648,329	...97.750	.....	24,985,878	.....	25,561,000	.....	25,644,890	.....	.....(3,439)	.....	.....4.875	4.831	MN.....	159,224	654,202	06/14/2016.	05/15/2026.
41242*	AR	3	Hardwood Funding LLC Sr Nt.....	..	..	...1FE	.....	14,000,000	...100.547	.....	14,076,528	.....	14,000,000	.....	14,000,000	.....	.....	.....	.....3.010	3.010	JD.....	28,093	422,571	06/07/2013.	06/07/2021.

SCHEDULE D - PART 1

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

E10.23

1			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
				F								Unrealized	Current Year's	Current Year's	Total Foreign			When	Admitted	Amount Rec.		
CUSIP Identification	Description		Code	or	Bond	NAIC	Actual Cost	Rate Used	Fair Value	Par Value	Book/Adjusted	Valuation	(Amortization) /	Other-Than-	Exchange	Rate of	Effective	Paid	Amount Due &	Amount Rec.	Acquired	Stated
				n	CHAR	Design-		to Obtain			Carrying Value	Increase	Accretion	Temporary	Change in				Accrued	During Year		Contractual
						nation		Fair Value	Fair Value			(Decrease)		Impairment	B./A.C.V.							Maturity
														Recognized								Date
41242*	AS	1				1FE	9,000,000	100.716	9,064,410	9,000,000	9,000,000					3.380	3.380	JD	20,280	305,045	06/07/2013	06/07/2023.
41242*	AW	2				1FE	14,000,000	99.008	13,861,153	14,000,000	14,000,000					2.880	2.880	JD	26,880	403,200	04/02/2015	06/07/2022.
41242*	AX	0				1FE	5,000,000	97.379	4,868,973	5,000,000	5,000,000					3.130	3.130	JD	10,433	156,500	04/02/2015	06/07/2025.
412822	AD	0				1FE	9,944,900	100.122	10,012,210	10,000,000	9,951,624		4,747			3.500	3.566	JJ	148,750	350,000	07/23/2015	07/28/2025.
41283D	AB	9				1FE	42,584,879	106.911	39,722,596	37,155,000	38,480,704		(867,359)			6.800	4.241	JD	112,291	2,526,540	01/05/2012	06/15/2018.
413875	AE	5				2FE	4,001,120	116.096	4,643,824	4,000,000	4,000,858		(72)			7.000	6.997	JJ	129,111	280,000	02/05/1999	01/15/2026.
42251#	AA	2				1	12,155,604	101.988	12,238,604	12,000,000	12,008,245		(15,831)			5.700	5.559	JJ	342,000	684,000	07/15/2004	07/01/2017.
423074	AS	2				2FE	2,971,100	107.878	3,193,177	2,960,000	2,969,443		(674)			4.875	4.827	FA	54,513	144,300	01/28/2015	02/15/2025.
42307T	AH	1				2FE	16,192,150	127.398	18,963,252	14,885,000	16,138,034		(24,255)			7.125	6.414	FA	441,898	1,060,556	12/22/2014	08/01/2039.
423457	AB	6				2FE	17,976,694	103.327	18,082,260	17,500,000	17,919,267		(41,767)			4.650	4.298	MS	239,604	813,750	08/14/2015	03/15/2025.
427866	AR	9				1FE	8,985,510	107.347	9,661,266	9,000,000	8,993,541		1,490			4.125	4.145	JD	30,938	371,250	12/08/2010	12/01/2020.
42809H	AB	3				3FE	23,241,610	111.422	25,627,060	23,000,000	23,067,540		(28,313)			8.125	7.971	FA	705,972	1,868,750	01/30/2009	02/15/2019.
42809H	AC	1				3FE	5,327,150	103.159	5,157,925	5,000,000	5,307,407		(6,497)			6.000	5.525	JJ	138,333	300,000	09/09/2013	01/15/2040.
42809H	AD	9				2FE	45,834,502	101.114	42,973,408	42,500,000	45,608,263		(65,670)			5.600	5.069	FA	899,111	2,380,000	09/11/2013	02/15/2041.
431282	AF	9				2FE	1,992,780	106.689	2,133,782	2,000,000	1,999,155		603			7.500	7.535	AO	31,667	150,000	04/15/1998	04/15/2018.
431282	AM	4				2FE	2,143,463	98.885	2,224,908	2,250,000	2,178,017		10,263			3.625	4.231	JJ	37,609	81,563	06/12/2013	01/15/2023.
431282	AN	2				2FE	4,889,100	100.370	5,018,495	5,000,000	4,923,848		15,516			3.200	3.573	JD	7,111	160,000	09/18/2014	06/15/2021.
43534#	AA	9				5	9,715,720	100.000	9,715,720	9,715,720	9,715,720					9.000	9.100	JAJO	223,462	891,946	03/31/2015	10/21/2020.
437076	BK	7				1FE	33,268,060	102.556	33,843,348	33,000,000	33,239,118		(23,440)			3.350	3.253	MS	325,508	1,105,500	10/01/2015	09/15/2025.
437076	BM	3				1FE	9,935,600	99.808	9,980,810	10,000,000	9,940,851		5,251			3.000	3.074	AO	75,000	190,833	02/03/2016	04/01/2026.
437076	BN	1				1FE	15,824,640	92.241	14,758,512	16,000,000	15,829,335		4,695			2.125	2.248	MS	100,111		09/06/2016	09/15/2026.
437076	BP	6				1FE	24,247,820	87.535	21,883,725	25,000,000	24,250,329		2,509			3.500	3.643	MS	257,639		09/09/2016	09/15/2056.
438516	AR	7				1FE	13,156,952	122.434	16,528,550	13,500,000	13,217,353		7,801			5.700	5.883	MS	226,575	769,500	05/14/2007	03/15/2036.
438516	BL	9				2	42,154,675	94.654	40,701,220	43,000,000	42,164,241		9,567			2.500	2.725	MN	182,153		11/15/2016	11/01/2026.
438516	BM	7				2	4,999,750	97.723	4,886,150	5,000,000	4,999,758		8			1.850	1.851	MN	15,674		10/24/2016	11/01/2021.
446150	AG	9				2FE	34,265,942	113.225	33,237,257	29,355,000	31,773,036		(547,646)			7.000	4.686	JD	91,327	2,054,850	04/19/2013	12/15/2020.
446150	AK	0				2FE	24,962,250	96.989	24,247,125	25,000,000	24,964,673		2,423			2.300	2.330	JJ	226,806		08/04/2016	01/14/2022.
446413	AG	1				3FE	3,757,350	104.000	3,806,400	3,660,000	3,736,111		(9,398)			5.000	4.526	JD	8,133	183,000	07/28/2015	12/15/2021.
446413	AH	9				3FE	4,362,688	103.875	4,310,813	4,150,000	4,350,246		(12,441)			5.000	4.339	MN	26,514	206,347	04/20/2016	11/15/2025.
446438	RQ	8				1FE	15,300,203	100.891	15,486,738	15,350,000	15,313,097		9,484			2.875	2.945	FA	160,589	441,313	08/31/2015	08/20/2020.
44701P	AX	2				3FE	1,575,330	100.292	1,585,672	1,581,060	1,577,042		1,483			3.606	3.481	MON	9,697	52,329	09/30/2016	04/19/2019.
44701P	AZ	7				3FE	19,461,273	100.625	19,723,380	19,600,875	19,462,431		1,158			3.713	3.894	JAJO	34,371		12/15/2016	10/01/2021.
44919*	AC	2				1FE	41,601,842	100.331	41,739,716	41,601,842	41,601,842					3.310	3.325	MJSD	3,825	1,377,021	10/15/2015	12/31/2031.
44923Q	AD	6				2FE	24,981,080	100.189	25,047,150	25,000,000	24,997,033		3,890			2.125	2.141	AO	131,337	531,250	09/26/2012	10/02/2017.
44923Q	AJ	3				2FE	6,978,233	100.585	6,970,541	6,930,000	6,951,848		(10,039)			2.550	2.395	FA	71,177	176,715	04/15/2014	02/06/2019.
44929@	AH	7				1	11,886,230	100.746	12,089,566	12,000,000	11,901,122		14,891			3.310	3.310	JD	17,653	397,200	12/15/2015	12/15/2022.
449669	AK	6				2FE	24,582,867	115.778	25,691,160	22,190,000	24,006,400		(114,281)			7.300	6.251	JJ	746,940	1,619,870	03/23/2012	01/15/2028.
449669	CD	0				2FE	14,994,562	106.619	14,287,000	13,400,000	13,756,638		(210,018)			7.375	5.594	FA	411,771	988,250	08/05/2010	08/01/2018.
44969C	BD	1				3FE	6,010,788	99.875	5,977,135	5,984,615	6,010,275		(514)			3.500	3.406	JAJO	10,367	7,670	12/01/2016	03/17/2021.
449934	AD	0				3FE	16,485,313	100.250	16,290,625	16,250,000	16,481,705		(3,607)			5.000	4.814	AO	209,896		12/14/2016	10/15/2026.
452308	AP	4				1FE	6,819,263	104.367	6,731,646	6,450,000	6,762,606		(56,657)			3.375	2.282	MS	64,097	217,688	02/02/2016	09/15/2021.
452308	AQ	2				1FE	4,233,306	112.604	4,335,266	3,850,000	4,212,823		(7,787)			4.875	4.255	MS	55,264	187,688	05/15/2014	09/15/2041.

SCHEDULE D - PART 1

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

E10.24

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- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
45475Q	AC	7	Indiana Gas Co MT Nt Ser E.....	.....	..	.....	1FE	10,844,800	112.806	11,280,600	10,000,000	10,453,221	.....	(40,218)	.....	.....	6.530	5.846	MS.....	192,272	653,000	05/08/2003.	06/27/2025.
45475Q	AL	7	Indiana Gas Co MT Nt Ser F.....	.....	..	.....	1FE	5,498,650	113.144	5,657,220	5,000,000	5,303,413	.....	(19,662)	.....	.....	6.340	5.592	MS.....	93,339	317,000	02/21/2003.	12/10/2027.
45475Q	AR	4	Indiana Gas Co MT Nt.....	.....	..	.....	1FE	4,023,560	119.788	4,791,520	4,000,000	4,015,159	.....	(705)	.....	.....	7.080	7.035	MS.....	83,387	283,200	02/23/2001.	10/05/2029.
454889	AN	6	Indiana Michigan Pwr Co Sr Nt Ser I.....	.....	..	.....	2FE	28,687,350	110.206	27,551,525	25,000,000	26,047,050	.....	(440,493)	.....	.....	7.000	4.967	MS.....	515,278	1,750,000	02/08/2010.	03/15/2019.
45685E	AB	2	Voya Financial Inc Sr Nt.....	.....	..	.....	2FE	37,170,930	110.448	36,447,906	33,000,000	36,459,529	.....	(558,572)	.....	.....	5.500	3.407	JJ.....	836,917	1,815,000	09/16/2015.	07/15/2022.
456866	AL	6	Ingersoll-Rand Co Deb.....	.....	..	4	2FE	1,346,618	112.975	1,544,366	1,367,000	1,359,469	.....	663	.....	.....	7.200	7.353	JD.....	8,202	98,424	06/27/1997.	06/01/2025.
457187	AB	8	Ingredion Inc Sr Nt.....	.....	..	.....	2FE	36,421,415	97.870	35,233,236	36,000,000	36,413,421	.....	(7,994)	.....	.....	3.200	3.062	AO.....	316,800	.....	10/18/2016.	10/01/2026.
458140	AL	4	Intel Corp Sr Nt.....	.....	..	.....	1FE	14,984,100	100.150	15,022,545	15,000,000	14,996,893	.....	3,218	.....	.....	1.350	1.372	JD.....	9,000	202,500	12/04/2012.	12/15/2017.
458140	AR	1	Intel Corp Sr Nt.....	.....	..	.....	1FE	19,844,647	102.833	20,414,348	19,852,000	19,846,017	.....	968	.....	.....	3.100	3.106	JJ.....	259,841	615,412	07/23/2015.	07/29/2022.
458140	AS	9	Intel Corp Sr Nt.....	LS...	..	.....	1FE	23,235,080	105.476	24,259,365	23,000,000	23,209,448	.....	(20,361)	.....	.....	3.700	3.575	JJ.....	359,311	851,000	09/16/2015.	07/29/2025.
458140	AU	4	Intel Corp Sr Nt.....	LS...	..	.....	1FE	15,959,360	96.719	15,474,960	16,000,000	15,961,581	.....	2,221	.....	.....	2.600	2.629	MN.....	48,533	208,000	05/12/2016.	05/19/2026.
458140	AW	0	Intel Corp Sr Nt.....	LS...	..	.....	1FE	6,987,680	97.660	6,836,179	7,000,000	6,989,148	.....	1,468	.....	.....	1.700	1.737	MN.....	13,883	59,500	05/12/2016.	05/19/2021.
459200	GJ	4	International Bus Machs Corp Sr Nt.....	.....	..	.....	1FE	24,346,502	102.997	23,859,301	23,165,000	23,282,520	.....	(161,930)	.....	.....	5.700	4.951	MS.....	392,454	1,320,405	05/11/2009.	09/14/2017.
459200	GM	7	International Bus Machs Corp Nt.....	.....	..	.....	1FE	11,864,464	110.404	11,344,032	10,275,000	10,636,183	.....	(187,772)	.....	.....	7.625	5.529	AO.....	165,399	783,469	03/17/2009.	10/15/2018.
459200	HP	9	International Bus Machs Corp Sr Nt.....	.....	..	.....	1FE	16,213,440	102.719	16,434,976	16,000,000	16,165,040	.....	(22,186)	.....	.....	3.375	3.200	FA.....	225,000	540,000	09/29/2014.	08/01/2023.
459200	HU	8	International Bus Machs Corp Sr Nt.....	.....	..	.....	1FE	5,135,500	104.135	5,206,745	5,000,000	5,106,748	.....	(13,119)	.....	.....	3.625	3.286	FA.....	69,983	181,250	09/29/2014.	02/12/2024.
461070	AF	1	Interstate Power & Light Sr Nt.....	LS...	..	.....	1FE	29,738,700	108.674	32,602,110	30,000,000	29,939,612	.....	31,347	.....	.....	7.250	7.375	AO.....	543,750	2,175,000	10/01/2008.	10/01/2018.
465685	AE	5	ITC Holdings Corp Sr Nt.....	.....	..	.....	2FE	21,034,394	104.291	20,112,442	19,285,000	19,601,322	.....	(280,808)	.....	.....	6.050	4.477	JJ.....	489,384	1,166,743	07/18/2011.	01/31/2018.
465685	AF	2	ITC Holdings Corp Sr Nt.....	.....	..	.....	2FE	45,041,650	106.616	47,076,339	44,155,000	44,482,921	.....	(97,867)	.....	.....	5.500	5.231	JJ.....	1,119,820	2,428,525	12/02/2010.	01/15/2020.
465685	AG	0	ITC Holdings Corp Sr Nt.....	.....	..	.....	2FE	2,615,150	102.589	2,564,725	2,500,000	2,587,948	.....	(11,368)	.....	.....	4.050	3.441	JJ.....	50,625	101,250	08/20/2014.	07/01/2023.
46625H	HL	7	JPMorgan Chase & Co Sr Nt.....	.....	..	.....	1FE	22,924,020	109.274	22,947,477	21,000,000	21,580,398	.....	(232,012)	.....	.....	6.300	5.016	AO.....	249,900	1,323,000	05/07/2010.	04/23/2019.
46625H	JM	3	JPMorgan Chase & Co Sub Nt.....	.....	..	.....	2FE	20,903,730	114.753	21,803,146	19,000,000	20,822,126	.....	(32,381)	.....	.....	5.625	4.971	FA.....	400,781	1,068,750	04/24/2014.	08/16/2043.
46625H	JY	7	JPMorgan Chase & Co Sub Nt.....	.....	..	.....	2FE	21,884,500	101.184	22,260,414	22,000,000	21,907,361	.....	10,153	.....	.....	3.875	3.939	MS.....	262,854	852,500	09/03/2014.	09/10/2024.
46625H	MN	7	JPMorgan Chase & Co Sr Nt.....	.....	..	.....	1FE	8,966,160	102.828	9,254,511	9,000,000	8,970,231	.....	2,876	.....	.....	3.900	3.946	JJ.....	161,850	345,150	07/14/2015.	07/15/2025.
46625H	NJ	5	JPMorgan Chase & Co Sub Nt.....	.....	..	.....	2FE	1,993,468	102.743	2,054,856	2,000,000	1,994,027	.....	442	.....	.....	4.250	4.285	AO.....	21,250	86,417	09/24/2015.	10/01/2027.
46648@	AC	3	J M Huber Corp Sr Nt.....	.....	..	.....	3	5,400,400	108.053	5,402,634	5,000,000	5,178,733	.....	(24,432)	.....	.....	7.390	6.640	AO.....	62,610	369,500	11/25/2003.	10/30/2022.
476556	CK	9	Jersey Central Pwr & Lt Co Sr Nt.....	.....	..	.....	2FE	14,932,050	103.357	15,503,505	15,000,000	14,985,647	.....	9,315	.....	.....	4.800	4.869	JD.....	32,000	720,000	06/17/2010.	06/15/2018.
476556	CW	3	Jersey Central Pwr & Lt Co Sr Nt.....	.....	..	.....	2FE	9,588,800	101.566	10,156,630	10,000,000	9,973,297	.....	61,803	.....	.....	5.650	6.314	JD.....	47,083	565,000	06/08/2009.	06/01/2017.
476556	DA	0	Jersey Central Pwr & Lt Co Sr Nt.....	.....	..	.....	2FE	4,993,650	109.531	5,476,560	5,000,000	4,998,296	.....	731	.....	.....	7.350	7.368	FA.....	153,125	367,500	01/22/2009.	02/01/2019.
478111	AC	1	Johns Hopkins Health Sys Nt.....	.....	..	.....	1FE	5,000,000	94.827	4,741,340	5,000,000	5,000,000	.....	.....	.....	.....	3.837	3.837	MN.....	27,179	.....	11/04/2016.	05/15/2046.
478160	AF	1	Johnson & Johnson Nt.....	.....	..	.....	1FE	1,118,540	126.026	1,260,258	1,000,000	1,056,317	.....	(6,523)	.....	.....	6.730	5.727	MN.....	8,599	67,300	11/06/2003.	11/15/2023.
478165	AH	6	Johnson SC & Son Inc Sr Nt.....	.....	..	.....	1FE	47,083,385	107.581	47,873,545	44,500,000	47,058,567	.....	(22,795)	.....	.....	4.750	4.396	AO.....	446,236	1,871,698	09/13/2016.	10/15/2046.
48121@	AC	5	JRD Holdings LLC Sr Nt Ser A.....	.....	..	4	2FE	19,901,111	101.430	20,286,047	20,000,000	19,954,040	.....	19,374	.....	.....	3.470	3.580	MS.....	181,211	694,000	03/27/2014.	03/27/2021.
48121C	VZ	6	JPMorgan Chase Sub Bk Nt.....	.....	..	.....	1FE	9,960,840	102.263	9,203,634	9,000,000	9,088,615	.....	(168,349)	.....	.....	6.000	4.033	JJ.....	264,000	540,000	04/20/2011.	07/05/2017.
48121C	YK	6	JPMorgan Chase Sub Bk Nt.....	.....	..	.....	1FE	9,970,740	103.198	9,287,856	9,000,000	9,122,387	.....	(158,530)	.....	.....	6.000	4.130	AO.....	135,000	540,000	01/31/2011.	10/01/2017.
48250N	AA	3	KFC/Pizza Hut/Taco Bell Sr Nt.....	.....	..	.....	4FE	6,000,000	102.125	6,127,500	6,000,000	6,000,000	.....	.....	.....	.....	5.000	5.000	JD.....	25,000	137,500	06/02/2016.	06/01/2024.
485134	BK	5	Kansas City Power and Light Nt.....	.....	..	.....	2FE	12,000,000	105.062	12,607,404	12,000,000	12,000,000	.....	.....	.....	.....	6.375	6.375	MS.....	255,000	765,000	03/06/2008.	03/01/2018.
485134	BL	3	Kansas City Power and Light 1st Mtg Bd.....	.....	..	.....	1FE	22,063,305	110.661	20,192,240	18,247,000	19,367,544	.....	(466,465)	.....	.....	7.150	4.254	AO.....	326,165	1,304,661	07/07/2010.	04/01/2019.
485170	AQ	7	Kansas City Southern Inds Inc Sr Nt.....	.....	..	.....	2FE	15,397,831	92.244	15,243,371	16,525,000	15,407,992	.....	10,161	.....	.....	4.300	4.752	MN.....	90,796	355,288	07/26/2016.	05/15/2043.
485170	AR	5	Kansas City Southern Inds Inc Sr Nt.....	.....	..	.....	2FE	15,524,364	101.378	15,713,590	15,500,000	15,523,725	.....	(639)	.....	.....	3.850	3.824	MN.....	76,251	298,375	07/26/2016.	11/15/2023.
491674	BL	0	Kentucky Utilities Co 1st Mtg Bd.....	.....	..	.....	1FE	9,991,700	104.187	10,418,720	10,000,000	9,991,913	.....	159	.....	.....	4.375	4.380	AO.....	109,375	441,146	09/21/2015.	10/01/2045.
492386	AT	4	Kerr McGee Corp Co Gtd Nt.....	.....	..	.....	3FE	13,121,432	128.052	14,271,407	11,145,000	12,756,733	.....	(64,945)	.....	.....	7.875	6.347	MS.....	258,425	877,669	04/21/2010.	09/15/2031.
49326E	ED	1	KeyCorp MT Nt.....	.....	..	.....	2FE	12,463,010	109.353	13,122,408	12,000,000	12,224,798	.....	(47,240)	.....	.....	5.100	4.607	MS.....	164,900	612,000	05/24/2011.	03/24/2021.

SCHEDULE D - PART 1

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

E10.25

1		2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
					3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost		Rate Used to Obtain Fair Value	Fair Value													Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
49326E	EF	6	Keycorp Sr Nt.....	.....	..	.....	2FE	34,993,700	101.185	35,414,855	35,000,000	34,995,251	.....	1,201	.....	.....	2.900	2.904	MS.....	298,861	1,015,000	09/08/2015.	09/15/2020.	
49327M	2K	9	Key Bank NA Sr Nt.....	.....	..	.....	1FE	19,952,600	99.841	19,968,180	20,000,000	19,959,113	.....	4,149	.....	.....	3.300	3.328	JD.....	55,000	660,000	05/27/2015.	06/01/2025.	
49338C	AB	9	Keyspan Gas East Corp Sr Nt.....	.....	..	.....	1FE	23,901,444	94.934	22,356,886	23,550,000	23,890,564	.....	(10,879)	.....	.....	2.742	2.571	FA.....	261,884	.....	09/01/2016.	08/15/2026.	
494368	BU	6	Kimberly-Clark Corp Sr Nt.....	.....	..	.....	1FE	7,319,270	97.433	6,820,296	7,000,000	7,310,137	.....	(9,133)	.....	.....	2.750	2.211	FA.....	72,722	.....	09/08/2016.	02/15/2026.	
494368	BV	4	Kimberly-Clark Corp Sr Nt.....	.....	..	.....	1FE	37,877,386	86.954	33,042,672	38,000,000	37,878,462	.....	1,076	.....	.....	3.200	3.217	JJ.....	513,422	.....	09/08/2016.	07/30/2046.	
49446R	AP	4	Kimco Realty Corp Sr Nt.....	.....	..	.....	2FE	17,354,575	92.976	16,270,748	17,500,000	17,359,304	.....	4,729	.....	.....	2.800	2.895	AO.....	181,028	.....	08/09/2016.	10/01/2026.	
49446R	AQ	2	Kimco Realty Corp Sr Nt.....	LS...	..	.....	2FE	19,842,600	93.357	18,671,480	20,000,000	19,842,946	.....	346	.....	.....	4.125	4.171	JD.....	116,875	.....	11/01/2016.	12/01/2046.	
49446R	AR	0	Kimco Realty Corp Sr Nt.....	.....	..	.....	2FE	9,948,900	95.577	9,557,650	10,000,000	9,949,717	.....	817	.....	.....	2.700	2.778	MS.....	38,250	.....	11/01/2016.	03/01/2024.	
494550	AW	6	Kinder Morgan Energy - LP Sr Nt.....	.....	..	.....	2FE	10,030,560	115.997	11,599,690	10,000,000	10,027,383	.....	(569)	.....	.....	6.950	6.925	JJ.....	320,472	695,000	02/07/2008.	01/15/2038.	
494550	AY	2	Kinder Morgan Energy - LP Sr Nt.....	.....	..	.....	2FE	30,767,290	104.312	32,336,751	31,000,000	30,965,686	.....	28,686	.....	.....	5.950	6.054	FA.....	696,811	1,844,500	06/03/2008.	02/15/2018.	
494550	BL	9	Kinder Morgan Energy - LP Sr Nt.....	.....	..	.....	2FE	10,970,270	102.671	11,088,414	10,800,000	10,924,623	.....	(19,082)	.....	.....	3.950	3.722	MS.....	142,200	426,600	07/28/2014.	09/01/2022.	
494550	BN	5	Kinder Morgan Energy - LP Sr Nt.....	.....	..	.....	2FE	4,690,500	95.572	4,778,595	5,000,000	4,707,023	.....	5,191	.....	.....	5.000	5.426	FA.....	94,444	250,000	08/08/2013.	08/15/2042.	
494550	BP	0	Kinder Morgan Energy - LP Sr Nt.....	.....	..	.....	2FE	7,434,875	96.427	7,232,003	7,500,000	7,439,398	.....	1,094	.....	.....	5.000	5.056	MS.....	125,000	375,000	07/29/2014.	03/01/2043.	
494550	BU	9	Kinder Morgan Energy - LP Sr Nt.....	.....	..	.....	2FE	13,114,075	101.951	12,743,913	12,500,000	13,091,833	.....	(9,387)	.....	.....	5.500	5.174	MS.....	229,167	687,500	07/30/2014.	03/01/2044.	
49456B	AH	4	Kinder Morgan Inc Sr Nt.....	.....	..	.....	2FE	15,946,080	105.177	16,828,368	16,000,000	15,947,762	.....	742	.....	.....	5.550	5.573	JD.....	74,000	888,000	11/24/2014.	06/01/2045.	
49803#	AA	0	Kite Realty Group LP Sr Nt Ser A.....	.....	..	.....	2	18,218,348	102.658	18,478,449	18,000,000	18,187,711	.....	(23,969)	.....	.....	4.230	4.051	MS.....	234,765	761,400	09/10/2015.	09/10/2023.	
49803X	AA	1	Kite Realty Group LP Sr Nt.....	.....	..	.....	2FE	30,875,690	95.688	29,663,311	31,000,000	30,878,414	.....	2,724	.....	.....	4.000	4.049	AO.....	327,222	.....	09/15/2016.	10/01/2026.	
50075N	AS	3	Kraft Foods Inc Sr Nt.....	.....	..	.....	2FE	7,030,660	103.074	6,699,784	6,500,000	6,549,189	.....	(77,326)	.....	.....	6.500	5.224	FA.....	164,306	422,500	09/15/2009.	08/11/2017.	
50075N	AU	8	Kraft Foods Inc Sr Nt.....	.....	..	.....	2FE	41,459,880	104.606	40,796,340	39,000,000	39,383,719	.....	(335,929)	.....	.....	6.125	5.179	FA.....	995,313	2,388,750	12/17/2009.	02/01/2018.	
50075N	AZ	7	Kraft Foods Inc Sr Nt.....	LS...	..	.....	2FE	19,807,200	123.369	24,673,820	20,000,000	19,825,433	.....	3,163	.....	.....	6.500	6.574	FA.....	512,778	1,300,000	02/04/2010.	02/09/2040.	
50075N	BA	1	Kraft Foods Inc Sr Nt.....	.....	..	.....	2FE	7,070,037	108.484	7,688,261	7,087,000	7,081,031	.....	1,711	.....	.....	5.375	5.405	FA.....	149,196	380,926	08/04/2011.	02/10/2020.	
50076Q	AE	6	Kraft Foods Inc Sr Nt.....	.....	..	.....	2FE	28,844,100	102.394	29,694,144	29,000,000	28,854,669	.....	2,775	.....	.....	5.000	5.035	JD.....	108,750	1,450,000	10/02/2013.	06/04/2042.	
50076Q	AN	6	Kraft Foods Group Inc Sr Nt.....	.....	..	.....	2FE	705,436	121.844	737,157	605,000	699,209	.....	(2,038)	.....	.....	6.500	5.321	FA.....	15,512	39,325	09/23/2013.	02/09/2040.	
50076Q	AZ	9	Kraft Foods Inc Sr Nt.....	.....	..	.....	2FE	55,456,967	101.697	57,967,347	57,000,000	55,983,918	.....	165,229	.....	.....	3.500	3.867	JD.....	138,542	1,995,000	09/05/2013.	06/06/2022.	
50077L	AM	8	Kraft Heinz Foods Co Sr Nt.....	.....	..	.....	2FE	49,387,240	104.681	49,723,570	47,500,000	49,378,152	.....	(9,088)	.....	.....	5.200	4.939	JJ.....	1,138,944	.....	08/19/2016.	07/15/2045.	
502413	AY	3	L-3 Communications Corp Gtd Nt.....	.....	..	.....	2FE	21,222,720	107.557	22,586,886	21,000,000	21,079,617	.....	(26,036)	.....	.....	5.200	5.052	AO.....	230,533	1,092,000	10/20/2011.	10/15/2019.	
502413	BA	4	L-3 Communications Corp Co Gtd Nt.....	.....	..	.....	2FE	6,418,490	106.835	6,944,282	6,500,000	6,459,425	.....	8,635	.....	.....	4.950	5.120	FA.....	121,550	321,750	10/18/2011.	02/15/2021.	
50540R	AJ	1	Laboratory Corp of America Sr Nt.....	LS...	..	.....	2FE	11,867,823	107.207	11,578,302	10,800,000	11,338,627	.....	(114,235)	.....	.....	4.625	3.243	MN.....	63,825	499,500	08/24/2012.	11/15/2020.	
513272	AA	2	Lamb Weston HLD Sr Nt.....	.....	..	.....	3FE	6,044,000	100.250	6,015,000	6,000,000	6,043,190	.....	(810)	.....	.....	4.625	4.501	MN.....	40,083	.....	11/01/2016.	11/01/2024.	
513272	AB	0	Lamb Weston HLD Sr Nt.....	LS...	..	.....	3FE	8,070,875	98.938	7,915,000	8,000,000	8,069,767	.....	(1,108)	.....	.....	4.875	4.740	MN.....	56,333	.....	11/01/2016.	11/01/2026.	
524660	AT	4	Leggett & Platt Inc Sr Nt.....	.....	..	.....	2FE	3,319,800	102.651	3,079,515	3,000,000	3,095,285	.....	(61,781)	.....	.....	4.400	2.235	JJ.....	66,000	132,000	03/27/2013.	07/01/2018.	
525015	AA	1	Lehigh University Nt.....	.....	..	.....	1FE	15,000,000	87.185	13,077,810	15,000,000	15,000,000	.....	.....	.....	.....	3.479	3.479	MN.....	123,215	.....	09/27/2016.	11/15/2046.	
52736R	BG	6	Levi Strauss & Co Sr Nt.....	.....	..	.....	3FE	9,371,090	100.000	9,435,000	9,435,000	9,379,079	.....	5,469	.....	.....	5.000	5.087	MN.....	78,625	471,750	07/17/2015.	05/01/2025.	
53117C	AN	2	Liberty Property LP Sr Nt.....	.....	..	.....	2FE	27,084,050	104.154	28,121,526	27,000,000	27,050,678	.....	(7,202)	.....	.....	4.125	4.086	JD.....	49,500	1,113,750	09/12/2012.	06/15/2022.	
53117C	AP	7	Liberty Property LP Sr Nt.....	.....	..	.....	2FE	4,568,790	99.433	4,474,463	4,500,000	4,565,077	.....	(3,713)	.....	.....	3.375	3.125	JD.....	6,750	75,938	09/06/2016.	06/15/2023.	
53117C	AQ	5	Liberty Property LP Sr Nt.....	.....	..	.....	2FE	8,278,073	105.300	8,099,638	7,692,000	8,245,986	.....	(32,088)	.....	.....	4.400	3.258	FA.....	127,858	117,700	08/23/2016.	02/15/2024.	
53117C	AR	3	Liberty Property LP Sr Nt.....	.....	..	.....	2FE	7,987,540	100.522	8,041,792	8,000,000	7,990,654	.....	1,467	.....	.....	3.750	3.766	AO.....	75,000	281,250	05/25/2016.	04/01/2025.	
53117C	AS	1	Liberty Property LP Sr Nt.....	.....	..	.....	2FE	30,946,429	95.760	29,876,964	31,200,000	30,950,460	.....	4,031	.....	.....	3.250	3.346	AO.....	284,483	.....	11/23/2016.	10/01/2026.	
53154*	AE	3	Liberty Utilities Finance Sr Nt Ser D.....	.....	..	.....	2	4,000,000	101.765	4,070,594	4,000,000	4,000,000	.....	.....	.....	.....	3.860	3.860	JJ.....	64,762	154,400	07/31/2013.	07/31/2023.	
532457	AM	0	Eli Lilly & Co Nt.....	.....	..	.....	1FE	17,084,179	129.733	18,595,900	14,334,0,0													

SCHEDULE D - PART 1

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

E10.26

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				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
539830	BE	8	Lockheed Martin Corp Sr Nt.....			2FE		4,985,700	97.903	4,895,135	5,000,000	4,988,085		1,277			2.900	2.933	MS	48,333	145,000	02/12/2015.	03/01/2025.
539830	BH	1	Lockheed Martin Corp Sr Nt.....			2FE		19,382,994	102.171	19,923,384	19,500,000	19,394,819		11,289			3.550	3.621	JJ	319,204	446,117	11/17/2015.	01/15/2026.
539830	BL	2	Lockheed Martin Corp Sr Nt.....			2FE		36,634,065	108.773	40,245,862	37,000,000	36,639,761		5,209			4.700	4.762	MN	222,206	1,700,356	11/16/2015.	05/15/2046.
54233*	AA	4	Lone Star Trans LLC Sr Nt Ser A.....		4	1FE		18,666,667	99.662	18,603,608	18,666,667	18,666,667					2.450	2.450	JD	20,326	457,333	07/17/2014.	12/15/2021.
543859	AL	6	Loral Corp Deb.....			2FE		985,140	127.416	1,274,159	1,000,000	992,227		631			7.625	7.752	JD	3,389	76,250	09/28/1995.	06/15/2025.
546268	AG	8	Louisiana Land & Expl Co Deb.....			2FE		2,000,000	117.645	2,352,906	2,000,000	2,000,000					7.650	7.650	JD	12,750	153,000	12/01/1993.	12/01/2023.
546676	AX	5	Louisville Gas & Elec Co 1st Mtg Bd.....			1FE		6,994,190	105.093	7,356,524	7,000,000	6,994,339		111			4.375	4.380	AO	76,563	308,802	09/21/2015.	10/01/2045.
548661	DH	7	Lowes Cos Inc Sr Nt.....			1FE		20,090,400	101.714	20,342,780	20,000,000	20,080,888		(7,878)			3.375	3.321	MS	198,750	673,125	10/01/2015.	09/15/2025.
54866N	BJ	7	Lowes Cos Inc MT Nt Ser B.....			1FE		3,093,949	134.773	4,285,791	3,180,000	3,109,160		1,491			7.110	7.323	MS	75,366	226,098	11/07/2000.	05/15/2037.
55279H	AK	6	Manuf & Traders Tr Co Sr Nt.....			1FE		12,264,130	97.429	12,665,796	13,000,000	12,362,497		66,694			2.900	3.604	FA	151,847	377,000	07/01/2015.	02/06/2025.
55907R	AA	6	Magellan Midstream Partn Sr Nt.....			2FE		10,467,000	106.018	10,601,750	10,000,000	10,227,256		(50,724)			4.250	3.646	FA	177,083	425,000	11/22/2011.	02/01/2021.
559080	AE	6	Magellan Midstream Partn Sr Nt.....			2FE		3,525,810	110.667	3,320,007	3,000,000	3,195,476		(72,004)			6.550	3.831	JJ	90,608	196,500	01/19/2012.	07/15/2019.
559080	AG	1	Magellan Midstream Partn Sr Nt.....			2FE		2,243,260	103.935	2,078,706	2,000,000	2,235,572		(4,449)			5.150	4.397	AO	21,744	103,000	04/09/2015.	10/15/2043.
56081#	AR	1	Major League Baseball Tr Nt.....			1FE		6,000,000	102.491	6,149,451	6,000,000	6,000,000					3.440	3.440	JD	12,040	206,400	09/10/2013.	12/10/2020.
564759	PS	1	Manufacturers & Traders Tr Co Fx-to-Fit.....			1FE		9,054,049	99.379	8,972,957	9,029,000	9,032,654		15,633			1.971	4.544	MON	1,977	155,442	07/30/2012.	12/28/2020.
564759	QB	7	Manufacturers & Traders Tr Co Fx-to-Fit.....			1FE		3,500,000	98.125	3,434,375	3,500,000	3,500,000					5.629	5.629	JD	16,418	197,015	11/28/2006.	12/01/2021.
565849	AD	8	Marathon Oil Corp Sr Nt.....			3FE		5,102,500	102.988	5,149,380	5,000,000	5,010,219		(13,069)			6.000	5.716	AO	75,000	300,000	04/10/2008.	10/01/2017.
565849	AF	3	Marathon Oil Corp Nt.....			3FE		16,858,601	104.416	17,019,857	16,300,000	16,394,336		(74,139)			5.900	5.396	MS	283,167	961,700	08/04/2009.	03/15/2018.
57169*	AQ	0	Mars Inc Sr Nt Ser G.....			1		10,000,000	100.707	10,070,714	10,000,000	10,000,000					2.720	2.720	AO	60,444	272,000	10/11/2012.	10/11/2019.
57169*	AR	8	Mars Inc Sr Nt Ser H.....			1		30,000,000	101.443	30,433,048	30,000,000	30,000,000					3.340	3.340	AO	222,667	1,002,000	10/11/2012.	10/11/2022.
57169*	AY	3	Mars Inc Sr Nt Ser O.....			1		25,000,000	92.398	23,099,616	25,000,000	25,000,000					2.820	2.820	MS	184,083		09/27/2016.	09/27/2028.
575718	AE	1	Mass Institute of Tech Nt.....		4	1FE		20,000,000	104.827	20,965,360	20,000,000	20,000,000					3.959	3.959	JJ	395,900	791,800	09/22/2014.	07/01/2038.
57629W	BV	1	Mass Mutual Global Funding Sr Nt.....			1FE		11,967,000	102.473	12,296,796	12,000,000	11,974,870		2,975			3.600	3.633	AO	98,400	432,000	04/02/2014.	04/09/2024.
577778	AT	0	May Dept Stores Co Amortiz Deb.....		4	2FE		277,398	107.935	242,855	225,000	236,022		(2,125)			9.500	7.078	AO	4,513	21,375	12/20/1993.	04/15/2021.
578454	AC	4	Mayo Clinic Sr Nt.....			1FE		20,018,750	95.688	19,137,640	20,000,000	20,018,175		(296)			4.000	3.995	MN	102,222	800,000	02/27/2013.	11/15/2047.
579780	AF	4	McCormick & Co Inc Sr Nt.....			1FE		11,995,200	104.038	12,484,560	12,000,000	11,999,445		552			5.750	5.755	JD	30,667	690,000	12/04/2007.	12/15/2017.
579780	AJ	6	McCormick & Co Inc Sr Nt.....			1FE		3,271,747	102.430	3,380,180	3,300,000	3,280,158		2,596			3.500	3.602	MS	38,500	115,500	08/15/2013.	09/01/2023.
581557	AM	7	McKesson Corp Deb.....			2FE		1,143,051	124.745	1,247,453	1,000,000	1,089,218		(6,071)			7.650	6.440	MS	25,500	76,500	07/01/2004.	03/01/2027.
581557	BE	4	McKesson Corp Sr Nt.....			2FE		20,000,000	103.067	20,613,420	20,000,000	20,000,000					3.796	3.796	MS	223,542	759,200	03/05/2014.	03/15/2024.
58155Q	AD	5	McKesson Corp Sr Nt.....			2FE		4,486,185	107.221	4,824,927	4,500,000	4,493,454		1,392			4.750	4.789	MS	71,250	213,750	02/23/2011.	03/01/2021.
58405U	AD	4	Medco Health Solutions Inc Sr Nt.....			2FE		40,240,235	105.892	36,686,387	34,645,000	35,640,174		(789,979)			7.125	4.637	MS	726,823	2,468,456	07/21/2010.	03/15/2018.
585055	AN	6	Medtronic Inc Sr Nt.....			1FE		5,665,464	107.689	6,030,590	5,600,000	5,617,758		(7,415)			5.600	5.445	MS	92,338	313,600	04/08/2009.	03/15/2019.
585055	AQ	9	Medtronic Inc Sr Nt.....			1FE		9,008,480	130.197	10,415,760	8,000,000	8,885,462		(19,722)			6.500	5.621	MS	153,111	520,000	07/17/2009.	03/15/2039.
585055	AY	2	Medtronic Inc Sr Nt.....	LS		1FE		9,794,300	94.899	9,489,930	10,000,000	9,808,582		3,996			4.000	4.120	AO	100,000	400,000	03/19/2013.	04/01/2043.
585055	AZ	9	Medtronic Inc Sr Nt.....			1FE		17,957,700	99.291	17,872,452	18,000,000	17,972,293		4,015			2.750	2.777	AO	123,750	495,000	03/19/2013.	04/01/2023.
585055	BS	4	Medtronic Inc Sr Nt.....			1FE		15,206,921	102.971	15,445,710	15,000,000	15,181,844		(19,022)			3.500	3.330	MS	154,583	525,000	09/02/2015.	03/15/2025.
58528#	CX	3	Meijer Inc Sr Secd Nt Ser C.....		4	1		2,536,931	110.935	2,814,340	2,536,931	2,536,931					7.710	7.710	AO	48,899	195,597	08/02/1995.	10/01/2020.
586054	AC	2	Memorial Sloan-Kettering Sr Nt.....			1FE		4,981,850	97.026	4,851,305	5,000,000	4,982,005		155			4.200	4.219	JJ	105,000	210,000	02/04/2015.	07/01/2055.
589331	AN	7	Merck & Co Inc Sr Nt.....			1FE		16,919,490	108.302	18,411,357	17,000,000	16,976,064		8,786			5.000	5.061	JD	2,361	850,000	06/23/2009.	06/30/2019.
58933Y	AF	2	Merck & Co Inc Sr Nt.....			1FE		39,965,200	100.387	40,154,800	40,000,000	39,976,660		3,300			2.800	2.810	MN	133,778	1,120,000	05/15/2013.	05/18/2023.
58933Y	AJ	4	Merck & Co Inc Sr Nt.....			1FE		14,954,100	102.718	15,407,640	15,000,000	14,957,087		882			4.150	4.168	MN	74,354	622,500	05/15/2013.	05/18/2043.
590188	JN	9	Merrill Lynch & Co Inc Nt.....			2FE		1,022,520	108.733	1,087,333	1,000,000	1,003,568		(1,735)									

SCHEDULE D - PART 1

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

E10.27

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
59022C	AJ	2	Merrill Lynch & Co Sub Nt.....	.....	..	.....	2FE	19,303,800	117.230	23,445,920	20,000,000	19,380,345	.....	14,909	.....	.....	6.110	6.386	JJ.....	515,956	1,222,000	03/14/2011.	01/29/2037.
59023V	AA	8	Merrill Lynch & Co Sub Nt.....	.....	..	.....	2FE	9,225,760	137.680	11,014,432	8,000,000	9,109,891	.....	(23,439)	.....	.....	7.750	6.536	MN.....	80,944	620,000	03/14/2011.	05/14/2038.
59073@	AA	4	Mesquite Power Priv Pl.....	.....	..	4	2FE	44,627,592	100.145	44,692,170	44,627,592	44,627,592	.....	.....	.....	.....	4.640	4.667	MJSD.	5,752	2,070,720	04/09/2015.	12/31/2039.
591894	BX	7	Metropolitan Edison Company Nt.....	.....	..	.....	2FE	17,517,240	110.037	19,256,475	17,500,000	17,504,634	.....	(2,030)	.....	.....	7.700	7.686	JJ.....	621,347	1,347,500	01/22/2009.	01/15/2019.
59447#	AG	8	Michigan Electric Transmission Sr Sec Nt.....	.....	..	.....	1	5,000,000	92.026	4,601,293	5,000,000	5,000,000	.....	.....	.....	.....	3.900	3.900	AO.....	35,208	97,500	04/26/2016.	04/26/2046.
594918	BJ	2	Microsoft Corp Sr Nt.....	.....	..	.....	1FE	9,997,400	101.117	10,111,690	10,000,000	9,997,663	.....	227	.....	.....	3.125	3.128	MN.....	50,347	312,500	10/29/2015.	11/03/2025.
594918	BL	7	Microsoft Corp Sr Nt.....	.....	..	.....	1FE	29,399,688	106.542	31,323,319	29,400,000	29,399,834	.....	93	.....	.....	4.450	4.450	MN.....	210,782	1,308,300	11/06/2015.	11/03/2045.
594918	BQ	6	Microsoft Corp Sr Nt.....	.....	..	.....	1FE	13,808,589	95.580	13,237,872	13,850,000	13,810,783	.....	2,195	.....	.....	2.000	2.046	FA.....	110,031	.....	08/01/2016.	08/08/2023.
594918	BR	4	Microsoft Corp Sr Nt.....	.....	..	.....	1FE	24,953,500	94.470	23,617,425	25,000,000	24,955,142	.....	1,642	.....	.....	2.400	2.421	FA.....	238,333	.....	08/01/2016.	08/08/2026.
594918	BT	0	Microsoft Corp Sr Nt.....	.....	..	.....	1FE	39,806,000	94.147	37,658,600	40,000,000	39,807,415	.....	1,415	.....	.....	3.700	3.727	FA.....	587,889	.....	08/01/2016.	08/08/2046.
595620	AJ	4	MidAmerican Energy Co 1st Mtg.....	.....	..	.....	1FE	16,990,480	101.218	17,207,094	17,000,000	16,996,021	.....	1,743	.....	.....	2.400	2.411	MS.....	120,133	408,000	09/12/2013.	03/15/2019.
595620	AL	9	MidAmerican Energy Co 1st Mtg.....	.....	..	.....	1FE	18,910,320	110.617	21,017,230	19,000,000	18,914,997	.....	1,540	.....	.....	4.800	4.830	MS.....	268,533	912,000	09/12/2013.	09/15/2043.
60662W	AJ	1	Mitchell International Inc 1st Lien TL N.....	.....	..	.....	4FE	11,423,554	99.917	11,471,395	11,480,959	11,447,587	.....	7,961	.....	.....	4.500	4.609	JAJO..	88,977	527,703	10/25/2013.	10/11/2020.
60871R	AD	2	Molson Coors Brewing Co Co Gtd Nt.....	.....	..	.....	2FE	22,639,100	104.535	22,997,766	22,000,000	22,589,012	.....	(11,888)	.....	.....	5.000	4.815	MN.....	183,333	1,100,000	05/17/2012.	05/01/2042.
60871R	AG	5	Molson Coors Brewing Co Sr Nt.....	.....	..	.....	2FE	45,055,640	94.531	42,539,040	45,000,000	45,048,065	.....	2,985	.....	(7,575)	3.000	2.985	JJ.....	652,500	.....	11/15/2016.	07/15/2026.
60871R	AH	3	Molson Coors Brewing Co Sr Nt.....	.....	..	.....	2FE	19,871,400	93.233	18,646,500	20,000,000	19,872,627	.....	1,227	.....	.....	4.200	4.238	JJ.....	406,000	.....	06/28/2016.	07/15/2046.
61166W	AP	6	Monsanto Co Sr Nt.....	.....	..	.....	1FE	13,888,980	96.650	13,530,944	14,000,000	13,893,944	.....	1,935	.....	.....	4.400	4.448	JJ.....	284,044	616,000	06/26/2014.	07/15/2044.
61166W	AT	8	Monsanto Co Sr Nt.....	.....	..	.....	1FE	1,996,300	99.979	1,999,582	2,000,000	1,997,544	.....	501	.....	.....	2.750	2.779	JJ.....	25,361	55,000	06/26/2014.	07/15/2021.
61166W	AU	5	Monsanto Co Sr Nt.....	LS...	..	.....	1FE	8,131,370	99.566	7,965,272	8,000,000	8,109,690	.....	(12,600)	.....	.....	3.375	3.167	JJ.....	124,500	270,000	04/07/2015.	07/15/2024.
615369	A#	2	Moodys Corp Sr Nt.....	.....	..	.....	2	24,250,000	103.013	25,753,297	25,000,000	24,916,284	.....	117,216	.....	.....	6.060	6.573	MS.....	479,750	1,515,000	03/09/2010.	07/07/2017.
617446	6Q	7	Morgan Stanley Dean Witter Sr Nt Ser F.....	.....	..	.....	1FE	10,292,300	105.753	10,575,280	10,000,000	10,047,351	.....	(35,539)	.....	.....	6.625	6.224	AO.....	165,625	662,500	05/02/2008.	04/01/2018.
617446	8C	6	Morgan Stanley Dean Witter Sr Nt.....	.....	..	.....	1FE	4,253,668	102.502	4,202,570	4,100,000	4,237,922	.....	(13,532)	.....	.....	4.000	3.541	JJ.....	71,978	164,000	10/23/2015.	07/23/2025.
617446	C2	3	Morgan Stanley Dean Witter Nt.....	.....	..	.....	1FE	4,948,550	100.049	5,002,460	5,000,000	4,999,853	.....	6,518	.....	.....	5.450	5.586	JJ.....	130,194	272,500	02/15/2007.	01/09/2017.
61746B	DR	4	Morgan Stanley Sr Nt Ser G.....	.....	..	.....	1FE	9,970,000	100.285	10,028,490	10,000,000	9,979,782	.....	7,594	.....	.....	2.375	2.457	JJ.....	104,236	237,500	09/17/2015.	07/23/2019.
61746B	DZ	6	Morgan Stanley Sr Nt.....	.....	..	.....	1FE	8,981,550	101.011	9,090,954	9,000,000	8,982,981	.....	1,431	.....	.....	3.875	3.900	JJ.....	149,188	174,375	01/22/2016.	01/27/2026.
61747W	AF	6	Morgan Stanley Sr Nt.....	.....	..	.....	1FE	38,297,140	110.958	42,163,888	38,000,000	38,143,142	.....	(30,680)	.....	.....	5.750	5.645	JJ.....	946,833	2,185,000	03/17/2011.	01/25/2021.
61761J	ZN	2	Morgan Stanley Sub Nt.....	.....	..	.....	2FE	13,949,600	98.991	13,858,726	14,000,000	13,955,350	.....	3,445	.....	.....	3.950	3.988	AO.....	104,456	553,000	04/20/2015.	04/23/2027.
61945C	AA	1	Mosaic Co Sr Nt.....	LS...	..	.....	2FE	6,936,160	102.698	7,188,853	7,000,000	6,966,118	.....	6,216	.....	.....	3.750	3.860	MN.....	33,542	262,500	10/17/2011.	11/15/2021.
620076	AH	2	Motorola Solutions Inc Sr Nt.....	.....	..	.....	2FE	16,521,150	119.115	17,867,250	15,000,000	16,019,130	.....	(89,541)	.....	.....	7.500	6.437	MN.....	143,750	1,125,000	04/27/2010.	05/15/2025.
620076	AK	5	Motorola Solutions Inc Deb.....	.....	..	.....	2FE	13,140,710	110.284	14,336,868	13,000,000	13,096,486	.....	(8,141)	.....	.....	6.500	6.387	MS.....	281,667	845,000	04/28/2010.	09/01/2025.
620076	BF	5	Motorola Solutions Inc Sr Nt.....	LS...	..	.....	2FE	4,926,400	100.117	5,005,825	5,000,000	4,941,204	.....	6,400	.....	.....	4.000	4.181	MS.....	66,667	200,000	08/14/2014.	09/01/2024.
626717	AF	9	Murphy Oil Corp Sr Nt.....	LS...	..	.....	3FE	7,463,100	96.719	7,253,925	7,500,000	7,475,652	.....	3,277	.....	.....	4.700	3.761	JD.....	29,375	315,000	04/11/2013.	12/01/2022.
626717	AG	7	Murphy Oil Corp Sr Nt.....	.....	..	.....	3FE	25,205,936	93.686	24,119,332	25,745,000	25,233,144	.....	4,646	.....	.....	6.125	5.265	JD.....	131,407	1,448,156	05/16/2013.	12/01/2042.
628530	AX	5	Mylan Inc Sr Nt.....	.....	..	.....	2FE	4,491,820	100.579	4,526,051	4,500,000	4,497,120	.....	1,887	.....	.....	2.600	2.644	JD.....	2,275	117,000	03/04/2014.	06/24/2018.
628530	BC	0	Mylan Inc Sr Nt.....	LS...	..	.....	2FE	993,820	93.645	936,453	1,000,000	994,099	.....	95	.....	.....	5.400	5.442	MN.....	4,800	54,000	11/19/2013.	11/29/2043.
628931	AB	3	NBD Bank NA Michigan Sub Bk Nt.....	.....	..	.....	1FE	7,963,800	127.931	7,675,854	6,000,000	7,013,391	.....	(100,921)	.....	.....	8.250	5.560	MN.....	82,500	495,000	03/24/2004.	11/01/2024.
62927@	AA	6	NHL US Funding LP Term Nt Ser 1.....	.....	..	.....	2FE	6,000,000	103.364	6,201,856	6,000,000	6,000,000	.....	.....	.....	.....	4.180	4.202	MJSD.	13,237	250,800	09/29/2014.	09/29/2024.
629377	BS	0	NRG Energy Inc Sr Nt.....	LS...	..	.....	4FE	434,660	104.250	429,510	412,000	430,229	.....	(1,602)	.....	.....	7.875	6.690	MN.....	4,146	32,445	09/09/2015.	05/15/2021.
62952E	AA	5	NYU Hospitals Center Sec Nt.....	.....	..	.....	1FE	15,065,803	95.588	14,338,140	15,000,000	15,060,128	.....	(1,269)	.....	.....	4.428	4.402	JJ.....	332,100	664,200	08/14/2012.	07/01/2042.
62952E	AB	3	NYU Hospitals Center Nt Ser 13-A.....	.....	..	.....	1FE	14,510,702	116.433	16,184,145	13,900,000	14,481,606	.....	(9,644)	.....	.....	5.750	5.450	JJ.....	399,625	799,250	09/26/2013.	07/01/2043.
62952E	AC	1	NYU Hospitals Center Nt.....	.....	..	.....	1FE	10,000,000	104.267	10,426,690	10,000,000	10,000,000	.....	.....	.....	.....	4.784	4.784	JJ.....	239,200	478,400	11/20/2014.	07/01/2044.
629568	AT	3	Nabors Industries Inc Co Gtd Nt.....	.....	..	.....	3FE	25,756,180	111.000	22,644,000	20,400,000	22,003,616	.....	(728,468)	.....	.....	9.250	5.137	JJ.....	870,117	1,887,000	03/14/2011.	01/15/2019.

SCHEDULE D - PART 1

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

E10.28

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
635405	AM	5	National City Corp Sub Nt.....	.....	..	.....	.....1FE	.....	2,340,600	...110.069	2,201,370	2,000,000	2,197,775	.....	.....(80,026)	.....	.....	6.875	2.548	MN.....	17,569	137,500	03/09/2015.	05/15/2019.
637071	AJ	0	National Oilwell Varco Inc Sr Nt.....	.....	..	.....	.....2FE	.....	54,802,000	...92.674	50,970,425	55,000,000	54,877,185	.....	.....18,952	.....	.....	2.600	2.641	JD.....	119,167	1,430,000	11/15/2012.	12/01/2022.
637071	AK	7	National Oilwell Varco Inc Sr Nt.....	.....	..	.....	.....2FE	.....	39,846,000	...76.770	30,708,160	40,000,000	39,858,443	.....	.....3,084	.....	.....	3.950	3.972	JD.....	131,667	1,580,000	11/15/2012.	12/01/2042.
637417	AB	2	National Retail Properties Inc Nt.....	.....	..	.....	.....2FE	.....	15,370,833	...103.897	14,110,238	13,581,000	13,831,336	.....	.....(307,214)	.....	.....	6.875	4.458	AO.....	197,113	933,694	06/28/2011.	10/15/2017.
637417	AD	8	National Retail Properties Inc Sr Nt.....	.....	..	.....	.....2FE	.....	27,929,680	...110.648	30,981,356	28,000,000	27,976,042	.....	.....5,930	.....	.....	5.500	5.516	JJ.....	710,111	1,540,000	12/04/2012.	07/15/2021.
637417	AF	3	National Retail Properties Inc Sr Nt.....	.....	..	.....	.....2FE	.....	22,829,570	...99.414	22,865,289	23,000,000	22,886,316	.....	.....15,995	.....	.....	3.300	3.388	AO.....	160,233	759,000	04/09/2013.	04/15/2023.
637432	ND	3	National Rural Utilities Coop Sr Nt.....	.....	..	.....	.....1FE	.....	4,497,255	...98.271	4,422,200	4,500,000	4,497,726	.....	.....247	.....	.....	2.850	2.857	JJ.....	54,863	128,250	01/20/2015.	01/27/2025.
637432	NG	6	National Rural Utilities Coop 1st Mtg.....	.....	..	.....	.....1FE	.....	5,985,720	...101.417	6,085,026	6,000,000	5,987,188	.....	.....1,254	.....	.....	3.250	3.278	MN.....	32,500	197,167	10/20/2015.	11/01/2025.
637432	NJ	0	National Rural Utilities Coop ABS Coll T.....	.....	..	.....	.....1FE	.....	13,961,780	...99.357	13,910,008	14,000,000	13,966,316	.....	.....4,536	.....	.....	2.700	2.743	FA.....	142,800	196,350	02/03/2016.	02/15/2023.
63858S	AA	7	Nationsbank Corp MT Nt Ser B.....	.....	..	.....	.....2FE	.....	18,727,532	...125.747	17,659,937	14,044,000	16,488,636	.....	.....(239,536)	.....	.....	8.570	5.784	MN.....	153,790	1,203,571	07/27/2004.	11/15/2024.
63946B	AE	0	NBC Universal Sr Nt.....	.....	..	.....	.....1FE	.....	2,923,393	...108.032	3,240,957	3,000,000	2,961,940	.....	.....7,933	.....	.....	4.375	4.708	AO.....	32,813	131,250	08/25/2011.	04/01/2021.
64712#	AB	7	New Mexico Gas Priv Pl.....	.....	..	.....	.....2	.....	10,000,000	...99.726	9,972,597	10,000,000	10,000,000	.....	.....	.....	.....	3.640	3.640	JJ.....	152,678	364,000	09/02/2014.	07/30/2024.
64952W	CH	4	New York Life Global Fdg Sec Nt.....	.....	..	.....	.....1FE	.....	34,744,135	...93.195	32,786,036	35,180,000	34,751,689	.....	.....7,554	.....	.....	2.350	2.494	JJ.....	383,511	.....	11/08/2016.	07/14/2026.
651229	AG	1	Newell Rubbermaid Inc Sr Nt.....	.....	..	.....	.....2FE	.....	6,765,401	...105.240	6,199,694	5,891,000	6,059,763	.....	.....(125,793)	.....	.....	6.250	3.941	AO.....	77,728	368,188	10/15/2010.	04/15/2018.
651229	AU	0	Newell Rubbermaid Inc Sr Nt.....	.....	..	.....	.....2FE	.....	11,032,010	...101.770	11,194,656	11,000,000	11,027,459	.....	.....(4,551)	.....	.....	3.150	3.087	AO.....	86,625	174,213	03/21/2016.	04/01/2021.
651229	AW	6	Newell Rubbermaid Inc Sr Nt.....	.....	..	.....	.....2FE	.....	39,444,820	...104.378	40,707,420	39,000,000	39,423,604	.....	.....(21,216)	.....	.....	4.200	4.055	AO.....	409,500	823,550	07/19/2016.	04/01/2026.
651229	AY	2	Newell Rubbermaid Inc Sr Nt.....	.....	..	.....	.....2FE	.....	60,892,760	...114.803	61,419,391	53,500,000	60,850,958	.....	.....(41,802)	.....	.....	5.500	4.621	AO.....	735,625	926,368	10/03/2016.	04/01/2046.
651229	BA	3	Newell Rubbermaid Inc Sr Nt.....	.....	..	.....	.....2FE	2	5,496,024	...107.251	5,829,108	5,435,000	5,494,117	.....	.....(1,907)	.....	.....	5.000	4.746	MN.....	34,724	135,875	10/26/2016.	11/15/2023.
651639	AE	6	Newmont Mining Corp Co Gtd Nt.....	.....	..	.....	.....2FE	.....	13,984,183	...106.997	14,070,066	13,150,000	13,863,422	.....	.....(22,646)	.....	.....	5.875	5.403	AO.....	193,141	772,563	11/10/2010.	04/01/2035.
651639	AL	0	Newmont Mining Corp Co Gtd Nt.....	.....	..	.....	.....2FE	.....	30,354,690	...106.964	32,624,112	30,500,000	30,452,828	.....	.....15,619	.....	.....	5.125	5.186	AO.....	390,781	1,563,125	09/18/2009.	10/01/2019.
65364U	AK	2	Niagara Mohawk Pwr Corp Sr Nt.....	.....	..	.....	.....1FE	.....	20,999,790	...101.865	21,391,629	21,000,000	20,999,919	.....	.....9	.....	.....	3.508	3.508	AO.....	184,170	736,680	09/22/2014.	10/01/2024.
65473Q	AS	2	NiSource Finance Corp Nt.....	.....	..	.....	.....2FE	.....	4,487,962	...105.316	4,470,643	4,245,000	4,287,511	.....	.....(33,415)	.....	.....	6.400	5.526	MS.....	79,995	271,680	12/08/2009.	03/15/2018.
654740	AN	9	Nissan Motor Acceptance Corp Sr Nt.....	.....	..	.....	.....1FE	.....	38,453,415	...99.801	38,423,231	38,500,000	38,460,603	.....	.....7,188	.....	.....	2.550	2.576	MS.....	308,160	488,148	03/02/2016.	03/08/2021.
655042	AD	1	Noble Corp Sr Nt.....	.....	..	.....	.....3FE	.....	5,864,055	...105.000	5,775,000	5,500,000	5,617,548	.....	.....(49,939)	.....	.....	7.500	6.426	MS.....	121,458	412,500	01/13/2011.	03/15/2019.
655044	AD	7	Noble Energy Inc Sr Nt.....	.....	..	.....	.....2FE	.....	8,805,405	...112.331	8,054,097	7,170,000	7,647,795	.....	.....(204,850)	.....	.....	8.250	4.961	MS.....	197,175	591,525	07/19/2010.	03/01/2019.
655044	AE	5	Noble Energy Inc Sr Nt.....	.....	..	.....	.....2FE	.....	23,840,640	...111.032	26,647,656	24,000,000	23,854,773	.....	.....2,614	.....	.....	6.000	6.048	MS.....	480,000	1,440,000	02/15/2011.	03/01/2041.
655855	FA	7	Norfolk Southern Railway Co Deb.....	.....	..	.....	.....2FE	.....	7,122,600	...123.608	6,606,826	5,345,000	5,895,372	.....	.....(138,393)	.....	.....	9.750	6.380	JD.....	23,162	521,138	08/27/2004.	06/15/2020.
664397	AM	8	Northeast Utilities Sr Nt.....	.....	..	.....	.....2FE	.....	4,994,900	...98.731	4,936,570	5,000,000	4,995,779	.....	.....455	.....	.....	3.150	3.162	JJ.....	72,625	157,500	01/12/2015.	01/15/2025.
665772	CN	7	Northern States Pwr Co MN 1st Mtg Bd.....	.....	..	.....	.....1FE	.....	11,804,040	...99.619	11,954,268	12,000,000	11,808,874	.....	.....3,488	.....	.....	4.000	4.095	FA.....	181,333	485,333	08/04/2015.	08/15/2045.
665789	AW	3	Northern States Power Co-WI 1st Mtg Bd.....	.....	..	.....	.....1FE	.....	6,460,500	...129.721	7,783,284	6,000,000	6,403,205	.....	.....(9,130)	.....	.....	6.375	5.825	MS.....	127,500	382,500	05/12/2009.	09/01/2038.
665859	AM	6	Northern Trust Corp Sr Nt.....	.....	..	.....	.....1FE	.....	8,319,200	...103.982	8,318,576	8,000,000	8,252,485	.....	.....(50,476)	.....	.....	3.375	2.648	FA.....	96,000	270,000	08/31/2015.	08/23/2021.
66586G	CD	7	Northern Trust Co Sub Bk Nt.....	.....	..	.....	.....1FE	.....	18,577,670	...107.394	19,363,210	18,030,000	18,142,684	.....	.....(64,251)	.....	.....	6.500	6.089	FA.....	442,737	1,171,950	08/19/2008.	08/15/2018.
666807	BA	9	Northrop Grumman Corp Sr Nt.....	.....	..	.....	.....2FE	.....	7,931,100	...107.018	7,491,232	7,000,000	7,418,835	.....	.....(154,637)	.....	.....	5.050	2.639	FA.....	147,292	353,500	07/26/2013.	08/01/2019.
666807	BG	6	Northrop Grumman Corp Sr Nt.....	.....	..	.....	.....2FE	.....	38,579,105	...101.945	39,503,843	38,750,000	38,914,649	.....	.....49,659	.....	.....	3.250	3.157	FA.....	524,740	950,625	11/22/2016.	08/01/2023.
666807	BH	4	Northrop Grumman Corp Sr Nt.....	.....	..	.....	.....2FE	.....	34,845,573	...108.950	36,825,134	33,800,000	34,878,577	.....	.....(5,808)	.....	.....	4.750	4.522	JD.....	133,792	1,296,750	06/20/2016.	06/01/2043.
667274	AA	2	Northwell Healthcare Inc Nt.....	.....	..	.....	.....1FE	.....	25,000,000	...92.060	23,015,050	25,000,000	25,000,000	.....	.....	.....	.....	3.979	3.979	MN.....	165,792	93,949	09/20/2016.	11/01/2046.
66765R	BA	3	Northwest Natural Gas Co MT Nt.....	.....	..	.....	.....1FE	.....	5,456,450	...104.811	5,240,550</													

SCHEDULE D - PART 1

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

E10.29

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						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
670877	AA	7	OMX Timber Fin Inv LLC Gtd Nt Ser A-1.....	.....	..	.....	.....	.....1FE	8,014,640	110.205	8,816,400	8,000,000	8,004,591	.....	.....(319)	.....	.....	5.420	5.402	AO.....	73,471	433,600	01/19/2005.	01/29/2020.
674599	BY	0	Occidental Petroleum Corp Sr Nt.....	LS...	..	.....	.....	.....1FE	28,220,016	106.227	29,106,280	27,400,000	27,878,968	.....	.....(97,907)	.....	.....	4.100	3.635	FA.....	468,083	1,123,400	09/04/2013.	02/01/2021.
674599	CE	3	Occidental Petroleum Corp Sr Nt.....	.....	..	.....	.....	.....1FE	5,868,525	99.031	6,436,989	6,500,000	6,064,352	.....	.....61,787	.....	.....	2.700	3.943	FA.....	66,300	175,500	09/04/2013.	02/15/2023.
67773#	AE	0	Ohio Valley Electric Corp Sr Nt.....	.....	..	.....	.....4	2	6,281,997	111.191	6,936,673	6,238,532	6,262,771	.....	.....(2,204)	.....	.....	5.900	5.811	JD.....	16,359	368,073	06/15/2007.	02/15/2026.
67773#	AF	7	Ohio Valley Electric Corp Sr Nt.....	.....	..	.....	.....4	2	1,571,113	111.191	1,746,933	1,571,113	1,571,113	.....	.....	.....	.....	5.900	5.901	JD.....	4,120	92,696	09/14/2007.	02/15/2026.
67773#	AG	5	Ohio Valley Electric Corp Sr Nt.....	.....	..	.....	.....4	2	1,583,623	111.420	1,764,470	1,583,623	1,583,623	.....	.....	.....	.....	5.900	5.900	JD.....	4,153	93,434	12/14/2007.	02/15/2026.
679574	AG	8	Old Dominion Elec 1st Mtg Bd.....	LS...	..	.....	.....4	1FE	4,602,366	110.165	4,998,719	4,537,500	4,577,123	.....	.....(2,437)	.....	.....	6.210	6.034	JD.....	23,482	281,779	11/09/2004.	12/01/2028.
682134	AC	5	Omnicom Group Inc Nt.....	.....	..	.....	.....	.....2FE	17,335,807	106.371	18,253,281	17,160,000	17,253,630	.....	.....(24,383)	.....	.....	4.450	4.282	FA.....	288,479	763,620	01/11/2013.	08/15/2020.
68217F	AA	0	Omnicom Group Inc Sr Nt.....	.....	..	.....	.....	.....2FE	34,967,450	98.967	34,638,485	35,000,000	34,969,747	.....	.....2,297	.....	.....	3.600	3.611	AO.....	266,000	661,500	03/28/2016.	04/15/2026.
68233D	AP	2	Oncor Electric Delivery Sr Nt.....	.....	..	.....	.....	.....1FE	11,683,000	138.584	13,858,420	10,000,000	11,396,623	.....	.....(51,237)	.....	.....	7.250	5.892	JJ.....	334,306	725,000	06/11/2010.	01/15/2033.
68233D	AR	8	Oncor Electric Delivery Sr Sec Nt.....	.....	..	.....	.....	.....1FE	2,984,743	122.057	3,196,670	2,619,000	2,814,226	.....	.....(28,771)	.....	.....	7.000	5.452	MS.....	61,110	183,330	01/22/2010.	09/01/2022.
68233J	AD	6	Oncor Electric Delivery 1st Mtg Bd.....	.....	..	.....	.....	.....1FE	25,326,144	108.056	24,204,499	22,400,000	23,057,779	.....	.....(371,587)	.....	.....	6.800	4.938	MS.....	507,733	1,523,200	01/22/2010.	09/01/2018.
68268N	AE	3	Oneok Partners LP Sr Nt.....	.....	..	.....	.....	.....2FE	19,933,000	112.802	22,560,380	20,000,000	19,980,308	.....	.....7,974	.....	.....	8.625	8.676	MS.....	575,000	1,725,000	02/26/2009.	03/01/2019.
68389X	AC	9	Oracle Corp Sr Nt.....	.....	..	.....	.....	.....1FE	25,875,825	105.646	25,883,172	24,500,000	24,736,779	.....	.....(174,494)	.....	.....	5.750	4.964	AO.....	297,403	1,408,750	05/13/2009.	04/15/2018.
68389X	AE	5	Oracle Corp Nt.....	.....	..	.....	.....	.....1FE	10,811,840	130.659	10,452,696	8,000,000	10,506,251	.....	.....(71,391)	.....	.....	6.500	4.249	AO.....	109,778	520,000	05/15/2012.	04/15/2038.
68389X	AG	0	Oracle Corp Sr Nt.....	.....	..	.....	.....	.....1FE	32,902,750	107.842	35,587,794	33,000,000	32,970,771	.....	.....10,625	.....	.....	5.000	5.038	JJ.....	792,917	1,650,000	06/30/2009.	07/08/2019.
68389X	AM	7	Oracle Corp Sr Nt.....	.....	..	.....	.....	.....1FE	16,985,560	116.211	18,593,776	16,000,000	16,926,880	.....	.....(20,456)	.....	.....	5.375	4.955	JJ.....	396,556	860,000	12/09/2013.	07/15/2040.
68389X	AQ	8	Oracle Corp Sr Nt.....	.....	..	.....	.....	.....1FE	3,986,080	101.339	4,053,540	4,000,000	3,994,621	.....	.....2,544	.....	.....	2.375	2.443	JJ.....	43,806	95,000	07/09/2013.	01/15/2019.
68389X	AS	4	Oracle Corp Sr Nt.....	.....	..	.....	.....	.....1FE	15,080,200	104.808	15,721,215	15,000,000	15,065,335	.....	.....(9,030)	.....	.....	3.625	3.548	JJ.....	250,729	543,750	06/25/2014.	07/15/2023.
68389X	AW	5	Oracle Corp Sr Nt.....	.....	..	.....	.....	.....1FE	11,321,800	102.099	10,209,920	10,000,000	11,278,414	.....	.....(25,665)	.....	.....	4.500	3.751	JJ.....	216,250	450,000	04/15/2015.	07/08/2044.
68389X	BF	1	Oracle Corp Sr Nt.....	.....	..	.....	.....	.....1FE	10,954,790	96.916	10,660,760	11,000,000	10,956,231	.....	.....799	.....	.....	4.125	4.149	MN.....	57,979	453,750	04/28/2015.	05/15/2045.
68389X	BL	8	Oracle Corp Sr Nt.....	.....	..	.....	.....	.....1FE	15,997,280	96.880	15,500,816	16,000,000	15,997,744	.....	.....464	.....	.....	2.400	2.402	MS.....	185,600	.....	06/29/2016.	09/15/2023.
68389X	BM	6	Oracle Corp Sr Nt.....	.....	..	.....	.....	.....1FE	24,906,000	94.921	23,730,275	25,000,000	24,910,070	.....	.....4,070	.....	.....	2.650	2.693	JJ.....	320,208	.....	06/29/2016.	07/15/2026.
684065	A#	2	Orange & Rockland Utils Inc Sr Nt Ser 20.....	.....	..	.....	.....	.....1Z	15,000,000	89.670	13,450,461	15,000,000	15,000,000	.....	.....	.....	.....	3.880	3.880	JD.....	27,483	.....	12/14/2016.	12/01/2046.
684065	AT	2	Orange & Rockland Utils Inc Deb Ser F.....	.....	..	.....	.....	.....1FE	5,260,750	118.663	5,933,140	5,000,000	5,160,068	.....	.....(10,082)	.....	.....	6.500	6.094	JD.....	27,083	325,000	06/05/2002.	12/01/2027.
68557N	AA	1	Orbital ATK Inc Sr Nt.....	.....	..	.....	.....	.....3FE	2,609,375	103.863	2,596,563	2,500,000	2,596,050	.....	.....(13,325)	.....	.....	5.250	4.345	AO.....	32,813	65,625	03/31/2016.	10/01/2021.
68557N	AC	7	Orbital ATK Inc Sr Nt.....	.....	..	.....	.....	.....3FE	8,287,500	103.000	8,034,000	7,800,000	8,262,184	.....	.....(25,316)	.....	.....	5.500	4.473	AO.....	107,250	214,500	07/21/2016.	10/01/2023.
690768	BF	2	Owens-IL Inc Deb.....	.....	..	.....	.....	.....4FE	1,499,730	106.250	1,593,750	1,500,000	1,499,962	.....	.....25	.....	.....	7.800	7.802	MN.....	14,950	117,000	05/14/1998.	05/15/2018.
690872	AB	2	Owens Brockway Sr Nt.....	.....	..	.....	.....	.....4FE	18,498,750	100.750	17,883,125	17,750,000	18,383,805	.....	.....(63,131)	.....	.....	5.375	4.834	AO.....	201,413	954,063	02/24/2015.	01/15/2025.
693304	AL	1	Peco Energy Co 1st Mtg Bd.....	.....	..	.....	.....	.....1FE	6,172,906	104.294	6,466,247	6,200,000	6,195,732	.....	.....3,475	.....	.....	5.350	5.412	MS.....	110,567	331,700	02/26/2009.	03/01/2018.
693304	AS	6	Peco Energy Co 1st Mtg.....	.....	..	.....	.....	.....1FE	14,948,550	102.127	15,319,005	15,000,000	14,950,928	.....	.....927	.....	.....	4.150	4.170	AO.....	155,625	622,500	09/08/2014.	10/01/2044.
693304	AT	4	Peco Energy Co 1st Mtg Bd.....	.....	..	.....	.....	.....1FE	5,477,450	99.911	5,495,127	5,500,000	5,479,907	.....	.....1,998	.....	.....	3.150	3.198	AO.....	36,575	178,063	09/28/2015.	10/15/2025.
693475	AP	0	PNC Financial Services Group Sub Nt.....	.....	..	.....	.....	.....1FE	33,582,355	102.510	33,315,815	32,500,000	33,514,269	.....	.....(73,318)	.....	.....	3.900	3.410	AO.....	218,292	906,750	05/18/2016.	04/29/2024.
693476	BL	6	PNC Funding Corp Sr Nt.....	.....	..	.....	.....	.....1FE	9,945,600	106.486	10,648,620	10,000,000	9,977,556	.....	.....5,612	.....	.....	4.375	4.443	FA.....	170,139	437,500	08/04/2010.	08/11/2020.
69349L	AC	2	PNC Bank NA Sub Bk Nt.....	.....	..	.....	.....	.....1FE	4,952,550	102.392	5,119,585	5,000,000	4,996,313	.....	.....4,939	.....	.....	4.875	4.981	MS.....	67,708	243,750	09/14/2005.	09/21/2017.
69349L	AG	3	PNC Bank NA Sub Bk Nt.....	.....	..	.....	.....	.....1FE	32,241,486	98.442	34,297,088	34,840,000	33,061,836	.....	.....268,892	.....	.....	2.700	3.680	MN.....	156,780	940,680	10/30/2013.	11/01/2022.
69349L	AQ	1	PNC Bank NA Sub Nt.....	.....	..	.....	.....	.....1FE	25,080,611	105.663	26,415,675	25,000,000	25,063,096	.....	.....(5,774)	.....	.....	4.200	4.166	MN.....	175,000	1,050,000	10/21/2013.	11/01/2025.
69352P	AD	5	PPL Capital Funding Inc Sr Nt.....	.....	..	.....	.....	.....2FE	20,994,880	105.397														

SCHEDULE D - PART 1

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

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1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	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
695114	CD	8	Pacificorp 1st Mtg Bd.....	.....	..	.....	..	.....	1FE	9,900,500	122.507	12,250,680	10,000,000	9,915,010		2,162			5.750	5.822	AO.....	143,750	575,000	05/13/2009.	04/01/2037.
695114	CG	1	Pacificorp 1st Mtg Bd.....	.....	..	.....	..	.....	1FE	3,983,800	129.535	5,181,412	4,000,000	3,986,165		318			6.250	6.280	AO.....	52,778	250,000	03/02/2009.	10/15/2037.
695114	CH	9	Pacificorp 1st Mtg Bd.....	.....	..	.....	..	.....	1FE	3,504,025	106.021	3,572,918	3,370,000	3,396,340		(16,062)			5.650	5.115	JJ.....	87,798	190,405	01/20/2009.	07/15/2018.
695114	CJ	5	Pacificorp 1st Mtg Bd.....	.....	..	.....	..	.....	1FE	10,158,400	130.931	13,093,120	10,000,000	10,140,079		(3,033)			6.350	6.231	JJ.....	292,806	635,000	03/10/2009.	07/15/2038.
695114	CK	2	Pacificorp 1st Mtg Bd.....	.....	..	.....	..	.....	1FE	9,934,500	107.219	10,721,850	10,000,000	9,983,642		7,381			5.500	5.586	JJ.....	253,611	550,000	01/05/2009.	01/15/2019.
695114	CL	0	Pacificorp 1st Mtg Bd.....	.....	..	.....	..	.....	1FE	5,863,320	127.241	7,634,436	6,000,000	5,880,134		2,511			6.000	6.167	JJ.....	166,000	360,000	03/02/2009.	01/15/2039.
69512E	GB	5	Pacificorp Secd MT Nt Ser F.....	.....	..	.....	..	.....	1FE	1,104,890	121.224	1,212,235	1,000,000	1,050,926		(6,030)			7.240	6.289	AO.....	18,100	72,400	06/22/2004.	08/16/2023.
70090*	AG	9	Park Water Co 1st Mtg Bd.....	.....	..	.....	..	.....	1	10,000,000	130.228	13,022,846	10,000,000	10,000,000					7.590	7.590	FA.....	255,108	759,000	08/31/1995.	08/31/2025.
70645J	AN	2	Pemex Proj Fdg Master Tr Nt (EUR).....	.....	..	.....	..	.....	2FE	30,745,855	105.896	26,729,048	25,240,800	24,988,691		29,620		(824,777)	5.500	5.578	FEB.....	1,183,421	1,453,716	03/03/2005.	02/24/2025.
71270Q	EB	8	Peoples United Bank Sr Nt.....	.....	..	.....	..	.....	2FE	54,257,385	98.505	54,039,953	54,860,000	54,322,322		53,532			4.000	4.153	JJ.....	1,011,862	1,703,400	03/09/2016.	07/15/2024.
713448	BS	6	Pepsico Inc Sr Nt.....	.....	..	.....	..	.....	1FE	11,690,140	110.780	12,185,811	11,000,000	11,670,841		(15,576)			4.875	4.457	MN.....	89,375	536,250	09/16/2015.	11/01/2040.
713448	CG	1	Pepsico Inc Sr Nt.....	.....	..	.....	..	.....	1FE	37,506,700	99.891	37,459,238	37,500,000	37,504,336		(645)			2.750	2.748	MS.....	343,750	1,031,250	02/25/2013.	03/01/2023.
713448	CZ	9	Pepsico Inc Sr Nt.....	.....	..	.....	..	.....	1FE	23,128,910	108.986	25,066,803	23,000,000	23,126,668		(2,125)			4.600	4.565	JJ.....	481,978	1,058,000	09/16/2015.	07/17/2045.
713448	DD	7	Pepsico Inc Sr Nt.....	.....	..	.....	..	.....	1FE	12,951,355	106.508	13,313,475	12,500,000	12,945,121		(6,274)			4.450	4.235	AO.....	118,976	556,250	02/19/2016.	04/14/2046.
717081	CY	7	Pfizer Inc Sr Nt.....	.....	..	.....	..	.....	1FE	41,014,334	144.449	55,323,852	38,300,000	40,700,524		(50,398)			7.200	6.646	MS.....	811,960	2,757,600	10/21/2009.	03/15/2039.
717081	DQ	3	Pfizer Inc Sr Nt.....	.....	..	.....	..	.....	1FE	15,278,017	101.211	14,827,382	14,650,000	14,754,291		(423,175)			6.050	3.077	MS.....	224,043	886,325	10/05/2015.	03/30/2017.
717081	DT	7	Pfizer Inc Sr Nt.....	.....	..	.....	..	.....	1FE	19,841,798	120.675	23,278,285	19,290,000	19,828,756		(10,806)			5.600	5.390	MS.....	318,071	1,080,240	10/05/2015.	09/15/2040.
717081	DX	8	Pfizer Inc Basic.....	.....	LS.....	.....	..	.....	1FE	24,963,250	98.903	24,725,800	25,000,000	24,967,330		4,080			1.950	1.981	JD.....	37,917	243,750	05/31/2016.	06/03/2021.
717081	EA	7	Pfizer Inc Nt.....	.....	..	.....	..	.....	1FE	4,461,660	98.720	4,442,405	4,500,000	4,461,982		322			3.000	3.099	JD.....	15,000		11/14/2016.	12/15/2026.
717081	ED	1	Pfizer Inc Nt.....	.....	..	.....	..	.....	1FE	16,471,290	101.726	16,784,823	16,500,000	16,471,364		74			4.125	4.135	JD.....	75,625		11/14/2016.	12/15/2046.
718009	A@	2	Philadelphia Suburban Corp Sr Nt.....	.....	..	.....	..	4	1	9,900,000	106.888	10,581,873	9,900,000	9,900,000					4.870	4.870	JJ.....	202,227	482,130	07/31/2003.	07/31/2023.
718172	AA	7	Philip Morris Intl Inc Sr Nt.....	.....	C.....	.....	..	.....	1FE	37,809,213	105.399	36,889,720	35,000,000	35,552,924		(382,651)			5.650	4.450	MN.....	247,188	1,977,500	06/03/2010.	05/16/2018.
718172	AM	1	Philip Morris Intl Inc Sr Nt.....	.....	..	.....	..	.....	1FE	5,248,950	100.820	5,041,020	5,000,000	5,226,736		(5,188)			4.375	4.083	MN.....	27,951	218,750	05/17/2012.	11/15/2041.
718172	AV	1	Philip Morris Intl Inc Sr Nt.....	.....	..	.....	..	.....	1FE	27,495,720	98.378	27,545,868	28,000,000	27,672,192		48,007			2.625	2.833	MS.....	234,792	735,000	02/26/2013.	03/06/2023.
718507	BH	8	Conocophillips Nt.....	.....	..	.....	..	.....	2FE	2,726,830	107.079	2,773,333	2,590,000	2,613,435		(14,134)			6.650	6.025	JJ.....	79,419	172,235	07/12/2006.	07/15/2018.
718592	AB	4	Phillips-Van Heusen Corp Deb.....	.....	..	.....	..	.....	2FE	2,982,690	116.250	3,487,500	3,000,000	2,992,130		838			7.750	7.800	MN.....	29,708	232,500	11/04/1993.	11/15/2023.
720198	AC	4	Piedmont Operating Partnership Sr Nt.....	.....	..	.....	..	.....	2FE	4,642,250	94.501	4,725,040	5,000,000	4,736,351		34,950			3.400	4.351	JD.....	14,167	170,000	03/12/2014.	06/01/2023.
720198	AD	2	Piedmont Operating Partnership Sr Nt.....	.....	..	.....	..	.....	2FE	11,498,894	99.606	11,205,664	11,250,000	11,446,182		(22,072)			4.450	4.167	MS.....	147,406	500,625	09/12/2014.	03/15/2024.
73102Q	AA	4	Polar Tankers Inc Nt.....	.....	..	.....	..	4	2FE	20,055,131	109.160	21,832,080	20,000,000	20,039,230		(1,906)			5.951	5.929	MN.....	168,612	1,190,200	05/16/2007.	05/10/2037.
73664#	AA	8	Portland Natural Gas Trans Sys Sr Sec Nt.....	.....	..	.....	..	4	2	1,562,670	103.546	1,606,277	1,551,273	1,552,945		(786)			5.900	5.835	MJSD.....	254	91,525	04/10/2003.	12/31/2018.
737679	DB	3	Potomac Elec Pwr Co Sr Nt.....	.....	..	.....	..	.....	1FE	3,876,680	131.043	5,241,708	4,000,000	3,892,856		2,301			6.500	6.741	MN.....	33,222	260,000	03/24/2008.	11/15/2037.
737679	DG	2	Potomac Elec Pwr Co 1st Mortgage Bond.....	.....	..	.....	..	.....	1FE	3,295,952	103.394	3,153,523	3,050,000	3,287,863		(8,089)			3.600	2.414	MS.....	32,330		09/21/2016.	03/15/2024.
74005P	BD	5	Praxair Inc Sr Nt.....	.....	..	.....	..	.....	1FE	4,991,900	92.906	4,645,305	5,000,000	4,992,427		176			3.550	3.559	MN.....	26,625	177,500	01/29/2015.	11/07/2042.
74005P	BN	3	Praxair Inc Sr Nt.....	.....	..	.....	..	.....	1FE	9,961,700	96.916	9,691,580	10,000,000	9,968,230		3,469			2.650	2.694	FA.....	107,472	265,000	01/29/2015.	02/05/2025.
74005P	BQ	6	Praxair Inc Sr Nt.....	.....	LS.....	.....	..	.....	1FE	6,073,440	100.354	6,021,252	6,000,000	6,065,822		(6,192)			3.200	3.061	JJ.....	80,533	163,200	10/07/2015.	01/30/2026.
740189	AG	0	Precision Castparts Corp Sr Nt.....	.....	..	.....	..	.....	1FE	4,988,850	98.490	4,924,515	5,000,000	4,993,018		1,058			2.500	2.525	JJ.....	57,639	125,000	12/18/2012.	01/15/2023.
74052B	AA	5	Premier Health Partners Nt Ser G.....	.....	..	.....	..	.....	1FE	14,000,000	92.111	12,895,526	14,000,000	14,000,000					2.911	2.911	MN.....	52,075	84,904	08/24/2016.	11/15/2026.
74052B	AB	3	Premier Health Partners Nt Ser G.....	.....	..	.....	..	.....	1FE	4,962,800	87.232	4,361,600	5,000,000	4,962,880		80			3.992	4.035	MN.....	25,504	41,583	09/28/2016.	11/15/2046.
740816	AK	9	President & Fellows of Harvard Sr Nt.....	.....	..	.....	..	.....	1FE	5,000,000	100.413	5,020,660	5,000,000	5,000,000					3.529	3.529	AO.....	44,113	176,450	04/29/2013.	10/01/2031.
74170*	AA	7	Prime Property Fd LLC Sr Nt Ser A.....	.....	..	.....	..	.....	1	10,500,000	102.616	10,774,679	10,500,000	10,500,000					3.510	3.510	FA.....	132,064	368,550	08/22/2013.	08/22/2019.
74170*	AD	1	Prime Property Fd LLC Sr Unsec Nt Ser C.....	.....	..	.....	..	.....	1	3,000,000	103.113	3,093,397	3,000,000	3,000,000					3.880	3.880	JJ.....	48,823	116,400	07/30/2014.	07/30/2024.
74264*	AC	0	PRISA LHC LLC Sr Nt Ser A.....	.....	..	.....	..	.....	2	7,000,000	101.416	7,099,090	7,000,000	7,000,000					3.750	3.750	AO.....	65,625	87,500	06/01/2016.	04/01/2026.

SCHEDULE D - PART 1

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

E10.31

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- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
742718	ER	6	Procter & Gamble Co Sr Nt.....	.....	..	.....	..	.....	1FE	44,936,550	95.827	43,122,105	45,000,000	44,937,468	.....	918	.....	.....	2.450	2.466	MN.....	177,625	.....	10/31/2016.	11/03/2026.
74273@	AA	1	PRIT Core Realty Hldgs LLC Sr Nt Ser A.....	.....	..	.....	..	.....	2	19,878,125	101.796	20,359,288	20,000,000	19,942,189	.....	17,304	.....	.....	3.250	3.348	FA.....	247,361	650,000	02/14/2013.	02/14/2020.
742741	AA	9	Procter & Gamble ESOP Deb Ser A.....	.....	..	.....	..	4	1FE	18,937,882	115.653	16,696,015	14,436,363	16,075,716	.....	(414,384)	.....	.....	9.360	3.752	JJ.....	675,622	1,351,244	07/20/2011.	01/01/2021.
74340X	AN	1	Prologis LP Sr Nt.....	.....	..	.....	..	.....	2FE	14,362,920	113.750	13,650,036	12,000,000	12,977,351	.....	(319,069)	.....	.....	7.375	4.284	AO.....	149,958	885,000	04/18/2012.	10/30/2019.
74340X	AV	3	Prologis LP Sr Nt.....	.....	..	.....	..	.....	2FE	3,998,600	101.447	4,057,896	4,000,000	3,999,435	.....	255	.....	.....	2.750	2.757	FA.....	41,556	110,000	08/08/2013.	02/15/2019.
74340X	BE	0	Prologis LP Sr Nt.....	.....	..	.....	..	.....	2FE	11,428,815	102.467	11,783,728	11,500,000	11,435,841	.....	6,024	.....	.....	3.750	3.825	MN.....	71,875	432,448	10/27/2015.	11/01/2025.
743755	AJ	9	Providence Health & Svc Obl Gr Rev Healt.....	.....	..	.....	..	.....	1FE	23,000,000	107.052	24,621,845	23,000,000	23,000,000	.....	.....	.....	.....	4.379	4.379	AO.....	251,793	1,007,170	09/13/2013.	10/01/2023.
743756	AB	4	Prov St Joseph Health Obl Unsecured Ser.....	.....	..	.....	..	.....	1FE	10,000,000	94.665	9,466,490	10,000,000	10,000,000	.....	.....	.....	.....	2.746	2.746	AO.....	70,938	.....	09/20/2016.	10/01/2026.
74432Q	AQ	8	Prudential Financial Inc MT Nt Ser D.....	.....	..	.....	..	.....	1FE	10,389,862	115.562	10,762,261	9,313,000	10,351,986	.....	(30,463)	.....	.....	5.700	4.823	JD.....	25,067	530,841	09/17/2015.	12/14/2036.
74432Q	BY	0	Prudential Financial Inc Sr Nt.....	.....	..	.....	..	.....	1FE	5,197,600	108.207	5,410,365	5,000,000	5,193,383	.....	(3,438)	.....	.....	5.100	4.840	FA.....	96,333	255,000	09/16/2015.	08/15/2043.
74432Q	CA	1	Prudential Financial Inc Sr Nt.....	.....	..	.....	..	.....	1FE	18,863,390	104.072	19,773,718	19,000,000	18,866,712	.....	2,332	.....	.....	4.600	4.645	MN.....	111,678	874,000	09/16/2015.	05/15/2044.
744448	CC	3	Public Svc Co CO 1st Mtg Bd.....	.....	..	.....	..	.....	1FE	10,987,310	107.782	11,856,053	11,000,000	10,996,279	.....	1,401	.....	.....	5.125	5.140	JD.....	46,979	563,750	06/11/2009.	06/01/2019.
744448	CH	2	Public Svc Co CO 1st Mtg.....	.....	..	.....	..	.....	1FE	29,861,100	98.504	29,551,110	30,000,000	29,909,418	.....	13,331	.....	.....	2.500	2.553	MS.....	220,833	750,000	03/19/2013.	03/15/2023.
744448	CJ	8	Public Svc Co CO 1st Mtg.....	.....	..	.....	..	.....	1FE	16,884,910	99.792	16,964,708	17,000,000	16,892,884	.....	2,288	.....	.....	3.950	3.989	MS.....	197,719	671,500	03/19/2013.	03/15/2043.
744448	CM	1	Public Svc Co CO 1st Mtg Bd.....	.....	..	.....	..	.....	1FE	4,948,000	92.378	4,618,910	5,000,000	4,948,548	.....	548	.....	.....	3.550	3.607	JD.....	89,736	89,736	06/06/2016.	06/15/2046.
744533	C*	9	Public Svc Co OK Sr Nt Ser A.....	.....	..	.....	..	.....	2	14,000,000	97.252	13,615,276	14,000,000	14,000,000	.....	.....	.....	.....	3.170	3.169	MS.....	112,183	443,800	03/31/2015.	03/31/2025.
74456Q	BK	1	Public Svc Elec & Gas Sr Nt.....	.....	..	.....	..	.....	1FE	10,950,800	100.784	11,086,284	11,000,000	10,960,175	.....	4,407	.....	.....	3.050	3.102	MN.....	42,869	335,500	11/04/2014.	11/15/2024.
74456Q	BM	7	Public Svc Elec & Gas Nt Ser K.....	.....	..	.....	..	.....	1FE	964,490	100.133	1,001,334	1,000,000	965,320	.....	623	.....	.....	4.050	4.262	MN.....	6,750	40,500	09/15/2015.	05/01/2045.
74834L	AP	5	Quest Diagnostics Inc Co Gtd Nt.....	.....	..	.....	..	.....	2FE	12,756,850	106.741	12,808,872	12,000,000	12,338,905	.....	(104,000)	.....	.....	4.750	3.759	JJ.....	239,083	570,000	08/21/2012.	01/30/2020.
74834L	AQ	3	Quest Diagnostics Inc Co Gtd Nt.....	.....	..	.....	..	.....	2FE	4,799,400	107.945	5,397,245	5,000,000	4,817,735	.....	3,569	.....	.....	5.750	6.045	JJ.....	120,590	287,500	04/08/2015.	01/30/2040.
74834L	AS	9	Quest Diagnostics Inc Co Gtd Nt.....	.....	..	.....	..	.....	2FE	23,959,920	107.332	25,759,656	24,000,000	23,980,837	.....	3,993	.....	.....	4.700	4.721	AO.....	282,000	1,128,000	03/21/2011.	04/01/2021.
74836H	AC	1	Questar Pipeline Co Nt.....	.....	..	.....	..	.....	1FE	9,767,516	103.998	10,087,796	9,700,000	9,711,275	.....	(9,103)	.....	.....	5.830	5.726	JD.....	47,126	565,510	09/08/2009.	02/01/2018.
74836J	AE	3	Questar Market Resources Sr Nt.....	.....	..	.....	..	.....	4FE	11,492,985	103.000	11,845,000	11,500,000	11,499,451	.....	1,086	.....	.....	6.800	6.810	MS.....	260,667	782,000	04/01/2008.	04/01/2018.
74836J	AF	0	Questar Market Resources Sr Nt.....	.....	..	.....	..	.....	4FE	3,992,880	104.000	4,160,000	4,000,000	3,997,314	.....	739	.....	.....	6.800	6.824	MS.....	90,667	272,000	08/24/2009.	03/01/2020.
74837H	AA	4	Questar Pipeline Co Nt.....	.....	..	.....	..	.....	1FE	21,986,140	139.662	30,725,618	22,000,000	21,988,031	.....	234	.....	.....	7.200	7.205	AO.....	396,000	1,584,000	03/24/2008.	04/01/2038.
74966U	AN	0	RPI Finance Trust Term Ln 5 Nt 1.....	.....	..	.....	..	.....	2FE	9,925,125	101.089	10,083,658	9,975,000	9,921,847	.....	(3,278)	.....	.....	3.195	2.905	MON.....	1,770	57,097	10/26/2016.	10/05/2022.
751277	AQ	7	Ralston-Purina Group Deb.....	.....	..	.....	..	.....	1FE	5,400,913	124.530	4,854,179	3,898,000	4,475,874	.....	(95,923)	.....	.....	8.625	5.283	FA.....	127,010	336,203	01/28/2004.	02/15/2022.
75524R	AA	7	RBS Citizens Financial Grp Inc Sr Nt.....	.....	..	.....	..	.....	2FE	7,225,157	101.217	7,155,037	7,069,000	7,200,888	.....	(20,190)	.....	.....	4.150	3.785	MS.....	75,786	293,364	10/22/2015.	09/28/2022.
756109	AG	9	Realty Income Corp Sr Nt.....	.....	..	.....	..	.....	2FE	3,714,030	113.960	3,418,791	3,000,000	3,702,872	.....	(11,158)	.....	.....	5.875	4.044	MS.....	51,896	88,125	07/21/2016.	03/15/2035.
756109	AP	9	Realty Income Corp Sr Nt.....	.....	..	.....	..	.....	2FE	3,711,569	107.213	3,597,000	3,355,000	3,700,598	.....	(10,971)	.....	.....	4.650	2.919	FA.....	65,003	.....	10/04/2016.	08/01/2023.
756109	AQ	7	Realty Income Corp Sr Nt.....	.....	..	.....	..	.....	2FE	3,181,170	102.111	3,063,324	3,000,000	3,176,389	.....	(4,781)	.....	.....	3.875	2.998	JJ.....	53,604	.....	10/04/2016.	07/15/2024.
756109	AR	5	Realty Income Corp Sr Nt.....	.....	..	.....	..	.....	2FE	1,342,067	102.949	1,268,333	1,232,000	1,338,761	.....	(3,306)	.....	.....	4.125	3.092	AO.....	10,729	25,410	08/18/2016.	10/15/2026.
756109	AS	3	Realty Income Corp Sr Nt.....	.....	..	.....	..	.....	2FE	21,707,620	94.150	20,712,890	22,000,000	21,712,432	.....	4,812	.....	.....	3.000	3.153	JJ.....	144,833	.....	10/04/2016.	01/15/2027.
758202	AG	0	Reed Elsevier Cap Inc Co Gtd Nt.....	.....	..	.....	..	.....	2FE	9,134,280	112.379	10,114,065	9,000,000	9,037,027	.....	(16,024)	.....	.....	8.625	8.401	JJ.....	357,937	776,250	01/14/2009.	01/15/2019.
758203	AA	1	Reed Elsevier Plc Deb.....	.....	..	.....	..	.....	2FE	5,890,150	113.515	5,675,765	5,000,000	5,530,989	.....	(64,941)	.....	.....	6.625	4.774	AO.....	69,931	331,250	09/29/2010.	10/15/2023.
75820Q	AC	6	Reed Elsevier Cap Inc MT Nt.....	.....	..	.....	..	.....	2FE	5,544,581	120.591	6,210,431	5,150,000	5,412,063	.....	(23,518)	.....	.....	7.500	6.683	MN.....	49,354	386,250	04/04/2011.	05/15/2025.
760759	AH	3	Republic Services Inc Co Gtd Nt.....	.....	..	.....	..	.....	2FE	23,025,513	107.948	24,828,109	23,000,000	23,010,100	.....	(2,888)	.....	.....	5.000	4.985	MS.....	383,333	1,150,000	08/05/2010.	03/01/2020.
760759	AK	6	Republic Services Inc Co Gtd Nt.....	.....	..	.....	..	.....	2FE	12,839,272	125.423	13,671,053	10,900,000	12,791,950	.....	(42,564)	.....	.....	6.200	4.934	MS.....	225,267	675,800	11/13/2015.	03/01/2040.
760759	AN	0	Republic Services Inc Sr Nt.....	.....	..	.....	..	.....	2FE	4,732,302	119.584	4,902,940	4,100,000	4,716,692	.....	(13,312)	.....	.....	5.700	4.661	MN.....	29,862	233,700	10/22/2015.	05/15/2041.
760759	AQ	3	Republic Services Inc Sr Nt.....	.....	..	.....	..	.....	2FE	5,388,130	99.186	5,455,236	5,500,000	5,400,565	.....	10,401	.....	.....	3.200	3.455	MS.....	51,822	176,000	10/19/2015.	03/15/2025.
760759	AR	1	Republic Services Inc Sr Nt.....	.....	..	.....	..	.....	2FE	7,982,800	95.865	7,669,200	8,000,000	7,983,513	.....	713	.....	.....	2.900	2.925	JJ.....	113,422	.....	06/20/2016.	07/01/2026.
760761	AB	2	Republic Services Inc Co Gtd Nt.....	.....	..	.....	..	.....	2FE	57,176,907	108.825	60,762,160	55,835,000	56,298,583	.....	(156,774)	.....	.....	5.500	5.166	MS.....	904,217	3,070,925	08/03/2010.	09/15/2019.
760761	AD	8	Republic Services Inc Co Gtd Nt.....	.....	..	.....	..	.....	2FE	9,445,523	111.182	9,450,428	8,500,000	9,075,438	.....	(107,155)	.....	.....	5.250	3.708	MN.....	57,021	446,250	06/07/2013.	11/15/2021.

SCHEDULE D - PART 1

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

E10.32

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- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
761713	AY	2	Reynolds American Inc Sr Nt.....	.....	..	.....	2FE	6,494,930	108.605	7,059,325	6,500,000	6,496,326	.....	455	.....	.....	4.850	4.860	MS.....	92,824	315,250	09/12/2013.	09/15/2023.
761713	BS	4	Reynolds American Inc Sr Nt.....	.....	..	.....	2FE	33,413,592	114.084	36,506,752	32,000,000	33,032,693	.....	(371,920)	.....	.....	8.125	6.688	JD.....	57,778	2,600,000	12/23/2015.	06/23/2019.
761713	BT	2	Reynolds American Inc Sr Nt.....	.....	..	.....	2FE	15,958,214	113.559	16,485,287	14,517,000	15,642,489	.....	(308,901)	.....	.....	6.875	4.341	MN.....	166,341	998,044	12/23/2015.	05/01/2020.
761713	BV	7	Reynolds American Inc Sr Nt.....	.....	..	.....	2FE	16,572,518	133.525	19,494,665	14,600,000	16,541,161	.....	(30,717)	.....	.....	8.125	6.964	MN.....	197,708	1,186,250	12/23/2015.	05/01/2040.
771196	BH	4	Roche Hldgs Inc Sr Nt.....	.....	..	.....	1FE	5,413,980	99.673	5,482,037	5,500,000	5,417,193	.....	1,569	.....	.....	4.000	4.091	MN.....	20,167	220,000	11/13/2014.	11/28/2044.
771196	BK	7	Roche Hldgs Inc Sr Nt.....	.....	..	.....	1FE	15,856,290	96.192	15,390,704	16,000,000	15,867,380	.....	11,090	.....	.....	2.625	2.726	MN.....	53,667	296,333	02/22/2016.	05/15/2026.
779382	AP	5	Rowan Companies Inc Co Gtd Nt.....	LS...	..	.....	4FE	19,134,139	94.500	17,010,000	18,000,000	18,691,101	.....	(102,389)	.....	.....	4.875	4.076	JD.....	73,125	877,500	12/04/2012.	06/01/2022.
779382	AQ	3	Rowan Companies Inc Sr Nt.....	.....	..	.....	4FE	10,953,250	75.500	8,305,000	11,000,000	10,955,910	.....	765	.....	.....	5.400	5.429	JD.....	49,500	594,000	12/04/2012.	12/01/2042.
780153	AG	7	Royal Caribbean Cruises Ltd Sr Nt.....	.....	..	.....	3FE	1,785,200	118.000	1,805,400	1,530,000	1,763,008	.....	(15,397)	.....	.....	7.500	5.600	AO.....	24,225	114,750	07/22/2015.	10/15/2027.
780153	AJ	1	Royal Caribbean Cruises Ltd Sr Nt.....	LS...	..	.....	3FE	4,672,500	106.000	5,565,000	5,250,000	5,151,098	.....	75,028	.....	.....	7.250	8.942	MS.....	112,073	380,625	04/02/2008.	03/15/2018.
780153	AU	6	Royal Caribbean Cruises Ltd Hgh Yld Bd.....	.....	..	.....	3FE	12,915,433	106.875	13,164,863	12,318,000	12,808,447	.....	(69,305)	.....	.....	5.250	4.471	MN.....	82,633	646,695	03/14/2016.	11/15/2022.
78409V	AB	0	S&P Global Inc Sr Nt.....	.....	..	.....	2FE	2,869,894	118.807	3,564,222	3,000,000	2,871,461	.....	1,567	.....	.....	6.550	6.942	MN.....	25,108	98,250	07/29/2016.	11/15/2037.
78412F	AL	8	SESI LLC Sr Nt.....	.....	..	.....	3FE	13,217,250	100.000	12,468,000	12,468,000	12,794,458	.....	70,952	.....	.....	6.375	5.168	MN.....	132,473	794,835	07/25/2013.	05/01/2019.
78412F	AP	9	SESI LLC Sr Nt.....	LS...	..	.....	4FE	7,670,000	101.750	7,122,500	7,000,000	7,432,172	.....	58,047	.....	.....	7.125	5.677	JD.....	22,167	498,750	07/17/2013.	12/15/2021.
78468V	AA	0	SPL Logistics Escrow LLC Nt.....	.....	..	.....	5FE	5,000,000	86.750	4,337,500	5,000,000	5,000,000	.....	8,875	.....	.....	8.875	8.875	FA.....	184,896	443,750	07/24/2012.	08/01/2020.
78532*	AD	5	Sabine Mining Co Sec Nt.....	.....	..	4	2	15,500,000	106.255	16,469,546	15,500,000	15,500,000	.....	.....	.....	.....	4.580	4.580	FA.....	256,353	709,900	02/21/2012.	02/21/2032.
785592	AD	8	Sabine Pass Liquefaction Hgh Yld Corp.....	.....	..	.....	3FE	1,052,500	106.250	1,062,500	1,000,000	1,050,192	.....	(2,308)	.....	.....	5.625	4.693	AO.....	11,875	28,125	08/24/2016.	04/15/2023.
785592	AE	6	Sabine Pass Liquefaction Sec Nt.....	.....	..	.....	3FE	16,753,349	107.000	17,655,000	16,500,000	16,661,733	.....	(34,839)	.....	.....	5.625	5.353	FA.....	386,719	928,125	03/19/2014.	02/01/2021.
785592	AP	1	Sabine Pass Liquefaction Hgh Yld Corp 1s.....	.....	..	.....	3FE	6,192,430	107.750	6,135,285	5,694,000	6,181,273	.....	(11,157)	.....	.....	5.875	4.745	JD.....	929	182,129	09/13/2016.	06/30/2026.
785592	AR	7	Sabine Pass Liquefaction High Yield Corp.....	.....	..	.....	3FE	8,606,875	100.875	8,574,375	8,500,000	8,605,452	.....	(1,423)	.....	.....	5.000	4.843	MS.....	115,694	90,000	10/26/2016.	03/15/2027.
79546V	AJ	5	Sally Holdings Sr Nt.....	.....	..	.....	3FE	9,878,750	103.875	9,868,125	9,500,000	9,814,340	.....	(40,190)	.....	.....	5.750	5.044	JD.....	45,521	546,250	09/08/2015.	06/01/2022.
79546V	AL	0	Sally Holdings Sr Nt.....	.....	..	.....	3FE	3,833,625	104.000	3,900,000	3,750,000	3,827,915	.....	(5,710)	.....	.....	5.625	5.329	JD.....	17,578	209,766	02/09/2016.	12/01/2025.
806605	AH	4	Schering-Plough Corp Sr Nt.....	.....	..	.....	1FE	3,170,940	134.291	4,028,733	3,000,000	3,146,276	.....	(3,447)	.....	.....	6.550	6.131	MS.....	57,858	196,500	11/02/2007.	09/15/2037.
80689*	AL	4	Schnuck Markets Inc Sr Nt.....	.....	..	4	4	8,181,818	105.195	8,606,889	8,181,818	8,181,818	.....	.....	.....	.....	6.160	6.160	AO.....	113,400	504,000	10/10/2006.	10/10/2021.
81211K	AX	8	Sealed Air Corp Sr Nt.....	.....	..	.....	3FE	4,931,413	103.250	4,739,175	4,590,000	4,924,665	.....	(6,748)	.....	.....	5.500	4.478	MS.....	74,333	9,625	12/13/2016.	09/15/2025.
81683R	AJ	3	Seminole Tribe of Florida Sub Nt Ser 200.....	.....	..	4	2FE	11,960,000	99.500	11,900,200	11,960,000	11,960,000	.....	.....	.....	.....	7.804	7.804	AO.....	233,340	933,358	09/28/2007.	10/01/2020.
81708#	AA	9	Seneca Generation LLC Sr Sec Nt.....	.....	..	.....	2FE	40,000,000	96.722	38,688,634	40,000,000	40,000,000	.....	.....	.....	.....	4.330	4.353	MJSD.....	4,811	1,169,100	04/27/2016.	04/27/2026.
817565	CB	8	Service Corp Intl Sr Nt.....	.....	..	.....	3FE	13,760,003	104.250	13,647,368	13,091,000	13,740,959	.....	(19,044)	.....	.....	5.375	4.573	MN.....	89,910	324,946	12/14/2016.	05/15/2024.
81760H	AE	2	ServiceMaster Co Term Ln C Nt 1.....	.....	..	.....	3FE	2,992,500	100.025	3,000,750	3,000,000	2,992,618	.....	118	.....	.....	3.149	3.094	MON..	525	11,255	11/16/2016.	11/07/2023.
828807	CX	3	Simon Property Group LP Sr Nt.....	.....	..	.....	1FE	6,494,670	100.095	6,506,188	6,500,000	6,495,559	.....	889	.....	.....	2.500	2.516	JJ.....	74,931	82,153	01/08/2016.	07/15/2021.
82967N	AJ	7	Sirius XM Radio Inc Nt.....	.....	..	.....	3FE	3,258,125	101.500	3,298,750	3,250,000	3,256,137	.....	(1,262)	.....	.....	4.250	4.189	MN.....	17,649	138,125	09/09/2015.	05/15/2020.
832696	AH	1	Smucker JM Co Sr Nt.....	.....	..	.....	2FE	2,956,335	100.966	3,028,980	3,000,000	2,963,998	.....	6,288	.....	.....	3.000	3.253	MS.....	26,500	90,000	10/13/2015.	03/15/2022.
832696	AK	4	Smucker JM Co Sr Nt.....	.....	..	.....	2FE	28,629,093	100.834	29,241,860	29,000,000	28,670,676	.....	34,022	.....	.....	3.500	3.661	MS.....	298,861	1,015,000	10/13/2015.	03/15/2025.
832696	AP	3	Smucker JM Co Sr Nt.....	.....	..	.....	2FE	15,141,782	99.220	16,135,124	16,262,000	15,164,033	.....	18,154	.....	.....	4.375	4.814	MS.....	209,486	711,463	10/19/2015.	03/15/2045.
83379#	AB	1	Sodexo Inc Gtd Sr Nt Ser B.....	.....	..	.....	1	5,175,000	102.423	5,121,154	5,000,000	5,129,309	.....	(28,907)	.....	.....	3.440	2.779	MS.....	55,900	172,000	05/26/2015.	03/04/2021.
83379#	AC	9	Sodexo Inc Gtd Sr Nt Ser C.....	.....	..	.....	1	24,465,510	103.908	24,937,911	24,000,000	24,406,263	.....	(48,320)	.....	.....	3.990	3.716	MS.....	311,220	957,600	01/15/2016.	03/04/2024.
83413U	A*	1	Solar Capital Sr Nt.....	.....	..	.....	2	12,500,000	101.225	12,653,065	12,500,000	12,500,000	.....	.....	.....	.....	5.875	5.875	MN.....	101,997	734,375	05/11/2012.	05/11/2017.
83416W	AA	1	Solar Star Funding LLC Sr Nt.....	.....	..	4	2FE	53,740,121	103.430	55,583,300	53,740,121	53,740,121	.....	.....	.....	.....	5.375	5.375	JD.....	8,024	2,888,532	06/20/2013.	06/30/2035.
834423	AA	3	Solvay Finance Sr Nt.....	.....	..	.....	2FE	4,999,300	101.749	5,087,465	5,000,000	4,999,441	.....	131	.....	.....	3.400	3.403	JD.....	13,222	170,000	11/30/2015.	12/03/2020.
837004	CC	2	South Carolina EI & Gas Co 1st Mtg Bd.....	.....	..	.....	1FE	17,029,160	108.380	17,340,832	16,000,000	16,238,981	.....	(122,071)	.....	.....	6.500	5.626	MN.....	173,333	1,040,000	06/15/2009.	11/01/2018.
842400	FJ	7	Southern CA Edison Co 1st Ref Mtg Bd.....	.....	..	.....	1FE	6,331,800	106.255	6,375,306	6,000,000	6,068,779	.....	(39,884)	.....	.....	5.500	4.757	FA.....	124,667	330,000	04/20/2009.	08/15/2018.
842400	FL	2	Southern CA Edison Co 1st Ref Mtg Bd.....	.....	..	.....	1FE	5,898,900	128.126	7,687,536	6,000,000	5,910,724	.....	1,846	.....	.....	6.050	6.174	MS.....	106,883	363,000	03/25/2009.	03/15/2039.
842400	FR	9	Southern CA Edison Co 1st Mtg.....	.....	..	.....	1FE	5,700,335	105.836	5,643,170	5,332,000	5,620,698	.....	(60,087)	.....	.....	3.875	2.570	JD.....	17,218	206,615	09/03/2015.	06/01/2021.

SCHEDULE D - PART 1

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

E10.33

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
842400	GD	9	Southern CA Edison Co 1st Mtg Bd Ser B.....						1FE	7,158,400	99.713	6,979,924	7,000,000	7,150,024		(10,256)			2.400	1.950	FA.....	70,000	108,000	07/07/2016	02/01/2022.
842434	CK	6	Southern CA Gas Co Nt.....						1FE	14,925,150	97.680	14,651,985	15,000,000	14,931,355		1,562			3.750	3.778	MS.....	165,625	562,500	09/18/2012	09/15/2042.
842434	CM	2	Southern CA Gas Co 1st Mtg.....						1FE	12,454,250	101.578	12,697,300	12,500,000	12,463,587		4,116			3.150	3.193	MS.....	115,938	393,750	09/08/2014	09/15/2024.
842434	CP	5	Southern CA Gas Co 1st Mtg.....						1FE	5,377,200	101.755	5,087,755	5,000,000	5,361,203		(15,997)			3.200	2.256	JD.....	7,111	80,000	07/28/2016	06/15/2025.
842587	CJ	4	Southern Co Sr Nt.....						2FE	7,983,840	101.027	8,082,152	8,000,000	7,994,420		3,254			2.450	2.493	MS.....	65,333	196,000	08/21/2013	09/01/2018.
842587	CV	7	Southern Co Sr Nt.....						2FE	19,927,600	97.323	19,464,620	20,000,000	19,931,897		4,297			3.250	3.292	JJ.....	391,806		05/19/2016	07/01/2026.
8426EP	AB	4	Southern CO Gas Capital Sr Nt.....						2FE	6,987,610	92.532	6,477,219	7,000,000	6,987,744		134			3.950	3.960	AO.....	82,950		09/08/2016	10/01/2046.
8447HB	AA	0	Southtrust Bank NA Putable Sub Bk Nt.....						1FE	5,277,670	124.659	6,232,935	5,000,000	5,170,171		(14,478)			7.690	7.200	MN.....	49,131	384,500	04/17/2001	05/15/2025.
844895	AL	6	Southwest Gas Corp Deb.....						1FE	2,242,845	120.706	2,715,876	2,250,000	2,245,838		280			8.000	8.028	FA.....	75,000	180,000	07/31/1996	08/01/2026.
845743	BM	4	Southwestern Pub Svc Co Sr Nt.....						1FE	2,514,720	112.415	2,248,290	2,000,000	2,143,937		(70,225)			8.750	4.771	JD.....	14,583	175,000	01/28/2011	12/01/2018.
84603M	XU	5	Sovereign Bank Sub Bk Nt.....						2FE	57,081,849	107.629	52,425,891	48,710,000	50,652,995		(1,286,716)			8.750	5.765	MN.....	367,016	4,262,125	04/26/2011	05/30/2018.
84611@	AB	9	Sovos Compliance LLC Additional Term Ln.....						4	8,273,811	100.000	8,478,713	8,478,713	8,286,055		12,244			8.250	8.892	MJSD.	1,943	305,501	07/26/2016	03/01/2022.
84755T	AA	5	Spectra Energy Capital Co Gtd Nt.....						2FE	11,567,600	104.542	10,454,210	10,000,000	10,302,447		(225,873)			6.200	3.766	AO.....	130,889	620,000	11/01/2010	04/15/2018.
84756N	AD	1	Spectra Energy Partners Nt.....						2FE	49,401,720	106.165	52,020,850	49,000,000	49,308,606		(34,258)			4.750	4.644	MS.....	685,319	2,327,500	04/02/2014	03/15/2024.
84756N	AE	9	Spectra Energy Partners Nt.....						2FE	4,304,120	113.177	4,527,084	4,000,000	4,290,726		(4,450)			5.950	5.431	MS.....	63,467	238,000	12/09/2013	09/25/2043.
85253#	AF	8	STAG Industrial Sr Nt.....						2	40,731,550	102.822	41,128,877	40,000,000	40,702,082		(29,468)			3.980	3.648	JJ.....	778,311	552,778	09/19/2016	01/05/2023.
854502	AC	5	Stanley Black & Decker Inc Co Gtd Nt.....						1FE	23,975,520	103.182	24,763,608	24,000,000	23,987,057		2,381			3.400	3.412	JD.....	68,000	816,000	11/17/2011	12/01/2021.
857477	AG	8	State Street Corp Sr Nt.....						1FE	6,063,542	107.341	5,957,442	5,550,000	5,949,305		(89,576)			4.375	2.549	MS.....	76,891	242,813	09/16/2015	03/07/2021.
857477	AT	0	State Street Corp Sr Nt.....						1FE	25,598,937	102.376	25,952,265	25,350,000	25,571,835		(21,570)			3.550	3.432	FA.....	332,472	899,925	09/16/2015	08/18/2025.
85856#	AA	0	Steiner US Holdings Inc Term Ln Last Out.....						4	10,000,000	100.000	10,000,000	10,000,000	10,000,000					10.500	8.813	MJSD.	56,302	895,938	12/09/2015	12/09/2021.
85915#	AD	3	Stericycle Inc Sr Nt Ser A.....						1	15,000,000	101.576	15,236,379	15,000,000	15,000,000					3.890	3.890	AO.....	123,183	583,500	10/15/2010	10/15/2017.
85915#	AE	1	Stericycle Inc Sr Nt Ser B.....						1	5,000,000	106.205	5,310,268	5,000,000	5,000,000					4.470	4.470	AO.....	47,183	223,500	10/15/2010	10/15/2020.
85915#	AH	4	Stericycle Inc Sr Nt Ser A.....						1	15,000,000	98.135	14,720,307	15,000,000	15,000,000					2.720	2.720	JJ.....	171,133	375,133	07/31/2015	07/01/2022.
85915#	AK	7	Stericycle Inc Sr Nt Ser A.....						1	25,000,000	99.743	24,935,831	25,000,000	25,000,000					2.890	2.890	AO.....	180,625	722,500	10/01/2015	10/01/2021.
863667	AN	1	Stryker Corp Sr Nt.....			LS..			1FE	46,424,146	100.944	46,686,600	46,250,000	46,412,269		(11,877)			3.500	3.455	MS.....	476,632	831,858	03/08/2016	03/15/2026.
863871	AM	1	Student Loan Mktg Assn Bd Zero Cpn.....			@....			1FE	2,402,344	85.520	38,483,865	45,000,000	28,108,932		2,206,259				8.344	N/A.....			08/25/1987.	10/03/2022.
86765B	AG	4	Sunoco Logistics Ptnrs Op LP Co Gtd Nt.....						2FE	13,964,970	107.957	15,114,008	14,000,000	13,987,013		3,714			5.500	5.533	FA.....	290,889	770,000	02/12/2010	02/15/2020.
867914	BK	8	SunTrust Bank Sr Nt.....						2FE	24,955,980	101.413	25,353,125	25,000,000	24,962,859		6,879			2.900	2.938	MS.....	237,639	362,500	03/02/2016	03/03/2021.
869049	AE	6	Susa Partnership LP Deb.....						1FE	5,010,000	130.995	6,549,770	5,000,000	5,006,280		(362)			7.500	7.483	JD.....	31,250	375,000	12/03/1997.	12/01/2027.
870836	AC	7	Swiss Bank Corp-NY Sub Nt.....						2FE	28,575,020	122.288	28,126,194	23,000,000	27,417,971		(411,177)			7.500	4.738	JJ.....	795,417	1,725,000	01/17/2014	07/15/2025.
87083K	AM	4	Swiss Bank Corp-NY Sub Nt.....						2FE	9,056,240	102.447	8,195,784	8,000,000	8,088,500		(188,800)			7.375	4.875	JD.....	26,222	590,000	04/05/2011	06/15/2017.
871829	AM	9	Sysco Corp Sr Nt.....						2FE	15,925,400	107.132	17,141,120	16,000,000	15,980,025		8,308			5.375	5.436	MS.....	248,444	860,000	05/28/2009	03/17/2019.
871829	AN	7	Sysco Corp Nt.....						2FE	23,335,532	127.011	29,466,552	23,200,000	23,319,713		(2,569)			6.625	6.580	MS.....	444,022	1,537,000	04/13/2009	03/17/2039.
871829	AQ	0	Sysco Corp Sr Nt.....						1FE	52,711,780	98.451	52,179,136	53,000,000	52,833,512		28,024			2.600	2.662	JD.....	72,728	1,378,000	06/06/2012	06/12/2022.
871829	AX	5	Sysco Corp Sr Nt.....						2FE	3,992,360	100.864	4,034,544	4,000,000	3,994,196		1,463			2.600	2.641	AO.....	26,000	104,867	09/23/2015	10/01/2020.
871829	AZ	0	Sysco Corp Sr Nt.....						2FE	3,000,000	101.206	3,036,186	3,000,000	3,000,000					3.750	3.750	AO.....	28,125	113,438	09/23/2015	10/01/2025.
872287	AF	4	TCI Communications Inc Deb.....						1FE	2,451,860	134.227	2,684,536	2,000,000	2,267,859		(21,572)			7.875	5.951	FA.....	59,500	157,500	08/23/2005	02/15/2026.
87264A	AB	1	T-Mobile USA Inc Hgh Yld Sr Nt.....						3FE	5,125,000	101.500	5,075,000	5,000,000	5,084,527		(40,473)			5.250	4.186	MS.....	87,500	131,250	02/25/2016	09/01/2018.
87264A	AK	1	T-Mobile USA Inc Hgh Yld Nt.....						3FE	10,025,000	104.000	10,400,000	10,000,000	10,017,392		(1,286)			6.250	6.203	AO.....	156,250	625,000	09/29/2014	04/01/2021.
87305Q	CJ	8	TTX Co Sr Nt.....						1FE	14,879,250	90.157	13,523,610	15,000,000	14,883,441		2,238			3.900	3.946	FA.....	243,750	585,000	01/26/2015	02/01/2045.
87875U	AK	8	Teco Finance Inc Gtd Nt.....						2FE	20,414,925	106.191	21,769,217	20,500,000</												

SCHEDULE D - PART 1

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

E10.34

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			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			
88224P	JS	9	Texas Capital Bk NA Sr Nt.....	.....	..	...3FE	20,000,000	96.065	19,212,940	20,000,000	20,000,000	.....	.....	.....	.....	.....5.250	5.250	JJ.....	440,417	1,050,000	01/28/2014.	01/31/2026.			
882484	AA	6	Texas Health Resources Sr Nt.....	.....	..	...1FE	10,000,000	99.980	9,997,970	10,000,000	10,000,000	.....	.....	.....	.....	.....4.330	4.330	MN.....	55,328	433,000	04/28/2015.	11/15/2055.			
883556	AX	0	Thermo Fisher Scientific Inc Sr Nt.....	.....	..	...2FE	4,042,400	106.903	4,276,124	4,000,000	4,020,200	.....	.....(4,344)	.....	.....	.....4.500	4.366	MS.....	60,000	180,000	04/11/2011.	03/01/2021.			
883556	AZ	5	Thermo Fisher Scientific Inc Sr Nt.....	.....	..	...2FE	11,562,320	103.351	11,368,643	11,000,000	11,321,082	.....	.....(57,990)	.....	.....	.....3.600	2.920	FA.....	149,600	396,000	01/22/2013.	08/15/2021.			
883556	BC	5	Thermo Fisher Scientific Inc Sr Nt.....	.....	..	...2FE	20,567,060	100.098	20,520,070	20,500,000	20,543,562	.....	.....(6,481)	.....	.....	.....3.150	3.111	JJ.....	297,763	645,750	01/22/2013.	01/15/2023.			
883556	BG	6	Thermo Fisher Scientific Inc Sr Nt.....	.....	..	...2FE	6,994,960	111.885	7,831,950	7,000,000	6,995,989	.....	.....65	.....	.....	.....5.300	5.304	FA.....	154,583	371,000	12/04/2013.	02/01/2044.			
883556	BH	4	Thermo Fisher Scientific Inc Sr Nt.....	.....	..	...2FE	9,999,100	101.597	10,159,730	10,000,000	9,999,113	.....	.....13	.....	.....	.....3.300	3.302	FA.....	124,667	330,000	11/06/2014.	02/15/2022.			
883556	BR	2	Thermo Fisher Scientific Inc Sr Nt.....	.....	..	...2FE	17,781,660	94.425	16,996,500	18,000,000	17,787,061	.....	.....5,401	.....	.....	.....2.950	3.092	MS.....	150,450	.....	09/14/2016.	09/19/2026.			
88643@	AP	1	Tidewater Inc Sr Nt Ser 2013-B.....	.....	..	...5	12,720,000	56.500	13,560,000	24,000,000	12,720,000	.....	.....	.....11,280,000	.....	.....5.010	5.010	MN.....	153,640	1,202,400	09/30/2013.	11/15/2023.			
887315	AY	5	Time Warner Companies Inc Sec Nt.....	.....	..	...2FE	1,483,590	106.952	1,604,283	1,500,000	1,497,917	.....	.....1,316	.....	.....	.....6.875	6.977	JD.....	4,583	103,125	06/03/1998.	06/15/2018.			
887315	BJ	7	Time Warner Companies Inc Deb.....	.....	..	...2FE	7,670,190	104.483	7,313,817	7,000,000	7,060,065	.....	.....(72,679)	.....	.....	.....7.250	6.113	AO.....	107,139	507,500	11/09/2006.	10/15/2017.			
887315	BM	0	Time Warner Companies Inc Sec Nt.....	.....	..	...2FE	3,453,800	124.834	4,369,176	3,500,000	3,471,870	.....	.....1,639	.....	.....	.....6.950	7.056	JJ.....	112,165	243,250	06/03/1998.	01/15/2028.			
887315	BN	8	Time Warner Companies Inc Co Gtd Nt.....	.....	..	...2FE	18,033,300	122.299	18,344,910	15,000,000	17,614,171	.....	.....(152,440)	.....	.....	.....6.625	4.746	MN.....	126,979	993,750	02/11/2014.	05/15/2029.			
887317	AF	2	Time Warner Inc Co Gtd Nt.....	.....	..	...2FE	44,851,500	106.747	48,036,015	45,000,000	44,944,593	.....	.....15,645	.....	.....	.....4.875	4.917	MS.....	645,938	2,193,750	03/03/2010.	03/15/2020.			
887317	AH	8	Time Warner Inc Co Gtd Nt.....	.....	..	...2FE	5,535,350	114.153	5,707,655	5,000,000	5,521,507	.....	.....(10,889)	.....	.....	.....6.100	5.318	JJ.....	140,639	305,000	09/02/2015.	07/15/2040.			
887317	AL	9	Time Warner Inc Co Gtd Nt.....	.....	..	...2FE	8,910,240	116.678	9,334,248	8,000,000	8,873,570	.....	.....(17,142)	.....	.....	.....6.250	5.434	MS.....	127,778	500,000	09/02/2015.	03/29/2041.			
887317	AS	4	Time Warner Inc Sr Nt.....	.....	..	...2FE	4,679,595	106.324	4,784,558	4,500,000	4,671,890	.....	.....(2,932)	.....	.....	.....5.350	5.088	JD.....	10,700	240,750	02/12/2014.	12/15/2043.			
887317	AW	5	Time Warner Inc Sr Nt.....	.....	..	...2FE	4,988,000	99.440	4,972,000	5,000,000	4,989,787	.....	.....1,030	.....	.....	.....3.600	3.628	JJ.....	83,000	200,500	05/28/2015.	07/15/2025.			
887317	AX	3	Time Warner Inc Sr Nt.....	.....	..	...2FE	14,989,350	100.109	15,016,335	15,000,000	14,990,771	.....	.....239	.....	.....	.....4.850	4.854	JJ.....	335,458	810,354	05/28/2015.	07/15/2045.			
88732J	AL	2	Time Warner Cable Inc Sr Nt.....	.....	..	...2FE	11,503,475	106.762	12,277,630	11,500,000	11,500,756	.....	.....(466)	.....	.....	.....6.750	6.745	JJ.....	388,125	776,250	06/17/2008.	07/01/2018.			
88732J	AN	8	Time Warner Cable Inc Sr Nt.....	.....	..	...2FE	5,111,600	123.014	6,150,710	5,000,000	5,099,963	.....	.....(1,930)	.....	.....	.....7.300	7.117	JJ.....	182,500	365,000	02/03/2009.	07/01/2038.			
88732J	AW	8	Time Warner Cable Inc Co Gtd Nt.....	.....	..	...2FE	14,851,650	106.133	15,919,935	15,000,000	14,947,165	.....	.....15,440	.....	.....	.....5.000	5.125	FA.....	312,500	750,000	12/18/2009.	02/01/2020.			
889184	AA	5	Toledo Hospital/The Sr Nt.....	.....	..	...1FE	9,570,818	109.174	9,367,129	8,580,000	9,558,321	.....	.....(12,497)	.....	.....	.....4.982	4.290	MN.....	54,619	427,456	03/22/2016.	11/15/2045.			
89054X	AA	3	Topaz Solar Farms LLC Nt.....	.....	..	...2FE	31,643,629	104.301	33,004,685	31,643,629	31,643,629	.....	.....	.....	.....	.....5.750	5.749	MS.....	459,931	1,819,509	02/16/2012.	09/30/2039.			
89054X	AB	1	Topaz Solar Farms LLC Nt.....	.....	..	...2FE	12,447,513	98.458	12,255,622	12,447,513	12,447,513	.....	.....	.....	.....	.....4.875	4.875	MS.....	153,390	606,816	04/10/2013.	09/30/2039.			
891490	AR	5	Tosco Corp Deb.....	.....	..	...2FE	2,371,636	127.867	2,557,348	2,000,000	2,227,988	.....	.....(16,001)	.....	.....	.....7.800	6.250	JJ.....	78,000	156,000	07/01/2004.	01/01/2027.			
89233P	4C	7	Toyota Motor Credit Corp MT Nt.....	.....	..	...1FE	7,689,443	107.449	7,814,773	7,273,000	7,451,330	.....	.....(47,460)	.....	.....	.....4.500	3.738	JD.....	12,728	327,285	07/20/2011.	06/17/2020.			
89233P	4S	2	Toyota Motor Credit Corp Sr Nt.....	.....	..	...1FE	4,144,756	107.398	4,134,811	3,850,000	3,987,159	.....	.....(31,350)	.....	.....	.....4.250	3.298	JJ.....	77,267	163,625	08/03/2011.	01/11/2021.			
89233P	5T	9	Toyota Motor Credit Corp Sr Nt.....	.....	C.....	...1FE	29,888,700	103.306	30,991,890	30,000,000	29,939,418	.....	.....10,887	.....	.....	.....3.300	3.344	JJ.....	464,750	990,000	01/09/2012.	01/12/2022.			
89236T	DK	8	Toyota Motor Credit Corp Sr Nt.....	.....	..	...1FE	9,973,600	96.402	9,640,150	10,000,000	9,974,321	.....	.....721	.....	.....	.....2.250	2.291	AO.....	45,625	.....	10/13/2016.	10/18/2023.			
893570	BY	6	Transcontinental Gas P L Corp Sr Nt.....	.....	..	...2FE	13,882,515	104.923	15,738,465	15,000,000	14,781,478	.....	.....138,069	.....	.....	.....6.050	7.123	JD.....	40,333	907,500	09/30/2008.	06/15/2018.			
893830	AS	8	Transocean Sedco Forex Inc Sr Nt.....	.....	LS...	...4FE	10,341,900	101.250	10,125,000	10,000,000	10,062,366	.....	.....(49,057)	.....	.....	.....6.000	5.456	MS.....	176,667	600,000	05/12/2010.	03/15/2018.			
893830	BB	4	Transocean Sedco Forex Inc Co Gtd Nt.....	.....	LS...	...4FE	34,213,020	100.000	33,000,000	33,000,000	33,700,016	.....	.....(114,200)	.....	.....	.....7.125	6.612	JD.....	104,500	2,516,250	01/20/2012.	12/15/2021.			
893830	BC	2	Transocean Sedco Forex Inc Sr Nt.....	.....	LS...	...4FE	17,350,060	87.750	15,356,250	17,500,000	17,381,915	.....	.....17,163	.....	.....	.....5.550	5.688	AO.....	205,042	818,125	07/21/2014.	10/15/2022.			
896516	AA	9	Trinity Health Corp Nt.....	.....	..	...1FE	9,990,100	97.078	9,707,820	10,000,000	9,990,100	.....	.....	.....	.....	.....4.125	4.131	JD.....	34,375	412,500	02/05/2015.	12/01/2045.			
896678	AD	1	Trinova Corp Deb (Aeroquip-Vickers-now).....	.....	..	...1FE	988,090	123.287	1,232,872	1															

SCHEDULE D - PART 1

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

E10.35

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification		Description	Code	F o r e i g n B o n d C H A R	NAIC Desig- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
902494	AX 1		Tyson Foods Inc Sr Nt.....	.....	..	.....2FE	35,305,578	...101.879	35,424,486	34,771,000	35,198,243	.....	.....(45,913)	.....	.....	.....3.950	3.763	FA.....	518,861	1,373,455	09/04/2014.	08/15/2024.
902494	AY 9		Tyson Foods Inc Sr Nt.....	.....	..	.....2FE	42,128,510	...103.688	40,956,563	39,500,000	42,079,497	.....	.....(33,394)	.....	.....	.....5.150	4.720	FA.....	768,494	1,635,125	05/16/2016.	08/15/2044.
90261X	HK 1		Swiss Bank Corp-NY Sr Nt.....	.....	..	.....1FE	2,988,840	...99.591	2,987,718	3,000,000	2,992,408	.....	.....2,235	.....	.....	.....2.350	2.432	MS.....	18,604	70,500	05/27/2015.	03/26/2020.
90265E	AG 5		UDR Inc Co Gtd Nt.....	.....	..	.....2FE	25,353,910	...107.122	26,780,400	25,000,000	25,215,405	.....	.....(34,316)	.....	.....	.....4.625	4.425	JJ.....	549,219	1,156,250	01/18/2013.	01/10/2022.
90265E	AH 3		UDR Inc Nt.....	.....	..	.....2FE	7,498,575	...103.140	7,735,500	7,500,000	7,499,214	.....	.....193	.....	.....	.....3.700	3.703	AO.....	69,375	277,500	09/19/2013.	10/01/2020.
90265E	AK 6		UDR Inc Sr Nt.....	.....	..	.....2FE	7,981,600	...102.359	8,188,744	8,000,000	7,983,633	.....	.....1,595	.....	.....	.....4.000	4.028	AO.....	80,000	328,000	09/15/2015.	10/01/2025.
902905	AL 2		USX Marathon Group Deb.....	.....	..	.....3FE	2,120,112	...125.697	2,419,675	1,925,000	2,028,554	.....	.....(14,873)	.....	.....	.....9.375	8.119	MN.....	23,060	180,469	12/18/2008.	05/15/2022.
902905	AQ 1		USX Marathon Group Deb.....	.....	..	.....3FE	1,857,744	...116.602	1,836,486	1,575,000	1,712,112	.....	.....(16,380)	.....	.....	.....8.125	6.471	JJ.....	59,008	127,969	06/29/2004.	07/15/2023.
90346Y	AE 9		US Shipping Corp Term Ln B2 Nt 1.....	.....	..	.....4FE	1,877,545	...94.500	1,782,328	1,886,061	1,878,592	.....	.....774	.....	.....	.....5.250	5.341	MON...	298	100,397	12/31/2015.	05/27/2021.
904764	AK 3		Unilever Cap Corp Co Gtd Nt.....	.....	..	.....1FE	12,553,823	...106.412	13,514,349	12,700,000	12,662,602	.....	.....16,330	.....	.....	.....4.800	4.948	FA.....	230,293	609,600	03/25/2009.	02/15/2019.
904764	AU 1		Unilever Cap Corp Sr Nt.....	.....	..	.....1FE	31,432,260	...91.310	29,584,375	32,400,000	31,451,980	.....	.....19,720	.....	.....	.....2.000	2.342	JJ.....	275,400	.....	10/31/2016.	07/28/2026.
905581	AR 5		Union Carbide Corp Deb.....	.....	..	.....2FE	3,130,170	...120.389	3,611,667	3,000,000	3,068,391	.....	.....(5,760)	.....	.....	.....7.500	7.135	JD.....	18,750	225,000	04/01/1998.	06/01/2025.
906548	CE 0		Union Elec Co Sr Nt.....	.....	..	.....1FE	5,546,450	...102.253	5,112,630	5,000,000	5,037,600	.....	.....(80,308)	.....	.....	.....6.400	4.702	JD.....	14,222	320,000	09/04/2009.	06/15/2017.
906548	CG 5		Union Elec Co 1st Mtg Bd.....	.....	..	.....1FE	15,007,440	...109.528	16,429,200	15,000,000	15,002,469	.....	.....(1,073)	.....	.....	.....6.700	6.691	FA.....	418,750	1,005,000	06/12/2008.	02/01/2019.
906548	CL 4		Union Elec Co 1st Mtg.....	.....	..	.....1FE	14,964,600	...94.549	14,182,365	15,000,000	14,965,894	.....	.....679	.....	.....	.....3.650	3.663	AO.....	115,583	547,500	03/31/2015.	04/15/2045.
907818	CZ 9		Union Pacific Corp Sr Nt.....	.....	..	.....1FE	9,809,000	...103.834	10,383,430	10,000,000	9,975,723	.....	.....26,453	.....	.....	.....5.750	6.041	MN.....	73,472	575,000	05/20/2009.	11/15/2017.
907818	DD 7		Union Pacific Corp Sr Nt.....	.....	..	.....1FE	12,697,500	...110.910	11,090,950	10,000,000	11,278,958	.....	.....(394,074)	.....	.....	.....6.125	1.887	FA.....	231,389	612,500	04/17/2013.	02/15/2020.
907818	DT 2		Union Pacific Corp Sr Nt.....	LS...	..	1FE	14,292,200	...110.812	14,405,560	13,000,000	14,268,561	.....	.....(23,639)	.....	.....	.....4.821	4.213	FA.....	261,138	626,730	01/08/2016.	02/01/2044.
907818	DU 9		Union Pacific Corp Sr Nt.....	.....	..	.....1FE	7,156,020	...108.896	6,533,766	6,000,000	7,150,380	.....	.....(5,640)	.....	.....	.....4.750	3.629	JD.....	12,667	142,500	10/04/2016.	12/15/2043.
907818	DY 1		Union Pacific Corp Nt.....	.....	..	.....1FE	17,366,340	...101.629	17,658,108	17,375,000	17,367,846	.....	.....766	.....	.....	.....3.250	3.256	JJ.....	260,384	564,688	08/11/2014.	01/15/2025.
907818	ED 6		Union Pacific Corp Sr Nt.....	LS...	..	1FE	10,195,600	...101.512	10,151,170	10,000,000	10,175,747	.....	.....(17,204)	.....	.....	.....3.250	3.017	FA.....	122,778	375,556	10/26/2015.	08/15/2025.
907818	EF 1		Union Pacific Corp Sr Nt.....	.....	..	.....1FE	36,678,835	...100.645	37,238,502	37,000,000	36,686,087	.....	.....6,509	.....	.....	.....4.050	4.100	MN.....	191,475	1,565,100	12/03/2015.	11/15/2045.
907818	EM 6		Union Pacific Corp Sr Nt.....	.....	..	.....21FE	7,500,792	...93.347	7,467,744	8,000,000	7,501,007	.....	.....215	.....	.....	.....3.799	4.139	AO.....	73,447	.....	12/22/2016.	10/01/2051.
90982P	AA 5		United Cities Gas Co Nt Ser A.....	.....	..	.....1FE	4,175,261	...109.775	4,391,000	4,000,000	4,100,590	.....	.....(8,154)	.....	.....	.....6.670	6.298	JD.....	11,858	266,800	12/21/2005.	12/15/2025.
91019P	CS 9		UDR Inc Sr Nt.....	.....	..	.....2FE	2,210,060	...103.299	2,065,976	2,000,000	2,057,864	.....	.....(39,878)	.....	.....	.....4.250	2.162	JD.....	7,083	85,000	01/17/2013.	06/01/2018.
911308	AA 2		United Parcel Service Deb.....	.....	..	.....1FE	9,407,690	...118.645	8,305,115	7,000,000	7,678,348	.....	.....(187,897)	.....	.....	.....8.375	5.098	AO.....	146,563	586,250	05/13/2005.	04/01/2020.
911312	AK 2		United Parcel Service Sr Nt.....	.....	..	.....1FE	33,363,240	...107.390	30,606,008	28,500,000	30,445,786	.....	.....(839,622)	.....	.....	.....5.125	2.002	AO.....	365,156	1,460,625	06/04/2013.	04/01/2019.
911312	AQ 9		United Parcel Service Sr Nt.....	.....	..	.....1FE	7,990,400	...99.587	7,966,976	8,000,000	7,990,530	.....	.....130	.....	.....	.....2.450	2.472	AO.....	49,000	.....	12/05/2016.	10/01/2022.
911312	AY 2		United Parcel Service Sr Nt.....	LS...	..	1FE	12,995,320	...94.544	12,290,733	13,000,000	12,995,409	.....	.....89	.....	.....	.....2.400	2.404	MN.....	58,067	.....	10/19/2016.	11/15/2026.
911312	AZ 9		United Parcel Service Sr Nt.....	.....	..	.....1FE	6,442,995	...92.182	5,991,798	6,500,000	6,443,185	.....	.....190	.....	.....	.....3.400	3.447	MN.....	41,131	.....	10/19/2016.	11/15/2046.
91159H	HM 5		US Bancorp Sub Nt MTN.....	.....	..	.....1FE	23,481,905	...97.356	22,878,660	23,500,000	23,482,988	.....	.....1,083	.....	.....	.....3.100	3.109	AO.....	129,511	366,274	04/21/2016.	04/27/2026.
91159H	HN 3		US Bancorp Sr MT Nt.....	.....	..	.....1FE	17,868,240	...92.577	16,663,806	18,000,000	17,873,424	.....	.....5,184	.....	.....	.....2.375	2.458	JJ.....	188,813	.....	07/19/2016.	07/22/2026.
913017	BP 3		United Technologies Corp Sr Nt.....	.....	..	.....1FE	19,594,807	...127.209	19,272,209	15,150,000	19,300,466	.....	.....(116,962)	.....	.....	.....6.125	4.183	JJ.....	427,882	927,938	05/19/2014.	07/15/2038.
913017	BS 7		United Technologies Corp Sr Nt.....	.....	..	.....1FE	12,079,400	...122.239	12,223,850	10,000,000	11,972,308	.....	.....(48,283)	.....	.....	.....5.700	4.345	AO.....	120,333	570,000	09/15/2014.	04/15/2040.
913017	BT 5		United Technologies Corp Sr Nt.....	.....	..	.....1FE	55,111,830	...107.040	54,590,604	51,000,000	54,997,810	.....	.....(75,496)	.....	.....	.....4.500	3.996	JD.....	191,250	2,070,000	06/29/2016.	06/01/2042.
913017	BV 0		United Technologies Corp Sr Nt.....	.....	..	.....1FE	13,724,210	...102.784	14,030,043	13,650,000	13,722,574	.....	.....(4,751)	.....	.....	.....3.100	2.990	JD.....	35,263	405,325	07/28/2016.	06/01/2022.
913017	CA 5		United Technologies Corp Sr Nt.....	.....	..	.....1FE	14,445,317	...100.999	14,341,858	14,200,000	14,449,806	.....	.....918	.....	.....	.....4.150	4.034	MN.....	75,299	485,550	07/19/2016.	05/15/2045.
91324P	BU 5		UnitedHealth Group Inc Sr Nt.....	.....	..	.....1FE	5,209,450	...105.615	5,280,730	5,000,000	5,194,324	.....	.....(3,914)	.....	.....	.....4.625	4.367	MN.....	29,549	231,250	02/22/2013.	11/15/2041.
91324P	BV 3		UnitedHealth Group Inc Sr Nt.....	.....	..	.....1FE	13,216,927	...101.279	13,285,819	13,118,000	13,177,912	.....	.....(9,761)	.....	.....	.....2.875	2.780	MS.....	111,048	377,143	02/22/2013.	03/15/2022.
91324P	BZ 4		UnitedHealth Group Inc Sr Nt.....	.....	..	.....1FE	9,107,930	...99.444	8,949,951	9,000,000	9,067,393	.....	.....(9,200)	.....	.....	.....2.750	2.617	FA.....	93,500	247,500	10/22/2012.	02/15/2023.
91324P	CA 8		UnitedHealth Group Inc Sr Nt.....	LS...	..	1FE	4,886,500	...97.386	4,869,300	5,000,000	4,895,359	.....	.....2,261	.....	.....	.....3.950	4.082	AO.....	41,694	197,500	10/17/2012.	10/15/2042.
91324P	CD 2		UnitedHealth Group Inc Sr Nt.....	.....	..	.....1FE	23,674,560	...102.052	24,492,384	24,000,000	23,697,211	.....	.....6,136	.....	.....	.....4.250	4.331	MS.....	300,333	1,020,000	02/25/2013.	03/15/2043.

SCHEDULE D - PART 1

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

E10.36

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
91324P	CV	2	UnitedHealth Group Inc Sr Nt.....	.....	..		.....1FE	15,975,714	98.630	15,780,816	16,000,000	15,977,713	.....	.....1,999	.....	.....	.....3.100	3.118	MS.....	146,044	275,556	02/23/2016.	03/15/2026.
914744	AD	9	Univ of Notre Dame Nt.....	.....	..	.....4	1FE	10,000,000	95.533	9,553,300	10,000,000	10,000,000	.....	.....	.....	.....	.....3.438	3.438	FA.....	129,880	343,800	01/13/2015.	02/15/2045.
918005	AT	6	Aquila Inc Sr Nt.....	.....	..		.....2FE	2,041,420	118.486	2,369,722	2,000,000	2,014,820	.....	.....(2,397)	.....	.....	.....8.270	8.083	MN.....	21,134	165,400	07/01/1992.	11/15/2021.
91911K	B#	8	Valeant Pharmaceuticals Inc Term Ln B Se.....	.....	..		.....3FE	7,590,954	99.679	7,637,546	7,662,172	7,597,890	.....	.....6,936	.....	.....	.....5.250	5.568	MON...	26,818	222,243	07/26/2016.	08/05/2020.
91911X	AM	6	Valeant Pharmaceuticals Intl Co Gtd Nt.....	LS...	..		4FE	9,093,750	86.188	8,618,750	10,000,000	9,542,469	.....	.....100,152	.....	.....	.....7.000	8.451	AO.....	175,000	700,000	09/22/2011.	10/01/2020.
91911X	AQ	7	Valeant Pharmaceuticals Intl Co Gtd Nt.....	.....	..		.....4FE	7,080,000	83.000	6,640,000	8,000,000	7,479,626	.....	.....88,660	.....	.....	.....6.750	8.481	FA.....	204,000	540,000	08/19/2011.	08/15/2021.
92343V	AF	1	Verizon Communications Inc Sr Nt.....	.....	..		.....2FE	6,382,508	118.560	7,957,747	6,712,000	6,424,273	.....	.....6,620	.....	.....	.....6.250	6.638	AO.....	104,875	419,500	03/19/2009.	04/01/2037.
92343V	AK	0	Verizon Communications Inc Nt.....	.....	..		.....2FE	9,905,100	120.745	12,074,530	10,000,000	9,917,712	.....	.....1,788	.....	.....	.....6.400	6.472	FA.....	241,778	640,000	02/07/2008.	02/15/2038.
92343V	AL	8	Verizon Communications Inc Bd.....	.....	..		.....2FE	7,481,700	104.344	7,825,793	7,500,000	7,497,426	.....	.....2,167	.....	.....	.....5.500	5.532	FA.....	155,833	412,500	02/07/2008.	02/15/2018.
92343V	AP	9	Verizon Communications Inc Bd.....	.....	..		.....2FE	8,182,245	123.864	10,265,823	8,288,000	8,195,175	.....	.....1,858	.....	.....	.....6.900	7.002	AO.....	120,729	571,872	04/01/2008.	04/15/2038.
92343V	BR	4	Verizon Communications Inc Sr Nt.....	.....	..		.....2FE	51,831,520	110.574	57,498,636	52,000,000	51,877,613	.....	.....14,947	.....	.....	.....5.150	5.192	MS.....	788,522	2,678,000	09/11/2013.	09/15/2023.
92343V	BT	0	Verizon Communications Inc Sr Nt.....	.....	..		.....2FE	31,542,250	124.898	38,718,287	31,000,000	31,518,212	.....	.....(8,411)	.....	.....	.....6.550	6.415	MS.....	597,869	2,030,500	12/09/2013.	09/15/2043.
92344X	AB	5	Verizon New York Inc Sr Nt Ser B.....	LS...	..		1FE	36,717,859	118.337	36,579,243	30,911,000	35,787,808	.....	.....(195,080)	.....	.....	.....7.375	5.802	AO.....	569,922	2,279,686	08/30/2011.	04/01/2032.
925524	BG	4	Viacom Inc Sr Nt.....	LS...	..		2FE	11,128,684	104.500	10,240,951	9,800,000	10,504,412	.....	.....(158,276)	.....	.....	.....4.500	2.664	MS.....	147,000	441,000	11/15/2012.	03/01/2021.
92553P	AD	4	Viacom Inc Nt.....	.....	..		.....2FE	5,096,900	107.582	5,379,095	5,000,000	5,031,658	.....	.....(10,639)	.....	.....	.....5.625	5.370	MS.....	82,813	281,250	09/24/2009.	09/15/2019.
92553P	AJ	1	Viacom Inc Sr Nt.....	.....	..		.....2FE	5,901,660	101.015	6,060,912	6,000,000	5,946,394	.....	.....9,585	.....	.....	.....3.875	4.076	JD.....	10,333	232,500	12/07/2011.	12/15/2021.
92553P	AT	9	Viacom Inc Sr Nt.....	.....	..		.....2FE	5,443,240	100.080	5,504,373	5,500,000	5,459,692	.....	.....5,113	.....	.....	.....4.250	4.378	MS.....	77,917	233,750	08/12/2013.	09/01/2023.
92553P	AX	0	Viacom Inc Sr Nt.....	LS...	..		2FE	2,019,160	97.052	1,941,044	2,000,000	2,014,710	.....	.....(1,662)	.....	.....	.....3.875	3.758	AO.....	19,375	77,500	04/14/2014.	04/01/2024.
927804	FA	7	Virginia Elec & Pwr Co Sr Nt Ser B.....	.....	..		.....2FE	6,043,800	123.201	7,392,084	6,000,000	6,037,255	.....	.....(1,034)	.....	.....	.....6.000	5.945	JJ.....	166,000	360,000	01/27/2009.	01/15/2036.
927804	FE	9	Virginia Elec & Pwr Co Sr Nt.....	.....	..		.....2FE	3,927,034	128.798	4,894,320	3,800,000	3,910,951	.....	.....(2,574)	.....	.....	.....6.350	6.101	MN.....	20,779	241,300	05/08/2009.	11/30/2037.
927804	FF	6	Virginia Elec & Pwr Co Sr Nt.....	.....	..		.....2FE	5,859,679	104.851	5,960,757	5,685,000	5,715,946	.....	.....(22,047)	.....	.....	.....5.400	4.971	AO.....	52,018	306,990	05/08/2009.	04/30/2018.
927804	FH	2	Virginia Elec & Pwr Co Sr Nt.....	.....	..		.....2FE	5,996,720	107.302	6,438,132	6,000,000	5,999,034	.....	.....354	.....	.....	.....5.000	5.007	JD.....	833	300,000	06/23/2009.	06/30/2019.
927804	FP	4	Virginia Elec & Pwr Co Sr Nt.....	.....	..		.....2FE	24,488,240	108.558	26,596,661	24,500,000	24,488,905	.....	.....208	.....	.....	.....4.650	4.653	FA.....	430,383	1,139,250	08/12/2013.	08/15/2043.
927847	AA	1	Virginia Mason Med Cntr Sec Nt.....	.....	..	.....4	2FE	20,000,000	95.403	19,080,680	20,000,000	20,000,000	.....	.....	.....	.....	.....5.136	5.137	FA.....	388,053	1,027,200	04/19/2013.	08/15/2044.
92826C	AC	6	Visa Inc Sr Nt.....	.....	..		.....1FE	10,228,500	100.560	10,056,030	10,000,000	10,200,799	.....	.....(27,701)	.....	.....	.....2.800	2.435	JD.....	13,222	280,000	02/04/2016.	12/14/2022.
92826C	AD	4	Visa Inc Sr Nt.....	.....	..		.....1FE	55,614,900	100.439	55,241,230	55,000,000	55,576,099	.....	.....(39,340)	.....	.....	.....3.150	3.014	JD.....	81,813	1,732,500	03/28/2016.	12/14/2025.
92826C	AF	9	Visa Inc Sr Nt.....	.....	..		.....1FE	31,447,395	105.551	33,248,691	31,500,000	31,448,324	.....	.....886	.....	.....	.....4.300	4.310	JD.....	63,963	1,354,500	12/09/2015.	12/14/2045.
928668	AB	8	Volkswagen Group America Sr Nt.....	.....	..		.....2FE	1,999,060	99.510	1,990,208	2,000,000	1,999,538	.....	.....186	.....	.....	.....2.125	2.135	MN.....	4,486	42,500	05/15/2014.	05/23/2019.
92890H	AD	4	WEA Fin LLC/Westfield Sr Nt.....	.....	..		.....2FE	14,694,775	98.847	14,403,927	14,572,000	14,690,207	.....	.....(2,054)	.....	.....	.....4.750	4.697	MS.....	199,960	692,170	09/11/2014.	09/17/2044.
92927K	B@	0	WABCO Holdings Inc Sr Nt Ser E.....	.....	..		.....2Z	15,546,900	95.589	14,576,983	15,249,650	15,249,650	.....	.....	.....	.....(297,250)	1.200	1.200	JJ.....	23,383	.....	11/15/2016.	11/15/2026.
92976W	BH	8	Wachovia Corp Sr Nt.....	.....	..		.....1FE	12,446,500	104.260	13,032,438	12,500,000	12,492,625	.....	.....6,414	.....	.....	.....5.750	5.807	FA.....	299,479	718,750	01/28/2008.	02/01/2018.
92979@	AA	0	Wacker Chemical Corp Sr Nt Ser A.....	.....	..		.....2	20,095,980	100.868	20,173,600	20,000,000	20,026,551	.....	.....(19,674)	.....	.....	.....3.000	2.896	AO.....	113,333	600,000	04/23/2013.	04/23/2018.
931142	CM	3	Wal-Mart Stores Inc Sr Nt.....	.....	..		.....1FE	18,163,966	131.819	23,134,305	17,550,000	18,086,857	.....	.....(12,362)	.....	.....	.....6.200	5.945	AO.....	229,710	1,088,100	05/15/2009.	04/15/2038.
931142	CP	6	Wal-Mart Stores Inc Sr Nt.....	.....	..		.....1FE	4,893,450	105.040	5,252,000	5,000,000	4,973,412	.....	.....11,936	.....	.....	.....4.125	4.395	FA.....	85,938	206,250	04/22/2009.	02/01/2019.
931142	CU	5	Wal-Mart Stores Inc Sr Nt.....	.....	..		.....1FE	14,395,500	105.709	15,856,395	15,000,000	14,742,525	.....	.....66,625	.....	.....	.....3.625	4.154	JJ.....	261,302	543,750	04/11/2011.	07/08/2020.
931142	CV	3	Wal-Mart Stores Inc Sr Nt.....	.....	..		.....1FE	12,065,700	113.294	11,329,400	10,000,000	11,977,617	.....	.....(52,600)	.....	.....	.....4.875	3.619	JJ.....	234,271	487,500	04/14/2015.	07/08/2040.
931142	CY	7	Wal-Mart Stores Inc Sr Nt.....	.....	..		.....1FE	18,303,450	115.087	17,262,975	15,000,000	18,165,500	.....	.....(82,231)	.....	.....	.....5.000	3.664	AO.....	137,500	750,000	04/15/2015.	10/25/2040.
931142	DD	2	Wal-Mart Stores Inc Sr Nt.....	.....	..		.....1FE	51,323,838	108.147	55,154,817	51,000,000	51,155,614	.....	.....(32,567)	.....	.....	.....4.250	4.171	AO.....	457,583	2,167,500	04/21/2011.	04/15/2021.
931142	DK	6	Wal-Mart Stores Inc Sr Nt.....	.....	..		.....1FE	20,633,430	112.134	21,305,498	19,000,000	20,556,418	.....	.....(29,477)	.....	.....	.....4.750	4.235	AO.....	223,118	902,500	05/20/2014.	10/02/2043.
931427	AQ	1	Walgreens Boots Alliance Sr Nt.....	.....	..		.....2FE	8,478,580	98.160	8,343,609	8,500,000	8,479,641	.....	.....1,061	.....	.....	.....3.450	3.480	JD.....	24,438	146,625	05/26/2016.	06/01/2026.
93884P	CJ	7	Washington Gas Lt Co MT Nt Ser C.....	.....	..		.....1FE	3,905,640	121.322	4,852,880	4,000,000	3,944,715	.....	.....3,858	.....	.....	.....6.820	7.018	MS.....	80,324	272,800	09/19/2000.	10/09/2026.
93884P	CL	2	Washington Gas Lt Co MT Nt Ser C.....	.....	..		.....1FE	1,137,620	119.795	1,197,947	1,000,000	1,083,192	.....	.....(6,256)	.....	.....	.....6.620	5.511	MS.....	19,492	66,200	08/09/2005.	10/23/2026.
940663	AA	5	Washington University Nt.....	.....	..		.....1FE	7,500,000	95.911	7,193,310	7,500,000	7,500,000	.....	.....	.....	.....	.....3.790	3.790	AO.....	60,008	284,250	04/22/2015.	10/15/2055.

SCHEDULE D - PART 1

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

E10.37

1			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
				F								Unrealized	Current Year's	Current Year's	Total Foreign			When	Admitted	Amount Rec.		Stated
CUSIP Identification			Code	or ei g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Valuation Increase (Decrease)	(Amortization) / Accretion	Other-Than- Temporary Impairment Recognized	Exchange Change in B./A.C.V.	Rate of	Effective Rate of	Paid	Amount Due & Accrued	During Year	Acquired	Contractual Maturity Date
941063	AQ	2				2FE	14,419,790	107.867	14,022,736	13,000,000	13,804,710		(179,223)			4.600	3.007	MS	199,333	598,000	06/03/2013	03/01/2021
94106L	AS	8				2FE	17,119,520	105.323	16,851,632	16,000,000	16,189,573		(149,724)			6.100	5.070	MS	287,378	976,000	10/02/2009	03/15/2018
94106L	AV	1				2FE	6,229,150	125.194	6,259,710	5,000,000	6,166,583		(28,709)			6.125	4.485	MN	26,372	306,250	09/25/2014	11/30/2039
94106L	AW	9				2FE	5,887,420	107.797	5,928,857	5,500,000	5,654,969		(40,651)			4.750	3.880	JD	726	261,250	08/30/2010	06/30/2020
94106L	BB	4				2FE	3,524,082	99.420	3,777,952	3,800,000	3,534,775		9,453			3.900	4.465	MS	49,400	148,200	11/10/2015	03/01/2035
94106L	BC	2				2FE	13,152,765	98.967	11,876,076	12,000,000	13,141,709		(11,056)			4.100	3.562	MS	164,000	246,000	06/30/2016	03/01/2045
942683	AE	3				2FE	2,111,388	109.253	1,868,225	1,710,000	1,873,705		(59,858)			6.125	2.339	FA	39,568	104,738	11/14/2012	08/15/2019
942683	AF	0				2FE	47,711,985	99.592	48,302,023	48,500,000	47,988,329		79,223			3.250	3.454	AO	394,063	1,576,250	06/05/2013	10/01/2022
942683	AH	6				2FE	6,896,120	96.835	6,778,471	7,000,000	6,903,578		1,894			4.625	4.718	AO	80,938	323,750	09/27/2012	10/01/2042
948741	AH	6				2FE	33,475,855	99.713	33,403,788	33,500,000	33,484,958		2,631			3.375	3.384	MS	332,906	1,130,625	10/01/2012	10/15/2022
948741	AK	9				2FE	17,433,288	104.318	17,890,486	17,150,000	17,433,054		(11,868)			4.450	4.169	JJ	351,908	578,500	08/02/2016	01/15/2024
948741	AL	7				2FE	4,961,650	99.757	4,987,840	5,000,000	4,966,989		3,252			3.850	3.943	JD	16,042	192,500	05/07/2015	06/01/2025
948741	AM	5				2FE	4,421,480	94.338	4,202,767	4,455,000	4,422,377		897			3.250	3.340	FA	56,306		10/17/2016	08/15/2026
94973V	BE	6				2FE	9,957,900	100.654	10,065,370	10,000,000	9,986,342		8,617			2.300	2.391	JJ	106,056	230,000	07/30/2013	07/15/2018
949746	RF	0				1FE	37,011,035	113.304	41,312,941	36,462,000	36,995,694		(8,447)			5.606	5.501	JJ	942,539	2,044,060	02/05/2014	01/15/2044
94974B	FJ	4				1FE	30,981,710	100.360	31,111,569	31,000,000	30,988,080		1,722			3.450	3.457	FA	409,975	1,069,500	02/06/2013	02/13/2023
94974B	FN	5				1FE	4,982,950	103.472	5,173,595	5,000,000	4,987,944		1,551			4.125	4.167	FA	77,917	206,250	08/08/2013	08/15/2023
94974B	FP	0				1FE	24,997,720	110.365	27,591,225	25,000,000	24,998,002		28			5.375	5.376	MN	220,226	1,343,750	10/21/2013	11/02/2043
94974B	FY	1				1FE	22,976,310	101.319	23,303,347	23,000,000	22,980,476		1,667			4.100	4.111	JD	73,344	943,000	05/27/2014	06/03/2026
94974B	GL	8				1FE	19,924,000	102.857	20,571,480	20,000,000	19,931,209		5,042			4.300	4.341	JJ	379,833	860,000	07/15/2015	07/22/2027
94974B	GT	1				1FE	2,397,216	95.705	2,296,930	2,400,000	2,397,241		25			4.400	4.407	JD	4,987	52,800	06/07/2016	06/14/2046
955306	B#	1				2	5,000,000	102.217	5,110,826	5,000,000	5,000,000					3.820	3.820	JJ	93,378	191,000	07/05/2012	07/05/2024
955306	B@	3				2	4,000,000	102.521	4,100,844	4,000,000	4,000,000					3.670	3.670	JJ	71,769	146,800	07/05/2012	07/05/2022
961548	AL	8				2FE	16,732,870	120.437	18,667,689	15,500,000	15,833,172		(82,518)			9.750	8.996	JD	67,167	1,511,250	06/18/1997	06/15/2020
96316#	AC	7				2	10,000,000	99.603	9,960,342	10,000,000	10,000,000					3.700	3.700	JD	30,833	370,000	06/01/2015	06/01/2025
963320	AR	7				2FE	4,205,080	103.742	4,149,688	4,000,000	4,185,369		(19,711)			4.000	3.269	MS	53,333	160,000	02/16/2016	03/01/2024
963320	AT	3				2FE	21,890,540	100.898	22,197,538	22,000,000	21,905,170		9,498			3.700	3.761	MN	135,667	814,000	07/22/2015	05/01/2025
966244	AA	3				4FE	13,785,106	109.500	14,306,175	13,065,000	13,623,374		(83,485)			5.375	4.522	AO	175,561	702,244	10/28/2015	10/01/2022
96647K	AF	9				1FE	6,500,845	131.660	8,557,894	6,500,000	6,500,657		(45)			7.290	7.289	MS	139,523	473,850	09/22/2000	09/15/2026
969133	AG	2				2FE	1,995,600	122.494	2,449,872	2,000,000	1,998,403		260			9.000	9.021	AO	45,000	180,000	09/27/1991	10/01/2021
96926G	AD	5			4	1FE	17,799,356	94.620	16,842,289	17,800,000	17,799,344		7			3.774	3.774	MN	85,838	671,772	04/16/2015	05/15/2055
96950F	AD	6				2FE	39,991,764	106.842	42,736,760	40,000,000	39,997,631		664			5.250	5.252	MS	618,333	2,100,000	08/04/2011	03/15/2020
96950F	AL	8				2FE	16,897,320	102.723	17,462,825	17,000,000	16,924,631		9,153			4.500	4.576	MN	97,750	765,000	11/12/2013	11/15/2023
96950H	AD	2				2FE	13,418,315	100.391	11,544,919	11,500,000	11,533,369		(391,272)			7.250	3.741	FA	347,396	833,750	10/13/2011	02/01/2017
976656	CE	6				1FE	1,057,170	94.173	941,726	1,000,000	1,056,603		(567)			3.650	3.323	JD	1,622	18,250	07/21/2016	12/15/2042
976656	CG	1				1FE	5,962,560	102.519	6,151,140	6,000,000	5,964,398		673			4.250	4.287	JD	21,250	255,000	05/12/2014	06/01/2044
976656	CJ	5			2	1FE	8,901,795	103.324	8,782,515	8,500,000	8,901,236		(559)			4.300	4.020	JD	16,244	182,750	11/22/2016	12/15/2045
976657	AL	0				2FE	11,270,380	101.913	11,210,441	11,000,000	11,250,414		(19,966)			3.550	3.240	JD	17,356	390,500	03/09/2016	06/15/2025
98212B	AD	5				4FE	2,635,000	102.500	2,562,500	2,500,000	2,597,255		(15,687)			6.000	5.113	JJ	69,167	150,000	10/02/2014	01/15/2022
982526	AQ	8				2FE	11,988,120	102.796	12,335,460	12,000,000	11,993,203		1,650			3.375	3.391	AO	78,750	405,000	10/16/2013	10/21/2020
983024	AL	4				1FE	9,357,878	124.607	10,903,069	8,750,000	9,270,280		(15,091)			6.000	5.515	FA	198,333	525,000	05/01/2007	02/15/2036
98385X	AT	3				1FE	9,971,300	109.141	10,914,070	10,000,000	9,992,778		3,363			6.500	6.540	JD	28,889	650,000	08/04/2008	12/15/2018
98389B	AR	1				2FE	21,143,850	100.027	21,005,754	21,000,000	21,133,401		(10,449)			3.300	3.213	JD	57,750	693,000	03/03/2016	06/01/2025

SCHEDULE D - PART 1

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

E10.38

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
98389B	AT	7	Xcel Energy Inc Sr Nt.....	.....	..	.....	2	2FE	2,999,190	99.592	2,987,766	3,000,000	2,999,190	.....	.....	.....	.....	.....2.600	2.606	MS.....	6,500	.....	11/28/2016	03/15/2022.
98389B	AU	4	Xcel Energy Inc Sr Nt.....	.....	..	.....	2	2FE	9,980,600	100.083	10,008,300	10,000,000	9,980,740	.....	.....140	.....	.....	.....3.350	3.373	JD.....	27,917	.....	11/28/2016	12/01/2026.
984121	BQ	5	Xerox Corp Sr Nt.....	.....	..	.....	2	2FE	3,331,320	100.361	3,010,836	3,000,000	3,004,656	.....	.....(54,393)	.....	.....	.....6.750	4.863	FA.....	84,375	202,500	02/08/2010	02/01/2017.
984121	BW	2	Xerox Corp Sr Nt.....	.....	..	.....	2	.....	.....23,126,595	105.428	22,350,651	21,200,000	21,576,507	.....	.....(259,445)	.....	.....	.....6.350	4.992	MN.....	172,014	1,346,200	02/10/2010	05/15/2018.
984121	CA	9	Xerox Corp Sr Nt.....	.....	..	.....	2	2FE	20,113,320	107.537	20,969,676	19,500,000	19,718,262	.....	.....(66,749)	.....	.....	.....5.625	5.211	JD.....	48,750	1,096,875	02/23/2010	12/15/2019.
988498	AF	8	Yum Brands Inc Sr Nt.....	.....	..	.....	4	4FE	19,158,490	105.750	20,092,500	19,000,000	19,051,881	.....	.....(17,494)	.....	.....	.....5.300	5.190	MS.....	296,506	1,007,000	10/01/2009	09/15/2019.
98934K	AB	6	Zeneca Wilmington Gtd Deb.....	.....	..	.....	1	1FE	4,757,803	121.703	5,172,361	4,250,000	4,492,843	.....	.....(27,871)	.....	.....	.....7.000	5.973	MN.....	38,014	297,500	09/16/2003	11/15/2023.
D8286#	AB	6	Sirona Dental Services GmbH Sr Nt.....	.....	..	.....	2	2Z	24,518,250	91.928	21,753,163	23,663,250	23,663,250	.....	.....	.....	.....(855,000)	1.310	1.310	AO.....	55,109	.....	10/27/2016	10/27/2027.
008474	A*	9	Agnico Eagle Mines Ltd Sr Nt.....	.....	..	.....	2	.....	.....13,000,000	100.899	13,116,880	13,000,000	13,000,000	.....	.....	.....	.....	.....6.130	6.130	AO.....	185,943	796,900	04/07/2010	04/07/2017.
008916	AG	3	Agrium Inc Sr Nt.....	.....	..	.....	2	2FE	5,798,250	125.133	5,631,003	4,500,000	5,709,209	.....	.....(36,507)	.....	.....	.....7.125	4.953	MN.....	33,844	320,625	06/13/2014	05/23/2036.
008916	AH	1	Agrium Inc Sr Nt.....	.....	..	.....	2	2FE	63,246,275	108.056	62,386,189	57,735,000	59,255,424	.....	.....(694,995)	.....	.....	.....6.750	5.362	JJ.....	1,797,002	3,897,113	09/29/2011	01/15/2019.
008916	AJ	7	Agrium Inc Sr Nt.....	.....	..	.....	2	2FE	19,941,550	113.617	22,723,460	20,000,000	19,947,410	.....	.....1,026	.....	.....	.....6.125	6.146	JJ.....	564,861	1,225,000	12/16/2010	01/15/2041.
008916	AK	4	Agrium Inc Sr Nt.....	.....	..	.....	2	2FE	6,988,146	99.419	6,909,607	6,950,000	6,973,343	.....	.....(3,395)	.....	.....	.....3.150	3.086	AO.....	54,731	218,925	09/28/2012	10/01/2022.
066800	AA	1	Banro Corporation 2nd Lien Nt.....	.....	A	.....	5	.....	.....1,234,068	77.000	1,328,250	1,725,000	1,669,079	.....	.....306,357	.....	.....	.....10.000	33.398	MS.....	57,658	172,973	08/04/2015	03/01/2017.
067901	AH	1	Barrick Gold Corp Sr Nt.....	.....	..	.....	2	2FE	15,472,597	97.400	15,096,969	15,500,000	15,475,441	.....	.....459	.....	.....	.....5.250	5.261	AO.....	203,438	813,750	02/24/2015	04/01/2042.
07317Q	AF	2	Baytex Energy Corp Nt.....	.....	A	.....	5	5FE	13,807,500	90.250	12,635,000	14,000,000	13,863,105	.....	.....30,246	.....	.....	.....5.125	5.373	JD.....	59,792	717,500	10/09/2014	06/01/2021.
124900	B@	9	CCL Industries Inc Gtd Sr Nt Ser C.....	.....	..	.....	2	.....	.....5,070,495	106.962	5,348,104	5,000,000	5,011,217	.....	.....(6,796)	.....	.....	.....7.090	6.932	JJ.....	170,357	354,500	08/02/2004	07/08/2018.
136375	AY	8	Canadian Natl RR Co Deb.....	.....	..	.....	1	1FE	1,082,460	123.761	1,237,614	1,000,000	1,035,415	.....	.....(4,292)	.....	.....	.....7.625	6.928	MN.....	9,743	76,250	02/02/1998	05/15/2023.
136375	BD	3	Canadian Natl RR Co Nt.....	.....	..	.....	1	1FE	5,667,095	133.328	7,333,029	5,500,000	5,610,742	.....	.....(6,383)	.....	.....	.....6.900	6.645	JJ.....	174,992	379,500	05/25/2004	07/15/2028.
136375	BE	1	Canadian Natl RR Co Nt.....	.....	..	.....	1	1FE	6,250,272	134.828	7,685,168	5,700,000	6,159,272	.....	.....(12,118)	.....	.....	.....6.712	6.006	JJ.....	176,414	382,584	05/14/2007	07/15/2036.
136375	BL	5	Canadian Natl RR Co Nt.....	.....	..	.....	1	1FE	16,923,278	128.906	20,624,912	16,000,000	16,759,732	.....	.....(24,382)	.....	.....	.....6.250	5.824	FA.....	416,667	1,000,000	04/27/2007	08/01/2034.
136375	BQ	4	Canadian Natl RR Co Sr Nt.....	.....	..	.....	1	1FE	5,255,500	131.646	6,582,315	5,000,000	5,221,495	.....	.....(5,228)	.....	.....	.....6.375	6.000	MN.....	40,729	318,750	12/17/2008	11/15/2037.
136375	BT	8	Canadian Natl RR Co Nt.....	.....	..	.....	1	1FE	11,865,720	107.543	12,905,172	12,000,000	11,964,362	.....	.....15,106	.....	.....	.....5.550	5.698	MS.....	222,000	666,000	02/18/2009	03/01/2019.
136375	CD	2	Canadian Natl RR Co Sr Nt.....	.....	..	.....	1	1FE	7,913,600	100.458	8,036,656	8,000,000	7,929,879	.....	.....7,750	.....	.....	.....2.950	3.076	MN.....	26,222	236,000	11/04/2014	11/21/2024.
136385	AT	8	Canadian Natural Resources Sr Nt.....	.....	LS...	A	2	2FE	6,996,990	99.657	6,975,983	7,000,000	6,997,791	.....	.....259	.....	.....	.....3.800	3.805	AO.....	56,156	266,000	03/26/2014	04/15/2024.
136420	AF	3	Canadian Occidental Petroleum Sr Nt.....	.....	LS...	.....	1	1FE	15,970,540	126.651	17,731,168	14,000,000	15,519,853	.....	.....(91,206)	.....	.....	.....7.400	6.061	MN.....	172,667	1,036,000	05/04/2011	05/01/2028.
13645R	AP	9	Canadian Pacific Railway Sr Nt.....	.....	..	.....	2	2FE	34,352,850	107.435	37,602,320	35,000,000	34,641,326	.....	.....61,689	.....	.....	.....4.500	4.731	JJ.....	726,250	1,575,000	11/28/2011	01/15/2022.
14040*	AA	1	Capital Power US Funding Sr Nt Ser A.....	.....	..	.....	2	2Z	30,000,000	108.492	32,547,520	30,000,000	30,000,000	.....	.....	.....	.....	.....5.210	5.210	JD.....	69,467	1,563,000	06/15/2011	06/15/2021.
15135U	AD	1	Cenovus Energy Inc Sr Nt.....	.....	..	.....	2	2FE	29,083,747	106.974	28,189,788	26,352,000	27,289,048	.....	.....(311,441)	.....	.....	.....5.700	4.329	AO.....	317,102	1,502,064	07/20/2010	10/15/2019.
292505	AD	6	EnCana Corp Sr Nt.....	.....	..	.....	3	3FE	25,683,031	107.714	24,833,463	23,055,000	25,370,537	.....	.....(76,424)	.....	.....	.....6.500	5.593	FA.....	566,128	1,498,575	08/22/2012	08/15/2034.
292505	AE	4	EnCana Corp Sr Nt.....	.....	..	.....	3	3FE	16,353,233	107.825	15,117,121	14,020,000	16,125,882	.....	.....(55,513)	.....	.....	.....6.625	5.402	FA.....	350,889	928,825	07/26/2012	08/15/2037.
292505	AG	9	EnCana Corp Nt.....	.....	..	.....	3	3FE	26,809,625	108.076	24,857,480	23,000,000	26,450,514	.....	.....(88,331)	.....	.....	.....6.500	5.305	FA.....	622,917	1,495,000	08/21/2012	02/01/2038.
29250N	AB	1	Enbridge Inc Sr Nt.....	.....	..	.....	2	2FE	3,897,360	101.027	4,041,092	4,000,000	3,996,562	.....	.....13,527	.....	.....	.....5.600	5.958	AO.....	56,000	224,000	10/03/2007	04/01/2017.
448055	AC	7	Husky Energy Inc Sr Nt.....	.....	..	.....	2	2FE	13,221,895	103.319	11,881,697	11,500,000	11,713,299	.....	.....(296,085)	.....	.....	.....6.200	3.497	MS.....	209,939	713,000	06/23/2011	09/15/2017.
448055	AD	5	Husky Energy Inc Sr Nt.....	.....	..	.....	2	2FE	14,234,226	118.812	15,445,599	13,000,000	14,104,108	.....	.....(26,221)	.....	.....	.....6.800	6.074	MS.....	260,289	884,000	08/04/2011	09/15/2037.
46294*	AB	4	Iron Ore Company of Canada Sr Sec Nt.....	.....	..	.....	4	2Z	5,333,333	103.032	5,495,021	5,333,333	5,333,333	.....	.....	.....								

SCHEDULE D - PART 1

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

E10.39

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
65334H	AK	8	Nexen Inc Sr Nt.....	.....	..	.....	...1FE	13,870,813	...108.701	13,587,638	12,500,000	12,995,087	.....	.....(177,323)	.....	.....	.....6.200	4.554	JJ.....	325,069	775,000	10/20/2011.	07/30/2019.
683715	AA	4	Open Text Corp Sr Nt.....	.....	A	.....	...3FE	10,169,625	...104.500	10,450,000	10,000,000	10,135,962	.....	.....(12,284)	.....	.....	.....5.625	5.358	JJ.....	259,375	562,500	10/22/2015.	01/15/2023.
716442	AH	1	Petro-Canada Sr Nt.....	.....	..	.....	...1FE	2,028,408	...110.795	2,404,247	2,170,000	2,050,509	.....	.....4,187	.....	.....	.....5.350	5.875	JJ.....	53,533	116,095	12/10/2010.	07/15/2033.
71644E	AB	8	Petro-Canada Deb.....	.....	..	.....	...2FE	5,537,960	...123.647	4,945,888	4,000,000	4,599,762	.....	.....(106,381)	.....	.....	.....9.250	5.633	AO.....	78,111	370,000	05/02/2005.	10/15/2021.
71644E	AF	9	Petro-Canada Deb.....	.....	..	.....	...1FE	5,082,160	...122.014	6,100,690	5,000,000	5,056,527	.....	.....(3,171)	.....	.....	.....7.000	6.856	MN.....	44,722	350,000	05/25/2004.	11/15/2028.
71644E	AG	7	Petro-Canada Sr Nt.....	.....	..	.....	...1FE	4,879,749	...117.674	5,571,850	4,735,000	4,860,000	.....	.....(3,775)	.....	.....	.....5.950	5.716	MN.....	35,999	281,733	12/01/2010.	05/15/2035.
725906	AH	4	Placer Dome Inc Sr Nt.....	.....	..	.....	...2FE	7,434,424	...104.424	6,369,858	6,100,000	7,244,721	.....	.....(46,514)	.....	.....	.....6.375	4.704	MS.....	129,625	388,875	07/30/2012.	03/01/2033.
725906	AN	1	Placer Dome Inc Sr Nt.....	.....	..	.....	...2FE	2,281,900	...105.113	2,102,254	2,000,000	2,242,651	.....	.....(7,315)	.....	.....	.....6.450	5.413	AO.....	27,233	129,000	11/03/2010.	10/15/2035.
73755L	AD	9	Potash Corp Saskatchewan Inc Nt Ser C.....	LS...	..	.....	...2FE	30,510,602	...110.082	32,088,845	29,150,000	30,376,728	.....	.....(35,423)	.....	.....	.....5.875	5.517	JD.....	142,714	1,712,563	10/01/2013.	12/01/2036.
73755L	AF	4	Potash Corp Saskatchewan Inc Sr Nt.....	.....	..	.....	...2FE	5,358,395	...109.230	4,915,355	4,500,000	4,765,705	.....	.....(105,191)	.....	.....	.....6.500	3.868	MN.....	37,375	292,500	10/12/2010.	05/15/2019.
73755L	AK	3	Potash Corp Saskatchewan Inc Sr Nt.....	LS...	A	.....	...2FE	8,276,303	...107.960	8,258,902	7,650,000	8,238,936	.....	.....(12,509)	.....	.....	.....5.625	5.065	JD.....	35,859	430,313	10/25/2013.	12/01/2040.
73755L	AL	1	Potash Corp Saskatchewan Inc Sr Nt.....	.....	A	.....	...2FE	18,051,542	...99.193	18,053,090	18,200,000	18,087,552	.....	.....13,394	.....	.....	.....3.625	3.724	MS.....	194,260	659,750	04/04/2014.	03/15/2024.
775109	AY	7	Rogers Communications Inc Sr Nt.....	.....	A	.....	...2FE	22,732,690	...104.432	22,974,930	22,000,000	22,555,695	.....	.....(68,127)	.....	.....	.....4.100	3.674	AO.....	225,500	902,000	09/19/2014.	10/01/2023.
775109	AZ	4	Rogers Communications Inc Sr Nt.....	.....	A	.....	...2FE	12,848,538	...110.329	13,151,193	11,920,000	12,826,029	.....	.....(15,295)	.....	.....	.....5.450	4.935	AO.....	162,410	649,640	12/02/2015.	10/01/2043.
775109	BB	6	Rogers Communications Inc Sr Nt.....	.....	A	.....	...2FE	44,877,920	...106.970	47,398,451	44,310,000	44,865,199	.....	.....(8,650)	.....	.....	.....5.000	4.915	MS.....	652,342	2,215,500	12/02/2015.	03/15/2044.
820439	A*	8	ShawCor Ltd Sr Nt Ser A.....	.....	A	.....	...3	7,487,805	...92.458	6,890,091	7,452,132	7,469,748	.....	.....(5,117)	.....	.....	.....2.980	2.903	MS.....	56,135	242,359	03/20/2013.	03/31/2020.
878742	AW	5	Teck Cominco Ltd Co Gtd Nt.....	LS...	..	.....	...4FE	7,011,900	...96.368	7,083,048	7,350,000	7,011,900	.....	.....586	290,638	.....	.....6.250	6.302	JJ.....	211,823	459,375	08/11/2011.	07/15/2041.
89153U	AE	1	Total Capital Canada Ltd Sr Nt.....	.....	A	.....	...1FE	15,984,640	...99.990	15,998,432	16,000,000	15,996,714	.....	.....3,119	.....	.....	.....1.450	1.470	JJ.....	106,978	232,000	01/10/2013.	01/15/2018.
893526	DF	7	TransCanada Pipelines Ltd Nt.....	.....	..	.....	...1FE	13,628,360	...114.748	16,064,650	14,000,000	13,699,053	.....	.....9,938	.....	.....	.....5.600	5.795	MS.....	198,178	784,000	05/17/2007.	03/31/2034.
89352H	AF	6	TransCanada Pipelines Ltd Sr Nt.....	.....	..	.....	...1FE	15,027,250	...107.016	16,052,355	15,000,000	15,005,690	.....	.....(3,232)	.....	.....	.....6.500	6.475	FA.....	368,333	975,000	08/07/2008.	08/15/2018.
89352H	AL	3	TransCanada Pipelines Ltd Nt.....	LS...	A	.....	...1FE	22,303,606	...111.080	22,937,999	20,650,000	22,230,554	.....	.....(28,593)	.....	.....	.....5.000	4.505	AO.....	215,104	1,032,500	06/06/2014.	10/16/2043.
91831A	AC	5	VRX Escrow Corp Sr Nt.....	LS...	A	.....	...5FE	13,101,040	...75.125	9,554,398	12,718,000	13,049,807	.....	.....(23,502)	.....	.....	.....6.125	5.725	AO.....	164,451	778,978	05/06/2015.	04/15/2025.
98417E	AC	4	Xstrata Finance Canada Gtd Nt.....	.....	..	.....	...2FE	2,700,943	...109.736	2,683,040	2,445,000	2,674,459	.....	.....(5,348)	.....	.....	.....6.900	6.099	MN.....	21,557	168,705	04/06/2011.	11/15/2037.
98417E	AK	6	Xstrata Finance Canada Sr Nt.....	.....	..	.....	...2FE	6,991,180	...107.000	7,490,000	7,000,000	6,995,204	.....	.....852	.....	.....	.....4.950	4.966	MN.....	44,275	346,500	11/03/2011.	11/15/2021.
98462Y	B#	6	Yamana Gold Inc Priv Pl Sr Nt.....	.....	..	.....	...2	18,000,000	...100.824	18,148,243	18,000,000	18,000,000	.....	.....	.....	.....	.....4.760	4.761	JD.....	2,380	856,800	03/23/2012.	03/23/2022.
C7051*	AA	8	GCT Canada Ltd Pmrship Sr Sec Nt.....	.....	..	.....	...2FE	25,486,055	...103.678	26,997,341	26,039,729	26,039,729	.....	.....	.....	.....748,884	3.860	3.860	JD.....	44,673	1,029,680	12/15/2015.	12/15/2025.
000000	00	0	Petra Diamonds LLC Sr Nt.....	.....	D	2	...4FE	417,000	...103.250	413,000	400,000	416,646	.....	.....(354)	.....	.....	.....8.250	6.359	MN.....	2,842	.....	12/07/2016.	05/31/2020.
000000	00	0	Grupo Famsa SA de CV Sr Nt.....	.....	D	.....	...4FE	624,779	...68.750	508,750	740,000	629,793	.....	.....5,014	.....	.....	.....7.250	12.761	JD.....	4,471	26,825	11/01/2016.	06/01/2020.
000000	00	0	Digicel Limited Sr Nt.....	.....	D	.....	...5FE	1,294,563	...85.797	1,265,506	1,475,000	1,316,524	.....	.....21,961	.....	.....	.....8.250	11.886	MS.....	30,760	95,906	08/02/2016.	09/30/2020.
000000	00	0	Braskem SA Sr Nt.....	.....	D	.....	...2FE	227,438	...104.750	261,875	250,000	230,809	.....	.....3,372	.....	.....	.....5.750	7.896	AO.....	3,035	14,375	02/12/2016.	04/15/2021.
000000	00	0	Turkiye IS Bankasi AS Sub Nt.....	.....	D	.....	...3FE	199,080	...95.379	190,758	200,000	199,189	.....	.....109	.....	.....	.....5.375	5.473	AO.....	2,538	5,375	03/30/2016.	10/06/2021.
000000	00	0	Digicel Limited Sr Nt.....	.....	D	.....	...5FE	624,945	...76.000	608,000	800,000	630,115	.....	.....5,170	.....	.....	.....7.125	12.809	AO.....	14,250	.....	10/06/2016.	04/01/2022.
000000	00	0	Navios SA Logistics Inc Sr Nt.....	.....	D	.....	...4FE	495,648	...94.500	508,410	538,000	502,332	.....	.....5,052	.....	.....	.....7.250	8.837	MN.....	6,501	39,005	09/03/2015.	05/01/2022.
000000	00	0	Compania Minera Milpo Sr Nt.....	.....	D	.....	...3FE	829,598	...98.473	812,402	825,000	829,462	.....	.....(135)	.....	.....	.....4.625	4.523	MS.....	9,857	3,469	11/16/2016.	03/28/2023.
000000	00	0	AES El Salvador Trust II Sr Nt.....	.....	D	.....	...4FE	844,688	...92.250	945,563	1,025,000	857,060	.....	.....12,373	.....	.....	.....6.750	10.385	MS.....	17,873	34,594	05/10/2016.	03/28/2023.
000000	00	0	Credito Real Sab De CV Sr Nt.....	.....	D	.....	...3FE	2,092,818	...101.875	2,134,281	2,095,000	2,093,170	.....	.....352	.....	.....	.....7.250	7.266	JJ.....	67,927	.....	09/28/2016.	07/20/2023.
000000	00	0	Comcel Trust Sr Nt.....	.....	D	.....	...3FE	1,535,588	...101.483	1,623,728	1,600,000	1,541,769	.....	.....6,182	.....	.....	.....6.875	7.513	FA.....	44,306	27,500	09/26/2016.	02/06/2024.
000000	00	0	Odebrecht Finance LTD Sr Nt.....	.....	D	.....	...4FE	157,038	...57.833	245,790	425,000	162,639	.....	.....5,602	.....	.....	.....4.375	19.828	AO.....	3,409	9,297	07/21/2016.	04/25/2025.
000000	00	0	AES Andrs/Dmcn Pwr/Iitabo Sr Nt.....	.....	D	.....	...3FE	783,872	...103.172	825,376	800,000	784,563	.....	.....691	.....	.....	.....7.950	8.250	MN.....	8,833	31,800	05/04/2016.	05/11/2026.
000000	00	0	Lukoil Intl Finance BV Sr Nt.....	.....	D	.....	...2FE	1,100,000	...100.085	1,100,935	1,100,000	1,100,000	.....	.....	.....	.....	.....4.750	4.750	MN.....	8,563	.....	10/26/2016.	11/02/2026.
000000	00	0	Braskem SA Sr Nt.....	.....	D	.....	...2FE	1,221,375	...99.550	1,383,745	1,390,000	1,223,252	.....	.....1,877	.....	.....	.....7.125	8.223	JJ.....	43,742	54,684	09/26/2016.	07/22/2041.
00205G	AA	5	APT Pipelines Ltd Sr Nt.....	.....	C	.....	...2FE	21,796,720	...100.278	22,061,226	22,000,000	21,872,973	.....	.....19,230	.....	.....	.....3.875	3.988	AO.....	189,444	852,500	10/03/2012.	10/11/2022.
00507U	AS	0	Actavis Funding SCS Sr Nt.....	.....	D	.....	...2FE	9,016,707	...100.118	9,010,602	9,000,000	9,014,174	.....	.....(1,406)	.....	.....	.....3.800	3.777	MS.....	100,700	342,000	03/13/2015.	03/15/2025.

SCHEDULE D - PART 1

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

E10.40

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- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00507U	AU	5	Actavis Funding SCS Sr Nt.....	.....	D	.....	.....	2FE	13,511,846	98.173	13,253,409	13,500,000	13,511,521	.....	.....	(192)	.....	4.750	4.744	MS.....	188,813	641,250	03/03/2015.	03/15/2045.
00913R	AD	8	Air Liquide Fin Sr Nt.....	.....	D	.....	.....	1FE	4,482,990	93.894	4,225,208	4,500,000	4,483,389	.....	.....	399	.....	2.500	2.543	MS.....	29,375	.....	09/22/2016.	09/27/2026.
00913R	AE	6	Air Liquide Fin Sr Nt.....	.....	D	.....	.....	1FE	22,703,225	92.557	20,825,213	22,500,000	22,702,321	.....	.....	(904)	.....	3.500	3.451	MS.....	205,625	.....	10/03/2016.	09/27/2046.
034863	AB	6	Anglo American Capital Co Gtd Nt.....	LS...	C	.....	.....	3FE	35,697,562	114.250	32,833,165	28,738,000	30,799,999	.....	.....	(828,150)	.....	9.375	5.942	AO.....	621,160	2,694,188	02/17/2010.	04/08/2019.
034863	AD	2	Anglo American Capital Co Gtd Nt.....	.....	C	.....	.....	3FE	6,998,320	102.500	7,175,000	7,000,000	6,999,285	.....	.....	173	.....	4.450	4.453	MS.....	81,336	311,500	09/20/2010.	09/27/2020.
03938L	AM	6	ArcelorMittal Sr Nt.....	.....	C	.....	.....	3FE	47,168,510	117.000	43,290,000	37,000,000	40,641,499	.....	.....	(1,354,781)	.....	10.850	6.386	JD.....	334,542	4,014,500	04/12/2010.	06/01/2019.
046353	AB	4	AstraZeneca PLC Sr Nt.....	.....	C	.....	.....	1FE	19,455,374	103.130	18,801,667	18,231,000	18,354,267	.....	.....	(169,233)	.....	5.900	4.906	MS.....	316,713	1,075,629	07/01/2009.	09/15/2017.
046353	AD	0	AstraZeneca PLC Sr Nt.....	.....	D	.....	.....	1FE	25,923,000	129.369	25,873,740	20,000,000	25,507,758	.....	.....	(160,556)	.....	6.450	4.408	MS.....	379,833	1,290,000	04/17/2014.	09/15/2037.
046353	AG	3	AstraZeneca PLC Sr Nt.....	.....	C	.....	.....	1FE	4,968,850	94.760	4,737,995	5,000,000	4,971,366	.....	.....	626	.....	4.000	4.036	MS.....	57,222	200,000	09/11/2012.	09/18/2042.
046353	AM	0	AstraZeneca PLC Nt.....	LS...	D	.....	.....	1FE	14,790,300	100.375	15,056,310	15,000,000	14,794,182	.....	.....	3,453	.....	4.375	4.460	MN.....	82,031	656,250	11/10/2015.	11/16/2045.
05279#	AE	9	Autoliv ASP Inc Gtd Sr Nt Ser A.....	.....	D	.....	.....	1	16,947,053	100.965	17,164,070	17,000,000	16,974,560	.....	.....	10,523	.....	2.840	2.907	AO.....	91,196	482,800	04/23/2014.	04/23/2019.
05279#	AF	6	Autoliv ASP Inc Sr Nt.....	.....	D	.....	.....	1	11,000,000	102.656	11,292,193	11,000,000	11,000,000	.....	.....	.....	.....	3.510	3.510	AO.....	72,930	386,100	04/23/2014.	04/23/2021.
05541V	AE	6	BG Energy Cap PLC Co Gtd Nt.....	.....	C	.....	.....	1FE	30,755,100	106.295	32,951,357	31,000,000	30,870,585	.....	.....	24,047	.....	4.000	4.097	AO.....	261,778	1,240,000	10/06/2011.	10/15/2021.
055451	AF	5	BHP Billiton Fin USA Ltd Co Gtd Nt.....	.....	C	.....	.....	1FE	6,505,752	100.894	5,750,958	5,700,000	5,733,116	.....	.....	(136,029)	.....	5.400	2.947	MS.....	78,660	307,800	11/15/2010.	03/29/2017.
055451	AH	1	BHP Billiton Fin USA Ltd Co Gtd Nt.....	.....	C	.....	.....	1FE	59,306,645	109.772	63,667,992	58,000,000	58,362,927	.....	.....	(148,076)	.....	6.500	6.196	AO.....	942,500	3,770,000	06/15/2009.	04/01/2019.
055451	AU	2	BHP Billiton Fin USA Ltd Sr Nt.....	LS...	D	.....	.....	1FE	11,985,240	105.834	12,700,068	12,000,000	11,989,441	.....	.....	1,347	.....	3.850	3.865	MS.....	116,783	462,000	09/25/2013.	09/30/2023.
055451	AV	0	BHP Billiton Fin USA Ltd Sr Nt.....	.....	D	.....	.....	1FE	42,458,900	111.696	46,912,320	42,000,000	42,436,195	.....	.....	(7,855)	.....	5.000	4.929	MS.....	530,833	2,100,000	12/10/2013.	09/30/2043.
05565A	AR	4	BNP Paribas SA Sub Nt.....	LS...	C	.....	.....	2FE	17,968,320	98.560	17,740,800	18,000,000	17,969,958	.....	.....	1,638	.....	4.375	4.397	MN.....	107,188	393,750	05/05/2016.	05/12/2026.
05565Q	BR	8	BP Capital Markets PLC Co Gtd Nt.....	.....	C	.....	.....	1FE	47,327,015	109.082	48,268,962	44,250,000	45,725,929	.....	.....	(320,116)	.....	4.742	3.870	MS.....	641,158	2,098,335	08/09/2011.	03/11/2021.
05565Q	CZ	9	BP Capital Markets PLC Sr Nt.....	.....	C	.....	.....	1FE	12,000,000	101.150	12,138,024	12,000,000	12,000,000	.....	.....	.....	.....	3.062	3.062	MS.....	106,149	367,440	03/12/2015.	03/17/2022.
05567H	CY	0	BNP Paribas Sr Nt SIFMA Linked.....	.....	C	.....	.....	1FE	25,000,000	112.250	28,062,500	25,000,000	25,000,000	.....	.....	.....	.....	3.867	7.545	JAJ.O.....	301,431	2,478,756	07/03/2007.	07/19/2027.
05567H	DB	9	BNP Paribas SIFMA MT Nt.....	.....	C	.....	.....	1FE	10,000,000	112.250	11,225,000	10,000,000	10,000,000	.....	.....	.....	.....	9.335	7.904	FMAN.....	119,284	958,352	10/31/2007.	11/15/2027.
05578D	AX	0	BPCE SA Sr Nt.....	.....	D	.....	.....	1FE	29,708,400	97.854	29,356,320	30,000,000	29,710,414	.....	.....	2,014	.....	3.375	3.491	JD.....	81,563	.....	11/29/2016.	12/02/2026.
05578Q	AB	9	BPCE SA Sub Nt.....	.....	D	.....	.....	2FE	10,443,200	101.661	10,166,060	10,000,000	10,354,115	.....	.....	(38,424)	.....	5.150	4.590	JJ.....	228,889	515,000	08/05/2014.	07/21/2024.
05578Q	AD	5	BPCE SA Sub Nt.....	.....	D	.....	.....	2FE	24,737,750	97.427	24,356,775	25,000,000	24,781,538	.....	.....	21,746	.....	4.500	4.629	MS.....	331,250	1,125,000	10/28/2015.	03/15/2025.
05578Q	AE	3	BPCE SA Sub Nt.....	.....	D	.....	.....	2FE	19,799,000	99.928	19,985,580	20,000,000	19,810,921	.....	.....	11,921	.....	4.875	5.004	AO.....	243,750	487,500	03/29/2016.	04/01/2026.
067316	AD	1	Bacardi LTD Sr Nt.....	.....	D	.....	.....	2FE	12,490,278	93.320	11,664,938	12,500,000	12,490,660	.....	.....	382	.....	2.750	2.759	JJ.....	159,462	.....	08/03/2016.	07/15/2026.
06849U	AC	9	Barrick Australia Finance Gtd Nt.....	.....	C	.....	.....	2FE	66,935,430	105.446	71,703,552	68,000,000	67,618,732	.....	.....	111,563	.....	4.950	5.150	JJ.....	1,552,100	3,366,000	06/10/2010.	01/15/2020.
134638	AC	9	Camposol SA Sec Nt.....	.....	D	.....	.....	5FE	848,540	95.750	1,055,165	1,102,000	867,889	.....	.....	19,349	.....	10.500	17.473	JJ.....	53,355	15,428	05/24/2016.	07/15/2021.
151290	BU	6	Cemex SAB DE CV Sec Nt.....	.....	D	.....	.....	4FE	274,962	110.750	304,563	275,000	275,000	.....	.....	38	.....	7.750	7.750	AO.....	4,440	12,432	03/09/2016.	04/16/2026.
20445P	AE	5	Cia Latino Americana Sr Nt.....	.....	D	.....	.....	4FE	543,142	98.000	539,000	550,000	543,458	.....	.....	317	.....	9.500	9.750	JJ.....	23,367	.....	07/14/2016.	07/20/2023.
21684A	AA	4	Rabobank Nederland Sub Nt.....	.....	D	.....	.....	1FE	61,035,219	105.209	62,294,249	59,210,000	60,682,808	.....	.....	(181,081)	.....	4.625	4.205	JD.....	228,205	2,738,463	08/26/2015.	12/01/2023.
21684A	AB	2	Rabobank Nederland Sub Nt.....	.....	D	.....	.....	1FE	6,619,680	115.884	6,953,058	6,000,000	6,606,857	.....	.....	(10,432)	.....	5.750	5.058	JD.....	28,750	345,000	09/15/2015.	12/01/2043.
21684A	AD	8	Rabobank Nederland Sub Nt.....	.....	C	.....	.....	1FE	9,278,370	108.648	9,778,293	9,000,000	9,273,535	.....	.....	(4,079)	.....	5.250	5.048	FA.....	192,938	472,500	09/15/2015.	08/04/2045.
21685W	CJ	4	Rabobank Nederland MT Nt.....	.....	D	.....	.....	1FE	16,920,300	116.388	17,458,260	15,000,000	16,868,930	.....	.....	(42,043)	.....	5.250	4.411	MN.....	80,938	787,500	09/29/2015.	05/24/2041.
21688A	AE	2	Rabobank Nederland NY Sr Nt.....	.....	D	.....	.....	1FE	14,979,750	101.463	15,219,495	15,000,000	14,982,576	.....	.....	1,770	.....	3.375	3.391	MN.....	56,250	506,250	05/14/2015.	05/21/2025.
22112E	AC	2	Cosan Luxembourg SA Sr Nt.....	.....	D	.....	.....	3FE	1,327,913	99.750	1,346,625	1,350,000	1,328,806	.....	.....	894	.....	7.000	7.222	JJ.....	50,138	.....	07/11/2016.	01/20/2027.
22303Q	AG	5	Covidien International Fin SA Gtd Nt.....	.....	C	.....	.....	1FE	51,837,343	103.562	52,039,905	50,250,000	50,532,694	.....	.....	(353,001)	.....	6.000	5.256	AO.....	636,500	3,015,000	10/24/2013.	10/15/2017.
22303Q	AH	3	Covidien International Fin SA Gtd Nt.....	.....	C	.....	.....	1FE	5,972,734	129.690	7,735,979	5,965,000	5,972,420	.....	.....	(186)	.....	6.550	6.539	AO.....	82,483	390,708	02/19/2009.	10/15/2037.
23340D	AG	7	DTZ LLC 2nd Lien TL Nt 1.....	.....	D	.....	.....	4FE	7,000,000	100.000	7,000,000	7,000,000	7,000,000	.....	.....	.....	.....	8.750	8.845	FMAN.....	54,444	626,208	09/01/2015.	11/04/2022.
24820R	AB	4	StatoilHydro ASA Sr Nt.....	.....	D	.....	.....	1FE	22,751,930	114.771	21,806,490	19,000,000	21,672,201	.....	.....	(324,427)	.....	6.500	4.155	JD.....	34,306	1,235,000	06/26/2013.	12/21/2023.
25156P	AL	7	Deutsche Telekom Co Gtd Nt.....	.....	C	.....	.....	2FE	15,734,350	107.834	16,175,055	15,000,000	15,160,240	.....	.....	(90,613)	.....	6.750	6.054	FA.....	368,438	1,012,500	04/20/2009.	08/20/2018.
25156P	AN	3	Deutsche Telekom Co Gtd Nt.....	.....	C	.....	.....	2FE	5,157,840	109.379	5,250,187	4,800,000	4,909,555	.....	.....	(39,837)	.....	6.000	5.024	JJ.....	138,400	288,000	09/23/2009.	07/08/2019.

SCHEDULE D - PART 1

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

E10.41

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
25156P	AR	4	Deutsche Telekom Co Gtd Nt.....	.....	D	.....	2FE	32,431,840	107.091	32,127,240	30,000,000	32,360,403	.....	(38,416)	.....	.....	4.875	4.354	MS.....	467,188	1,267,500	06/22/2016	03/06/2042
35177P	AT	4	France Telecom Sr Nt.....	.....	C	.....	2FE	11,938,560	107.763	12,931,596	12,000,000	11,981,304	.....	6,749	.....	.....	5.375	5.442	JJ.....	309,958	645,000	06/29/2009	07/08/2019
35177P	AX	5	France Telecom Sr Nt.....	.....	D	.....	2FE	21,427,000	111.890	22,377,920	20,000,000	21,367,723	.....	(27,401)	.....	.....	5.375	4.898	JJ.....	501,667	1,075,000	09/15/2014	01/13/2042
377373	AD	7	Glaxosmithkline Cap Inc Co Gtd Nt.....	.....	C	.....	1FE	22,347,000	100.803	22,680,743	22,500,000	22,412,610	.....	14,891	.....	.....	2.850	2.929	MN.....	94,406	641,250	05/02/2012	05/08/2022
38060A	AA	2	Gold Fields Orogen Holdco Sr Nt.....	.....	D	.....	3FE	1,108,250	98.300	1,218,920	1,240,000	1,144,426	.....	21,411	.....	.....	4.875	7.253	AO.....	14,105	60,450	04/02/2015	10/07/2020
400489	AH	3	Grupo Posadas SAB CV Sr Nt.....	.....	D	.....	4FE	1,277,033	99.000	1,252,350	1,265,000	1,274,947	.....	(1,270)	.....	.....	7.875	7.696	JD.....	277	99,619	06/26/2015	06/30/2022
40052V	AA	2	Grupo Bimbo SAB De CV Sr Nt.....	.....	D	.....	2FE	21,582,800	106.233	21,246,620	20,000,000	21,181,418	.....	(315,519)	.....	.....	4.875	3.079	JD.....	2,708	975,000	09/16/2015	06/30/2020
40052V	AB	0	Grupo Bimbo SAB De CV Co Gtd Nt.....	.....	LS...	C	.....	2FE	6,943,300	104.218	7,295,260	7,000,000	6,968,077	.....	5,479	.....	4.500	4.602	JJ.....	136,500	315,000	01/18/2012	01/25/2022
40052V	AC	8	Grupo Bimbo SAB De CV Sr Nt.....	.....	D	.....	2FE	14,938,500	99.486	14,922,855	15,000,000	14,951,788	.....	5,442	.....	.....	3.875	3.925	JD.....	6,458	581,250	06/24/2014	06/27/2024
40052V	AD	6	Grupo Bimbo SAB De CV Sr Nt.....	.....	LS...	D	.....	2FE	26,602,700	90.132	24,335,559	27,000,000	26,618,271	.....	6,402	.....	4.875	4.970	JD.....	14,625	1,316,250	06/25/2014	06/27/2044
404280	AJ	8	HSBC Holdings PLC Nt.....	.....	C	.....	1FE	11,982,905	126.637	13,410,869	10,590,000	11,831,485	.....	(28,644)	.....	.....	6.800	5.834	JD.....	60,010	720,120	08/04/2011	06/01/2038
423012	A@	2	Heineken NV Sr Nt.....	.....	C	.....	2	25,000,000	106.497	26,624,365	25,000,000	25,000,000	.....	.....	.....	.....	6.340	6.340	FA.....	598,778	1,585,000	08/15/2008	08/15/2018
423012	AD	5	Heineken NV Sr Nt.....	.....	C	.....	2FE	14,891,150	98.698	14,804,760	15,000,000	14,911,159	.....	12,806	.....	.....	2.750	2.854	AO.....	103,125	412,500	10/22/2015	04/01/2023
423012	AE	3	Heineken NV Sr Nt.....	.....	C	.....	2FE	26,178,305	92.816	26,452,589	28,500,000	26,238,392	.....	45,442	.....	.....	4.000	4.523	AO.....	285,000	1,140,000	10/19/2015	10/01/2042
44328M	AK	0	HSBC Bank PLC Sr Nt.....	.....	C	.....	1FE	28,974,770	107.168	31,078,836	29,000,000	28,988,339	.....	2,554	.....	.....	4.750	4.761	JJ.....	619,875	1,377,500	01/12/2011	01/19/2021
44920U	AD	0	Hyundai Capital Services Sr Nt.....	.....	C	.....	2FE	14,006,388	101.009	13,373,539	13,240,000	13,353,542	.....	(160,459)	.....	.....	3.500	2.250	MS.....	139,020	463,400	10/10/2012	09/13/2017
44963L	AA	4	IHS Netherlands Holdco Sr Nt.....	.....	D	.....	2	1,403,500	102.382	1,433,351	1,400,000	1,403,441	.....	(59)	.....	.....	9.500	9.421	AO.....	23,644	.....	11/28/2016	10/27/2021
449786	AQ	5	Ing Bank NV Nt.....	.....	C	.....	1FE	14,922,900	100.423	15,063,435	15,000,000	14,996,987	.....	16,538	.....	.....	3.750	3.864	MS.....	178,125	562,500	02/29/2012	03/07/2017
449786	AY	8	Ing Bank NV Sub Nt.....	.....	D	.....	2FE	34,470,128	109.879	34,831,611	31,700,000	33,993,475	.....	(282,938)	.....	.....	5.800	4.540	MS.....	490,293	1,838,600	02/04/2016	09/25/2023
45662N	A*	4	Infineon Tech AG Deb Nt Series A.....	.....	D	.....	2	35,000,000	101.811	35,633,707	35,000,000	35,000,000	.....	.....	.....	.....	3.940	3.940	AO.....	329,428	689,500	04/05/2016	04/05/2024
456873	AA	6	Ingersoll-Rand Lux Finance Nt.....	.....	C	.....	2FE	4,996,700	100.222	5,011,075	5,000,000	4,997,952	.....	581	.....	.....	2.625	2.638	MN.....	21,875	131,250	10/23/2014	05/01/2020
463588	AA	1	IRSA Propiedades Com Sr Nt.....	.....	D	.....	4	426,479	105.875	457,380	432,000	426,939	.....	460	.....	.....	8.750	9.000	MS.....	10,290	18,900	03/17/2016	03/23/2023
478375	AD	0	Johnson Control Intl plc Sr Nt.....	.....	D	.....	2FE	40,743,848	107.593	43,193,089	40,145,000	40,742,003	.....	(1,845)	.....	.....	5.000	4.490	MS.....	507,388	.....	12/28/2016	03/30/2020
478375	AF	5	Johnson Control Intl plc Sr Nt.....	.....	D	.....	2	29,415,046	103.502	30,533,031	29,500,000	29,415,236	.....	189	.....	.....	3.750	3.814	JD.....	92,188	.....	12/28/2016	12/01/2021
478375	AH	1	Johnson Control Intl plc Sr Nt.....	.....	D	.....	2FE	16,178,053	115.373	16,642,599	14,425,000	16,177,672	.....	(382)	.....	.....	6.000	5.003	JJ.....	399,092	.....	12/28/2016	01/15/2036
500472	AF	2	Koninklijke Philips Electronic Sr Nt.....	.....	C	.....	2FE	32,267,366	104.186	32,744,555	31,429,000	31,909,317	.....	(83,510)	.....	.....	3.750	3.426	MS.....	347,029	1,178,588	06/11/2012	03/15/2022
63938N	AE	4	Navios SA Logistics Inc Sr Nt.....	.....	D	.....	4FE	642,975	94.500	807,975	855,000	654,642	.....	10,969	.....	.....	7.250	13.404	MN.....	10,331	39,331	08/11/2016	05/01/2022
65504L	AC	1	Noble Hldg Intl Co Gtd Nt.....	.....	LS...	C	.....	3FE	12,932,940	101.500	12,992,000	12,800,000	12,854,704	.....	(13,742)	.....	4.900	4.769	FA.....	261,333	627,200	07/22/2010	08/01/2020
65504L	AJ	6	Noble Hldg Intl Sr Nt.....	.....	LS...	C	.....	3FE	5,270,000	92.500	4,625,000	5,000,000	5,158,751	.....	(27,608)	.....	3.950	3.281	MS.....	58,153	197,500	09/26/2012	03/15/2022
65557C	AD	5	Nordea Bank AB Sr Nt.....	.....	C	.....	1FE	47,555,305	108.336	51,459,458	47,500,000	47,525,991	.....	(5,763)	.....	.....	4.875	4.860	JJ.....	1,074,193	2,315,625	02/02/2011	01/14/2021
65557C	AS	2	Nordea Bank AB Sr Nt.....	.....	C	.....	1FE	19,939,000	98.432	19,686,380	20,000,000	19,945,921	.....	6,921	.....	.....	2.250	2.315	MN.....	42,500	225,000	05/23/2016	05/27/2021
65557F	AA	4	Nordea Bank AB Sub Bk Nt.....	.....	C	.....	1FE	23,881,920	107.440	25,785,552	24,000,000	23,941,355	.....	11,780	.....	.....	4.875	4.938	MN.....	156,000	1,170,000	05/09/2011	05/13/2021
656531	AG	5	Norsk Hydro A/S Deb.....	.....	C	.....	1FE	3,102,168	128.662	3,859,851	3,000,000	3,066,662	.....	(4,098)	.....	.....	6.800	6.512	JJ.....	94,067	204,000	05/25/2004	01/15/2028
656531	AJ	9	Norsk Hydro A/S Deb.....	.....	C	.....	1FE	3,000,000	133.357	4,000,719	3,000,000	3,000,000	.....	.....	.....	.....	7.150	7.150	JJ.....	98,908	214,500	01/13/1999	01/15/2029
66989G	AA	8	Novartis Co Gtd Nt.....	.....	C	.....	1FE	12,063,790	107.079	12,849,444	12,000,000	12,016,115	.....	(7,092)	.....	.....	5.125	5.057	FA.....	240,875	615,000	02/04/2009	02/10/2019
685218	AB	5	Orange SA Sr Nt.....	.....	D	.....	2FE	5,478,400	114.860	5,743,020	5,000,000	5,461,194	.....	(8,058)	.....	.....	5.500	4.883	FA.....	110,764	275,000	09/30/2014	02/06/2044
693070	AD	6	P&O Princess Cruises Plc Deb.....	.....	C	.....	1FE	1,855,220	126.609	2,532,174	2,000,000	1,905,666	.....	5,438	.....	.....	7.875	8.569	JD.....	13,125	157,500	10/25/2000	06/01/2027
709629	AF	6	Pentair Finance SA Sr Nt.....	.....	C	.....	2FE	16,718,673	99.721	16,703,201	16,750,000	16,735,601	.....	4,690	.....	.....	2.650	2.681	JD.....	36,990	443,875	04/25/2013	12/01/2019
714264	AK	4	Pernod Ricard SA Sr Nt.....	.....	C	.....	2FE	16,134,690	110.096	14,312,493	13,000,000	16,104,402	.....	(30,288)	.....	.....	5.500	3.984	JJ.....	329,694	.....	07/26/2016	01/15/2042
714264	AM	0	Pernod Ricard SA Sr Nt.....	.....	C	.....	2FE	35,564,016	95.953	33,967,327	35,400,000	35,557,272	.....	(6,744)	.....	.....	3.250	3.194	JD.....	73,504	575,250	06/30/2016	06/08/2026
714294	AD	7	Perrigo Co Plc Sr Nt.....	.....	D	.....	2FE	7,656,170	99.132	7,593,488	7,660,000	7,656,840	.....	670	.....	.....	4.000	4.007	MN.....	39,151	306,400	03/07/2016	11/15/2023
71429M	AA	3	Perrigo Finance Unlimited Sr Nt.....	.....	D	.....	2FE	6,993,560	101.043	7,073,003	7,000,000	6,994,555	.....	995	.....	.....	3.500	3.520	MS.....	72,139	125,903	03/07/2016	03/15/2021
71429M	AB	1	Perrigo Finance Unlimited Sr Nt.....	.....	D	.....	2FE	47,928,105	100.102	47,548,498	47,500,000	47,900,729	.....	(27,376)	.....	.....	4.375	4.263	MS.....	611,892	1,067,925	03/16/2016	03/15/2022

SCHEDULE D - PART 1

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

E10.42

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
71647N	AP	4	Petrobras Global Finance Sr Nt.....	D			4FE	547,500	...107.750	538,750	500,000	545,246		(2,254)			8.375	6.000	MN.....	4,420	20,938	09/26/2016.	05/23/2021.
71654Q	BG	6	Petroleos Mexicanos Sr Nt.....	D			2FE	14,960,643	...91.800	13,770,000	15,000,000	14,973,355		3,866			3.500	3.533	JJ.....	220,208	525,000	08/30/2013.	01/30/2023.
718337	AB	4	Philips Electronics NV Ser A Deb.....	C			2FE	2,920,020	...114.755	3,442,641	3,000,000	2,956,349		3,665			7.125	7.361	MN.....	27,313	213,750	10/30/2000.	05/15/2025.
718337	AC	2	Philips Electronics NV Deb.....	C			2FE	1,085,000	...117.616	1,176,156	1,000,000	1,044,151		(3,762)			7.750	7.043	MN.....	9,903	77,500	02/10/1998.	05/15/2025.
74733D	A@	9	Qiagen NV Sr Nt Ser B.....	D			2	30,000,000	...102.791	30,837,354	30,000,000	30,000,000					3.750	3.750	AO.....	234,375	1,125,000	10/16/2012.	10/16/2022.
74986@	AP	6	RREEF America REIT II Inc Sr Nt Ser A.....	D			1	20,659,217	...99.291	20,851,156	21,000,000	20,724,741		45,085			2.950	3.211	JJ.....	302,867	626,383	07/01/2015.	07/01/2022.
74986@	AS	0	RREEF America REIT II Inc Sr Nt Ser A.....	D			1	5,000,000	...101.135	5,056,732	5,000,000	5,000,000					3.390	3.390	JJ.....	82,867	84,750	01/05/2016.	01/05/2023.
74986@	AT	8	RREEF America REIT II Inc Sr Nt Ser B.....	D			1	20,000,000	...101.410	20,281,952	20,000,000	20,000,000					3.730	3.730	JJ.....	364,711	373,000	01/05/2016.	01/05/2026.
767201	AH	9	Rio Tinto Finance USA Ltd Co Gtd Nt.....	C			1FE	30,380,552	...115.305	34,591,620	30,000,000	30,118,970		(44,703)			9.000	8.807	MN.....	450,000	2,700,000	05/18/2009.	05/01/2019.
767201	AL	0	Rio Tinto Finance USA Ltd Sr Nt.....	LS...	D		2FE	5,125,750	...113.776	5,688,805	5,000,000	5,118,665		(2,539)			5.200	5.028	MN.....	42,611	260,000	12/10/2013.	11/02/2040.
76720A	AF	3	Rio Tinto Finance USA PLC Sr Nt.....	LS...	C		2FE	4,895,500	...100.415	5,020,725	5,000,000	4,936,873		10,091			2.875	3.121	FA.....	51,910	143,750	09/06/2012.	08/21/2022.
775371	AG	2	Rohm & Haas Co Amortgz Deb.....	C		4	2FE	2,339,281	...110.885	2,551,739	2,301,250	2,307,794		(1,725)			9.800	9.603	AO.....	47,610	225,523	06/26/1991.	04/15/2020.
80105N	AG	0	Sanofi - Aventis - ADR Sr Nt.....	C			1FE	30,379,300	...106.464	31,939,200	30,000,000	30,230,892		(52,518)			4.000	3.794	MS.....	306,667	1,200,000	04/04/2013.	03/29/2021.
801060	AB	0	Sanofi Sr Nt.....	C			1FE	5,475,855	...99.808	5,489,424	5,500,000	5,493,706		4,881			1.250	1.341	AO.....	15,469	68,750	04/03/2013.	04/10/2018.
803070	AB	7	Sappi Papier Holding AG Sr Nt.....	D			4FE	175,275	...92.000	174,800	190,000	175,290		15			7.500	8.404	JD.....	633	.....	12/16/2016.	06/15/2032.
806213	AB	0	Scentre Grp Tr Sr Nt.....	D			1FE	17,327,721	...98.743	17,289,812	17,510,000	17,359,832		15,661			3.500	3.623	FA.....	236,628	612,850	11/06/2014.	02/12/2025.
81180W	AF	8	Seagate Tech HDD Holding Sr Nt.....	C			2FE	22,504,768	...103.190	24,435,392	23,680,000	22,976,247		116,237			7.000	7.750	JJ.....	828,800	1,657,600	05/21/2012.	11/01/2021.
81725W	AG	8	Sensata Technologies BV Sr Nt.....	D			3FE	5,985,000	...102.250	6,135,000	6,000,000	5,988,748		1,369			4.875	4.908	AO.....	61,750	292,500	06/03/2014.	10/15/2023.
81725W	AH	6	Sensata Technologies BV Sr Nt.....	D			3FE	7,850,625	...104.250	7,818,750	7,500,000	7,788,873		(29,764)			5.625	5.021	MN.....	70,313	421,875	11/06/2014.	11/01/2024.
81725W	AJ	2	Sensata Technologies BV Sr Nt.....	D			3FE	17,300,000	...98.000	16,905,000	17,250,000	17,293,352		(3,884)			5.000	4.964	AO.....	215,625	862,500	03/19/2015.	10/01/2025.
822582	AY	8	Shell International Finance Sr Nt.....	C			1FE	5,091,700	...104.283	5,214,160	5,000,000	5,089,317		(1,732)			4.550	4.435	FA.....	87,840	227,500	06/08/2015.	08/12/2043.
822582	BF	8	Shell International Finance Sr Nt.....	C			1FE	34,933,250	...101.298	35,454,195	35,000,000	34,935,314		1,157			4.375	4.386	MN.....	212,674	1,531,250	07/09/2015.	05/11/2045.
82481L	AD	1	Shire Acq Inv Ireland DA Sr Nt.....	D			2FE	81,431,095	...93.434	77,082,638	82,500,000	81,441,531		10,436			3.200	3.353	MS.....	718,667	.....	11/29/2016.	09/23/2026.
826200	AD	9	Siemens Financieringsmat Nt.....	C			1FE	1,909,960	...122.799	2,455,978	2,000,000	1,939,728		4,375			6.125	6.552	FA.....	45,597	122,500	06/25/2008.	08/17/2026.
82620K	AC	7	Siemens Financieringsmat Sr Nt.....	D			1FE	39,947,200	...99.393	39,757,280	40,000,000	39,963,448		10,244			2.150	2.178	MN.....	81,222	860,000	05/18/2015.	05/27/2020.
82620K	AF	0	Siemens Financieringsmat Sr Nt.....	D			1FE	18,362,730	...105.361	19,491,859	18,500,000	18,366,376		2,313			4.400	4.445	MN.....	76,878	814,000	05/18/2015.	05/27/2045.
82620K	AL	7	Siemens Financieringsmat Nt.....	D			1FE	9,971,300	...92.561	9,256,080	10,000,000	9,972,053		753			2.350	2.382	AO.....	69,194	.....	09/06/2016.	10/15/2026.
82620K	AM	5	Siemens Financieringsmat Nt.....	D			1FE	15,942,560	...87.067	13,930,672	16,000,000	15,942,898		338			3.300	3.319	MS.....	155,467	.....	09/06/2016.	09/15/2046.
830505	AR	4	Skandinaviska Enskilda Banken Sr Nt.....	D			1FE	19,986,000	...100.101	20,020,140	20,000,000	19,988,116		2,116			2.625	2.640	MS.....	154,583	262,500	03/08/2016.	03/15/2021.
830505	AT	0	Skandinaviska Enskilda Banken Sr Nt.....	D			1FE	8,463,705	...96.707	8,220,095	8,500,000	8,465,815		2,110			1.875	1.965	MS.....	47,813	.....	09/06/2016.	09/13/2021.
83363R	AA	5	Sociedad Concesionaria Auto Sr Nt.....	C		4	2FE	9,000,000	...103.081	9,277,272	9,000,000	9,000,000					6.223	6.223	JD.....	24,892	560,070	12/17/2003.	12/15/2026.
853250	AB	4	Standard Chartered Bank Sub Bk Nt.....	C			2FE	10,992,500	...102.811	10,281,090	10,000,000	10,116,974		(153,961)			6.400	4.752	MS.....	168,889	640,000	07/14/2010.	09/26/2017.
85771S	AA	4	StatoilHydro ASA Nt.....	C			1FE	29,401,801	...107.371	31,461,821	29,302,000	29,329,458		(11,071)			5.250	5.206	AO.....	324,764	1,538,355	05/13/2009.	04/15/2019.
86960B	AQ	5	Svenska Handelsbanken AB Sr Nt.....	D			1FE	3,987,256	...96.572	3,862,860	4,000,000	3,988,038		782			1.875	1.942	MS.....	23,750	.....	08/31/2016.	09/07/2021.
872456	AA	6	Telecom IT CAP Co Gtd Nt.....	C			3FE	10,000,000	...110.750	11,075,000	10,000,000	10,000,000					7.175	7.175	JD.....	25,910	717,500	06/15/2009.	06/18/2019.
87312@	AC	2	TWE US Fin Co Gtd Sr Nt Ser C2.....	D			2	30,000,000	...105.881	31,764,253	30,000,000	30,000,000					4.380	4.380	JD.....	62,050	1,314,000	12/16/2013.	12/16/2023.
87656X	A*	2	Tate & Lyle Intl Fin PLC Sr Nt.....	D			2Z	50,000,000	...100.015	50,007,500	50,000,000	50,000,000					2.729	2.005	AO.....	241,600	1,123,162	10/29/2015.	10/29/2023.
87927V	AU	2	Telecom Italia Cap Gtd Nt.....	C			3FE	16,216,920	...106.500	17,040,000	16,000,000	16,040,410		(26,216)			6.999	6.810	JD.....	83,988	1,119,840	06/05/2008.	06/04/2018.
87938W	AH	6	Telefonica Emisionies SAU Gtd Nt.....	C			2FE	3,164,580	...108.384	3,251,51													

SCHEDULE D - PART 1

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

E10.43

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			Code	F o r e i g n	Bond CHAR	NAIC Designation		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
88167A	AE	1	LS...	C		...2FE	...	26,928,180	92.193	24,892,029	27,000,000	26,931,310			3,130			3.150	3.180	AO...	378,000		07/18/2016.	10/01/2026.
88167A	AF	8	LS...	C		...2FE	...	41,086,890	85.686	35,559,773	41,500,000	41,090,632			3,742			4.100	4.157	AO...	756,222		10/18/2016.	10/01/2046.
89153V	AL	3	LS...	D		...1FE	...	20,459,870	104.701	20,940,140	20,000,000	20,351,404			(41,858)			3.750	3.474	AO...	168,750	750,000	04/01/2014.	04/10/2024.
902133	AF	4		C		...1FE	...	10,458,130	103.725	9,609,084	9,264,000	9,404,566			(181,592)			6.550	4.459	AO...	151,698	606,792	06/10/2010.	10/01/2017.
902133	AG	2		C		...1FE	...	18,167,040	130.228	20,836,464	16,000,000	17,935,825			(45,671)			7.125	6.090	AO...	285,000	1,140,000	02/11/2011.	10/01/2037.
902133	AK	3		C		...1FE	...	14,537,324	108.010	13,974,308	12,938,000	13,757,359			(187,252)			4.875	3.191	JJ...	290,835	630,728	08/24/2012.	01/15/2021.
902133	AT	4		D		...1FE	...	2,992,710	102.082	3,062,469	3,000,000	2,993,322			612			3.700	3.729	FA...	41,933	60,742	01/25/2016.	02/15/2026.
90351D	AB	3		D		...1FE	...	47,915,240	101.927	48,924,816	48,000,000	47,924,492			7,573			4.125	4.147	MS...	533,500	1,980,000	02/03/2016.	09/24/2025.
915436	AC	3		C		...3FE	...	3,068,574	122.000	3,660,000	3,000,000	3,045,265			(2,753)			7.450	7.244	MN...	21,729	223,500	07/01/2004.	11/26/2027.
92857W	AS	9		C		...2FE	...	31,917,120	107.762	34,483,872	32,000,000	31,975,482			9,158			5.450	5.484	JD...	101,733	1,744,000	06/03/2009.	06/10/2019.
92857W	AZ	3		C		...2FE	...	27,680,920	95.903	26,852,700	28,000,000	27,806,933			30,834			2.500	2.630	MS...	184,722	700,000	09/20/2012.	09/26/2022.
92857W	BD	1		D		...2FE	...	14,153,851	88.480	13,272,030	15,000,000	14,192,378			15,400			4.375	4.736	FA...	240,625	656,250	06/17/2014.	02/19/2043.
928670	AP	3		C		...2FE	...	59,785,200	99.744	59,846,400	60,000,000	59,960,726			43,783			1.600	1.675	MN...	109,333	960,000	11/13/2012.	11/20/2017.
92936M	AC	1		C		...2FE	...	29,926,300	102.253	30,675,900	30,000,000	29,954,884			7,020			3.625	3.655	MS...	344,375	1,087,500	09/06/2012.	09/07/2022.
950399	AA	3	LS...	C		...4FE	...	9,615,000	100.500	9,045,000	9,000,000	9,256,156			(45,815)			8.000	6.517	FA...	300,000	720,000	08/09/2013.	02/01/2019.
984245	AM	2		D	...4	...4FE	...	725,000	107.260	777,635	725,000	725,000						8.500	8.500	MS...	16,776	30,813	03/17/2016.	03/23/2021.
A8688@	AA	7		C		...1	...	25,000,000	99.999	24,999,750	25,000,000	25,000,000						2.823	2.011	JD...	27,166	596,593	12/18/2012.	12/18/2017.
D2736#	AH	2		D		...2	...	34,000,000	110.424	37,544,216	34,000,000	34,000,000						6.140	6.140	AO...	521,900	2,087,600	10/01/2010.	10/01/2020.
D2736#	AL	3		D		...2	...	11,909,137	102.165	12,259,805	12,000,000	11,956,443			18,190			3.800	3.968	AO...	112,733	456,000	04/02/2014.	04/02/2019.
D8563#	AA	2		B		...2	...	47,958,600	118.915	41,896,057	35,231,950	35,231,950					(1,155,750)	5.736	5.736	MN...	308,749	2,166,079	05/06/2011.	05/06/2021.
D8563#	AB	0		B		...2	...	12,168,600	124.849	11,160,803	8,939,450	8,939,450					(293,250)	5.780	5.780	MN...	78,940	553,818	05/06/2011.	05/06/2023.
F1840#	AA	0		B		...1	...	48,928,500	100.516	47,570,850	47,326,500	47,326,500					(1,602,000)	1.839	1.839	MS...	220,001	544,938	02/29/2016.	03/30/2026.
F3166#	AA	2		C		...1	...	15,000,000	100.192	15,028,856	15,000,000	15,000,000						2.650	2.650	MS...	117,042	397,500	03/15/2012.	03/15/2017.
F3166#	AB	0		C		...1	...	10,000,000	101.640	10,164,009	10,000,000	10,000,000						3.100	3.100	MS...	91,278	310,000	03/15/2012.	03/15/2019.
F3166#	AC	8		C		...1	...	8,000,000	100.043	8,003,454	8,000,000	8,000,000						1.840	1.840	MN...	22,898	147,200	11/05/2013.	05/05/2017.
G0369@	AK	2		D		...2FE	...	40,000,000	107.731	43,092,562	40,000,000	40,000,000						5.180	5.180	JD...	149,644	2,072,000	12/05/2011.	12/05/2021.
G0369@	AQ	9		D		...2FE	...	20,000,000	107.258	21,451,505	20,000,000	20,000,000						5.000	5.000	AO...	250,000	1,000,000	10/01/2012.	10/01/2022.
G0369@	AV	8		D		...2FE	...	10,000,000	107.129	10,712,906	10,000,000	10,000,000						4.990	4.990	MN...	48,514	499,000	11/26/2013.	11/26/2023.
G0566*	AB	5		B	...4	...2FE	...	41,199,300	106.357	35,435,892	33,318,000	33,318,000					(6,469,200)	4.101	4.100	JD...	3,795	1,420,129	06/27/2013.	06/30/2025.
G0566*	AC	3		B	...4	...2FE	...	23,780,400	100.025	17,280,319	17,276,000	17,276,000					(3,354,400)	2.761	2.803	JD...	1,307	505,109	07/24/2014.	06/29/2029.
G0566*	AD	1		B	...4	...2FE	...	41,684,050	100.000	41,339,000	41,339,000	41,339,000					(345,050)	2.861	2.861	JD...	3,285	115,543	11/23/2016.	12/31/2029.
G0754#	AD	9		D		...2	...	11,000,000	109.197	12,011,654	11,000,000	11,000,000						5.640	5.640	MS...	179,227	620,400	03/17/2011.	03/17/2021.
G0977*	AA	0		D		...2	...	10,000,000	102.706	10,270,632	10,000,000	10,000,000						4.510	4.510	MS...	126,531	451,000	03/30/2011.	03/30/2018.
G0977*	AB	8		D		...2	...	10,000,000	108.000	10,800,011	10,000,000	10,000,000						5.130	5.130	MS...	143,925	513,000	03/30/2011.	03/30/2021.
G0977*	AC	6		D		...2	...	5,160,350	109.755	5,487,759	5,000,000	5,113,089			(15,212)			5.250	4.826	MS...	66,354	262,500	09/19/2013.	03/30/2023.
G0977*	AE	2		D		...2	...	30,167,337	103.306	30,991,942	30,000,000	30,094,906			(23,266)			3.930	3.838	MS...	311,125	1,179,000	09/26/2013.	09/26/2020.
G1696#	AY	2		C		...2	...	6,054,360	100.878	6,052,670	6,000,000	6,045,421			(8,939)			2.930	2.669	JJ...	81,063	87,900	05/12/2016.	01/15/2020.
G1696#	BB	1		C		...2	...	11,000,000	103.449	11,379,379	11,000,000	11,000,000						4.050	4.050	MN...	56,925	445,500	05/15/2014.	05/15/2025.
G1696#	BH	8		..		...2	...	37,569,000	102.677	37,794,961	36,809,500	36,809,500					(1,207,500)	1.820	1.820	MN...	78,159	694,043	11/19/2015.	11/19/2022.
G1745*	AG	6		B		...2FE	...	15,238,000	101.981	12,584,497	12,340,000	12,340,000					(2,396,000)	4.050	4.050	AO...	102,731	534,296	04/17/2013.	04/17/2023.
G1745*	AJ	0		B		...2FE	...	30,476,000	99.080	24,452,904	24,680,000	24,680,000					(4,792,000)	4.480	4.480	AO...	227,275	1,182,048	04/17/2013.	04/17/2028.
G1745*	AM	3		B		...2FE	...	15,294,600	97.847	10,866,891	11,106,000	11,106,000					(2,156,400)	4.510	4.510	JD...	22,261	540,293	06/17/2014.	06/15/2029.
G1745*	AS	0		B		...2Z	...	15,066,000	98.055	14,520,051	14,808,000	14,808,000					(258,000)	2.910	2.910	MN...	61,046		11/10/2016.	11/10/2031.

SCHEDULE D - PART 1

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

E10.44

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
G1981@	AA	0	Cayman Turtle Farm Ltd Gtd Sr Nt.....	D		4	1Z	5,169,753	104.329	5,393,528	5,169,753	5,169,753					4.850	4.880	MJSD.	20,894	250,733	03/12/2004.	03/01/2019.
G2370Y	AB	2	Consolidated Minerals LTD 1st Lien Nt.....	D			6FE	954,303	77.500	1,865,084	2,406,560	954,303		22,739	791,235		10.000	22.104	MN.	30,750	249,200	11/15/2016.	05/15/2020.
G2479@	AA	7	Covent Garden Group Holdings Sr Nt Ser A.....	B			1FE	47,250,000	109.201	40,426,274	37,020,000	37,020,000				(10,230,000)	3.630	3.630	JD.	55,993		12/19/2016.	12/16/2024.
G2615@	AA	2	DCC plc Sr Nt Ser A.....	D			2	20,236,208	101.627	20,325,497	20,000,000	20,118,604		(33,444)			3.410	3.220	AO.	125,033	682,000	04/25/2013.	04/25/2020.
G2615@	AB	0	DCC plc Sr Nt Ser B.....	D			2	14,000,000	102.976	14,416,697	14,000,000	14,000,000					4.040	4.040	AO.	103,693	565,600	04/25/2013.	04/25/2023.
G27649	AG	0	Digicel Limited Sr Nt.....	D			4FE	655,313	90.163	608,600	675,000	657,952		2,102			6.750	7.258	MS.	15,188	45,563	09/22/2015.	03/01/2023.
G2956@	AP	6	ABP Acq UK Ltd Sr Nt Ser A.....	B			2FE	15,245,000	107.121	13,218,788	12,340,000	12,340,000				(2,396,000)	3.430	3.430	MS.	115,221	464,473	09/23/2015.	09/23/2025.
G4035E	AA	1	Gold Fields Orogen Hold Sr Nt.....	D			3FE	355,600	98.300	393,200	400,000	367,784		7,198			4.875	7.365	AO.	4,550	19,500	04/01/2015.	10/07/2020.
G4588#	BA	8	Intermediate Capital Group Plc Sr Nt Ser.....	D			2	25,007,050	103.115	25,778,643	25,000,000	25,002,354		(1,645)			5.150	5.144	MN.	189,549	1,287,500	05/08/2013.	05/08/2018.
G4588#	BC	4	Intermediate Capital Group Plc Sr Nt Ser.....	D			2	29,972,959	103.129	30,938,586	30,000,000	29,981,517		4,991			4.520	4.540	MN.	188,333	1,356,000	05/11/2015.	05/11/2020.
G4622#	AE	9	Howard de Walden Sr Nt Ser B.....	C			1	30,000,000	106.368	31,910,260	30,000,000	30,000,000					4.320	4.321	JJ.	594,000	1,296,000	09/16/2011.	09/16/2021.
G5241#	AD	9	Kerry Group Financial Services Sr Nt.....	D			2	45,000,000	100.129	45,057,957	45,000,000	45,000,000					4.370	4.370	JJ.	879,463	1,966,500	01/20/2010.	01/20/2017.
G5963#	AC	7	Meggitt plc Sr Nt.....	D			2	35,000,000	101.888	35,660,692	35,000,000	35,000,000					4.620	4.620	AO.	386,283	1,617,000	10/05/2010.	10/05/2017.
G5963#	AH	6	Meggitt plc Sr Nt Ser B.....	D			2	15,000,000	98.010	14,701,457	15,000,000	15,000,000					3.600	3.600	JJ.	262,500		07/06/2016.	07/06/2026.
G6037A	AA	2	Metalloinvest Finance LT Nt.....	D			3FE	1,601,125	104.928	1,783,769	1,700,000	1,631,286		18,001			5.625	7.023	AO.	19,656	95,625	04/14/2015.	04/17/2020.
G6177#	AA	1	Inchcape plc Sr Nt.....	D			2	23,571,429	101.544	23,935,334	23,571,429	23,571,429					5.940	5.940	MN.	147,793	1,400,143	05/23/2007.	05/23/2017.
G6596#	AA	4	North West Elec Networks PLC Gtd Sr Nt S.....	B			2	18,804,000	111.652	16,533,448	14,808,000	14,808,000				(2,875,200)	4.070	4.070	JD.	18,415	660,952	12/18/2014.	12/20/2029.
G6710E	AL	4	Odebrecht Finance LTD Sr Nt.....	D			4FE	2,191,569	58.250	2,097,000	3,600,000	2,197,606		4,599			7.125	11.912	JD.	3,563	217,313	07/22/2016.	06/26/2042.
G6710E	AQ	3	Odebrecht Finance LTD Sr Nt.....	D			4FE	573,900	57.696	415,411	720,000	582,728		5,882			5.250	7.562	JD.	420	37,800	09/01/2015.	06/27/2029.
G6970*	AE	6	Peel Ports Finance Sr Nt.....	B			2FE	75,430,130	100.088	56,702,795	56,652,940	56,652,940				(11,000,036)	2.869	3.008	JAJO.	402,059	1,945,796	12/09/2013.	01/02/2025.
G7770#	AA	0	Sage Group plc Nt Ser D.....	D			2	5,004,574	100.335	5,016,731	5,000,000	5,001,337		(938)			2.600	2.580	MN.	14,806	130,000	05/20/2013.	05/20/2018.
G8781#	AA	5	Thames Water Util Cayman Fin Sr Nt Ser 1.....	D			1	20,000,000	103.635	20,726,972	20,000,000	20,000,000					3.870	3.870	FA.	266,600	774,000	02/27/2012.	02/27/2022.
G8781#	AD	9	Thames Water Util Cayman Fin Sr Nt Ser B.....	D			2S	25,000,000	103.977	25,994,169	25,000,000	25,000,000					4.690	4.690	FA.	403,861	1,172,500	02/27/2012.	02/27/2019.
G8967#	AR	4	Triton Container Intl Ltd Sr Sec Nt Ser.....	C		4	2FE	50,089,888	95.967	47,983,554	50,000,000	50,054,594		(17,634)			3.230	3.191	MS.	408,236	1,615,000	03/05/2015.	03/31/2022.
G9006@	AJ	5	Transmission Fin DAC Sr Sec Nt Ser 9.....	B			2	21,825,300	97.643	19,511,251	19,982,300	19,982,300				(1,843,000)	1.690	1.690	MN.	53,469	178,869	05/04/2016.	05/04/2026.
G9160@	AA	6	UK Power Network Serv Hldg Ltd Nt.....	C			2	27,000,000	106.926	28,870,039	27,000,000	27,000,000					5.000	5.000	JD.	63,750	1,350,000	12/14/2011.	12/14/2021.
G9284#	AY	3	Vitol Finance Ltd Sr Nt.....	C			2	25,000,000	105.823	26,455,693	25,000,000	25,000,000					5.740	5.740	JJ.	609,875	1,435,000	07/28/2011.	07/28/2021.
G9300#	AB	3	Gas Networks Ireland Nt.....	D			1	10,000,000	109.461	10,946,060	10,000,000	10,000,000					6.740	6.740	MS.	170,372	674,000	08/01/2015.	03/31/2019.
H4777*	AA	3	SBM Deep Panuke SA Prvt Pl Sr Nt.....	C		4	2FE	24,788,360	95.897	23,656,699	24,668,889	24,755,949		(15,480)			3.500	3.367	JD.	38,374	863,411	10/31/2014.	12/15/2021.
K3752#	AG	3	Copenhagen Airports A/S Sr Nt.....	D			2	9,481,650	102.595	10,259,466	10,000,000	9,629,629		46,590			4.010	4.665	FA.	143,692	401,000	08/22/2013.	08/22/2023.
K3752#	AH	1	Copenhagen Airports A/S Sr Nt.....				2	24,861,379	105.131	24,541,743	23,343,991	23,343,991				(671,378)	2.350	2.350	FA.	188,957	575,657	08/27/2015.	08/27/2025.
K7802#	AP	4	Royal Greenland A/S Sr Nt.....	C			1	10,000,000	111.941	11,194,072	10,000,000	10,000,000					7.100	7.100	FA.	246,528	710,000	08/26/2009.	08/26/2019.
K7802#	AR	0	Royal Greenland A/S Sr Nt Ser A.....	C			1	41,204,181	102.867	42,175,660	41,000,000	41,175,820		(26,146)			3.620	3.539	MN.	181,402	1,484,200	11/17/2015.	11/17/2022.
L0175#	AD	4	Alpha Trains Finance SA Sr Nt.....	B			2Z	48,992,400	100.000	48,904,050	48,904,050	48,904,050				(88,350)			JD.			12/14/2016.	12/31/2028.
L6388F	AL	6	Millicom Intl Cellular Sr Nt.....	D			3FE	784,310	105.428	772,787	733,000	772,410		(4,408)			6.625	5.337	AO.	10,252	48,561	04/10/2015.	10/15/2021.
L7272@	AC	5	Oriflame Cosmetics Global SA Sr Nt Ser C.....	D			3	5,000,000	101.588	5,079,421	5,000,000	5,000,000					5.460	5.460	JJ.	127,400	273,000	06/27/2014.	07/13/2021.
L7272@	AD	3	Oriflame Cosmetics Global SA Sr Nt Ser D.....	D			3	15,000,000	99.728	14,959,252	15,000,000	15,000,000					5.610	5.610	JJ.	392,700	841,500	06/27/2014.	07/13/2023.
L7272@	AG	6	Oriflame Cosmetics Global SA Sr Nt Ser C.....	D			3	30,000,000	105.225	31,567,569	30,000,000	30,000,000					6.490	6.490	AO.	383,992	1,947,000	06/27/2014.	04/20/2020.
L78043	AA	1	Puma Energy Holdings Sr Nt.....	D			3FE	1,557,500	103.406	1,551,090	1,500,000	1,542,599		(5,099)			6.750	5.956	FA.	42,188	101,250	04/09/2015.	02/01/2021.
L8038*	AA	4	SBM Baleia Priv Pl Nt.....	C		4	3FE	12,820,800	89.539	11,479,654	12,820,800	12,820,800					5.500	5.538	MJSD.	31,340	705,144	10/31/2012.	09/15/2027.
L8367#	AA	1	Shurgard Luxembourg Sarl Sr Nt Ser A.....				2	18,918,690	105.218	15,492,090	14,723,800	14,760,088		(9,433)		(482,367)	2.670	2.613	JD.	1,092	404,134	07/24/2014.	07/24/2021.
L8367#	AB	9	Shurgard Luxembourg Sarl Sr Nt Ser B.....				2	14,810,400	107.018	12,380,637	11,568,700	11,568,700				(379,500)	3.110	3.110	JD.	999	369,861	07/24/2014.	07/24/2024.
L9116P	AE	3	Tonon Luxembourg SA 1st Lien Nt.....	D			6FE	1,635,258	42.138	1,322,278	3,138,000	1,322,278		(241,293)	85,470		10.500	24.438	MN.		(164,745)	06/16/2015.	05/14/2024.

SCHEDULE D - PART 1

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

E10.45

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
L9183M	AD	0	TMK OAO Sr Nt.....	.....	D	.....	.....	4FE	.....	2,061,263	...103.500	2,458,125	2,375,000	2,151,497	.....	.....55,259	.....	.....	.....6.750	10.218	AO.....	39,188	160,313	11/02/2015.	04/03/2020.
M2R15V	AA	5	Albaraka Turk Katilim BA Sr Nt.....	.....	D	.....	.....	3FE	.....	865,190	...99.580	856,388	860,000	863,294	.....	.....(1,189)	.....	.....	.....6.250	6.082	JD.....	149	53,750	04/14/2015.	06/30/2019.
M8933F	AF	4	Turkiye IS Bankasi AS Sub Nt.....	.....	D	.....	.....	3FE	.....	503,750	...95.375	476,875	500,000	503,041	.....	.....(428)	.....	.....	.....6.000	5.875	AO.....	5,583	30,000	04/09/2015.	10/24/2022.
N1492@	AA	4	Boskalis Finance BV Sr Nt.....	.....	D	.....	.....	2	.....	2,000,000	...101.751	2,035,015	2,000,000	2,000,000	.....	.....	.....	.....	.....5.190	5.190	JJ.....	45,845	103,800	07/22/2010.	07/22/2017.
N1492@	AB	2	Boskalis Finance BV Sr Nt.....	.....	D	.....	.....	2	.....	12,000,000	...109.442	13,133,038	12,000,000	12,000,000	.....	.....	.....	.....	.....5.760	5.760	JJ.....	305,280	691,200	07/22/2010.	07/22/2020.
N1492@	AE	6	Boskalis Finance BV Sr Nt.....	.....	D	.....	.....	2	.....	13,000,000	...100.622	13,080,832	13,000,000	13,000,000	.....	.....	.....	.....	.....3.660	3.660	JJ.....	210,145	475,800	07/22/2013.	07/22/2023.
N3386#	AN	9	Fugro NV Sr Nt Ser B.....	.....	D	.....	.....	3	.....	4,556,243	...93.600	5,302,792	5,665,380	4,715,982	.....	.....153,663	.....	.....	.....5.780	10.440	FA.....	121,888	535,268	12/17/2015.	08/17/2021.
N4281@	BS	3	Koninklijke Vopak NV Nt.....	.....	D	.....	.....	2	.....	22,000,000	...99.659	21,925,037	22,000,000	22,000,000	.....	.....	.....	.....	.....3.740	3.740	JD.....	27,427	822,800	12/19/2012.	06/19/2023.
N4281@	BV	6	Koninklijke Vopak NV Nt.....	.....	D	.....	.....	2	.....	16,000,000	...98.615	15,778,363	16,000,000	16,000,000	.....	.....	.....	.....	.....3.890	3.890	JD.....	20,747	622,400	12/19/2012.	06/19/2025.
N4282*	AE	6	FrieslandCampina Sr Nt Ser B.....	.....	D	.....	.....	2	.....	54,000,000	...104.189	56,262,224	54,000,000	54,000,000	.....	.....	.....	.....	.....4.010	4.012	FA.....	739,845	2,165,400	08/30/2012.	08/30/2022.
N54468	AD	0	MARFRIG Holding Europe Sr Nt.....	.....	D	.....	.....	4FE	.....	1,146,838	...103.392	1,318,248	1,275,000	1,193,017	.....	.....27,470	.....	.....	.....6.875	9.832	JD.....	1,704	75,625	06/22/2016.	06/24/2019.
N6777#	AG	4	Overseas Assistance Fin BV Sr Nt.....	.....	D	.....	.....	4	.....	36,023,320	...96.726	34,057,216	35,210,000	35,814,206	.....	.....(122,000)	.....	.....	.....5.000	4.566	JD.....	4,890	1,817,538	04/02/2015.	03/30/2024.
N7334#	AT	0	Wereldhave NV Sr Nt Ser A.....	.....	D	.....	.....	2	.....	25,000,000	...106.080	26,520,124	25,000,000	25,000,000	.....	.....	.....	.....	.....4.610	4.610	JD.....	54,424	1,152,500	12/14/2015.	12/14/2025.
N7660#	AM	9	SHV Nederland BV Sr Nt.....	.....	D	.....	.....	2	.....	50,000,000	...106.238	53,118,877	50,000,000	50,000,000	.....	.....	.....	.....	.....4.420	4.420	MS.....	570,917	2,210,000	03/28/2012.	03/28/2022.
N9146#	AB	3	Van Oord Fin BV Gtd Sr Nt Ser F.....	.....	D	.....	.....	2	.....	10,000,000	...108.373	10,837,285	10,000,000	10,000,000	.....	.....	.....	.....	.....5.410	5.410	AO.....	106,697	541,000	04/20/2011.	04/20/2021.
N9417J	AB	7	VTR Finance BV Secured Nt.....	.....	D	.....	.....	4FE	.....	1,190,338	...103.250	1,243,130	1,204,000	1,190,160	.....	.....1,829	.....	.....	.....6.875	7.068	JJ.....	38,168	75,041	03/10/2016.	01/15/2024.
P2253T	JE	0	Cemex SAB DE CV 1st Lien Nt.....	.....	D	.....	.....	4FE	.....	263,340	...101.430	304,290	300,000	265,895	.....	.....2,555	.....	.....	.....5.700	7.619	JJ.....	8,075	8,550	02/24/2016.	01/11/2025.
P2894N	AC	1	Columbus Intl Inc Sr Nt.....	.....	D	.....	.....	3FE	.....	775,344	...103.800	752,550	725,000	762,569	.....	.....(6,288)	.....	.....	.....7.375	5.973	MS.....	13,516	53,469	04/15/2015.	03/30/2021.
P3642B	BF	2	Grupo Elektra Sab De CV Sr Nt.....	.....	D	.....	.....	3FE	.....	399,322	...100.300	385,152	384,000	391,841	.....	.....(3,099)	.....	.....	.....7.250	5.891	FA.....	11,213	27,840	04/22/2015.	08/06/2018.
P4833J	AA	4	Geopark Latin Amer Chile 1st Lien Nt.....	.....	D	.....	.....	4FE	.....	538,261	...92.500	559,625	605,000	547,019	.....	.....6,999	.....	.....	.....7.500	11.149	FA.....	17,646	7,875	12/09/2016.	02/11/2020.
P57908	AF	5	Mexichem SAB DE CV Sr Nt.....	.....	D	.....	.....	2FE	.....	776,031	...90.001	720,008	800,000	776,058	.....	.....31	.....	.....	.....5.875	6.094	MS.....	13,578	33,781	11/17/2016.	09/17/2044.
P6460M	AJ	3	Mastellone Hermanos SA Sr Nt.....	.....	D	.....	.....	4FE	.....	1,674,496	...108.130	1,898,778	1,756,014	1,691,512	.....	.....9,783	.....	.....	.....12.625	13.745	JJ.....	109,617	221,697	04/08/2015.	07/03/2021.
P6638M	AA	9	Metalsa SA DE CV Sr Nt.....	.....	D	.....	.....	3FE	.....	417,000	...95.859	407,401	425,000	418,449	.....	.....857	.....	.....	.....4.900	5.189	AO.....	3,876	20,825	04/14/2015.	04/24/2023.
P8704L	AA	6	Sixsigma Networks Mexico Sr Nt.....	.....	D	.....	.....	4FE	.....	1,092,938	...93.351	1,003,523	1,075,000	1,089,490	.....	.....(2,244)	.....	.....	.....8.250	7.863	MN.....	13,303	88,688	02/24/2016.	11/07/2021.
P989MJ	AY	7	YPF Sociedad Anonima Sr Nt.....	.....	D	.....	.....	4FE	.....	1,552,208	...103.750	1,540,688	1,485,000	1,547,342	.....	.....(3,507)	.....	.....	.....8.750	7.878	AO.....	31,402	109,156	09/26/2016.	04/04/2024.
Q1297#	AE	8	CSL Finance Pty Ltd Sr Nt Ser A.....	.....	B	.....	.....	1	.....	23,632,200	...102.589	20,499,716	19,982,300	19,982,300	.....	.....	.....	.....(655,500)	1.650	1.650	NOV.....	44,877	340,304	11/12/2014.	11/12/2022.
Q2308*	AA	5	Charter Hall Retail Mgmt Ltd Sr Gtd Nt.....	.....	D	.....	.....	2FE	.....	7,500,000	...98.178	7,363,360	7,500,000	7,500,000	.....	.....	.....	.....	.....3.550	3.550	JJ.....	117,594	266,250	07/22/2015.	07/22/2027.
Q2308*	AB	3	Charter Hall Retail Mgmt Ltd Sr Nt Ser A.....	.....	D	.....	.....	2FE	.....	16,000,000	...100.704	16,112,663	16,000,000	16,000,000	.....	.....	.....	.....	.....3.760	3.760	MN.....	81,884	300,800	05/12/2016.	05/12/2026.
Q2887#	AA	0	Goodman Property Trust Sr Sec Nt Ser A.....	.....	D	.....	.....	2FE	.....	8,000,000	...99.145	7,931,576	8,000,000	8,000,000	.....	.....	.....	.....	.....3.460	3.460	JD.....	12,302	276,800	06/15/2015.	06/15/2025.
Q3507#	AC	4	Energy Ptnrship Sr Nt Ser C.....	.....	D	.....	.....	2	.....	48,000,000	...99.462	47,741,819	48,000,000	48,000,000	.....	.....	.....	.....	.....3.390	3.390	FA.....	569,520	1,627,200	02/25/2015.	02/25/2022.
Q3629#	AF	0	ETSA Utilities Finance Pty Ltd Sr Nt.....	.....	D	.....	.....	1	.....	6,000,000	...101.052	6,063,099	6,000,000	6,000,000	.....	.....	.....	.....	.....3.290	3.290	JD.....	14,805	197,400	06/04/2014.	06/04/2022.
Q3629#	AL	7	ETSA Utilities Finance Pty Ltd Sr Nt Ser.....	.....	D	.....	.....	1FE	.....	6,000,000	...95.624	5,737,428	6,000,000	6,000,000	.....	.....	.....	.....	.....3.060	3.060	FA.....	71,910	1,910	08/10/2016.	08/10/2026.
Q3958@	AA	4	Goodman Australia Indust Fund Sr Nt Ser.....	.....	D	.....	.....	2	.....	23,000,000	...109.048	25,081,003	23,000,000	23,000,000	.....	.....	.....	.....	.....5.260	5.260	JD.....	57,129	1,209,800	12/14/2011.	12/14/2021.
Q3958@	AF	3	Goodman Australia Indust Fund Sr Nt Ser.....	.....	D	.....	.....	2	.....	50,000,000	...105.684	52,841,980	50,000,000	50,000,000	.....	.....	.....	.....	.....4.510	4.510	JD.....	106,486	2,255,000	12/14/2012.	12/14/2022.
Q6235#	AE	2	Mirvac Group Fin Ltd Gtd Sr Nt Ser E.....	.....	D	.....	.....	2FE	.....	32,000,000	...106.418	34,053,860	32,000,000	32,000,000	.....	.....	.....	.....	.....4.440	4.440	JD.....	51,307	1,420,800	12/18/2013.	12/18/2022.
Q6634@	AK	7	Newcastle Coal Infra Grp Ltd Ser 2014A G.....	.....	D	.....	.....	2FE	.....	30,000,000	...105.574	31,672,308	30,000,000	30,000,000	.....	.....	.....	.....	.....5.670	5.670	MN.....	222,075	1,701,000	01/15/2014.	11/14/2023.
Q6646*	AC	3	New Term Fing Co Pty Ltd Sr Sec Nt Ser C.....	.....	D	.....	.....	2	.....	11,000,000	...99.014	10,891,500	11,000,000	11,000,000	.....	.....	.....	.....	.....3.980	3.980	MS.....	130,124	436,584	09/15/2015.	09/14/2030.
Q7134#	AD	4	Arrium Ltd Sr Nt Ser B.....	.....	D	.....	.....	6	.....	28,000,000	...70.000	28,000,000	40,000,000	28,000,000	.....	.....	.....	.....	.....5.610	5.610	JD.....	.....	.....	06/28/2011.	06/28/2021.
Q7160#	AE	9	Orica Finance Ltd Sr Nt.....	.....	D	.....	.....	2	.....	20,000,000	...105.456	21,091,150	20,000,000	20,000,000	.....	.....	.....	.....	.....4.530	4.530	AO.....	166,100	906,000	10/25/2010.	10/25/2020.
Q7160#	AH	2	Orica Finance Ltd Sr Nt.....	.....	D	.....	.....	2	.....	4,000,000	...119.077	4,763,088	4,000,000	4,000,000	.....	.....	.....	.....	.....5.900	5.900	AO.....	43,267	236,000	10/25/2010.	10/25/2030.
Q7450@	AA	8	Perth Airport Pty Ltd Sr Nt.....	.....	D	.....	.....	2	.....	14,000,000	...105.501	14,770,080	14,000,000	14,000,000	.....	.....	.....	.....	.....4.470	4.470	JJ.....	269,442	625,800	07/26/2012.	07/26/2022.
Q7450@	AF	7	Perth Airport Pty Ltd Sr Sec Nt Ser F.....	.....	D	.....	.....	2FE	.....	12,000,000	...97.263	11,671,551	12,000,000	12,000,000	.....	.....	.....	.....	.....3.600	3.600	JJ.....	206,400	432,000	07/09/2015.	07/09/2027.

SCHEDULE D - PART 1

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

1		2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates				
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22		
CUSIP Identification		Description		Code	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
Q7740#	AA	6	Precinct Properties NZ Ltd Sr Sec Nt Ser.....	.....	D	.....	2	25,000,000	103.955	25,988,712	25,000,000	25,000,000					4.130	4.130	JJ.....	441,681	1,032,500	01/23/2015.	07/27/2025.		
Q7794#	AF	0	QPH Fin Co Pty Ltd Gtd Sr Sec Nt.....	.....	B	.....	2FE	20,501,800	111.335	17,655,076	15,857,600	15,857,600				(171,600)	6.280	6.280	FA.....	378,979	1,019,897	08/14/2014.	08/14/2029.		
Q9194*	AA	7	Transurban Queensland Fin Pty Sr Sec Nt.....	.....	D	.....	2FE	20,000,000	102.781	20,556,249	20,000,000	20,000,000					4.160	4.160	MS.....	228,800	832,000	09/22/2015.	09/22/2025.		
Q9326#	AD	8	University Of Melbourne Sr Nt Ser D.....	.....	D	.....	1FE	7,000,000	100.549	7,038,453	7,000,000	7,000,000					4.360	4.360	FA.....	113,602	152,600	02/17/2016.	02/17/2046.		
Q9396#	AL	5	Victoria Pwr Netwk Fin Pty Ltd Sr Nt Ser.....	.....	D	.....	1Z	15,000,000	93.792	14,068,802	15,000,000	15,000,000					2.860	2.860	AO.....	94,142		10/12/2016.	10/12/2026.		
R8047#	AA	3	Solveig Gas Norway AS Priv Pl.....	.....	D	.....	2FE	38,000,000	100.477	38,181,172	38,000,000	38,000,000					4.000	4.000	JD.....	4,222	1,520,000	06/27/2012.	12/30/2027.		
W0805#	AM	0	Assa Abloy Financial Svcs AB Sr Nt Ser L.....	.....	D	.....	1	23,000,000	101.893	23,435,370	23,000,000	23,000,000					3.480	3.481	MN.....	100,050	800,400	08/09/2012.	08/09/2022.		
W2710@	AA	8	Ellevio AB Sr Sec Nt Ser 2.....	.....	B	.....	2Z	47,422,889	99.191	46,022,135	46,397,470	46,397,470				(1,025,419)	2.520	2.520	AO.....	211,108		10/26/2016.	10/26/2026.		
3299999.		Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....								22,851,731,682	XXX	23,266,591,418	22,345,218,016	22,574,329,834	(241,293)	(38,524,178)	24,361,873	(58,292,296)	XXX	XXX	XXX	261,535,202	918,402,679	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																									
000759	CV	0	American Business Fin Svcs Inc RMBS Ser.....	.....	.....	4	5FM	3,502,894	79.704	2,889,736	3,625,566	3,502,894					5.902	6.367	MON...	17,832	200,752	09/19/2002.	09/15/2033.		
00253C	HH	3	Aames Mtg Tr RMBS Ser 2001-4 CI A4.....	.....	.....	4	1FM	769,655	106.712	811,809	760,751	770,651		(9,995)			6.530	6.047	MON...	4,140	49,680	11/30/2001.	04/25/2031.		
00253C	HK	6	Aames Mtg Tr RMBS Ser 2001-4 CI M1.....	.....	.....	4	5FM	498,773	81.390	397,025	487,804	502,239		2,241			7.150	6.670	MON...	2,907	31,971	11/30/2001.	01/25/2032.		
00253C	HS	9	Aames Mtg Tr RMBS Ser 2002-1 CI M1.....	.....	.....	4	1FM	205,603	47.707	285,161	597,736	205,603					5.721	26.528	MON...	2,850	27,034	03/14/2002.	06/25/2032.		
00442M	AA	5	ACE Securities Corp RMBS Ser 2006-SD2 CI.....	.....	.....	4	1FM	167,166	99.805	166,788	167,113	167,119		5			1.056	1.053	MON...	24	1,317	05/22/2007.	12/25/2045.		
00764M	BD	8	Aegis ABS Trust RMBS Ser 2004-1 CI M1.....	.....	.....	4	1FM	4,702,773	94.729	4,454,895	4,702,773	4,702,773					1.776	1.783	MON...	1,160	71,371	01/15/2004.	04/25/2034.		
00764M	BT	3	Aegis ABS Trust RMBS Ser 2004-2 CI M1.....	.....	.....	4	1FM	13,518,390	98.128	14,617,484	14,896,298	13,837,205		76,669			1.656	2.669	MON...	3,426	207,952	11/06/2012.	06/25/2034.		
02146P	AF	2	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	.....	4	1FM	21,127,156	94.586	20,544,210	21,720,070	21,127,156					2.966	3.312	MON...	53,684	706,625	07/21/2006.	08/25/2036.		
02147B	AA	3	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	.....	4	4FM	2,134,032	67.131	1,766,406	2,631,275	2,134,032					6.000	11.843	MON...	13,156	148,659	10/02/2007.	04/25/2037.		
02147J	AE	8	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	.....	4	1FM	5,720,691	81.564	6,121,200	7,504,754	5,720,691					6.000	13.190	MON...	37,524	425,908	02/13/2007.	02/25/2047.		
02147L	AN	3	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	.....	4	1FM	4,443,608	69.964	4,557,166	6,513,578	4,443,608					6.250	17.756	MON...	33,925	361,975	10/24/2006.	05/25/2036.		
02148J	AJ	6	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	.....	4	1FM	2,239,210	95.484	2,524,152	2,643,529	2,239,210					6.000	10.620	MON...	13,218	149,460	02/09/2007.	01/25/2037.		
02149H	AW	0	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	.....	4	3FM	7,571,334	84.837	7,557,157	8,907,887	7,571,334					5.750	10.070	MON...	42,684	487,997	01/26/2007.	03/25/2037.		
02660T	BQ	5	American Home Mtg Inv Tr RMBS Ser 2004-3.....	.....	.....	4	1FM	1,129,093	101.148	1,155,957	1,142,843	1,135,659		253			4.820	4.992	MON...	4,590	55,085	11/10/2004.	10/25/2034.		
02660T	ER	0	American Home Mtg Inv Tr RMBS Ser 2005-2.....	.....	.....	4	1FM	2,129,994	98.918	2,117,128	2,140,294	2,131,153		62			5.064	5.139	MON...	9,032	95,850	08/26/2005.	09/25/2035.		
02660T	GB	3	American Home Mtg Inv Tr RMBS Ser 2005-3.....	.....	.....	4	3FM	1,060,337	93.578	992,239	1,060,337	1,060,337					5.120	5.117	MON...	4,524	46,116	09/14/2005.	09/25/2035.		
026935	AR	7	American Home Mtg Inv Tr RMBS Ser 2007-3.....	.....	.....	4	1FM	479,600	92.088	441,654	479,600	479,600					1.456	1.461	MON...	95	5,668	06/01/2007.	09/25/2027.		
03072S	FY	6	Amerquest Mtg Sec Inc RMBS Ser 2003-5 C.....	.....	.....	4	1FM	803,203	101.076	811,876	803,237	801,122		(695)			4.200	4.201	MON...	2,811	33,226	04/02/2003.	04/25/2033.		
03072S	FZ	3	Amerquest Mtg Sec Inc RMBS Ser 2003-5 C.....	.....	.....	4	1FM	1,534,069	22.824	548,279	2,402,258	548,279		(66,725)			4.200	9.955	MON...	8,407	21,921	07/29/2004.	04/25/2033.		
03215P	BN	8	Amresco Resdntl Sec Mtg Loan RMBS Ser 199.....	.....	.....	4	1FM	87,083	99.610	87,152	87,493	87,049					7.610	7.726	MON...	555	6,250	11/21/2000.	03/25/2027.		
040104	BF	7	Argent Securities Inc RMBS Ser 2003-W3 C.....	.....	.....	4	1FM	767,026	88.743	677,071	762,960	765,105		(99)			1.881	1.857	MON...	196	12,397	10/04/2005.	09/25/2033.		
040104	BW	0	Argent Securities Inc RMBS Ser 2003-WD C.....	.....	.....	4	1FM	551,984	100.808	556,691	552,229	551,662		(15,847)			5.530	5.027	MON...	2,545	30,538	09/22/2003.	10/25/2033.		
040104	PB	1	Argent Securities Inc RMBS Ser 2005-W3 C.....	.....	.....	4	1FM	7,620,442	97.711	8,743,623	8,948,416	8,025,249		127,453			1.096	3.750	MON...	1,362	74,110	12/06/2013.	11/25/2035.		
04541G	AL	6	Asset Backed Securities Corp RMBS Ser 19.....	.....	.....	4	1FM		95.960	517,478	539,262						3.994		MON...	658	21,588	02/09/2000.	06/21/2029.		
04541G	AS	1	Asset Backed Securities Corp RMBS Ser 20.....	.....	.....	4	1FM	777,475	103.049	771,063	748,246	760,841		9,599			7.615	7.289	MON...	4,748	56,979	02/16/2001.	03/21/2029.		
04541G	MC	3	Asset Backed Securities Corp RMBS Ser 20.....	.....	.....	4	1FM	8,392,640	95.384	8,555,994	8,970,090	8,480,364		26,279			1.731	2.328	MON...	2,157	132,041	10/21/2013.	10/25/2034.		
04542B	AS	1	Asset Backed Funding Cert RMBS Ser 2002.....	.....	.....	4	1FM	765,653	94.675	726,608	767,478	765,653					6.486	6.523	MON...	4,148	51,677	05/03/2002.	10/25/2031.		
04542B	CW	0	Asset Backed Funding Cert RMBS Ser 2003.....	.....	.....	4	1FM	1,479,433	99.813	1,476,718	1,479,479	1,477,192		75			5.552	5.586	MON...	6,845	76,082	04/25/2003.	10/25/2032.		
04542B	FM	9	Asset Backed Funding Cert RMBS Ser 2004.....	.....	.....	4	1FM	7,565,405	95.845	7,251,070	7,565,405	7,565,405					1.656	1.662	MON...	1,740	105,614	01/29/2004.	08/25/2033.		
04542B	MU	3	Asset Backed Funding Cert RMBS Ser 2005.....	.....	.....	4	1FM	457,952	102.856	493,062	479,374	466,077		(3,227)			4.780	5.279	MON...	1,910	21,757	04/30/2007.	06/25/2035.		
05946X	DL	4	Banc of America Funding Corp RMBS Ser 20.....	.....	.....	4	1FM	1,570,824	102.597	1,600,111	1,559,614	1,562,007		(876)			5.500	5.348	MON...	7,148	85,779	09/07/2005.	10/25/2033.		
05946X	Y7	2	Banc of America Funding Corp RMBS Ser 20.....	.....	.....	4	1FM	3,397,522	95.624	3,417,721	3,574,132	3,397,522					5.750	6.957	MON...	17,126	204,983	05/10/2006.	01/25/2036.		
05948K	RM	3	Bank of America Alt Loan Tr RMBS Ser 200.....	.....	.....	4	1FM	1,985,255	100.387	2,150,698	2,142,398	2,112,385		8,161			5.000	6.185	MON...	8,927	107,120	12/18/2008.	06/25/2019.		

SCHEDULE D - PART 1

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

E10.47

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
05948K	XQ 7	Bank of America Alt Loan Tr RMBS Ser 200.....	.....	..	.....4	3FM	5,988,015	90.982	5,534,924	6,083,524	5,988,015	.....	.....	.....	.....	.....5.500	5.959	MON...	27,883	334,581	02/16/2005.	03/25/2035.
05948K	XS 3	Bank of America Alt Loan Tr RMBS Ser 200.....	.....	..	.....4	3FM	5,705,995	90.982	5,336,736	5,865,692	5,705,995	.....	.....	.....	.....	.....5.500	6.352	MON...	26,884	322,601	02/14/2005.	03/25/2035.
05948K	ZH 5	Bank of America Alt Loan Tr RMBS Ser 200.....	.....	..	.....4	2FM	9,203,543	90.109	8,564,635	9,504,739	9,203,543	.....	.....	.....	.....	.....5.500	6.190	MON...	43,563	522,505	04/18/2005.	05/25/2035.
05949A	NZ 9	Bank of America Mtg Securities RMBS Ser.....	.....	..	.....4	1FM	2,239,725	104.722	2,352,835	2,246,746	2,238,249	.....	.....(512)	.....	.....	.....5.750	5.807	MON...	10,766	129,188	07/13/2004.	08/25/2034.
05949C	LZ 7	Bank of America Mtg Securities RMBS Ser.....	.....	..	.....4	3FM	867,676	97.479	852,734	874,783	870,625	.....	.....644	.....	.....	.....5.500	5.746	MON...	4,009	48,113	11/02/2005.	04/25/2018.
05952D	AB 4	Banc of America Funding Corp RMBS Ser 20.....	.....	..	.....4	1FM	2,793,767	87.561	2,615,259	2,986,779	2,793,767	.....	.....	.....	.....	.....0.899	1.933	MON...	895	19,061	09/24/2007.	02/20/2047.
05952H	AJ 8	Bank of America Mtg Securities RMBS Ser.....	.....	..	.....4	4FM	1,087,872	89.747	977,095	1,088,723	1,086,005	.....	.....128	.....	.....	.....5.750	5.777	MON...	5,217	62,602	02/07/2007.	03/25/2037.
05952H	AJ 8	Bank of America Mtg Securities RMBS Ser.....	.....	..	.....4	3FM	960,254	89.747	911,955	1,016,141	964,482	.....	.....263	.....	.....	.....5.750	7.377	MON...	4,869	58,428	07/18/2011.	03/25/2037.
05952H	AJ 8	Bank of America Mtg Securities RMBS Ser.....	.....	..	.....4	4FM	2,538,369	89.747	2,279,889	2,540,354	2,534,012	.....	.....298	.....	.....	.....5.750	5.777	MON...	12,173	146,070	02/07/2007.	03/25/2037.
05952H	BR 9	Bank of America Mtg Securities RMBS Ser.....	.....	..	.....4	2FM	1,511,278	86.718	1,455,606	1,678,561	1,511,278	.....	.....	.....	.....	.....5.750	8.692	MON...	8,043	96,509	02/09/2007.	01/25/2037.
073249	BU 7	Bayview Fin Acquisition Tr RMBS Ser 2004.....	.....	..	.....4	1FM	5,221,941	97.607	5,096,959	5,221,941	5,221,941	.....	.....	.....	.....	.....1.806	1.813	MON...	1,048	73,219	04/05/2004.	02/28/2044.
07384Y	MB 9	Bear Stearns ABS Inc RMBS Ser 2003-AC5 C.....	.....	..	.....4	1FM	436,969	102.236	445,347	435,608	456,148	.....	.....6,376	.....	.....	.....5.500	4.076	MON...	1,997	23,959	12/17/2004.	10/25/2033.
12489W	ET 7	C-BASS Tr RMBS Ser 2002-CB2 CI M1.....	.....	..	.....4	1FM	590,827	84.064	496,674	590,827	590,827	.....	.....	.....	.....	.....2.001	2.009	MON...	164	10,314	04/23/2002.	04/25/2032.
12489W	HD 9	C-BASS Tr RMBS Ser 2003-CB6 CI AF6.....	.....	..	.....4	1FM	301,962	100.708	304,099	301,962	301,962	.....	.....	.....	.....	.....5.070	5.082	MON...	1,276	16,356	11/21/2003.	12/25/2033.
12489W	HE 7	C-BASS Tr RMBS Ser 2003-CB6 CI M1.....	.....	..	.....4	1FM	691,490	92.737	638,869	688,906	690,246	.....	.....(43)	.....	.....	.....1.806	1.791	MON...	173	9,119	01/26/2004.	12/25/2033.
12489W	NP 5	C-BASS Tr RMBS Ser 2005-CB6 CI A4.....	.....	..	.....4	1FM	1,683,260	99.197	1,665,252	1,678,732	1,676,247	.....	.....(4,565)	.....	.....	.....3.765	3.578	MON...	5,267	64,421	06/09/2014.	07/25/2035.
12506Y	BE 8	CDC Mortgage Capital Trust RMBS Ser 2003.....	.....	..	.....4	1FM	501,619	96.023	718,969	748,749	501,619	.....	.....	.....	.....	.....1.956	6.403	MON...	203	12,735	05/15/2003.	10/25/2033.
12544A	BM 6	Countrywide Home Loans RMBS Ser 2006-20.....	.....	..	.....4	4FM	1,519,946	86.744	1,324,879	1,527,344	1,520,290	.....	.....29	.....	.....	.....5.750	5.840	MON...	7,319	84,129	02/14/2008.	02/25/2037.
12558M	BL 5	CIT Group Home Eq Loan Tr RMBS Ser 2003.....	.....	..	.....4	1FM	123,504	102.097	126,015	123,427	123,371	.....	.....174	.....	.....	.....4.560	4.572	MON...	469	5,851	03/05/2003.	10/20/2032.
12558M	BM 3	CIT Group Home Eq Loan Tr RMBS Ser 2003.....	.....	..	.....4	1FM	1,552,875	96.094	1,483,416	1,543,709	1,549,869	.....	.....(32)	.....	.....	.....5.170	5.140	MON...	6,651	79,810	04/06/2004.	10/20/2032.
12566Q	AA 1	Citimortgage Alternative Ln Tr RMBS Ser.....	.....	..	.....4	1FM	2,579,071	86.521	2,663,270	3,078,189	2,579,071	.....	.....	.....	.....	.....6.000	10.282	MON...	15,391	184,691	07/23/2007.	01/25/2037.
12566U	AN 4	Citimortgage Alternative Ln Tr RMBS Ser.....	.....	..	.....4	1FM	1,623,053	86.920	1,783,905	2,052,357	1,623,053	.....	.....	.....	.....	.....5.750	12.342	MON...	9,834	118,011	09/30/2009.	02/25/2037.
126670	FB 9	CWABS Inc RMBS Ser 2005-IM2 CI A3.....	.....	..	.....4	1FM	72,889	99.976	74,532	74,550	72,889	.....	.....	.....	.....	.....1.296	2.146	MON...	11	769	09/25/2007.	01/25/2036.
126671	R4 0	CWABS Inc RMBS Ser 2003-5 CI MF1.....	.....	..	.....4	1FM	1,121,894	99.733	1,118,904	1,121,898	1,120,649	.....	.....1,453	.....	.....	.....5.403	5.425	MON...	5,052	60,594	11/06/2003.	01/25/2034.
126673	DQ 2	CWABS Inc RMBS Ser 2004-7 CI MF1.....	.....	..	.....4	1FM	2,088,333	99.219	2,076,706	2,093,055	2,088,333	.....	.....	.....	.....	.....5.251	5.297	MON...	9,159	109,515	08/30/2004.	12/25/2034.
126673	GA 4	CWABS Inc RMBS Ser 2004-9 CI AF6.....	.....	..	.....4	1FM	166,637	101.489	169,122	166,641	166,310	.....	.....130	.....	.....	.....4.603	4.615	MON...	639	7,670	09/14/2004.	12/25/2034.
12667F	4S 1	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	..	.....4	1FM	5,217,165	98.413	5,332,175	5,418,145	5,217,165	.....	.....	.....	.....	.....5.500	6.168	MON...	24,833	297,998	02/23/2005.	04/25/2035.
12667F	5L 5	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	..	.....4	3FM	6,873,665	91.859	6,374,001	6,938,927	6,873,665	.....	.....	.....	.....	.....5.500	5.692	MON...	31,803	378,963	02/16/2005.	04/25/2035.
12667F	5L 5	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	..	.....4	1FM	2,972,138	91.859	4,249,334	4,625,951	2,972,138	.....	.....	.....	.....	.....5.500	17.521	MON...	21,202	252,642	09/30/2009.	04/25/2035.
12667F	F9 1	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	..	.....4	1FM	667,298	99.975	669,768	669,933	666,306	.....	.....(567)	.....	.....	.....5.500	5.715	MON...	3,071	36,846	10/10/2007.	02/25/2035.
12667F	LG 8	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	..	.....4	1FM	1,302	100.541	1,309	1,302	1,301	.....	.....	.....	.....	.....5.783	5.763	MON...	6	75	06/16/2004.	07/25/2034.
12667F	MX 0	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	..	.....4	1FM	1,605,337	104.137	1,754,547	1,684,840	1,671,753	.....	.....36,240	.....	.....	.....5.500	6.483	MON...	7,722	92,666	08/14/2006.	08/25/2034.
12667F	PG 4	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	..	.....4	1FM	4,108,134	105.592	4,288,265	4,061,176	4,049,470	.....	.....(24,268)	.....	.....	.....6.000	5.825	MON...	20,306	243,670	07/13/2004.	09/25/2034.
12667F	TA 3	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	..	.....4	1FM	8,653	100.955	8,736	8,653	8,625	.....	.....(1)	.....	.....	.....5.258	5.253	MON...	38	460	08/26/2004.	08/25/2034.
12667G	D2 6	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	..	.....4	4FM	3,661,441	81.162	3,248,150	4,002,043	3,661,441	.....	.....	.....	.....	.....5.500	7.477	MON...	18,343	211,061	02/07/2007.	08/25/2035.
12667G	D3 4	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	..	.....4	3FM	6,754,572	80.956	6,085,896	7,517,536	6,754,572	.....	.....	.....	.....	.....5.500	7.900	MON...	34,455	396,462	05/11/2007.	08/25/2035.
12667G	DW 0	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	..	.....4	1FM	650,887	99.793	661,706	663,080	650,887	.....	.....	.....	.....	.....5.500	6.127	MON...	3,039	36,469	03/14/2005.	05/25/2035.
12667G	FD 0	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	..	.....4	2FM	12,792,939	101.317	12,878,891	12,711,506	12,714,416	.....	.....(3,581)	.....	.....	.....5.500	5.448	MON...	58,261	699,133	03/07/2005.	05/25/2035.
12667G	H7 1	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	..	.....4	3FM	5,177,332	83.057	4,648,564	5,596,816	5,177,332	.....	.....	.....	.....	.....5.500	7.894	MON...	25,652	294,359	06/05/2006.	07/25/2035.
126686	AC 8	CWABS Inc RMBS Ser 2006-H CI 2A1B.....	.....	..	.....4	1FM	1,601,093	73.598	3,403,719	4,624,762	1,601,093	.....	.....	.....	.....	.....0.854	29.729	MON...	1,865	34,478	09/14/2007.	11/15/2036.
12668B	EH 2	CWMBS Inc RMBS Ser 2005-85CB CI 2A3.....	.....	..	.....4	1FM	11,591,076	92.794	12,107,253	13,047,481	11,591,076	.....	.....	.....	.....	.....5.500	7.763	MON...	59,801	687,855	06/19/2006.	02/25/2036.
12668B	QA 4	CWMBS Inc RMBS Ser 2006-4CB CI 2A6.....	.....	..	.....4	1FM	2,526,172	94.097	2,604,168	2,767,533	2,526,172	.....	.....	.....	.....	.....5.500	7.354	MON...	12,685	146,144	03/16/2006.	04/25/2036.
12668B	RZ 8	CWMBS Inc RMBS Ser 2006-6CB CI 1A4.....	.....	..	.....4	1FM	3,021,900	92.965	3,273,084	3,520,758	3,021,900	.....	.....	.....	.....	.....5.500	10.002	MON...	16,137	183,708	04/21/2006.	05/25/2036.

SCHEDULE D - PART 1

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

E10.48

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
126694	NS	3	CWHL Inc RMBS Ser 2005-27 CI 1A3.....	.....	..	.....	..	4	...2FM	280,134	91.832	264,316	287,825	283,541	.....	.....(316)	.....	.....	5.500	5.900	MON...	1,319	15,830	11/10/2005.	12/25/2035.
12669E	3P	9	CWALT Loan Tr RMBS Ser 2003-J9 CI 1A6.....	.....	..	.....	..	4	...1FM	640,059	103.087	678,883	658,555	654,658	.....	.....8,181	.....	.....	5.500	6.063	MON...	3,018	36,197	02/15/2006.	10/25/2033.
12669E	C5	3	CWALT Loan Tr RMBS Ser 2003-16T1 CI A5.....	.....	..	.....	..	4	...1FM	2,028,133	102.989	2,147,813	2,085,484	2,071,991	.....	.....26,645	.....	.....	5.250	6.024	MON...	9,124	109,421	11/01/2006.	09/25/2033.
12669G	R3	7	Countrywide Home Loans RMBS Ser 2005-15.....	.....	..	.....	..	4	...4FM	127,746	91.465	118,717	129,795	128,615	.....	.....21	.....	.....	5.500	5.758	MON...	595	6,884	11/10/2005.	08/25/2035.
12669G	TD	3	Countrywide Home Loans RMBS Ser 2005-6 C.....	.....	..	.....	..	4	...1FM	8,689,548	96.242	8,708,745	9,048,798	8,689,548	.....	.....	.....	.....	5.250	6.347	MON...	39,588	475,062	02/15/2005.	04/25/2035.
144531	CL	2	Carrington Mtg Loan Tr RMBS Ser 2005-OPT.....	.....	..	.....	..	4	...1FM	14,470,875	97.428	16,660,222	17,100,000	15,819,937	.....	.....(34,869)	.....	.....	1.686	3.960	MON...	4,005	243,913	08/21/2012.	05/25/2035.
14983A	AB	5	C-BASS Tr RMBS Ser 2006-SL1 CI A2.....	.....	..	.....	..	4	...1FM	4,122,501	24.158	3,770,745	15,608,423	4,122,501	.....	.....	.....	.....	6.056	28.578	MON...	15,754	525,006	11/12/2009.	09/25/2036.
152314	DP	2	Centex Home Equity Loan Tr RMBS Ser 2001.....	.....	..	.....	..	4	...4FM	2,694,702	95.628	2,577,110	2,694,921	2,689,793	.....	.....2,666	.....	.....	7.030	7.092	MON...	15,789	190,363	06/06/2001.	07/25/2032.
152314	DQ	0	Centex Home Equity Loan Tr RMBS Ser 2001.....	.....	..	.....	..	4	...2FM	365,488	101.034	369,301	365,522	364,063	.....	.....(487)	.....	.....	6.360	6.391	MON...	1,937	23,247	06/06/2001.	07/25/2032.
152314	DS	6	Centex Home Equity Loan Tr RMBS Ser 2001.....	.....	..	.....	..	4	...4FM	553,580	10.784	74,896	694,494	74,896	.....	.....(44,032)	.....	.....	7.040	10.249	MON...	4,075	49,060	06/06/2001.	07/25/2032.
152314	EM	8	Centex Home Equity Loan Tr RMBS Ser 2002.....	.....	..	.....	..	4	...5FM	1,617,183	71.130	1,599,597	2,248,837	1,617,183	.....	.....685,762	637,281	.....	6.140	11.719	MON...	11,507	130,720	01/15/2002.	01/25/2032.
152314	FZ	8	Centex Home Equity Loan Tr RMBS Ser 2002.....	.....	..	.....	..	4	...1FM	1,383,553	100.015	1,383,781	1,383,576	1,379,085	.....	.....(1,517)	.....	.....	5.210	5.218	MON...	6,007	72,084	12/06/2002.	11/25/2028.
152314	GM	6	Centex Home Equity Loan Tr RMBS Ser 2003.....	.....	..	.....	..	4	...1FM	6,110,000	98.289	6,005,482	6,110,000	6,110,000	.....	.....	.....	.....	5.241	5.269	MON...	26,685	320,225	03/05/2003.	03/25/2033.
152314	LM	0	Centex Home Equity Loan Tr RMBS Ser 2004.....	.....	..	.....	..	4	...1FM	665,550	94.272	627,688	665,595	663,595	.....	.....(1,289)	.....	.....	5.358	5.371	MON...	2,973	29,383	09/08/2004.	09/25/2034.
161542	CQ	6	Chase Funding Ln Acq Tr RMBS Ser 2003-C1.....	.....	..	.....	..	4	...1FM	403,613	95.260	384,503	403,635	402,962	.....	.....284	.....	.....	4.240	4.252	MON...	1,426	17,114	06/13/2003.	08/25/2032.
172973	P6	0	Citicorp Mtg Secs Inc RMBS Ser 2005-1 CI.....	.....	..	.....	..	4	...1FM	910,820	101.346	918,490	906,289	903,661	.....	.....(1,868)	.....	.....	5.250	5.170	MON...	3,965	47,571	02/10/2005.	02/25/2035.
172973	W5	4	Citicorp Mtg Secs Inc RMBS Ser 2005-4 CI.....	.....	..	.....	..	4	...1FM	1,408,866	104.542	1,570,519	1,502,290	1,489,495	.....	.....39,130	.....	.....	5.500	6.659	MON...	6,886	82,626	04/26/2006.	07/25/2035.
17306U	CE	6	Citifinancial Mtg Sec Inc RMBS Ser 2004.....	.....	..	.....	..	4	...1FM	119,518	100.730	120,398	119,525	119,410	.....	.....56	.....	.....	4.346	4.357	MON...	433	5,195	03/24/2004.	04/25/2034.
17307G	FN	3	Citigroup Mtg Loan Trust RMBS Ser 2004-R.....	.....	..	.....	..	4	...1FM	630,637	100.549	684,586	680,850	656,477	.....	.....(4,922)	.....	.....	2.997	3.849	MON...	1,701	19,686	03/21/2006.	05/25/2034.
17307G	H3	5	Citigroup Mtg Loan Trust RMBS Ser 2005-8.....	.....	..	.....	..	4	...1FM	6,864,757	101.024	7,137,480	7,065,154	6,918,903	.....	.....16,015	.....	.....	5.500	6.155	MON...	32,382	388,584	08/22/2006.	09/25/2035.
18976G	AQ	9	Citimortgage Alternative Ln Tr RMBS Ser.....	.....	..	.....	..	4	...2FM	7,790,591	86.580	7,683,742	8,874,700	7,790,591	.....	.....	.....	.....	6.000	9.439	MON...	44,374	532,482	07/23/2007.	06/25/2037.
21075W	BF	1	Cointmortgage Home Eq Loan Tr RMBS Ser 1.....	.....	..	.....	..	4	...1FM	100,210	75.030	75,271	100,320	100,084	.....	.....(7)	.....	.....	8.100	8.217	MON...	677	9,864	05/03/1995.	08/15/2025.
22540V	XC	1	CS First Boston Mtg Sec Corp RMBS Ser 20.....	.....	..	.....	..	4	...1FM	2,235,946	96.741	2,163,086	2,235,946	2,235,946	.....	.....	.....	.....	2.306	2.317	MON...	706	45,949	02/22/2002.	08/25/2032.
22541Q	3Y	6	CS First Boston Mtg Sec Corp RMBS Ser 20.....	.....	..	.....	..	4	...1FM	2,797,694	102.885	2,811,620	2,732,790	2,747,942	.....	.....(10,694)	.....	.....	5.500	5.189	MON...	12,525	150,304	03/12/2004.	12/25/2033.
22541S	D4	7	CS First Boston Mtg Sec Corp RMBS Ser 20.....	.....	..	.....	..	4	...1FM	275,413	99.971	274,459	274,538	274,368	.....	.....416	.....	.....	5.150	4.609	MON...	1,178	14,139	06/09/2014.	01/25/2043.
22541S	TQ	1	CS First Boston Mtg Sec Corp RMBS Ser 20.....	.....	..	.....	..	4	...1FM	5,681,042	105.928	5,944,454	5,611,772	5,632,581	.....	.....(6,811)	.....	.....	6.000	5.837	MON...	28,059	334,966	07/13/2004.	08/25/2034.
22541S	ZB	7	CS First Boston Mtg Sec Corp RMBS Ser 20.....	.....	..	.....	..	4	...1FM	3,879,374	104.456	3,940,800	3,772,678	3,797,271	.....	.....(25,237)	.....	.....	6.000	5.606	MON...	18,863	225,440	08/18/2004.	09/25/2034.
225458	2G	2	CS First Boston Mtg Sec Corp RMBS Ser 20.....	.....	..	.....	..	4	...1FM	273,980	94.229	265,811	282,090	276,814	.....	.....(131)	.....	.....	5.500	6.134	MON...	1,293	15,407	06/05/2006.	08/25/2025.
225458	5Q	7	CS First Boston Mtg Sec Corp RMBS Ser 20.....	.....	..	.....	..	4	...1FM	3,287,191	96.639	3,429,817	3,549,117	3,287,191	.....	.....	.....	.....	5.250	6.952	MON...	15,527	186,171	10/26/2005.	10/25/2035.
225458	AX	6	CS First Boston Mtg Sec Corp RMBS Ser 20.....	.....	..	.....	..	4	...1FM	1,941,254	101.622	1,954,955	1,923,745	1,928,209	.....	.....(334)	.....	.....	5.500	5.377	MON...	8,817	105,806	01/20/2005.	02/25/2035.
225458	EV	6	CS First Boston Mtg Sec Corp RMBS Ser 20.....	.....	..	.....	..	4	...1FM	3,556,603	101.804	3,678,688	3,613,489	3,556,603	.....	.....	.....	.....	5.250	5.633	MON...	15,809	189,564	02/16/2005.	03/25/2035.
225458	FD	5	CS First Boston Mtg Sec Corp RMBS Ser 20.....	.....	..	.....	..	4	...1FM	275,241	101.300	272,186	268,692	270,674	.....	.....2,169	.....	.....	5.500	5.263	MON...	1,232	14,778	02/11/2005.	02/25/2025.
225458	FG	8	CS First Boston Mtg Sec Corp RMBS Ser 20.....	.....	..	.....	..	4	...1FM	665,779	101.266	661,090	652,825	654,571	.....	.....(1,579)	.....	.....	5.250	4.881	MON...	2,856	34,273	01/28/2005.	02/25/2020.
225458	UA	4	CS First Boston Mtg Sec Corp RMBS Ser 20.....	.....	..	.....	..	4	...1FM	4,447,929	102.951	4,588,499	4,456,982	4,441,911	.....	.....(1,639)	.....	.....	5.750	5.786	MON...	21,356	256,277	01/05/2007.	07/25/2035.
225458	UL	0	CS First Boston Mtg Sec Corp RMBS Ser 20.....	.....	..	.....	..	4	...1FM	3,856,396	99.339	3,896,653	3,922,589	3,898,474	.....	.....11,192	.....	.....	5.000	5.251	MON...	16,344	191,024	05/23/2005.	07/25/2035.
225458	XJ	2	CS First Boston Mtg Sec Corp RMBS Ser 20.....	.....	..	.....	..	4	...1FM	925,758	102.313	965,881	944,049	935,840	.....	.....(231)	.....	.....	4.875	5.207	MON...	3,835	46,022	08/29/2005.	07/25/2035.
225458	XW	3	CS First Boston Mtg Sec Corp RMBS Ser 20.....	.....	..	.....	..	4	...1FM	5,978,749	98.382	5,944,483	6,042,222	5,978,749	.....	.....	.....	.....	5.000	5.220	MON...	25,176	302,111	06/28/2005.	07/25/2035.
225470	W4	1	Home Equity Mtg Tr RMBS Ser 2006-2 CI 1A.....	.....	..	.....	..	4	...1FM	82,839	1.455	155,717	10,700,000	82,839	.....	.....	.....	.....	1.006	170.284	MON...	1,446	26,273	09/30/2009.	07/25/2036.
2254W0	GX	7	CS First Boston Mtg Sec Corp RMBS Ser 20.....	.....	..	.....	..	4	...1FM	1,424,681	105.474	1,512,593	1,434,093	1,428,509	.....	.....1,634	.....	.....	5.500	5.610	MON...	6,573	78,806	09/03/2004.	10/25/2034.
2254W0	NS	0	CS First Boston Mtg Sec Corp RMBS Ser 20.....	.....	..	.....	..	4	...4FM	1,179,765	91.645	1,116,429	1,218,215	1,206,090	.....	.....2,512	.....	.....	5.250	5.811	MON...	5,330	63,935	02/10/2006.	12/25/2020.
22942M	BF	2	Credit Suisse Mtg Capital RMBS Ser 2006.....	.....	..	.....	..	4	...3FM	1,848,234	95.425	1,757,900	1,842,190	1,845,557	.....	.....(2)	.....	.....	5.816	5.796	MON...	8,928	105,703	10/05/2006.	10/25/2026.
23243N	AH	1	Countrywide Home Equity Ln RMBS Ser 2006.....	.....	..	.....	..	4	...1FM	874,458	148.585	3,156,270	2,124,215	874,458	.....	.....	.....	.....	6.236	19.084	MON...	11,039	124,057	08/28/2006.	07/25/2034.

SCHEDULE D - PART 1

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

E10.49

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
23245L	AB	6	Countrywide Alternative Ln Tr RMBS Ser 2			4	4FM	3,741,659	69.155	3,171,058	4,585,449	3,741,659					6.000	10.203	MON	22,927	257,538	10/02/2007	02/25/2037
24763L	FN	5	Delta Funding Home Eq Ln Tr RMBS Ser 199			4	1FM	480,735	113.894	547,579	480,782	479,538		(225)			7.030	7.099	MON	2,817	22,759	05/28/1999	08/15/2030
251510	AW	3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS			4	1FM	69,408	100.948	70,081	69,423	69,373		(2)			5.470	5.457	MON	316	3,759	09/23/2003	09/25/2033
251510	DS	9	Deutsche Alt-A Sec Inc RMBS Ser 2005-2 C			4	1FM	2,204,596	100.552	2,180,986	2,169,010	2,170,274		(1,827)			5.015	4.786	MON	9,064	109,947	02/24/2005	03/25/2020
251510	EE	9	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C			4	1FM	1,099,931	103.526	1,156,787	1,117,390	1,107,114		774			5.981	6.239	MON	5,569	66,895	07/21/2006	05/25/2035
251510	EH	2	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C			4	1FM	2,419,163	95.828	2,336,216	2,437,924	2,423,111		(477)			5.250	5.380	MON	10,666	127,991	01/01/2006	06/25/2035
251510	ER	0	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C			4	1FM	2,210,979	97.882	2,193,616	2,241,094	2,219,389		(559)			5.587	5.781	MON	10,434	125,691	07/21/2006	06/25/2035
251510	FX	6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 C			4	2FM	1,236,569	88.878	1,171,390	1,317,970	1,236,569					5.300	7.000	MON	5,821	69,433	08/17/2005	09/25/2035
251563	CB	6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl			4	1FM	170,146	101.620	172,952	170,194	171,756		(193)			5.240	4.780	MON	743	8,863	01/16/2004	12/25/2033
251563	DM	1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 Cl			4	1FM	125,752	102.492	128,917	125,783	127,456		(132)			5.180	4.776	MON	543	6,550	02/19/2004	01/25/2034
25157F	AK	0	Deutsche Mtg Sec Inc RMBS Ser 2005-WF1 C			4	1FM	19,893,535	96.328	19,265,600	20,000,000	19,938,357		2,256			3.054	3.084	MON	50,902	586,852	06/09/2014	06/26/2035
268668	FD	7	EMC Mtg Loan Tr RMBS Ser 2006-A Cl A			4	1FM	435,593	96.116	528,146	549,489	435,593					1.206	2.404	MON	92	5,175	03/15/2006	12/25/2042
294754	AS	5	Equity One ABS Inc RMBS Ser 2002-1 Cl M1			4	1FM	835,608	97.574	815,335	835,609	834,429		(103)			6.282	6.316	MON	4,374	33,739	02/15/2002	08/25/2032
32027N	WN	7	First Franklin Mtg Ln RMBS Ser 2005-FF10			4	1FM	1,959,613	99.205	2,033,057	2,049,351	2,000,949		(25,020)			1.076	2.039	MON	297	16,558	08/20/2013	11/25/2035
32051G	TC	9	First Horizon Alt Mtg Sec Tr RMBS Ser 20			4	4FM	2,081,632	87.298	1,945,693	2,228,792	2,081,632					5.500	7.420	MON	10,215	122,584	07/21/2006	09/25/2035
32052W	AC	3	First Horizon Mtg PT Tr RMBS Ser 2007-FA			4	4FM	3,930,051	78.560	3,559,352	4,530,732	3,930,051					6.250	10.066	MON	23,598	282,094	06/06/2007	08/25/2037
32052W	AC	3	First Horizon Mtg PT Tr RMBS Ser 2007-FA			4	3FM	3,594,251	78.560	3,559,352	4,530,732	3,594,251					6.250	12.737	MON	23,598	282,094	09/30/2009	08/25/2037
337925	ES	6	First Plus Home Ln Owner Tr RMBS Ser 199			4	3FM	244,157	49.000	117,040	238,857	117,040		(121,547)			7.510	7.296	MON	1,495	17,938	07/18/2001	12/10/2024
35645M	AM	0	Freedom Trust RMBS Ser 2011-3 Cl M89			4	1FM	797,479	70.000	1,969,452	2,813,502	1,183,933		74,128			0.749	21.731	MON	1,814	19,096	08/19/2011	09/01/2051
36157R	3X	1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 Cl			4	3FM	164,546	108.364	178,309	164,546	164,546					7.560	7.627	MON	1,037	12,440	06/21/1999	07/25/2029
36157R	3X	1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 Cl			4	4FM	917,843	108.364	891,544	822,731	870,055		(3,255)			7.560	6.515	MON	5,183	62,198	06/21/1999	07/25/2029
36157R	D8	5	GE Cap Mtg Serv Inc RMBS Ser 1999-HE1 Cl			4	1FM	705	100.170	706	705	705					6.265	6.308	MON	4	52	02/22/1999	04/25/2029
361856	ER	4	GMAC Mtg Corp Loan Tr RMBS Ser 2006-HE1			4	1FM	1,054,322	97.939	2,213,792	2,260,388	1,054,322					0.966	21.640	MON	243	15,788	09/06/2007	11/25/2036
36226M	AE	3	GRMT Mtg Loan Tr RMBS Ser 2001-1A Cl A5			4	1FM	533,669	99.180	529,269	533,648	533,648					6.650	6.696	MON	2,957	35,487	05/10/2001	07/20/2031
36228F	3Q	7	GS Mortgage Securities Corp RMBS Ser 200			4	1FM	295,696	102.234	302,314	295,707	294,783		(400)			5.092	5.086	MON	1,255	15,427	05/25/2004	04/25/2034
36228F	5F	9	GS Mortgage Securities Corp RMBS Ser 200			4	1FM	81,007	100.499	81,412	81,007	80,777		(117)			4.727	4.720	MON	319	3,819	06/24/2004	06/25/2034
36228F	C5	3	GS Mortgage Securities Corp RMBS Ser 200			4	1FM	347,205	95.620	332,010	347,218	347,037		(15)			4.839	4.821	MON	1,400	16,421	02/12/2004	11/25/2033
36228F	XK	7	GS Mortgage Securities Corp RMBS Ser 200			4	1FM	653,237	91.785	817,046	890,173	653,237					1.806	4.784	MON	223	13,718	01/22/2004	10/25/2033
36228F	ZK	5	GS Mortgage Securities Corp RMBS Ser 200			4	1FM	2,661,223	94.514	2,515,215	2,661,223	2,661,223					1.731	1.737	MON	640	39,192	01/09/2004	11/25/2033
36228F	ZL	3	GS Mortgage Securities Corp RMBS Ser 200			4	1FM	94,200	98.176	92,481	94,200	94,200					2.856	2.873	MON	37	2,461	01/09/2004	11/25/2033
362341	ES	4	GSAA Home Equity Tr RMBS Ser 2005-6F Cl			4	1FM	1,811,265	102.131	1,847,256	1,808,721	1,807,300		1,321			6.000	5.993	MON	9,044	108,523	01/05/2007	07/25/2035
36242D	6Q	1	GS Mortgage Securities Corp RMBS Ser 200			4	1FM	2,875,987	102.921	2,982,362	2,897,720	2,882,203		(25)			5.250	5.361	MON	12,678	152,130	05/11/2005	06/25/2035
36242D	7B	3	GS Mortgage Securities Corp RMBS Ser 200			4	1FM	3,745,899	103.619	4,024,188	3,883,647	3,804,284		1,275			5.500	6.111	MON	17,800	213,601	10/25/2006	06/25/2035
36242D	7Q	0	GS Mortgage Securities Corp RMBS Ser 200			4	1FM	3,997,787	103.216	4,330,294	4,195,383	4,096,699		(159)			5.250	6.004	MON	18,355	220,258	11/08/2005	06/25/2035
36242D	DE	0	GS Mortgage Securities Corp RMBS Ser 200			4	1FM	3,683,805	99.221	3,655,207	3,683,923	3,674,013		(1,997)			5.187	5.180	MON	15,924	190,489	08/13/2004	06/25/2034
36242D	ND	1	GS Mortgage Securities Corp RMBS Ser 200			4	1FM	116,826	102.284	119,501	116,833	116,574		41			4.776	4.771	MON	465	5,774	01/01/2006	08/25/2034
36242D	UX	9	GS Mortgage Securities Corp RMBS Ser 200			4	1FM	2,360,335	101.619	2,375,908	2,338,051	2,344,894		(489)			5.500	5.380	MON	10,716	128,593	01/20/2005	02/25/2035
36297N	AC	9	GS Mortgage Sec Corp RMBS Ser 2006-S3 Cl			4	1FM	1,633,002	5.118	932,066	18,210,819	1,633,002					0.956	24.979	MON	2,418	13,364	09/30/2009	05/25/2036
39539M	AA	7	Greenpoint Mtg Funding Tr RMBS Ser 2007-			4	1FM	9,703,317	84.941	8,830,016	10,395,495	9,703,317					0.976	2.073	MON	1,409	73,447	08/28/2007	06/25/2037
41164Y	AB	7	Harborview Mtg Loan Tr RMBS Ser 2007-4 C			4	1FM	8,643,127	83.616	7,414,722	8,867,587	8,718,330		6,230			0.956	1.100	MON	3,062	61,765	08/28/2007	07/19/2047
43708A	AD	4	Indymac Home Eq Mtg Ln ABS Tr RMBS Ser S			4	1FM	770,475	99.129	763,761	770,475	770,475					6.372	6.399	MON	4,091	48,648	03/26/2002	05/25/2033
43709B	AE	9	Indymac Resident ABS Tr RMBS Ser 2006-C			4	1FM	16,502,403	92.523	16,466,212	17,796,866	16,502,403					0.906	1.475	MON	2,240	113,233	01/22/2007	08/25/2036
437690	AL	4	Homestar Mtg Acceptance Corp RMBS Ser 20			4	1FM	1,900,494	98.046	1,902,300	1,940,207	1,912,940		5,580			1.106	1.472	MON	238	23,150	09/25/2007	06/25/2034

SCHEDULE D - PART 1

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

E10.50

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			F	o	r			R	F			U	C	O	T	R	E	W	A	A	A	S
CUSIP Identification	Description		Code	g	e	CHAR	NAIC Designation	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
45254N	PV	3	IMPAC CMB Tr RMBS Ser 2005-5	CI	A2	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON...	.....	.....	.....	.....
45254T	NY	6	IMPAC Secd Assets CMN Owner Tr RMBS Ser	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON...	.....	.....	.....	.....
45254T	PM	0	IMPAC Secd Assets CMN Owner Tr RMBS Ser	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON...	.....	.....	.....	.....
456606	AG	7	Indymac Home Eq Mtg Ln ABS Tr RMBS Ser 2	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON...	.....	.....	.....	.....
45660L	HT	9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A3	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON...	.....	.....	.....	.....
45660L	PE	3	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A6C	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON...	.....	.....	.....	.....
45660L	SS	9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A8C	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON...	.....	.....	.....	.....
45660L	XA	2	Indymac Indx Mtg Ln Tr RMBS Ser 2005-AR1	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON...	.....	.....	.....	.....
45660N	UM	5	Residential Asset Sec Tr RMBS Ser 2003-A	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON...	.....	.....	.....	.....
45660N	YZ	2	Residential Asset Sec Tr RMBS Ser 2004-R	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON...	.....	.....	.....	.....
45661K	AG	5	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON...	.....	.....	.....	.....
45662B	AD	1	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON...	.....	.....	.....	.....
45662D	AA	3	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR2	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON...	.....	.....	.....	.....
45662J	AC	6	Indymac Indx Mtg Ln Tr RMBS Ser 2006-R1	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON...	.....	.....	.....	.....
466247	EN	9	JP Morgan Mtg Tr RMBS Ser 2004-S1	CI	1A4	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON...	.....	.....	.....	.....
466247	MU	4	JP Morgan Mtg Tr RMBS Ser 2005-S1	CI	2A3	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON...	.....	.....	.....	.....
466247	VP	5	JP Morgan Mtg Tr RMBS Ser 2005-S2	CI	4A2	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON...	.....	.....	.....	.....
466247	YS	6	JP Morgan Mtg Tr RMBS Ser 2005-A8	CI	2A6	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON...	.....	.....	.....	.....
46627M	AA	5	JP Morgan Alt Loan Tr RMBS Ser 2005-S1	C	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON...	.....	.....	.....	.....
46627M	AP	2	JP Morgan Alt Loan Tr RMBS Ser 2005-S1	C	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON...	.....	.....	.....	.....
46627M	EH	6	JP Morgan Alt Loan Tr RMBS Ser 2006-S1	C	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON...	.....	.....	.....	.....
46627M	EH	6	JP Morgan Alt Loan Tr RMBS Ser 2006-S1	C	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON...	.....	.....	.....	.....
46629D	AK	1	JP Morgan Mtg Tr RMBS Ser 2006-A7	CI	2A2	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON...	.....	.....	.....	.....
46629E	AH	6	JP Morgan Alt Loan Tr RMBS Ser 2006-A4	C	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON...	.....	.....	.....	.....
52518R	CD	6	Lehman Structured Sec Corp RMBS Ser 2005	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON...	.....	.....	.....	.....
542514	GW	8	Long Beach Mtg Loan Tr RMBS Ser 2004-5	C	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON...	.....	.....	.....	.....
55265K	F6	1	Master Asset Sec Tr RMBS Ser 2003-7	CI	4	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON...	.....	.....	.....	.....
55265K	QM	4	Master Asset Sec Tr RMBS Ser 2003-1	CI	2	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON...	.....	.....	.....	.....
55265K	RQ	4	Master Asset Sec Tr RMBS Ser 2003-2	CI	2	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON...	.....	.....	.....	.....
55265W	CA	9	Master Seasoned Securities Tr RMBS Ser 2	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON...	.....	.....	.....	.....
55275S	AC	4	MASTR Alternative Loans Tr RMBS Ser 2007	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON...	.....	.....	.....	.....
576434	2D	5	Master Asset Securitization Tr RMBS Ser	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON...	.....	.....	.....	.....
576434	A2	0	Master Asset Securitization Tr RMBS Ser	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON...	.....	.....	.....	.....
576434	J5	4	Master Asset Securitization Tr RMBS Ser	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON...	.....	.....	.....	.....
576434	N2	6	Master Asset Securitization Tr RMBS Ser	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON...	.....	.....	.....	.....
576434	UH	5	Master Asset Securitization Tr RMBS Ser	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON...	.....	.....	.....	.....
576434	WD	2	Master Asset Securitization Tr RMBS Ser	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON...	.....	.....	.....	.....
576434	YM	0	Master Asset Securitization Tr RMBS Ser	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON...	.....	.....	.....	.....
57643M	FN	9	Master Asset Securitization Tr RMBS Ser	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON...	.....	.....	.....	.....
589929	PJ	1	Merrill Lynch Mtg Investors RMBS Ser 199	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON...	.....	.....	.....	.....
589929	XZ	6	Merrill Lynch Mtg Investors RMBS Ser 200	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON...	.....	.....	.....	.....
59020U	P7	4	Merrill Lynch Crd Bse A S & S RMBS Ser 2	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON...	.....	.....	.....	.....
61744C	HP	4	Morgan Stanley Cap I RMBS Ser 2004-NC8	C	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON...	.....	.....	.....	.....

SCHEDULE D - PART 1

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

E10.51

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	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
61745M	VW	0	Morgan Stanley Cap I RMBS Ser 2004-1 Cl.....	.....	..	4	1FM	37.881	100.782	37.881	37.881					5.000	4.998	MON...	158	1,894	04/27/2004.	11/25/2018.
61745M	WN	9	Morgan Stanley Cap I RMBS Ser 2004-1 Cl.....	.....	..	4	1FM	220,332	101.326	231,281	226,454		(1,264)			5.500	6.610	MON...	1,060	12,721	06/27/2006.	11/25/2033.
64352V	EF	4	New Century Home Equity Ln Tr RMBS Ser 2.....	.....	..	4	1FM	12,163	102.283	12,444	12,127		(16)			5.150	5.160	MON...	52	627	10/07/2003.	11/25/2033.
64828Y	AQ	4	New Residential Mtg Ln Tr RMBS Ser 2014-.....	.....	..	4	1FE	2,423,279	101.701	2,403,652	2,421,461		(813)			3.750	3.587	MON...	7,386	88,629	08/26/2015.	05/25/2054.
65106A	AM	5	New Castle Mortgage Sec Trust RMBS Ser 2.....	.....	..	4	1FM	8,981,367	99.131	10,413,259	9,991,825		(304,530)			1.036	4.172	MON...	1,464	80,608	08/28/2012.	03/25/2036.
65535V	BZ	0	Nomura Asset Sec Corp RMBS Ser 2003-A3 C.....	.....	..	4	1FM	400,223	101.967	407,713	399,848		(111)			5.500	5.502	MON...	1,833	21,992	09/19/2003.	08/25/2033.
65535V	CN	6	Nomura Asset Sec Corp RMBS Ser 2004-AP1.....	.....	..	4	1FM	172,360	102.270	176,277	171,874		(35)			4.820	4.826	MON...	692	9,170	02/05/2004.	03/25/2034.
65535V	DC	9	Nomura Asset Sec Corp RMBS Ser 2004-AP2.....	.....	..	4	1FM	204,304	102.936	211,975	204,977		52			5.603	5.724	MON...	962	12,046	06/10/2004.	07/25/2034.
65535V	GH	5	Nomura Asset Sec Corp RMBS Ser 2004-AP3.....	.....	..	4	1FM	160,072	102.450	155,077	153,629		(3,833)			5.293	1.304	MON...	668	7,633	06/09/2014.	10/25/2034.
65535V	HH	4	Nomura Asset Sec Corp RMBS Ser 2005-AP1.....	.....	..	4	1FM	122,980	101.592	125,566	123,105		(25)			4.855	4.934	MON...	500	5,471	05/24/2005.	02/25/2035.
65535V	US	5	Nomura Asset Sec Corp RMBS Ser 2006-AR2.....	.....	..	4	1FM	1,170,887	33.700	813,783	2,414,807					0.956	25.598	MON...	310	21,535	01/18/2007.	04/25/2036.
70069F	AY	3	Park Place Securities Inc RMBS Ser 2004-.....	.....	..	4	1FM	15,017,332	99.051	15,096,502	15,241,187		21,974			1.745	2.001	MON...	3,624	224,353	10/17/2014.	10/25/2034.
70069F	HV	2	Park Place Securities Inc RMBS Ser 2005-.....	.....	..	4	1FM	15,093,750	95.963	16,793,490	15,757,507		265,721			1.446	3.001	MON...	3,435	207,037	10/29/2013.	05/25/2035.
74160M	BP	6	Prime Mortgage Tr RMBS Ser 2003-2 Cl 1A1.....	.....	..	4	1FM	363,931	100.623	393,231	390,798		9,144			5.000	6.722	MON...	1,628	19,540	03/14/2006.	10/25/2033.
743873	AY	7	Provident Funding Mtg Loan Tr RMBS Ser 2.....	.....	..	4	1FM	2,620,742	96.024	2,519,686	2,624,022		(332)			1.336	1.361	MON...	487	28,117	01/19/2007.	05/25/2035.
74927U	AW	8	RBSGC Mtg RMBS PTC Ser 2005-A Cl 2A1.....	.....	..	4	3FM	8,126,889	94.497	7,655,718	8,101,572		4,911			5.750	5.730	MON...	38,820	465,840	09/28/2005.	04/25/2035.
749581	AJ	3	Residential Funding Mtg Sec I RMBS Ser 2.....	.....	..	4	4FM	2,453,552	90.103	2,205,213	2,447,433		(309)			6.000	5.936	MON...	12,237	146,801	01/23/2007.	01/25/2037.
75114R	AD	7	Residential Accredit Loans Inc RMBS Ser.....	.....	..	4	1FM	2,014,133	90.174	2,486,756	2,757,743					0.956	8.298	MON...	366	18,606	09/30/2009.	04/25/2036.
75115L	AA	5	Residential Accredit Loans Inc RMBS Ser.....	.....	..	4	1FM	8,721,016	77.497	7,885,916	8,721,016					1.006	2.948	MON...	1,376	75,063	08/29/2007.	08/25/2037.
75970J	AB	2	Renaissance Home Equity Ln Tr RMBS Ser 2.....	.....	..	4	1FM	3,076,585	29.050	1,076,286	3,705,006		(134,595)			0.986	2.430	MON...	491	26,554	05/17/2007.	05/25/2037.
759950	AD	0	Renaissance Acceptance Mtg Crp RMBS Ser.....	.....	..	4	1FM	3,565,469	100.005	3,565,651	3,565,469					2.331	2.342	MON...	1,138	74,175	03/06/2002.	06/25/2032.
759950	DP	0	Renaissance Home Equity Ln Tr RMBS Ser 2.....	.....	..	4	1FM	2,848,076	96.701	2,754,132	2,848,079		2,373			5.157	5.185	MON...	12,240	141,095	09/10/2004.	11/25/2034.
759950	EL	8	Renaissance Home Equity Ln Tr RMBS Ser 2.....	.....	..	4	1FM	698,695	100.126	699,578	697,107		522			4.876	4.888	MON...	2,839	32,419	11/19/2004.	02/25/2035.
759950	FE	3	Renaissance Home Equity Ln Tr RMBS Ser 2.....	.....	..	4	1FM	725,424	102.735	849,300	826,694		(37,330)			5.016	6.381	MON...	3,456	41,467	01/09/2008.	05/25/2035.
760985	2G	5	Residential Asset Mtg Prod Inc RMBS Ser.....	.....	..	4	1FM	3,516,694	98.774	3,473,583	3,516,694					1.206	1.209	MON...	573	38,495	03/22/2004.	10/25/2031.
760985	7F	2	Residential Asset Mtg Prod Inc RMBS Ser.....	.....	..	4	1FM	92,392	95.653	146,906	92,392					5.220	12.726	MON...	668	8,017	09/30/2009.	07/25/2034.
760985	M9	9	Residential Asset Mtg Prod Inc RMBS Ser.....	.....	..	4	1FM	149,988	100.730	151,084	149,989		(81)			4.609	4.610	MON...	576	6,913	01/15/2004.	01/25/2034.
760985	RZ	6	Residential Asset Mtg Prod Inc RMBS Ser.....	.....	..	4	1FM	396,342	56.674	526,998	929,882					5.756	19.091	MON...	4,460	53,524	01/30/2003.	02/25/2033.
760985	US	8	Residential Asset Mtg Prod Inc RMBS Ser.....	.....	..	4	1FM	15,056	100.183	15,806	15,777		(135)			4.018	4.428	MON...	53	634	12/21/2005.	03/25/2033.
760985	WP	2	Residential Asset Mtg Prod Inc RMBS Ser.....	.....	..	4	1FM	128,413	101.514	130,359	128,415		(44)			3.900	3.899	MON...	417	5,008	06/13/2003.	03/25/2033.
760985	ZF	1	Residential Asset Mtg Prod Inc RMBS Ser.....	.....	..	4	1FM	41,392	101.106	41,851	41,264		(28)			5.015	5.022	MON...	173	2,076	09/18/2003.	09/25/2033.
76110H	3B	3	Residential Accredit Loans Inc RMBS Ser.....	.....	..	4	1FM	5,039,943	93.640	5,195,104	5,547,978					5.750	8.226	MON...	26,584	317,344	07/21/2006.	04/25/2035.
76110H	UV	9	Residential Accredit Loans Inc RMBS Ser.....	.....	..	4	1FM	1,731,696	102.049	1,829,492	1,792,762		10,527			5.500	6.162	MON...	8,217	98,602	08/22/2006.	06/25/2034.
76110H	X9	5	Residential Accredit Loans Inc RMBS Ser.....	.....	..	4	4FM	4,972,006	90.055	4,418,147	4,906,081		31,358			5.500	5.335	MON...	22,486	269,498	04/18/2005.	03/25/2035.
76110W	MC	7	Residential Asset Sec Corp RMBS Ser 2001.....	.....	..	4	1FM	43,767	103.782	45,431	43,776		(73)			5.960	5.986	MON...	217	2,609	09/06/2001.	09/25/2031.
76110W	MF	0	Residential Asset Sec Corp RMBS Ser 2001.....	.....	..	4	6FM	1,069,260	54.417	1,094,552	2,011,400					6.320	15.213	MON...	10,593	127,075	11/12/2009.	09/25/2031.
76110W	RQ	1	Residential Asset Sec Corp RMBS Ser 2003.....	.....	..	4	1FM	225,373	101.481	228,833	224,940		(39)			3.870	3.876	MON...	727	8,726	05/14/2003.	05/25/2033.
76112B	SN	1	Residential Asset Mtg Products RMBS Ser.....	.....	..	4	1FM	1,062,026	101.622	1,132,704	1,114,622		8,960			5.250	6.128	MON...	4,876	58,396	08/10/2006.	09/25/2034.
76112B	SV	3	Residential Asset Mtg Products RMBS Ser.....	.....	..	4	1FM	1,340,938	101.180	1,403,181	1,386,822		5,216			5.250	5.791	MON...	6,067	72,647	09/18/2006.	09/25/2034.
76112F	AG	6	Residential Asset Sec Tr RMBS Ser 2006-A.....	.....	..	4	1FM	2,033,053	71.020	2,054,901	2,893,412					6.000	14.422	MON...	14,467	173,605	04/28/2006.	06/25/2036.
761143	AD	8	Residential Asset Sec Tr RMBS Ser 2007-A.....	.....	..	4	3FM	5,955,273	67.849	5,521,416	8,137,860					6.250	14.472	MON...	42,385	497,547	09/30/2009.	09/25/2037.
76114H	AK	1	Residential Asset Sec Tr RMBS Ser 2007-A.....	.....	..	4	3FM	3,494,805	87.849	3,370,456	3,836,651					6.000	8.738	MON...	19,183	230,023	10/03/2007.	05/25/2037.

SCHEDULE D - PART 1

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

E10.52

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- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
762009	BJ	6	Residential Funding Mtg Sec I RMBS Ser 2					4	4FM	3,212,403	91.968	2,961,429	3,220,075	3,210,885					6.000	6.039	MON...	16,100	192,665	06/07/2007	06/25/2037
762009	BJ	6	Residential Funding Mtg Sec I RMBS Ser 2					4	1FM	1,665,544	91.968	2,221,072	2,415,057	1,665,544					6.000	20.606	MON...	12,075	144,499	09/30/2009	06/25/2037
79548K	ZJ	0	Salomon Bros Mtg Sec VII Inc RMBS Ser 19					4	1FM	8,679	101.265	8,712	8,603	8,569					6.630	6.549	MON...	48	569	03/18/1999	06/25/2028
805564	NM	9	Saxon Asset Securities Tr RMBS Ser 2003					4	1FM	2,367,895	100.532	2,380,623	2,368,018	2,361,501		(1,590)			4.350	4.358	MON...	8,584	103,009	05/14/2003	06/25/2032
81441P	CE	9	Security Natl Mtg Loan Tr RMBS Ser 2005					4	1FM	48,880	99.734	48,757	48,887	48,887					4.670	4.664	MON...	190	2,283	01/25/2005	02/25/2035
81441P	CF	6	Security Natl Mtg Loan Tr RMBS Ser 2005					4	1FM	2,998,989	100.389	3,011,667	3,000,000	2,989,020		(28)			5.720	5.748	MON...	14,300	171,600	01/25/2005	02/25/2035
81744H	AD	5	Sequoia Mortgage Tr RMBS Ser 2007-1 Cl 2					4	2FM	5,268,977	85.377	4,772,394	5,589,769	5,268,977					2.985	3.993	MON...	13,904	157,095	02/23/2007	02/20/2047
83611P	AP	6	Soundview Home Eq Loan Tr RMBS Ser 2001					4	1FM	711,690	99.906	702,467	703,129	700,892		(5,894)			6.500	6.341	MON...	3,809	47,337	06/15/2001	03/25/2030
84751P	LP	2	Specialty Underw & Residen Fin RMBS Ser					4	5FM	2,707,616	53.275	1,918,636	3,601,389	2,707,616					5.850	9.085	MON...	17,557	116,057	03/22/2006	02/25/2037
863576	AC	8	Structured Asset Sec Corp RMBS Ser 2005					4	3FM	1,846,838	94.898	1,739,761	1,833,303	1,836,013		1,050			5.750	5.657	MON...	8,785	105,415	03/10/2005	04/25/2035
863576	BF	0	Structured Asset Sec Corp RMBS Ser 2005					4	1FM	3,800,764	101.787	3,845,248	3,777,743	3,783,782		(1,509)			5.500	5.310	MON...	17,315	207,776	04/22/2005	05/25/2035
863576	CJ	1	Structured Asset Sec Corp RMBS Ser 2005					4	1FM	1,865,577	100.040	1,911,092	1,910,330	1,883,739		1,562			5.000	5.621	MON...	7,960	95,516	05/11/2005	05/25/2035
863579	CD	8	Structured Adj Rate Mtg Ln RMBS Ser 2004					4	1FM	609,704	98.636	596,263	604,509	607,877		1,762			3.079	2.940	MON...	1,551	17,481	10/23/2004	10/25/2034
863579	VS	4	Structured Adj Rate Mtg Ln RMBS Ser 2005					4	1FM	8,409,551	72.780	7,830,411	10,759,000	8,409,551					3.072	4.915	MON...	27,547	314,768	08/15/2005	08/25/2035
86359A	QK	2	Structured Asset Sec Corp RMBS Ser 2003					4	1FM	3,331,884	100.181	3,339,996	3,333,968	3,323,228		(5,305)			5.040	5.043	MON...	14,003	153,250	03/14/2003	04/25/2033
86359B	5U	1	Structured Asset Sec Corp RMBS Ser 2005					4	4FM	342,892	96.814	323,476	334,122	341,261					5.750	4.955	MON...	1,601	18,969	02/24/2005	03/25/2035
86359B	5U	1	Structured Asset Sec Corp RMBS Ser 2005					4	1FM	254,028	96.814	323,476	334,122	254,028					5.750	16.535	MON...	1,601	18,969	09/30/2009	03/25/2035
86359B	G3	9	Structured Asset Sec Corp RMBS Ser 2004					4	1FM	166,703	102.798	171,447	166,782	166,231		(128)			5.270	5.282	MON...	732	8,234	09/20/2004	10/25/2034
86359B	JU	6	Structured Asset Sec Corp RMBS Ser 2004					4	1FM	29,013	100.582	29,186	29,017	28,984		(3)			5.130	5.150	MON...	124	1,489	02/20/2004	03/25/2034
86359B	MK	4	Structured Asset Sec Corp RMBS Ser 2004					4	2FM	910,561	51.179	620,825	1,213,050	910,561		405	270,359		5.525	14.188	MON...	5,585	67,222	06/16/2006	03/25/2034
86359B	WR	8	Structured Asset Sec Corp RMBS Ser 2004					4	1FM	1,297,873	98.378	1,268,499	1,289,412	1,290,202		(174)			3.135	3.072	MON...	3,369	37,591	09/23/2004	07/25/2034
86359B	XL	0	Structured Asset Sec Corp RMBS Ser 2004					4	1FM	138,147	103.447	146,215	141,343	140,142		1,288			5.440	6.634	MON...	641	7,819	07/20/2011	08/25/2034
86359B	ZG	9	Structured Asset Sec Corp RMBS Ser 2004					4	1FM	421,821	103.270	435,749	421,953	420,720		(210)			5.000	5.002	MON...	1,758	21,098	08/18/2004	09/25/2034
86359B	ZS	3	Structured Asset Sec Corp RMBS Ser 2004					4	1FM	3,208,713	100.081	3,165,804	3,163,241	3,182,650		164			5.750	5.594	MON...	15,157	181,886	08/26/2004	09/25/2034
86359D	FQ	5	Structured Asset Sec Corp RMBS Ser 2005					4	3FM	1,883,893	97.924	1,825,099	1,863,799	1,868,265		(741)			5.400	5.237	MON...	8,387	100,645	06/23/2005	06/25/2035
86359D	GQ	4	Structured Asset Sec Corp RMBS Ser 2005					4	3FM	1,047,235	96.512	1,007,759	1,044,176	1,043,825		1,118			5.250	5.219	MON...	4,568	54,819	06/28/2005	12/25/2034
86361Q	AG	9	Structured Adj Mtg Rt Ln RMBS Ser 2006-1					4	1FM	12,772,418	75.604	13,896,054	18,380,125	12,772,418					3.317	11.788	MON...	50,801	770,208	10/25/2006	11/25/2036
86363A	AA	5	Structured Asset Sec Corp RMBS Ser 2006					4	1FM	2,069,435	28.980	3,025,588	10,440,192	2,069,435					1.096	13.638	MON...	1,589	98,060	01/19/2007	01/25/2037
90211E	AF	2	Asset Backed Funding Ctf RMBS Ser 01-AQ1					4	1FM	406,017	99.089	403,073	406,780	405,568		(185)			5.770	5.825	MON...	1,956	20,812	03/23/2001	11/20/2030
90263B	HF	8	UCFC Home Equity Loans RMBS Ser 1998-D C					4	4FM	24,658	10.749	2,457	22,858	23,662		(245)			8.965	8.051	MON...	171	2,049	02/08/2000	04/15/2030
929227	N8	5	Washington Mutual Mtg RMBS Ser 2003-S2 C					4	1FM	105,878	100.725	109,662	108,872	108,306		244			5.000	5.471	MON...	454	5,444	10/26/2005	05/25/2018
92922F	EB	0	Washington Mutual Mtg RMBS Ser 2003-AR10					4	1FM	5,652,856	101.768	5,838,992	5,737,575	5,686,996		892			2.825	3.014	MON...	13,508	150,244	03/10/2005	10/25/2033
92922F	RF	7	Washington Mutual Mtg RMBS Ser 2004-CB1					4	1FM	1,936,787	103.914	2,107,416	2,028,049	1,983,566		6,924			5.500	6.159	MON...	9,295	111,543	05/21/2004	06/25/2034
92926U	AD	3	Washington Mutual Mtg RMBS Ser 2007-HY2					4	1FM	6,474,680	89.457	6,127,786	6,849,987	6,474,680					2.969	4.364	MON...	16,948	184,193	03/19/2007	11/25/2036
933634	AJ	6	Washington Mtg PTC RMBS Ser 2007-HY3 Cl					4	1FM	9,065,964	95.123	10,365,599	10,897,060	9,065,964					2.808	7.428	MON...	25,499	291,612	06/07/2012	03/25/2037
93363P	AA	8	Washington Mutual Mtg RMBS Ser 2006-AR14					4	1FM	967,430	88.664	934,787	1,054,309	967,430					2.617	4.108	MON...	2,299	24,038	01/18/2007	11/25/2036
939336	2H	5	Washington Mutual MSC Mtg PT RMBS Ser 20					4	2FM	9,677,226	97.646	9,383,456	9,609,648	9,645,061		(6,166)			5.500	5.336	MON...	44,044	528,531	02/01/2005	03/25/2035
939336	2U	6	Washington Mutual MSC Mtg PT RMBS Ser 20					4	4FM	1,881,194	89.352	1,666,295	1,864,876	1,869,738		15			5.500	5.404	MON...	8,547	99,289	02/24/2005	03/25/2035
939336	3H	4	Washington Mutual MSC Mtg PT RMBS Ser 20					4	4FM	14,907,894	89.184	13,305,438	14,919,137	14,907,894					5.500	5.497	MON...	68,379	820,553	03/07/2005	04/25/2035
939336	4Y	6	Washington Mutual MSC Mtg PT RMBS Ser 20					4	3FM	14,284,031	92.867	13,371,115	14,398,087	14,284,031					5.500	5.658	MON...	65,991	791,895	04/15/2005	05/25/2035
939336	6F	5	Washington Mutual MSC Mtg PT RMBS Ser 20					4	4FM	9,867,574	89.509	8,802,153	9,833,863	9,855,008		(1,043)			5.500	5.407	MON...	45,072	539,370	05/24/2005	06/25/2035
939336	6U	2	Washington Mutual MSC Mtg PT RMBS Ser 20					4	3FM	2,732,775	91.476	2,493,203	2,725,535	2,723,650		1,418			5.500	5.481	MON...	12,492	149,904	08/24/2005	06/25/2035
939344	AR	8	Washington Mutual Alt Ln Tr RMBS Ser 200					4	1FM	2,003,511	73.819	1,879,164	2,545,644	2,003,511					6.042	12.167	MON...	12,817	111,431	04/21/2006	05/25/2036

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification			Code	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
93934F	BQ	4	Washington Mutual MSC Mtg PT RMBS Ser 20.....	.....	..	.....4	1FM	4,011,560	...99.118	4,468,009	4,507,754	4,011,560	.....	.....	.....	.....	.....5.500	...8.040	MON...	20,661	247,926	10/13/2005.	08/25/2035.
93934F	CM	2	Washington Mutual MSC Mtg PT RMBS Ser 20.....	.....	..	.....4	3FM	461,727	...93.602	428,704	458,006	460,036	.....	.....(275)	.....	.....	.....5.500	...5.298	MON...	2,099	24,589	10/13/2005.	10/25/2035.
93934F	HW	5	Washington Mutual MSC Mtg PT RMBS Ser 20.....	.....	..	.....4	4FM	877,626	...87.231	775,865	889,439	879,620	.....	......76	.....	.....	.....5.750	...6.007	MON...	4,262	50,472	07/10/2006.	01/25/2036.
93934F	KZ	4	Washington Mutual MSC Mtg PT RMBS Ser 20.....	.....	..	.....4	1FM	8,027,542	...88.060	8,443,174	9,587,990	8,027,542	.....	.....	.....	.....	.....5.750	...11.351	MON...	45,942	543,660	10/02/2007.	02/25/2036.
93935G	AG	4	Washington Mutual Alt Ln Tr RMBS Ser 200.....	.....	..	.....4	1FM	1,269,141	...93.590	1,230,864	1,315,172	1,268,648	.....	.....	.....	.....	.....6.984	...7.652	MON...	7,655	91,379	09/30/2009.	11/25/2034.
93935H	AJ	6	Washington Mutual Alt Ln Tr RMBS Ser 200.....	.....	..	.....4	1FM	7,352,085	...54.473	6,183,400	11,351,415	7,352,085	.....	.....	.....438,198	.....	.....4.455	...16.615	MON...	42,139	327,059	11/29/2006.	09/25/2036.
94980G	AK	7	Wells Fargo Home Equity Tr RMBS Ser 2004.....	.....	..	.....4	1FM	545,718	...100.007	558,805	558,766	555,531	.....	.....7,481	.....	.....	.....4.980	...5.560	MON...	2,319	27,827	12/18/2008.	04/25/2034.
94981Q	AJ	7	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2.....	.....	..	.....4	1FM	4,088,962	...99.010	4,702,406	4,749,430	4,251,939	.....	.....(83,545)	.....	.....	.....3.075	...4.905	MON...	12,170	139,413	02/22/2012.	10/25/2035.
94982B	AC	4	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2.....	.....	..	.....4	1FM	2,378,195	...101.780	2,349,302	2,308,227	2,321,695	.....	.....(53,323)	.....	.....	.....3.075	...1.372	MON...	5,914	67,420	03/20/2013.	06/25/2035.
94982F	AE	1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2.....	.....	..	.....4	1FM	4,819,501	...104.518	5,045,149	4,827,043	4,810,137	.....	.....(3,701)	.....	.....	.....5.500	...5.526	MON...	22,124	265,474	03/02/2005.	04/25/2035.
94982G	AC	3	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2.....	.....	..	.....4	1FM	1,730,118	...103.070	1,756,885	1,704,550	1,700,650	.....	.....(12,079)	.....	.....	.....5.500	...5.249	MON...	7,813	93,762	05/13/2005.	05/25/2035.
94983B	AM	1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2.....	.....	..	.....4	1FM	8,175,677	...103.545	8,905,190	8,600,317	8,354,747	.....	.....88,157	.....	.....	.....5.750	...7.494	MON...	41,210	494,224	11/30/2011.	04/25/2036.
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....							863,218,407	XXX	867,348,098	996,174,296	865,015,121	278,642	418,148	1,345,838	0	XXX	XXX	XXX	3,084,876	38,635,678	XXX	XXX

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

E10.53	05357H	AA	8	Aventura Mall Tr CMBS Ser 2013-AVM CI A.....	.....	..	.....4	1FM	10,344,160	...105.075	10,507,540	10,000,000	10,202,096	.....	.....(48,527)	.....	.....3.743	...3.205	MON...	31,189	380,505	12/10/2013.	12/05/2032.
	05538U	AA	1	BB-UBS Trust CMBS Ser 2012-SHOW CI A.....	.....	..	.....4	1FM	25,749,670	...101.199	25,299,850	25,000,000	25,519,165	.....	.....(58,564)	.....	.....3.430	...3.146	MON...	71,463	857,550	11/01/2012.	11/05/2036.
	07383F	SQ	7	Bear Stearns Comm Mtg Sec CMBS Ser 2005.....	.....	..	.....4	1FM	351,692	...99.938	344,295	344,509	344,509	.....	.....(1,004)	.....	.....5.134	...4.044	MON...	1,474	17,687	06/09/2014.	02/13/2042.
	07383F	X9	4	Bear Stearns Comm Mtg Sec CMBS Ser 2004.....	.....	..	.....4	1FM	265,981	...100.905	276,478	273,998	273,177	.....	......564	.....	.....4.945	...5.372	MON...	1,129	13,549	09/27/2006.	11/11/2041.
	07383F	Y2	8	Bear Stearns Comm Mtg Sec CMBS Ser 2004.....	.....	..	.....4	1FM	4,021,992	...103.381	4,135,224	4,000,000	3,998,443	.....	.....(2,811)	.....	.....5.119	...5.102	MON...	17,063	204,760	12/08/2004.	11/11/2041.
	07383F	Y3	6	Bear Stearns Comm Mtg Sec CMBS Ser 2004.....	.....	..	.....4	1FM	4,021,935	...104.387	4,175,460	4,000,000	3,999,954	.....	.....(2,476)	.....	.....5.279	...5.267	MON...	17,597	211,160	12/08/2004.	11/11/2041.
	07383F	Y4	4	Bear Stearns Comm Mtg Sec CMBS Ser 2004.....	.....	..	.....4	1FM	3,519,008	...104.067	3,642,338	3,500,000	3,499,936	.....	.....(2,091)	.....	.....5.406	...5.396	MON...	15,768	189,210	12/08/2004.	11/11/2041.
	073945	AE	7	Bear Stearns Comm Mtg Sec CMBS Ser 2007.....	.....	..	.....4	1FM	3,630,215	...101.709	3,676,183	3,614,402	3,609,759	.....	.....(1,543)	.....	.....5.742	...5.722	MON...	17,295	267,757	02/04/2008.	09/11/2042.
	073945	AG	2	Bear Stearns Comm Mtg Sec CMBS Ser 2007.....	.....	..	.....4	1FM	19,133,371	...102.444	21,487,545	20,975,000	20,776,176	.....	.....220,282	.....	.....5.835	...7.098	MON...	101,991	1,223,891	07/20/2012.	09/11/2042.
	073945	AH	0	Bear Stearns Comm Mtg Sec CMBS Ser 2007.....	.....	..	.....4	1FM	8,157,813	...100.698	8,055,872	8,000,000	8,003,057	.....	.....(21,001)	.....	.....5.920	...5.704	MON...	39,464	480,558	10/24/2007.	09/11/2042.
	07401D	BC	4	Bear Stearns Mtg Tr CMBS Ser 2007-PW18 C.....	.....	..	.....4	1FM	8,647,347	...102.145	8,784,664	8,600,215	8,589,991	.....	.....(6,084)	.....	.....5.700	...5.666	MON...	40,851	506,223	12/13/2007.	06/13/2050.
	12593Q	BD	1	Comm Mortgage Trust CMBS Ser 2015-CR26 C.....	.....	..	.....4	1FM	20,199,915	...101.126	20,225,140	20,000,000	20,175,806	.....	.....(19,647)	.....	.....3.359	...3.250	MON...	55,983	671,800	09/28/2015.	10/10/2048.
	12625E	AC	3	Comm Mortgage Trust CMBS Ser 2013-SFS CI.....	.....	..	.....4	1FM	19,880,165	...99.696	19,939,220	20,000,000	19,914,392	.....	.....9,584	.....	.....2.987	...3.065	MON...	49,780	607,316	04/04/2013.	04/12/2035.
	12635Q	BG	4	Comm Mortgage Trust CMBS Ser 2015CR27 CI.....	.....	..	.....4	1FM	24,719,131	...103.084	24,740,232	24,000,000	24,642,982	.....	.....(65,144)	.....	.....3.612	...3.268	MON...	72,240	866,880	10/20/2015.	10/10/2058.
	17311Q	BK	5	Citigroup Comm Mtg Tr CMBS Ser 2007-C6 C.....	.....	..	.....4	1FM	15,086,292	...100.867	13,982,184	13,862,000	13,898,822	.....	.....(200,964)	.....	.....5.711	...3.988	MON...	65,974	804,727	08/23/2011.	12/10/2049.
	17313K	AF	8	Citigroup Comm Mtg Tr CMBS Ser 2008-C7 C.....	.....	..	.....4	1FM	8,279,973	...101.990	8,345,962	8,183,118	8,176,741	.....	.....(8,505)	.....	.....6.136	...5.996	MON...	41,842	510,577	06/05/2008.	12/10/2049.
	17313K	AH	4	Citigroup Comm Mtg Tr CMBS Ser 2008-C7 C.....	.....	..	.....4	1FM	12,142,782	...102.847	13,370,058	13,000,000	12,883,127	.....	.....107,208	.....	.....6.136	...7.182	MON...	66,472	811,122	05/05/2008.	12/10/2049.
	20173Q	AG	6	Greenwich Cap Comm Funding CMBS Ser 2007.....	.....	..	.....4	1FM	6,469,164	...99.964	7,079,381	7,081,916	7,062,263	.....	.....88,402	.....	.....5.475	...6.876	MON...	32,311	387,735	06/12/2008.	03/10/2039.
	21870K	AG	3	Core Industrial Tr CMBS Ser 2015-WEST CI.....	.....	..	.....4	1FM	14,625,044	...100.748	14,306,230	14,200,000	14,555,582	.....	.....(41,108)	.....	.....3.574	...3.218	MON...	29,605	507,508	04/07/2015.	02/10/2037.
	21870L	AA	4	Core Industrial Trust CMBS Ser 2015 CALW.....	.....	..	.....4	1FM	5,149,770	...102.030	5,101,505	5,000,000	5,113,441	.....	.....(21,219)	.....	.....3.040	...2.564	MON...	12,667	152,000	03/31/2015.	02/10/2034.
	21870P	AG	2	Core Industrial Trust CMBS Ser 2015 TEXW.....	.....	..	.....4	1FM	10,299,752	...100.584	10,058,390	10,000,000	10,228,027	.....	.....(42,404)	.....	.....3.329	...2.848	MON...	27,742	332,900	04/02/2015.	02/10/2034.
	233050	AC	7	DBUBS Mtg Tr CMBS Ser 2011-LC1A CI A3.....	.....	..	.....4	1FM	64,452,122	...108.492	66,331,764	61,140,000	62,468,049	.....	.....(390,915)	.....	.....5.002	...4.288	MON...	254,852	3,058,223	06/13/2011.	11/10/2046.
	36197X	AL	8	GS Mortgage Securities Trust CMBS Ser 20.....	.....	..	.....4	1FM	15,449,063	...101.282	15,192,360	15,000,000	15,231,315	.....	.....(62,472)	.....	.....2.678	...2.231	MON...	33,475	401,700	05/16/2013.	06/10/2046.
	362332	AG	3	GS Mortgage Securities Corp CMBS Ser 200.....	.....	..	.....4	1FM	4,715,736	...99.954	4,595,860	4,597,970	4,597,970	.....	.....(11,817)	.....	.....5.591	...5.103	MON...	21,423	257,072	04/14/2011.	11/10/2039.
	36828Q	QG	4	GE Capital Commercial Mortgage CMBS Ser.....	.....	..	.....4	1FM	4,659,403	...99.716	4,680,335	4,693,689	4,693,689	.....	.....	.....	.....5.447	...5.590	MON...	21,305	259,632	09/07/2006.	11/10/2045.
	44217N	AJ	5	Houston Galleria Mall Tr CMBS Ser 2015-H.....	.....	..	.....4	1FM	35,349,997	...97.053	33,968,445	35,000,000	35,293,769	.....	.....(32,450)	.....	.....3.186	...3.085	MON...	92,925	1,115,104	03/19/2015.	03/05/2037.
	46361T	AC	6	Irvine Core Office Tr CMBS Ser 2013-IRV.....	.....	..	.....4	1FM	20,385,420	...101.304	20,260,800	20,000,000	20,255,634	.....	.....(37,185)	.....	.....3.173	...2.963	MON...	37,020	645,202	05/07/2013.	05/15/2048.
	46361T	AG	7	Irvine Core Office Tr CMBS Ser 2013-IRV.....	.....	..	.....4	1FM	9,937,950	...98.970	9,897,040	10,000,000	9,956,715	.....	.....5,404	.....	.....3.173	...3.263	MON...	18,510	322,601	05/07/2013.	05/15/2048.
	46361T	AJ	1	Irvine Core Office Tr CMBS Ser 2013-IRV.....	.....	..	.....4	1FM	3,860,016	...95.397	3,815,868	4,000,000	3,904,519	.....	.....12,862	.....	.....3.173	...3.612	MON...	7,404	129,040	05/07/2013.	05/15/2048.

SCHEDULE D - PART 1

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

E10.54

1			2			Codes			6			7			Fair Value			10			11			Change in Book/Adjusted Carrying Value				Interest				Dates	
			3	4	5				8	9								12	13	14	15	16	17	18	19	20	21	22					
				F o r e i g n	Bond CHAR	NAIC Design- ation				Rate Used to Obtain Fair Value	Fair Value					Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date						
CUSIP Identification			Description			Code					Actual Cost																						
46625Y	Q4	8	JP Morgan Chase Comm Mtg Secs CMBS Ser 2.....	.....	4	1FM	101,748	99.932	111,054	111,130	101,748										5.653	7.367	MON...	524	6,337	03/24/2006.	04/15/2043.						
46634G	AB	7	JP Morgan Chase Comm Mtg Secs CMBS Ser 2.....	.....	4	1FM	24,684,688	108.315	23,829,256	22,000,000	23,319,111										5.633	3.479	MON...	103,272	1,239,260	08/23/2013.	12/05/2027.						
46636D	AJ	5	JP Morgan Chase Comm Mtg Secs CMBS Ser 2.....	.....	4	1FM	9,837,246	107.410	10,150,273	9,450,000	9,601,833										4.388	3.773	MON...	34,554	414,647	07/18/2012.	07/15/2046.						
46640J	AS	6	JP Morgan Chase Comm Mtg Secs CMBS Ser 2.....	.....	4	1FM	2,066,406	103.703	2,074,054	2,000,000	2,038,858										3.414	2.842	MON...	5,690	68,274	04/14/2014.	01/15/2046.						
46645F	AA	8	JP Morgan Chase Comm Mtg Secs CMBS Ser 2.....	.....	4	1FM	30,732,900	101.638	30,491,430	30,000,000	30,583,146										2.933	2.383	MON...	73,330	818,852	01/25/2016.	09/05/2032.						
46645F	AG	5	JP Morgan Chase Comm Mtg Secs CMBS Ser 2.....	.....	4	1FM	25,750,000	102.172	25,543,075	25,000,000	25,574,579										3.387	2.734	MON...	70,558	846,700	10/07/2015.	09/05/2032.						
50177A	AE	9	LB Commercial Mtg Tr CMBS Ser 2007-C3 Cl.....	.....	4	1FM	7,528,517	101.329	7,600,018	7,500,317	7,496,844										5.918	5.909	MON...	24,659	450,815	05/05/2008.	07/15/2044.						
50180L	AC	4	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 Cl A.....	.....	4	1FM	34,347,470	103.672	34,671,856	33,443,928	33,506,840										6.113	5.763	MON...	113,573	2,084,172	05/16/2008.	04/15/2041.						
50180L	AD	2	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 Cl A.....	.....	4	1FM	6,356,795	98.691	6,908,384	7,000,000	6,786,721										6.113	7.399	MON...	23,772	432,616	04/17/2008.	04/15/2041.						
52109R	BM	2	LB-UBS Comm Mtg Tr CMBS Ser 2007-C7 Cl A.....	.....	4	1FM	23,546,288	102.470	23,963,408	23,385,871	23,383,255										5.866	5.815	MON...	76,212	1,381,587	11/30/2007.	09/15/2045.						
55660C	AA	6	Madison Ave Tr CMBS Ser 2013-650M CL A.....	.....	4	1FM	7,209,653	105.029	7,351,995	7,000,000	7,116,134										3.843	3.365	MON...	22,418	269,010	10/10/2013.	10/12/2032.						
617451	CT	4	Morgan Stanley Cap I Tr CMBS Ser 2006-T2.....	.....	4	1FM	2,627,252	99.947	2,682,428	2,683,856	2,683,856										5.273	5.643	MON...	11,793	141,520	12/05/2007.	10/12/2052.						
617458	AG	9	Morgan Stanley Cap I CMBS Ser 2011-C1 Cl.....	.....	4	1FM	57,967,669	109.113	60,317,722	55,280,000	56,461,435										5.033	4.416	MON...	231,854	2,782,242	08/09/2011.	09/15/2047.						
61745M	2K	8	Morgan Stanley Cap I CMBS Ser 2005-IQ9 C.....	.....	4	1FM	5,512,251	98.726	5,418,072	5,488,000	5,482,485										4.910	4.895	MON...	22,455	269,461	02/15/2005.	07/15/2056.						
61745M	5K	5	Morgan Stanley Cap I CMBS Ser 2005-T19 C.....	.....	4	1FM	6,725,825	100.817	6,801,251	6,746,135	6,734,413										5.062	5.135	MON...	28,457	341,490	12/15/2005.	06/12/2047.						
61749M	AB	5	Morgan Stanley Cap I Tr CMBS Ser 2006-T2.....	.....	4	1FM	946,608	99.828	947,532	949,166	949,166										6.076	6.164	MON...	4,806	57,690	07/19/2006.	08/12/2041.						
61755Y	AH	7	Morgan Stanley Cap I CMBS Ser 2007-IQ15.....	.....	4	1FM	17,335,547	101.380	20,275,940	20,000,000	19,760,399										5.902	8.039	MON...	98,365	1,201,664	03/07/2008.	06/11/2049.						
61756U	AE	1	Morgan Stanley Cap I CMBS Ser 2007-IQ16.....	.....	4	1FM	14,428,656	101.471	14,561,077	14,349,947	14,330,797										5.809	5.767	MON...	69,466	885,743	11/16/2007.	12/12/2049.						
61756U	AF	8	Morgan Stanley Cap I CMBS Ser 2007-IQ16.....	.....	4	1FM	5,027,307	102.994	5,149,675	5,000,000	4,994,656										6.053	6.029	MON...	25,219	307,734	11/16/2007.	12/12/2049.						
61756U	AH	4	Morgan Stanley Cap I CMBS Ser 2007-IQ16.....	.....	4	1FM	4,753,444	91.634	4,581,675	5,000,000	4,753,444										6.095	6.990	MON...	25,394	309,834	11/16/2007.	12/12/2049.						
61757L	AF	7	Morgan Stanley Cap I CMBS Ser 2008-T29 C.....	.....	4	1FM	9,597,998	103.402	11,167,373	10,800,000	10,610,697										6.275	8.009	MON...	56,475	688,192	02/13/2008.	01/11/2043.						
61761Q	AC	7	Morgan Stanley BAML Tr CMBS Ser 2013-C8.....	.....	4	1FM	15,507,422	101.471	15,220,650	15,000,000	15,244,482										2.699	2.196	MON...	33,738	404,850	02/21/2013.	12/15/2048.						
61762T	AC	0	Morgan Stanley BAML Tr CMBS Ser 2013-C11.....	.....	4	1FM	20,578,785	105.696	21,118,021	19,980,000	20,310,487										3.845	3.387	MON...	64,019	768,231	08/01/2013.	08/15/2046.						
61763B	AS	3	Morgan Stanley BAML Tr CMBS Ser 2013-C13.....	.....	4	1FM	15,449,891	104.766	15,714,915	15,000,000	15,268,116										3.557	3.099	MON...	44,463	533,550	11/26/2013.	11/15/2046.						
67087M	AA	4	OBP Depositor LLC Tr CMBS Ser 2010-OBP C.....	.....	4	1FM	5,543,237	106.342	5,392,598	5,071,000	5,325,253										4.646	3.115	MON...	19,634	235,609	09/25/2013.	07/15/2045.						
74824D	AA	8	Queens Center Mtg Tr CMBS Ser 2013-QCA C.....	.....	4	1FM	20,498,260	100.200	20,039,960	20,000,000	20,348,780										3.275	3.036	MON...	54,583	655,000	01/10/2013.	01/11/2037.						
87246A	AE	8	TIAA Real Estate CDO Ltd CMBS Ser 2007-C.....	.....	4	1FM	2,692,048	101.143	2,633,790	2,604,018	2,603,063										5.474	4.499	MON...	8,315	163,761	07/20/2012.	08/15/2039.						
90269P	AA	9	UBS-BofA Merrill Lynch Tr CMBS Ser 2012.....	.....	4	1FM	27,827,150	102.151	27,580,851	27,000,000	27,476,796										3.663	3.312	MON...	82,418	989,010	07/18/2012.	06/10/2030.						
90269P	AG	6	UBS-BofA Merrill Lynch Tr CMBS Ser 2012.....	.....	4	1FM	5,340,625	100.396	5,019,790	5,000,000	5,203,308										4.163	3.347	MON...	17,346	208,150	10/11/2012.	06/10/2030.						
90270R	BF	0	UBS-Barclays Comm Mort Tr CMBS Ser 2012.....	.....	4	1FM	4,473,056	100.535	4,705,047	4,680,000	4,572,267										2.459	3.218	MON...	9,590	115,077	08/16/2013.	12/10/2045.						
92939G	AA	5	WFLD Mortgage Tr CMBS Ser 2014-MONT Cl A.....	.....	4	1FM	7,309,965	103.920	7,373,124	7,095,000	7,264,015										3.755	3.409	MON...	22,200	270,843	08/07/2014.	08/10/2031.						
92979F	AD	2	Wachovia Bank Comm Mtg Tr CMBS Ser 2007.....	.....	4	1FM	25,371,087	100.724	24,023,549	23,850,964	23,955,720										5.678	3.033	MON...	112,855	1,354,258	10/15/2013.	05/15/2046.						
3499999.			Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....						831,180,673	XXX	839,696,066	816,536,149	825,711,810	0	(2,126,361)	0	0	XXX	XXX	XXX	2,888,821	36,890,168	XXX	XXX									
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																																	
00164M	AC	7	ALM Loan Funding CLO Ser 2015-12A Cl A1.....	.....	4	1FE	25,929,800	100.409	26,106,265	26,000,000	25,950,563										2.430	2.486	JAJO..	133,380	559,088	01/23/2015.	04/16/2027.						
00164M	AE	3	ALM Loan Funding CLO Ser 2015-12A Cl A2A.....	.....	4	1FE	14,000,000	100.133	14,018,620	14,000,000	14,000,000										3.230	3.243	JAJO..	95,464	415,225	01/23/2015.	04/16/2027.						
001749	AL	4	American Money Mgmt Corp CLO Ser 11-9A C.....	.....	4	1FE	18,625,000	100.061	18,636,289	18,625,000	18,625,000										2.460	2.467	JAJO..	96,726	213,882	03/31/2016.	01/15/2022.						
001751	AA	4	American Money Mgmt Corp CLO Ser 2015-17.....	.....	4	1FE	29,970,000	100.514	30,154,215	30,000,000	29,975,216										2.506	2.532	FMAN..	98,139	637,138	11/13/2015.	11/15/2027.						
001751	AC	0	American Money Mgmt Corp CLO Ser 2015-17.....	.....	4	1FE	6,956,600	100.865	7,060,578	7,000,000	6,962,694										3.206	3.316	FMAN..	29,296	195,079	11/13/2015.	11/15/2027.						
00175L	AA	0	American Money Mgmt Corp CLO Ser 2014-14.....	.....	4	1FE	48,899,060	100.089	49,043,620	49,000,000	48,941,628										2.332	2.375	JAJO..	215,819	1,005,119	06/12/2014.	07/27/2026.						
00175L	AB	8	American Money Mgmt Corp CLO Ser 2014-14.....	.....	4	1FE	19,812,948	99.547	19,909,394	20,000,000	19,869,598										2.932	3.081	JAJO..	110,756	531,919	06/12/2014.	07/27/2026.						
00175M	AU	4	American Money Mgmt Corp CLO Ser 2014-15.....	.....	4	1FE	24,000,000	99.822	23,957,170	24,000,000	24,000,000										2.772	2.781											

SCHEDULE D - PART 1

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

E10.55

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
00175M	BC	3	American Money Mgmt Corp CLO Ser 2014-15.....	.....	..	4	1FE	41,000,000	99.950	40,979,492	41,000,000	41,000,000	.....	.....	.....	.....	2.301	2.307	MJSD.	60,269	.....	12/02/2016.	12/09/2026.
00176D	AA	7	American Money Mgmt Corp CLO Ser 2013-13.....	.....	..	4	1FE	39,801,640	100.190	40,075,972	40,000,000	39,890,441	.....	60,902	.....	.....	2.332	2.434	JAJO..	178,770	818,100	11/13/2014.	01/26/2026.
00176D	AB	5	American Money Mgmt Corp CLO Ser 2013-13.....	.....	..	4	1FE	29,490,285	98.389	29,516,751	30,000,000	29,647,596	.....	93,185	.....	.....	2.732	2.996	JAJO..	157,077	734,908	09/16/2014.	01/26/2026.
00176J	AA	4	American Money Mgmt Corp CLO Ser 201516A.....	.....	..	4	1FE	30,000,000	99.981	29,994,240	30,000,000	30,000,000	.....	.....	.....	.....	2.381	2.388	JAJO..	156,756	628,749	04/10/2015.	04/14/2027.
00248P	AC	0	A Voce CLO Ltd CLO Ser 2014-1A CI A2A.....	.....	..	4	1FE	6,061,747	99.580	6,074,381	6,100,000	6,072,798	.....	6,771	.....	.....	2.880	2.977	JAJO..	37,088	159,820	06/10/2014.	07/15/2026.
00248P	AJ	5	A Voce CLO Ltd CLO Ser 2014-1A CI A1B.....	.....	..	4	1FE	24,000,000	99.817	23,955,967	24,000,000	24,000,000	.....	.....	.....	.....	2.340	2.346	JAJO..	118,560	496,318	06/10/2014.	07/15/2026.
01448T	AD	6	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser 5A CI.....	.....	..	4	6FE	4,195,560	55.500	5,964,898	10,747,564	4,195,560	.....	.....	.....	.....	2.648	23.228	MJSD.	7,114	254,642	09/30/2009.	12/23/2034.
01448Y	AE	3	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser A7 CI.....	.....	..	4	6FE	778,170	15.000	860,152	5,734,344	778,170	.....	.....	.....	.....	2.498	83.725	MJSD.	3,581	125,376	12/23/2016.	07/23/2035.
01449C	AK	6	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser 8A CI.....	.....	..	4	6FE	1,915,748	43.598	4,674,928	10,722,805	1,915,748	.....	.....	.....	.....	2.348	43.428	MJSD.	6,293	221,351	01/01/2010.	12/23/2035.
01449W	AB	2	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser 10A C.....	.....	..	4	2AM	5,000,000	56.000	2,800,000	5,000,000	5,000,000	.....	.....	.....	.....	1.498	1.500	MJSD.	1,872	60,007	02/28/2006.	09/23/2036.
01449W	AC	0	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser 10A C.....	.....	..	4	4AM	4,929,970	52.500	2,597,417	4,947,460	4,946,741	.....	670	.....	.....	1.648	1.692	MJSD.	2,038	66,921	02/28/2006.	09/23/2036.
020053	AU	8	ALM Loan Funding CLO Ser 2013-8A CI A2R.....	.....	..	4	1FE	13,000,000	99.883	12,984,828	13,000,000	13,000,000	.....	.....	.....	.....	2.680	2.501	JAJO..	70,648	.....	09/28/2016.	10/15/2028.
023654	AR	7	America West Airlines LBASS EETC Ser 199.....	.....	..	4	2FE	105,751	100.000	109,368	109,368	109,366	.....	293	.....	.....	6.870	7.430	JJ.....	3,736	.....	12/17/2003.	01/02/2017.
02376T	AC	2	American Airlines Inc LBASS EETC Ser 201.....	.....	..	4	3FE	9,620,768	103.750	9,817,915	9,463,050	9,565,520	.....	(25,134)	.....	.....	5.600	5.134	JJ.....	244,357	529,931	11/06/2014.	07/15/2020.
023772	AB	2	American Airlines Inc LBASS EETC Ser 201.....	.....	..	4	1FE	4,039,611	103.000	4,380,016	4,252,443	4,084,618	.....	4,866	.....	.....	4.000	4.866	JJ.....	78,434	170,098	07/30/2014.	07/15/2025.
02377U	AB	0	American Airlines Inc LBASS PTC Ser 2013.....	.....	..	4	2FE	5,593,798	106.625	5,964,387	5,593,798	5,593,798	.....	.....	.....	.....	4.950	4.949	JJ.....	127,678	276,893	07/30/2014.	01/15/2023.
03334@	AA	7	AnchoragePermit Ctr Bldg Ls Tr CTL.....	.....	..	4	1	1,300,194	112.684	1,455,407	1,291,584	1,295,270	.....	(406)	.....	.....	6.340	6.346	MON...	3,639	81,886	02/11/2003.	02/15/2025.
03335#	AA	4	Anchorage Park Svc GSA Fin Tr CTL Ser 20.....	.....	..	4	1	7,699,757	110.529	8,330,831	7,537,260	7,596,911	.....	(9,418)	.....	.....	6.025	5.852	MON...	20,183	454,120	03/20/2003.	07/15/2023.
03764H	AA	0	Apidos CLO CLO Ser 2013-14A CI A.....	.....	..	4	1FE	25,000,000	100.047	25,011,693	25,000,000	25,000,000	.....	.....	.....	.....	2.030	2.035	JAJO..	107,139	437,776	06/12/2013.	04/15/2025.
03764H	AC	6	Apidos CLO CLO Ser 2013-14A CI B1.....	.....	..	4	1FE	5,000,000	99.636	4,981,787	5,000,000	5,000,000	.....	.....	.....	.....	2.580	2.588	JAJO..	27,233	115,666	06/12/2013.	04/15/2025.
03764Q	AA	0	Apidos CLO CLO Ser 2013-15A CI A1.....	.....	..	4	1FE	30,000,000	100.046	30,013,815	30,000,000	30,000,000	.....	.....	.....	.....	2.231	2.237	JAJO..	135,733	584,804	09/13/2013.	10/20/2025.
03764Q	AC	6	Apidos CLO CLO Ser 2013-15A CI A2A.....	.....	..	4	1FE	3,000,000	99.915	2,997,443	3,000,000	3,000,000	.....	.....	.....	.....	2.681	2.689	JAJO..	16,311	72,205	09/13/2013.	10/20/2025.
03765L	AJ	1	Apidos CLO CLO Ser 2015-20A CI A1R.....	.....	..	4	1FE	50,000,000	100.000	50,000,000	50,000,000	50,000,000	.....	.....	.....	.....	2.210	2.216	JAJO..	70,597	.....	11/17/2016.	01/16/2027.
03765X	AB	2	Apidos CLO CLO Ser 2015-22A CL A1.....	.....	..	4	1FE	16,979,600	100.325	17,055,293	17,000,000	16,985,313	.....	4,824	.....	.....	2.381	2.415	JAJO..	82,086	363,256	09/16/2015.	10/20/2027.
03765X	AC	0	Apidos CLO CLO Ser 2015-22A CI A2A.....	.....	..	4	1FE	5,957,400	100.218	6,013,059	6,000,000	5,964,759	.....	5,590	.....	.....	2.931	3.099	JAJO..	35,663	162,308	09/16/2015.	10/20/2027.
04015B	AA	8	ARES CLO Ltd Inc CLO Ser 2014-31A CI A1.....	.....	..	4	1FE	50,000,000	100.181	50,090,435	50,000,000	50,000,000	.....	.....	.....	.....	2.370	2.376	FMAN.	111,922	1,050,324	07/30/2014.	08/28/2025.
04015B	AC	4	ARES CLO Ltd Inc CLO Ser 2014-31A CI A2.....	.....	..	4	1FE	8,862,300	99.781	8,980,257	9,000,000	8,900,818	.....	19,591	.....	.....	2.880	3.111	FMAN.	24,481	235,468	07/30/2014.	08/28/2025.
04964R	AA	4	Atrium CDO Corp CLO Ser 10A CI A.....	.....	..	4	1FE	19,970,000	99.730	19,946,082	20,000,000	19,986,015	.....	8,754	.....	.....	2.000	2.029	JAJO..	84,444	342,395	04/25/2013.	07/16/2025.
04964R	AC	0	Atrium CDO Corp CLO Ser 10A CI B1.....	.....	..	4	1FE	6,700,000	99.579	6,671,770	6,700,000	6,700,000	.....	.....	.....	.....	2.530	2.537	JAJO..	35,785	150,903	04/25/2013.	07/16/2025.
05164#	AA	5	Aurora Health Care (Badger RE) CTL.....	.....	..	4	1	3,293,978	112.103	3,805,223	3,394,405	3,358,335	.....	5,446	.....	.....	6.990	7.489	MON...	10,545	237,269	12/27/2002.	12/15/2022.
055385	AA	6	BFC Guaranty Corp CTL.....	.....	..	4	1	2,114,517	103.662	2,273,723	2,193,391	2,182,925	.....	5,432	.....	.....	6.250	6.787	JD.....	11,424	137,087	06/26/2001.	12/01/2017.
05549@	AA	3	BJs Wholesale Club Inc CTL (HG Bowie Rea.....	.....	..	4	2	3,105,660	107.770	3,314,979	3,075,984	3,087,348	.....	(1,608)	.....	.....	6.950	6.930	MON...	9,501	213,781	10/17/2002.	05/15/2022.
056162	AA	8	Babson CLO Ltd CLO Ser 2015-1A CI A.....	.....	..	4	1FE	20,000,000	100.215	20,043,062	20,000,000	20,000,000	.....	.....	.....	.....	2.311	2.317	JAJO..	93,733	406,136	04/01/2015.	04/20/2027.
05618L	AA	4	Babson CLO Ltd CLO Ser 2014-IIA CI A.....	.....	..	4	1FE	42,978,500	100.160	43,068,740	43,000,000	42,986,781	.....	1,782	.....	.....	2.270	2.286	JAJO..	206,066	848,181	08/15/2014.	10/17/2026.
05618L	AB	2	Babson CLO Ltd CLO Ser 2014-IIA CI B1.....	.....	..	4	1FE	21,364,550	99.677	21,430,647	21,500,000	21,403,689	.....	16,953	.....	.....	2.880	2.986	JAJO..	130,720	556,698	08/15/2014.	10/17/2026.
095560	AC	2	Betony CLO Ltd CLO Ser 2013-1A CI A.....	.....	..	4	1FE	25,000,000	100.160	25,040,105	25,000,000	25,000,000	.....	.....	.....	.....	2.360	2.367	JAJO..	124,556	522,109	11/08/2013.	01/15/2026.
095560	AE	8	Betony CLO Ltd CLO Ser 2013-1A CI A.....	.....	..	4	1FE	10,000,000	100.135	10,013,544	10,000,000	10,000,000	.....	.....	.....	.....	2.830	2.839	JAJO..	59,744	256,888	11/08/2013.	01/15/2026.
117017	AA	1	Brunswick & Glynn Co Dev Auth CTL Rev Le.....	.....	..	4	1	899,510	112.178	1,009,053	899,510	899,510	.....	7,232	.....	.....	7.230	7.232	AO.....	13,730	65,035	08/16/2001.	10/15/2022.
117017	AB	9	Brunswick & Glynn Co Dev Auth CTL Rev Le.....	.....	..	4	1	1,659,481	106.543	1,942,642	1,823,341	1,765,029	.....	8,318	.....	.....	6.260	7.398	FA.....	43,120	114,141	12/19/2001.	02/15/2023.
117017	AC	7	Brunswick & Glynn Co Dev Auth CTL Rev Le.....	.....	..	4	1	3,160,806	105.996	3,350,327	3,160,806	3,160,806	.....	.....	.....	.....	5.980	5.981	JJ.....	87,157	189,016	11/19/2002.	01/15/2024.
12189P	AL	6	Burlington Northern Santa Fe ABS PTC Nt.....	.....	..	4	1FE	578,493	105.792	569,980	538,775	545,829	.....	(2,356)	.....	.....	5.943	4.979	JJ.....	14,764	32,019	11/04/2003.	01/15/2023.
12644*	AC	1	CTL Cap Tr CTL Ser 2002-3 Anchorage.....	.....	..	4	1	5,962,702	119.640	7,133,772	5,962,702	5,962,702	.....	.....	.....	.....	7.290	7.406	MON...	19,319	434,681	02/28/2002.	12/15/2026.
12644@	AX	3	CTL Cap Tr CTL Lowes.....	.....	..	4	1	2,262,527	111.427	2,521,064	2,262,527	2,262,527	.....	.....	.....	.....	7.070	7.072	FA.....	60,430	159,961	10/17/2001.	08/15/2021.

SCHEDULE D - PART 1

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

E10.56

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
12644@	BG	9	CTL Cap Tr CTLSer 2002-1 C	IA1Great Sprin.....	.....	..	.....	4	.....	1	.....	2,468,512	...105.567	2,602,852	2,465,598	2,465,790	(219)	.....	.....7.025	7.012	MN.....	22,132	173,208	02/11/2002.	05/15/2018.
12644@	BQ	7	CTL Cap Tr CTL Ser 2002-34 C	I A Walgreen.....	.....	..	.....	4	.....	2	.....	1,279,603	...111.821	1,442,060	1,289,620	1,285,604	557	.....	.....6.718	6.908	MON...	3,851	86,637	12/03/2002.	07/15/2022.
12644@	BR	5	CTL Cap Tr CTLSer 2002-21A	Aurora Heathcar.....	.....	..	.....	4	.....	1	.....	883,637	...110.817	979,220	883,637	883,637	.....	.....	.....6.650	6.743	MON...	2,612	58,762	12/13/2002.	10/15/2022.
12644@	BS	3	CTL Cap Tr CTL Walgreens.....	.....	.....	..	.....	4	.....	2	.....	2,706,336	...111.541	2,999,746	2,689,375	2,696,085	(873)	.....	.....6.620	6.636	MON...	7,913	178,037	05/08/2003.	01/15/2023.
12644@	BV	6	CTL Cap Tr CTL Ser 2003-17	Costco.....	.....	..	.....	4	.....	1	.....	6,550,105	...107.336	7,088,290	6,603,836	6,585,006	3,022	.....	.....5.500	5.670	MON...	11,098	363,211	12/04/2003.	09/20/2022.
12644@	BX	2	CTL Cap Tr CTL Ser 2004-9	Kohls.....	.....	..	.....	4	.....	2	.....	955,155	...108.006	1,031,629	955,155	955,155	.....	.....	.....5.330	5.390	MON...	2,263	50,910	11/05/2004.	01/15/2025.
12644@	CA	1	CTL Cap Tr CTL Ser 2004-17	Texas Instr.....	.....	..	.....	4	.....	1	.....	19,703,244	...109.600	21,954,726	20,031,616	19,840,551	18,443	.....	.....5.462	5.754	MON...	48,628	1,094,127	10/28/2008.	01/15/2026.
12644@	CC	7	CTL Cap Tr CTL Ser 2005-6	Orange County.....	.....	..	.....	4	.....	1	.....	28,048,072	...111.060	31,150,211	28,048,072	28,048,072	.....	.....	.....5.880	5.952	MON...	119,111	1,649,227	02/23/2005.	04/05/2025.
12644@	CG	8	CTL Cap Tr CTL Ser 2005-12	Lumberton NC.....	.....	..	.....	4	.....	2	.....	3,563,208	...108.200	3,855,393	3,563,208	3,563,208	.....	.....	.....5.400	5.461	MON...	8,552	192,413	10/28/2005.	07/15/2030.
12644@	CH	6	CTL Cap Tr CTLSer 2006-5 C	I A1 2 Oklahom.....	.....	..	.....	4	.....	1	.....	14,808,426	...110.067	16,299,170	14,808,426	14,808,426	.....	.....	.....6.010	6.086	MON...	39,555	889,986	04/06/2006.	10/15/2023.
12644@	CM	5	CTL Cap Tr CTL Ser 2007-3	Alaska OCS.....	.....	..	.....	4	.....	1	.....	6,885,381	...111.383	7,669,141	6,885,381	6,885,381	.....	.....	.....6.010	6.086	MON...	18,392	413,811	06/08/2007.	03/15/2023.
12647@	AA	0	CTL Cap Tr CTL Ser 2007-20	Citizens Bk L.....	.....	..	.....	4	.....	2Z	.....	1,572,107	...102.313	1,608,462	1,572,107	1,572,107	.....	.....	.....6.330	6.414	MON...	4,423	99,522	03/07/2008.	09/01/2017.
12665*	AA	9	CVS Caremark CTL Wells	Fargo Bk NW.....	.....	..	.....	4	.....	2	.....	5,857,038	...112.293	6,577,054	5,857,038	5,857,038	.....	.....	.....7.870	8.000	MON...	26,889	460,949	09/30/2009.	10/10/2031.
126650	BP	4	CVS Health Corp ABS PTC	Nt.....	.....	..	.....	4	2FE	.....	5,302,316	...112.110	5,087,509	4,537,974	5,134,916	(47,364)	.....	.....6.036	3.765	MON...	15,978	273,912	05/29/2013.	12/10/2028.	
126650	BQ	2	CVS Health Corp ABS PTC	Nt.....	.....	..	.....	4	2FE	.....	33,467,152	...117.289	42,258,893	36,029,685	34,227,953	106,127	.....	.....6.943	8.006	MON...	145,923	2,501,541	02/24/2015.	01/10/2030.	
126650	BS	8	CVS Health Corp ABS PTC	Nt.....	.....	..	.....	4	2FE	.....	13,716,884	...121.767	15,271,934	12,541,962	13,566,247	(63,965)	.....	.....7.507	6.273	MON...	54,922	941,525	09/02/2014.	01/10/2032.	
12665U	AA	2	CVS Health Corp ABS PTC	Nt.....	.....	..	.....	4	2FE	.....	4,594,407	...105.249	4,835,544	4,594,407	4,594,407	.....	.....	.....4.704	4.750	MON...	12,607	216,109	12/11/2013.	01/10/2036.	
210805	BU	0	Continental Airlines Inc	LBASS EETC Ser.....	.....	..	.....	4	1FE	.....	4,404,916	...100.810	4,481,789	4,445,779	4,443,933	2,617	.....	.....6.900	7.088	JJ.....	152,527	327,097	07/02/2016.	01/02/2018.	
210805	CB	1	Continental Airlines Inc	LBASS EETC Ser.....	.....	..	.....	4	1FE	.....	774,864	...101.375	819,087	807,977	805,773	2,926	.....	.....6.648	7.451	MS.....	15,816	53,714	11/04/2004.	03/15/2019.	
210805	CT	2	Continental Airlines Inc	LBASS PTC Ser 1.....	.....	..	.....	4	1FE	.....	137,339	...107.250	150,817	140,622	139,960	215	.....	.....7.256	7.596	MS.....	3,004	10,204	11/18/1999.	09/15/2021.	
210805	DH	7	Continental Airlines Inc	LBASS EETC Ser.....	.....	..	.....	4	1FE	.....	872,613	...106.250	1,191,768	1,121,664	998,271	20,497	.....	.....6.703	11.921	JD.....	3,342	75,185	03/20/2009.	12/15/2022.	
22410@	AA	4	Cox Enterprises Inc	CTL.....	.....	..	.....	4	.....	2	.....	15,985,901	...108.066	17,275,299	15,985,901	15,985,901	.....	.....	.....5.720	5.790	MON...	2,540	916,393	07/19/2010.	06/30/2027.
22962*	AA	8	CTL Cap Tr Ahold	CTL Ser 2014-09.....	.....	..	.....	4	.....	2	.....	10,597,656	...102.797	10,894,121	10,597,656	10,597,656	.....	.....	.....4.490	4.532	MON...	21,148	475,835	04/15/2014.	04/15/2029.
233244	AD	4	DOT Headquarters II L-B	Fin Tr CTL Mtg S.....	.....	..	.....	2	.....	1	.....	10,256,286	...112.318	11,231,794	10,000,000	10,165,886	(11,503)	.....	.....6.001	5.857	MON...	40,007	600,100	09/10/2004.	12/07/2031.
233244	AH	5	DOT Headquarters II L-B	Fin Tr CTL Mtg S.....	.....	..	.....	4	.....	1	.....	12,267,704	...107.139	13,143,533	12,267,704	12,267,704	.....	.....	.....5.594	5.660	MON...	45,750	686,220	06/30/2004.	12/07/2021.
254683	AC	9	Discover Card Mstr Tr I	LBASS Ser 2007-A.....	.....	..	.....	4	1FE	.....	9,762,109	...103.025	10,302,500	9,977,230	10,000,000	30,634	.....	.....5.650	6.055	MON...	25,111	565,000	03/27/2008.	03/16/2020.	
26244E	AA	8	Dryden Sr Ln Fd III	CLO Ser 2014-34A C.....	.....	..	.....	4	1FE	.....	30,000,000	...100.173	30,051,954	30,000,000	30,000,000	.....	.....	.....2.310	2.316	JAJO...	149,817	611,198	07/21/2014.	10/15/2026.	
26244E	AC	4	Dryden Sr Ln Fd III	CLO Ser 2014-34A C.....	.....	..	.....	4	1FE	.....	19,732,800	...99.519	19,903,792	20,000,000	19,805,447	39,358	.....	.....2.780	2.978	JAJO...	120,245	503,554	07/21/2014.	10/15/2026.	
26244K	AA	4	Dryden Sr Ln Fd	CLO Ser 2015-41A C.....	.....	..	.....	4	1FE	.....	34,750,000	...100.548	34,940,590	34,750,000	34,750,000	.....	.....	.....2.380	2.387	JAJO...	174,599	706,861	09/17/2015.	10/15/2027.	
26249B	AA	9	Dryden Sr Ln Fd	CLO Ser 2013-30A C.....	.....	..	.....	4	1FE	.....	29,837,250	...100.054	30,016,149	30,000,000	29,919,395	49,395	.....	.....2.130	2.228	FMAN...	83,425	564,412	09/12/2013.	11/15/2025.	
26249B	AC	5	Dryden Sr Ln Fd	CLO Ser 2013-30A C.....	.....	..	.....	4	1FE	.....	1,993,340	...99.726	1,994,524	2,000,000	1,995,772	1,065	.....	.....2.630	2.681	FMAN...	6,867	47,766	09/12/2013.	11/15/2025.	
26249G	AE	0	Dryden Sr Ln Fd	CLO 2014-33A AR.....	.....	..	.....	4	1FE	.....	9,000,000	...99.887	8,989,814	9,000,000	9,000,000	.....	.....	.....2.310	2.317	JAJO...	23,100	.....	.....	11/07/2016.	10/15/2028.
26249G	AF	7	Dryden Sr Ln Fd	CLO 2014-33A BR.....	.....	..	.....	4	1FE	.....	6,000,000	...99.739	5,984,314	6,000,000	6,000,000	.....	.....	.....2.730	2.739	JAJO...	18,200	.....	.....	11/07/2016.	10/15/2028.
26249Q	AC	2	Dryden Sr Ln Fd	CLO Ser 2015-38A C.....	.....	..	.....	4	1FE	.....	40,000,000	...99.980	39,992,180	40,000,000	40,000,000	.....	.....	.....2.310	2.316	JAJO...	218,512	832,745	03/25/2015.	07/15/2027.	
301965	CE	7	FFCA Sec Lending Corp	LBASS Frnch Ln Ser.....	.....	..	.....	4	3AM	.....	1,														

SCHEDULE D - PART 1

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

E10.57

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
44984M	AA	7	I-Preferred Term Sec Ltd LBASS Residual.....	.....	..	.....	4	.....	6*	.....	117,232	...248,452	.....	2,427,207	.....	976,931	.....	117,232	.....	8.997	...87.886	MJSD.	.....	195,341	04/08/2005.	06/24/2034.		
52465#	BF	1	Legg Mason Mtg Cap Corp LBASS Ser 2001-C.....	.....	..	.....	4	.....	1	.....	219,292	...100.191	.....	202,606	.....	202,219	.....	202,310	.....	(2,217)	.....	6.580	5.311	MON...	.....	7,664	08/24/2004.	04/10/2017.
52465#	BH	7	Legg Mason Mtg Cap Corp LBASS Ser 2002-C.....	.....	..	.....	4	.....	1	.....	152,105	...100.832	.....	135,533	.....	134,415	.....	134,861	.....	(1,481)	.....	6.872	4.697	MON...	.....	539	08/24/2004.	04/10/2017.
52465#	BP	9	Legg Mason Mtg Cap Corp LBASS Ser 2003-C.....	.....	..	.....	4	.....	1	.....	9,105,928	...105.884	.....	10,197,006	.....	9,630,367	.....	9,436,990	.....	28,727	.....	4.820	5.581	MON...	.....	38,682	09/05/2003.	03/01/2023.
52467@	AA	3	Legg Mason Mtg Cap Corp CTL.....	.....	..	.....	4	.....	1	.....	2,540,738	...112.884	.....	2,739,798	.....	2,427,098	.....	2,458,663	.....	(6,305)	.....	7.400	6.948	MON...	.....	7,982	03/22/2002.	12/15/2021.
52467@	AH	8	Legg Mason Mtg Cap Corp CTL.....	.....	..	.....	4	.....	4	.....	930,847	...105.664	.....	937,820	.....	887,549	.....	898,951	.....	(2,634)	.....	7.750	7.194	MON...	.....	3,057	07/02/2002.	01/15/2021.
52467@	BC	8	Legg Mason Mtg Cap Corp CTL Ser 2003 Cl.....	.....	..	.....	4	.....	5*	.....	1,524,074	...105.717	.....	1,441,527	.....	1,363,567	.....	1,385,605	.....	(11,456)	.....	8.200	6.582	MON...	.....	4,969	04/07/2003.	11/15/2018.
532621	AA	7	Limerock CLO LBASS Ser 2014-2A Cl A.....	.....	..	.....	4	.....	1FE	.....	48,947,325	...100.109	.....	49,053,273	.....	49,000,000	.....	48,970,256	.....	14,794	.....	2.382	2.407	JAJO..	.....	243,129	02/26/2014.	04/18/2026.
55312H	AE	9	MMCaps Funding Bk Tr Prfd LBASS Mezz Nt.....	.....	..	.....	4	.....	6FE	.....	4,719,387	...73.000	.....	6,186,750	.....	8,475,000	.....	4,719,387	.....	1,414,137	.....	6.083	11.567	MJSD.	.....	42,958	09/30/2009.	12/01/2035.
55818K	AE	1	Madison Park Funding LTD CLO Ser 2013-11.....	.....	..	.....	4	.....	1FE	.....	43,956,000	...100.047	.....	44,020,684	.....	44,000,000	.....	43,979,884	.....	13,938	.....	2.182	2.204	JAJO..	.....	186,459	08/16/2013.	10/23/2025.
55818K	AG	6	Madison Park Funding LTD CLO Ser 2013-11.....	.....	..	.....	4	.....	1FE	.....	14,000,000	...99.721	.....	13,960,885	.....	14,000,000	.....	14,000,000	.....	2.632	.....	2.639	JAJO..	.....	71,578	08/16/2013.	10/23/2025.	
55818P	AA	8	Madison Park Funding LTD CLO Ser 2014-12.....	.....	..	.....	4	.....	1FE	.....	40,000,000	...100.141	.....	40,056,312	.....	40,000,000	.....	40,000,000	.....	2.388	.....	2.388	JAJO..	.....	193,143	05/08/2014.	07/20/2026.	
55818V	AC	1	Madison Park Funding LTD CLO 2014-15A Cl.....	.....	..	.....	4	.....	1FE	.....	35,000,000	...99.247	.....	34,736,531	.....	35,000,000	.....	35,000,000	.....	3.286	.....	3.297	JAJO..	.....	210,830	12/12/2014.	01/27/2026.	
55953R	AC	5	Magnetite CLO Ltd CLO Ser 2015-16A Cl B.....	.....	..	.....	4	.....	1FE	.....	30,000,000	...99.834	.....	29,950,164	.....	30,000,000	.....	30,000,000	.....	3.132	.....	3.142	JAJO..	.....	195,729	12/03/2015.	01/18/2028.	
55953T	AA	5	Magnetite CLO Ltd CLO Ser 2016-18A Cl A.....	.....	..	.....	4	.....	1FE	.....	20,000,000	...99.751	.....	19,950,144	.....	20,000,000	.....	20,000,000	.....	2.306	.....	2.312	FMAN.	.....	67,594	09/29/2016.	11/15/2028.	
55954E	AC	3	Magnetite CLO Ltd CLO Ser 2016-17A Cl A.....	.....	..	.....	4	.....	1FE	.....	11,250,000	...100.455	.....	11,301,206	.....	11,250,000	.....	11,250,000	.....	2.431	.....	2.438	JAJO..	.....	55,462	02/24/2016.	04/20/2028.	
55954E	AE	9	Magnetite CLO Ltd CLO Ser 2016-17A Cl B1.....	.....	..	.....	4	.....	1FE	.....	12,750,000	...100.090	.....	12,761,515	.....	12,750,000	.....	12,750,000	.....	3.231	.....	3.244	JAJO..	.....	83,541	02/24/2016.	04/20/2028.	
59549W	AB	9	Mid State Tr LBASS Ser 11 Cl M1.....	.....	..	.....	4	.....	2AM	.....	1,626,319	...107.601	.....	1,749,972	.....	1,626,353	.....	1,626,348	.....	5.664	.....	5.598	MON...	.....	4,046	06/18/2003.	07/15/2038.	
63080#	AA	5	NARA Caves Lease Tr CTL.....	.....	..	.....	4	.....	1	.....	4,968,712	...112.463	.....	5,587,982	.....	4,968,712	.....	4,968,712	.....	5.300	.....	5.300	MON...	.....	11,704	06/03/2010.	09/15/2028.	
636516	AB	2	National Inst of Hlth Fishers CTL Pl I B.....	.....	..	.....	4	.....	1	.....	2,294,429	...116.816	.....	2,680,270	.....	2,294,429	.....	2,294,429	.....	7.000	.....	7.000	JJ.....	.....	74,059	07/09/2002.	01/15/2024.	
63651P	AA	2	National Inst Health Twinbrook CTL B Bld.....	.....	..	.....	4	.....	1	.....	5,760,581	...105.614	.....	5,970,093	.....	5,652,734	.....	5,673,891	.....	(8,372)	.....	5.830	5.670	MON...	.....	14,647	02/27/2003.	01/15/2019.
637432	CG	8	National Rural Utilities Coop ABS Coll T.....	.....	..	.....	4	.....	1FE	.....	875,860	...108.452	.....	853,513	.....	787,000	.....	803,642	.....	(8,448)	.....	6.550	5.322	MN.....	.....	8,591	01/04/2006.	11/01/2018.
637432	KT	1	National Rural Utilities Coop ABS Coll T.....	.....	..	.....	4	.....	1FE	.....	6,793,290	...104.293	.....	7,300,503	.....	7,000,000	.....	6,968,926	.....	27,006	.....	5.879	5.879	FA.....	.....	158,958	02/20/2009.	02/01/2018.
637432	LR	4	National Rural Utilities Coop ABS Coll T.....	.....	..	.....	4	.....	1FE	.....	8,431,570	...115.323	.....	8,072,589	.....	7,000,000	.....	7,352,863	.....	(174,152)	.....	10.375	7.379	MN.....	.....	121,042	02/20/2009.	11/01/2018.
659298	AA	1	North End CLO Ltd CLO Ser 2013-1A Cl A.....	.....	..	.....	4	.....	1FE	.....	49,750,000	...99.468	.....	49,733,995	.....	50,000,000	.....	49,879,362	.....	74,213	.....	2.030	2.118	JAJO..	.....	214,278	07/19/2013.	07/17/2025.
659298	AC	7	North End CLO Ltd CLO Ser 2013-1A Cl B.....	.....	..	.....	4	.....	1FE	.....	4,969,000	...97.289	.....	4,864,456	.....	5,000,000	.....	4,980,201	.....	4,648	.....	2.530	2.616	JAJO..	.....	26,706	07/19/2013.	07/17/2025.
67104C	AA	5	Oak Hill Credit Partners CLO Ser 2013-8A.....	.....	..	.....	4	.....	1FE	.....	14,500,000	...99.753	.....	14,464,162	.....	14,500,000	.....	14,500,000	.....	2.001	.....	2.006	JAJO..	.....	58,841	04/17/2013.	04/20/2025.	
67104C	AB	3	Oak Hill Credit Partners CLO Ser 2013-8A.....	.....	..	.....	4	.....	1FE	.....	10,000,000	...99.130	.....	9,912,997	.....	10,000,000	.....	10,000,000	.....	2.531	.....	2.539	JAJO..	.....	51,328	04/17/2013.	04/20/2025.	
67109F	AA	3	Oak Hill Credit Partners CLO Ser 2015-11.....	.....	..	.....	4	.....	1FE	.....	28,800,000	...100.207	.....	28,859,720	.....	28,800,000	.....	28,800,000	.....	2.381	.....	2.388	JAJO..	.....	139,063	10/23/2015.	10/20/2028.	
67706H	AA	6	OHA Loan Funding LTD CLO Ser 2013-1A Cl.....	.....	..	.....	4	.....	1FE	.....	29,226,750	...99.743	.....	29,224,749	.....	29,300,000	.....	29,248,946	.....	5,619	.....	2.132	2.176	JAJO..	.....	121,316	08/01/2013.	07/23/2025.
67706T	AA	0	OHA Loan Funding LTD CLO Ser 2014-1A Cl.....	.....	..	.....	4	.....	1FE	.....	24,937,500	...100.579	.....	25,144,710	.....	25,000,000	.....	24,950,618	.....	4,976	.....	2.411	2.459	JAJO..	.....	122,235	11/06/2014.	10/20/2026.
72349B	AA	2	Pinnacle Park CLO Ltd CLO Ser 2014-1A Cl.....	.....	..	.....	4	.....	1FE	.....	49,000,000	...100.002	.....	49,001,161	.....	49,000,000	.....	49,000,000	.....	2.380	.....	2.381	JAJO..	.....	246,198	04/02/2014.	04/15/2026.	
72349B	AJ	3	Pinnacle Park CLO Ltd CLO Ser 2014-1A Cl.....	.....	..	.....	4	.....	1Z	.....	49,000,000	...100.000	.....	49,000,000	.....	49,000,000	.....	49,000,000	.....	2.140	.....	2.276	JAJO..	.....	.....	12/12/2016.	04/15/2026.	
73019#	AB	8	PNC Equip Finc LLC LBASS Priv Pl Nt Ser.....	.....	..	.....	4	.....	1	.....	2,012,984	...100.076	.....	2,014,510	.....	2,012,984	.....	2,012,984	.....	3.000	.....	3.000	MS.....	.....	18,117	09/13/2012.	09/13/2027.	
73019#	AC	6	PNC Equip Finc LLC LBASS Priv Pl Nt Ser.....	.....	..	.....	4	.....	1	.....	6,053,284	...100.076	.....	6,057,872	.....	6,053,284	.....	6,053,284	.....	3.000	.....	3.000	MS.....	.....	54,480	09/13/2012.	09/13/2027.	
74040S	AA	3	Preferred Term Sec Ltd LBASS Residual In.....	.....	..	.....	4	.....	6*	.....	.....	.....	.....	1,771,357	.....	.....	.....	.....	.....	4.								

SCHEDULE D - PART 1

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

E10.58

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
74041B	AA	9	Preferred Term Sec Ltd LBASS XV Residual.....	.....	..	.....	4	.....	6*	.....	.....	.....	2,144,204	.....	.....	.....	.....	.....	4.147	.....	MJSD.	.....	.....(138)	06/02/2005.	09/26/2034.
74041C	AB	5	Preferred Term Sec Ltd VI LBASS Nt Ser A.....	.....	..	.....	4	.....	1AM	6,694,493	75.020	5,626,500	7,500,000	6,694,493	.....	.....	.....	.....	1.573	3.134	MJSD.	1,311	95,406	09/14/2007.	09/26/2034.
74041E	AC	9	Preferred Term Sec Ltd VI LBASS Mezz Nt.....	.....	..	.....	4	.....	6FE	274,248	44.490	2,197,385	4,939,054	274,248	229,858	.....	.....	.....	1.963	68.542	MJSD.	2,424	82,858	03/23/2016.	03/23/2035.
74041T	AB	8	Preferred Term Sec Ltd LBASS VII Residua.....	.....	..	.....	4	.....	6*	.....	.....	.....	526,064	.....	.....	.....	.....	.....	3.596	.....	JAJO..	.....	.....114	04/01/2005.	10/03/2032.
74041W	AA	3	Preferred Term Sec Ltd VI LBASS Sec Nt.....	.....	..	.....	4	.....	1FE	5,844,372	98.040	7,639,763	7,792,496	6,140,070	.....	70,568	.....	.....	1.643	4.678	MJSD.	1,749	105,470	11/29/2012.	09/24/2033.
74042C	AA	6	Preferred Term Sec Ltd LBASS Sr Nt CI A.....	.....	..	.....	4	.....	1FE	9,006,203	100.900	10,600,821	10,506,264	9,206,552	.....	41,769	.....	.....	1.857	2.970	MJSD.	5,418	166,849	10/02/2012.	03/22/2038.
74042E	AB	0	Preferred Term Sec Ltd LBASS Sr Nt Ser A.....	.....	..	.....	4	.....	1AM	7,062,256	85.320	6,825,600	8,000,000	7,062,256	.....	.....	.....	.....	1.470	3.231	MJSD.	2,941	95,163	09/14/2007.	06/23/2035.
74042E	AC	8	Preferred Term Sec Ltd LBASS Mezz Nt CI.....	.....	..	.....	4	.....	1AM	1,406,683	43.040	816,031	1,895,984	1,406,683	.....	.....	.....	.....	1.770	12.909	MJSD.	839	28,336	06/16/2006.	06/23/2035.
74042E	AD	6	Preferred Term Sec Ltd LBASS Mezz Nt CI.....	.....	..	.....	4	.....	6FE	.....	21.260	1,372,504	6,455,803	.....	.....	.....	.....	.....	2.370	.....	MJSD.	3,826	141,573	07/13/2006.	06/23/2035.
74042G	AA	7	Preferred Term Sec Ltd LBASS XVI Residua.....	.....	..	.....	4	.....	6*	.....	.....	.....	1,817,782	.....	.....	.....	.....	.....	5.998	.....	MJSD.	.....	.....	04/15/2005.	03/23/2035.
74042H	AA	5	Preferred Term Sec Ltd LBASS XIX Flt Rt.....	.....	..	.....	4	.....	1FE	2,183,961	93.480	3,402,611	3,639,935	2,384,844	.....	40,246	.....	.....	1.313	6.106	MJSD.	1,328	37,452	06/27/2012.	12/22/2035.
74042H	AC	1	Preferred Term Sec Ltd LBASS XIX Nt CI B.....	.....	..	.....	4	.....	1AM	4,706,572	40.580	1,909,358	4,705,170	1,909,358	(2,795,871)	.....	.....	.....	1.563	1.563	MJSD.	2,043	60,371	05/10/2007.	12/22/2035.
74042J	AA	1	Preferred Term Sec Ltd LBASS XXI Nt Ser.....	.....	..	.....	4	.....	1FE	2,765,047	93.960	2,598,038	2,765,047	2,765,047	.....	.....	.....	.....	1.313	1.316	MJSD.	1,009	28,450	04/23/2007.	03/22/2038.
74042M	AA	4	Preferred Term Sec Ltd LBASS XXII Nt CI.....	.....	..	.....	4	.....	1FE	5,033,894	93.810	4,722,296	5,033,894	5,033,894	.....	.....	.....	.....	1.303	1.306	MJSD.	1,823	51,283	05/24/2007.	09/22/2036.
74042T	AC	5	Preferred Term Sec Ltd LBASS Nt CI A-2 P.....	.....	..	.....	4	.....	1AM	8,315,273	90.290	8,373,869	9,274,414	8,315,273	.....	.....	.....	.....	1.363	2.634	MJSD.	3,513	100,141	09/14/2007.	12/22/2037.
74042V	AA	4	Preferred Term Sec Ltd LBASS XVII Residu.....	.....	..	.....	4	.....	6*	.....	.....	.....	1,451,177	.....	.....	.....	.....	.....	4.148	.....	MJSD.	.....	.....	04/01/2005.	06/23/2035.
74042W	AB	0	Preferred Term Sec Ltd LBASS Nt CI A-2 P.....	.....	..	.....	4	.....	1AM	7,734,554	84.000	7,301,333	8,692,063	7,734,554	.....	.....	.....	.....	1.450	4.343	MJSD.	3,152	100,922	09/14/2007.	09/23/2035.
74042W	AC	8	Preferred Term Sec Ltd LBASS Nt CI B PTP.....	.....	..	.....	4	.....	5AM	15,037,109	39.860	5,966,908	14,969,664	14,972,607	.....	(140)	.....	.....	1.720	1.668	MJSD.	6,438	214,903	01/19/2007.	09/23/2035.
74042W	AD	6	Preferred Term Sec Ltd LBASS Nt CI C PTP.....	.....	..	.....	4	.....	6FE	3,330,575	21.100	1,565,795	7,420,830	1,565,795	1,565,795	.....	.....	.....	2.320	26.030	MJSD.	4,305	151,800	06/08/2006.	09/23/2035.
74043A	AD	3	Preferred Term Sec Ltd LBASS XXIII Nt CI.....	.....	..	.....	4	.....	1FE	2,528,910	93.440	2,478,850	2,652,879	2,562,852	.....	2,291	.....	.....	1.273	1.472	MJSD.	938	26,217	09/27/2007.	12/22/2036.
741382	AA	3	Preferred Term Sec Ltd LBASS XV Combo Nt.....	.....	..	.....	4	.....	1AM	3,128,155	61.388	3,353,422	5,462,656	3,128,155	.....	.....	.....	.....	2.997	7.383	MJSD.	2,274	114,080	09/15/2004.	09/26/2034.
74138N	AA	7	Preferred Term Sec Ltd LBASS XIX Combo N.....	.....	..	.....	4	.....	6*	3,285,594	19.277	1,524,640	7,908,939	1,524,640	689,306	.....	.....	.....	1.563	18.415	MJSD.	2,748	312	07/17/2006.	12/22/2036.
74138P	AA	2	Preferred Term Sec Ltd LBASS XVIII Combo.....	.....	..	.....	4	.....	6*	2,588,688	20.943	1,347,039	6,431,832	1,347,039	1,049,173	.....	.....	.....	1.713	21.704	MJSD.	2,755	.....	07/17/2006.	09/23/2035.
74927#	AA	9	RB Investment Associates CTL.....	.....	..	.....	4	.....	2	2,801,174	118.374	3,315,870	2,801,174	2,801,174	.....	.....	.....	.....	7.220	7.329	MON...	8,989	202,245	02/18/2003.	12/15/2028.
755920	AF	2	Receipts on Corp Sec Tr ABS Coll Tr Ser.....	.....	..	.....	4	.....	3AM	49,699	101.169	44,274	43,762	44,086	.....	(441)	.....	.....	6.375	4.318	MN.....	356	2,790	06/06/2003.	05/15/2017.
755920	AG	0	Receipts on Corp Sec Tr ABS Coll Tr Ser.....	.....	..	.....	4	.....	1FE	671,104	101.681	618,795	608,563	611,704	.....	.....	.....	.....	6.500	4.915	FA.....	16,482	39,557	06/06/2003.	08/01/2017.
75903A	AD	9	Regional Diversified Fdg LBASS Sr Nt Ser.....	.....	..	.....	4	.....	6FE	.....	31.000	5,433,428	17,527,186	.....	.....	.....	.....	.....	2.202	1.100	JAJO..	.....	.....193,233	04/25/2012.	01/25/2036.
75903E	AA	7	Regional Diversified Fdg LBASS Combo Nt.....	.....	..	.....	4	.....	6FE	.....	7.870	405,364	5,150,745	.....	.....	.....	.....	.....	2.632	.....	JAJO..	.....	.....	03/22/2005.	01/25/2036.
76126C	BB	7	RACERS Tr ABS Ser 1997-S-7-1 CI A1.....	.....	..	.....	4	6	1FE	4,396,900	3.533	176,648	.....	172,223	.....	(447,943)	.....	.....	9.500	5.303	MN.....	60,694	475,000	06/16/2004.	05/15/2017.
76126C	DE	9	RACERS Tr ABS Ser 1998-CCE-1 CI A1.....	.....	..	.....	4	.....	1	501,469	104.231	533,188	511,547	510,264	.....	.....	.....	.....	6.625	6.912	MN.....	4,330	33,890	06/12/2001.	05/15/2018.
76126C	GB	2	RACERS Tr ABS Ser 1999-24-S-CCE CI A1.....	.....	..	.....	4	.....	2	563,428	104.231	632,551	606,874	601,630	.....	.....	.....	.....	6.625	7.649	MN.....	5,137	40,205	12/14/1999.	05/15/2018.
76761R	AA	7	Riserva CLO Ltd CLO Ser 2016-3A CI A.....	.....	..	.....	4	.....	1FE	30,000,000	99.717	29,915,178	30,000,000	30,000,000	.....	.....	.....	.....	2.342	2.348	JAJO..	21,465	.....	12/01/2016.	10/18/2028.
76761R	AC	3	Riserva CLO Ltd CLO Ser 2016-3A CI B1.....	.....	..	.....	4	.....	1FE	10,000,000	99.763	9,976,334	10,000,000	10,000,000	.....	.....	.....	.....	2.782	2.791	JAJO..	57,951	.....	12/01/2016.	10/18/2028.
78402C	AA	1	SC Commercial Mtg Pass Through CTL Ser 2.....	.....	..	.....	4	.....	2	10,596,242	114.136	11,525,974	10,098,446	10,309,484	.....	(28,356)	.....	.....	7.052	6.414	MON...	59,346	700,659	08/02/2004.	11/10/2028.
78442G	KW	5	SLM Student Loan Tr LBASS Ser 2004-1 CI.....	.....	..	.....	4	.....	1FE	5,002,930	92.288	4,614,405	5,000,000	5,001,811	.....	(30)	.....	.....	1.632	1.633	JAJO..	15,411	67,077	01/23/2004.	07/25/2039.
82454N	AA	6	Shiloh Texas Properties Ltd CTL.....	.....	..	.....	4	.....	1	7,314,633	108.507	7,488,612	6,901,509	7,022,156	.....	(30,617)	.....	.....	6.232	5.489	FA.....	162,483	430,102	08/16/2004.	02/15/2020.
82454N	AB	4	Shiloh Texas Properties Ltd CTL Ser B.....	.....	..	.....	4	.....	1	629,777	104.463	657,887	629,777	629,777	.....	.....	.....	.....	5.250	5.250	FA.....	12,491	33,063	08/30/2004.	02/15/2020.
844741	AS	7	Southwest Airlines Co ABS PTC Ser 1995-A.....	.....	..	.....	4	.....	1FE	2,621,726	104.125	2,406,320	2,310,992	2,333,556	.....	(3,692)	.....	.....	7.640	6.185	JJ.....	88,280	176,560	12/18/2008.	01/01/2018.
84474W	AA	8	Southwest Airlines Co ABS PTC Ser 1998-A.....	.....	..	.....	4	.....	1FE	188,651	103.985	182,059	175,082	180,049	.....	(1,973)	.....	.....	6.530	5.211	JJ.....	5,685	11,433	07/14/2004.	07/02/2019.
85231C	AA	3	St Louis Fed Office Bldg Tr CTL GSA Gtd.....	.....	..	.....	4	.....	1	850,786	107.215	912,174	850,786	850,786	.....	.....	.....	.....	6.910	6.912	JJ.....	27,108	58,789	05/20/2002.	01/15/2019.
85231C	AB	1	St Louis Fed Office Bldg Tr CTL GSA Gtd.....	.....	..	.....	4	.....	1	900,896	102.942	927,399	900,896	900,896	.....	.....	.....	.....	5.272	5.330	MON...	2,111	47,495	05/04/2009.	01/13/2019.
85746*	DX	5	State Street Bk & Tr Co ABS Sr Lev Lease.....	.....	..	.....	4	.....	2	4,414,328	104.293	4,603,826	4,414,328	4,414,328	.....	.....	.....	.....	6.840	6.835	JJ.....	126,647	301,940	10/20/2004.	01/31/2019.
88322U	AA	7	Thatcher Park CLO LBASS Ser 2014-1A CI A.....	.....	..	.....	4	.....	1FE	50,000,000	100.178	50,088,980	50,000,000	50,000,000	.....	.....	.....	.....	2.351	2.357	JAJO..	238,388	1,035,673	09/16/2014.	10/20/2026.

SCHEDULE D - PART 1

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

1		2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification				F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
89234C	AC	8	TPREF Funding Ltd Fltg Rate LBASS Mezz N.....	.....	..	.....4	6FE	3,004,746	31.766	3,332,580	10,491,029	3,004,746	221,581	.....	.....	.....2.730	64.473	JAJO..	60,463	.....	09/23/2005.	10/15/2032.	
89655V	AA	0	Trinity Rail Leasing I LLC LBASS Ser 200.....	.....	..	.....4	1FE	2,179,047	103.664	2,258,889	2,179,047	2,179,047	.....	.....	.....	.....5.640	5.707	MON...	6,486	122,898	10/30/2003.	10/12/2026.	
89708B	AE	3	TROPC CDO Corp Tr LBASS Mezz Nt PTP.....	.....	..	.....4	6FE	0.250	25,000	10,000,000	.....	.....	.....	.....	.....	.....2.160	.....	JAJO..	.....	.....	07/31/2006.	07/15/2036.	
90216#	AA	5	Oakbrook Properties LLC CTL.....	.....	..	.....4	1	777,381	105.592	820,851	777,381	777,381	.....	.....	.....	.....8.620	8.776	MON...	2,420	69,228	09/18/2003.	09/15/2018.	
90332U	AB	9	US Airways Pass-Thru Tr ABS Ser 1998-1B.....	.....	..	.....4	3FE	1,402,091	103.500	1,436,796	1,388,209	1,395,234	.....	.....(2,440)	.....	.....7.350	7.128	JJ.....	42,797	102,033	12/05/2012.	07/30/2019.	
90332U	AF	0	US Airways Pass-Thru Tr ABS 2nd Lien Ser.....	.....	..	.....4	3FE	2,323,655	102.000	2,241,256	2,197,310	2,253,649	.....	.....(24,538)	.....	.....9.010	7.633	JJ.....	88,540	197,978	12/21/2012.	07/20/2020.	
907831	AA	9	Union Pacific RR ABS PTC Ser 2001-1.....	.....	..	.....4	1FE	1,624,712	109.904	1,758,767	1,600,276	1,610,849	.....	.....(136)	.....	.....6.630	6.322	JJ.....	45,386	106,098	07/18/2008.	01/27/2022.	
907833	AH	0	Union Pacific RR ABS PTC Ser 1999-A.....	.....	..	.....4	1FE	131,864	114.000	150,028	131,864	131,864	.....	.....	.....	.....7.600	7.600	JJ.....	4,983	10,022	06/22/1999.	01/02/2020.	
907833	AJ	6	Union Pacific RR ABS PTC Ser 2000-1.....	.....	..	.....4	1FE	882,773	106.454	899,170	844,659	853,205	.....	.....(3,720)	.....	.....8.000	7.034	JJ.....	32,097	67,573	12/18/2008.	01/10/2021.	
90783V	AA	3	Union Pacific RR ABS PTC Ser 2005-1.....	.....	..	.....4	1	5,866,759	109.206	6,455,448	5,911,263	5,891,657	.....	.....3,527	.....	.....5.082	5.186	JJ.....	149,371	300,410	02/12/2008.	01/02/2029.	
91530#	AA	2	UPenn Building Lease Fin Trust CTL.....	.....	..	.....4	1	6,364,892	110.514	7,034,098	6,364,892	6,364,892	.....	.....	.....	.....5.650	5.717	MON...	15,983	359,616	12/23/2003.	10/15/2024.	
91736#	AA	4	United States of America BIA CTL GSA Gtd.....	.....	..	.....4	1	7,370,603	109.703	8,142,245	7,422,056	7,401,276	.....	.....2,513	.....	.....5.730	5.811	MS.....	125,222	425,284	04/09/2003.	03/15/2024.	
91736#	AB	2	United States of America BIA CTL GSA Gtd.....	.....	..	.....4	1	1,074,414	110.704	1,189,423	1,074,414	1,074,414	.....	.....	.....	.....6.000	6.001	MS.....	18,981	64,465	04/07/2006.	03/15/2024.	
91737#	AA	3	United States Govt SS Ls FinTr CTL GSA G.....	.....	..	.....4	1	16,351,196	103.033	16,896,968	16,399,630	16,390,903	.....	.....3,606	.....	.....4.704	4.792	MON...	34,286	771,439	06/24/2003.	11/15/2018.	
91740#	AA	8	United States of America BIA-2 CTL Alber.....	.....	..	.....4	1	23,005,627	111.175	25,576,521	23,005,627	23,005,627	.....	.....	.....	.....5.760	5.830	MON...	58,894	1,325,124	12/15/2004.	10/15/2025.	
91741@	AA	9	US Govt Ft Collins Tr GSA CTL APHIS Ls.....	.....	..	.....4	1	10,564,118	110.187	11,640,310	10,564,118	10,564,118	.....	.....	.....	.....5.400	5.461	MON...	25,354	570,462	10/18/2005.	12/15/2026.	
91821*	AA	4	Veteran Affairs Crown Point CTL Ls Fin T.....	.....	..	.....4	1	11,875,448	112.890	13,406,158	11,875,448	11,875,448	.....	.....	.....	.....5.620	5.686	MON...	29,662	667,590	06/17/2010.	07/15/2031.	
91847*	AA	4	VA Evansville IN CTL Ls Fin Tr.....	.....	..	.....4	1	18,622,713	108.287	20,165,965	18,622,713	18,622,713	.....	.....	.....	.....4.950	5.001	MON...	43,531	921,824	06/09/2011.	10/14/2031.	
91849@	AB	8	VA Wash Diener Bldg US Gov CTL Nt.....	.....	..	.....4	1Z	8,084,875	102.247	8,266,518	8,084,875	8,084,875	.....	.....	.....	.....4.171	4.207	MON...	14,988	337,220	03/13/2015.	04/15/2032.	
92851@	AA	3	Vivendi SPC Tr CTL.....	.....	..	.....4	2	1,235,626	108.380	1,339,174	1,235,626	1,235,626	.....	.....	.....	.....6.630	6.722	MON...	3,641	81,922	11/25/2002.	04/15/2022.	
949483	AB	7	WellesStreetLP USPostalCtf GSA CTL Parti.....	.....	..	.....4	1	3,022,256	109.221	3,300,923	3,022,256	3,022,256	.....	.....	.....	.....7.180	7.180	MN.....	27,728	216,998	11/22/1996.	11/15/2019.	
94978#	AT	4	Wells Fargo Bank Northwest NA CTL Ser 20.....	.....	..	.....4	2	939,513	114.351	1,074,338	939,513	939,513	.....	.....	.....	.....6.650	6.743	MON...	5,206	62,465	07/28/2002.	08/01/2027.	
94978#	AU	1	Wells Fargo Bank Northwest NA CTL MWRA L.....	.....	..	.....4	1	11,588,721	128.412	14,213,352	11,068,584	11,394,988	.....	.....(16,709)	.....	.....7.380	7.019	MON...	36,305	817,136	07/30/2002.	05/15/2032.	
94978#	AX	5	Wells Fargo Bank Northwest NA CTL CVS Co.....	.....	..	.....4	2	1,055,277	108.444	1,144,383	1,055,277	1,055,277	.....	.....	.....	.....6.640	6.733	MON...	4,087	70,071	10/09/2002.	10/10/2024.	
94978#	BC	0	Wells Fargo Bank Northwest NA CTL.....	.....	..	.....4	2	5,048,266	110.131	5,559,713	5,048,266	5,048,266	.....	.....	.....	.....6.599	6.688	MON...	27,761	333,140	02/26/2003.	11/01/2022.	
96928#	AC	7	William Blair CTL CTL PTC Ser 2004-1.....	.....	..	.....4	2	3,041,060	107.874	2,906,097	2,693,984	2,781,571	.....	.....(22,442)	.....	.....7.660	5.879	MON...	3,439	625,645	07/27/2006.	01/25/2023.	
96928*	EA	1	William Blair CTL CTL PTC Ser 2011-G.....	.....	..	.....4	2	3,302,554	115.572	3,816,824	3,302,554	3,302,554	.....	.....	.....	.....6.410	6.496	MON...	9,409	211,694	04/28/2011.	01/15/2032.	
97181#	BU	6	Wilmington Tr Co ABS Nt Ser A-Minerals P.....	.....	..	.....4	1	5,191	103.000	5,330	5,191	5,191	.....	.....	.....	.....7.520	7.514	JJ.....	195	390	08/30/1995.	07/01/2017.	
97181#	CS	0	Wilmington Tr Co ABS Lease Nt Ser B-Poly.....	.....	..	.....4	1	72,554	100.016	72,566	72,554	72,554	.....	.....	.....	.....7.970	7.970	JJ.....	2,891	5,783	07/02/1996.	01/01/2017.	
97181#	CY	7	Wilmington Tr Co ABS Lease Nt-Polymers.....	.....	..	.....4	1	196,588	102.429	201,363	196,588	196,588	.....	.....	.....	.....8.010	8.007	JJ.....	7,873	15,747	09/20/1996.	07/01/2018.	
98881@	AA	4	ZC Specialty Ins Co CTL Ser 2002-31.....	.....	..	.....4	3Z	3,330,680	110.503	3,680,507	3,330,680	3,330,680	.....	.....	.....	.....7.338	7.339	JJ.....	105,909	244,775	12/20/2002.	12/23/2022.	
12657@	AA	7	Calitturn I CTL Nt.....	.....	C	4	2	15,258,565	102.544	15,646,803	15,258,565	15,258,565	.....	.....	.....	.....4.130	4.151	JAJO..	157,545	630,179	03/30/2012.	04/01/2027.	
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....							2,205,018,471	XXX	2,249,200,017	2,313,548,628	2,188,676,097	5,813,229	(251,908)	0	0	XXX	XXX	XXX	11,533,121	65,636,628	XXX	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....							26,751,149,233	XXX	27,222,835,599	26,471,477,089	26,453,732,862	5,850,578	(40,484,299)	25,707,711	(58,292,296)	XXX	XXX	XXX	279,042,020	1,059,565,153	XXX	XXX
Hybrid Securities - Issuer Obligations																							
313400	62	4	FHLMC Perp Pfd.....	LS...	..	3	6FE	117,000	7.560	2,268,000	300,000	117,000	.....	.....	.....	.....	.....	MJSD.	.....	.....	02/01/2008.	.....	
313586	75	2	FNMA Pfd.....	LS...	..	3	6FE	207,000	8.000	4,800,000	600,000	207,000	.....	.....	.....	.....	.....	MJSD.	.....	.....	02/01/2008.	.....	
06738C	82	8	Barclays Bank PLC Pref Nt.....	.....	C	.....	.....3FE	5,000,000	105.250	5,262,500	5,000,000	5,000,000	.....	.....	.....	.....6.278	6.278	JD.....	13,951	313,900	06/01/2005.	01/01/9999.	
677879	CE	6	Oil Insurance Ltd Fx-to-Flt Sr Nt.....	.....	C	.....	.....2FE	32,184,446	79.000	25,027,200	31,680,000	32,128,146	.....	.....448,145	.....	.....3.980	8.005	MJSD.	7,005	1,177,806	03/16/2007.	12/31/2049.	
4299999.	Hybrid Securities - Issuer Obligations.....							37,508,446	XXX	37,357,700	37,580,000	37,452,146	0	448,145	0	0	XXX	XXX	XXX	20,956	1,491,706	XXX	XXX
Hybrid Securities - Other Loan-Backed and Structured Securities																							
01039X	AA	8	Alabama Power Cap Tr V LBASS Fx-to-Fit G.....	.....	..	.....	.....1FE	22,067,342	93.690	20,611,800	22,000,000	22,057,371	.....	.....57,380	.....	.....3.946	3.930	JAJO..	216,966	820,810	05/10/2007.	10/01/2042.	
17305H	AA	6	Citigroup Capital ABS Nt.....		..		5AM	10,233,150	116.750	9,923,725	8,500,000	9,956,613		(36,704)		7.625	6.124	JD.....	54,010	648,125	04/20/2007.	12/01/2036.	

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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				F o r e i g n	Bond CHAR	NAIC Design- ation			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		
493739	AC	0	Kiawah Issuer Tr ABS Principal Units.....	@....	4	1	.....	1,009,221	62.047	3,765,650	6,069,000	4,308,294	.....	.....368,652	.....	.....	.....	....9.148	N/A.....	.....	.....	.....	10/10/2000.	10/30/2020.	
493739	AF	3	Kiawah Issuer Tr ABS Principal Units.....	@....	4	1	.....	646,193	89.037	3,784,090	4,250,000	1,422,803	.....	.....	.....	.....	.....	....9.533	N/A.....	.....	.....	.....	10/10/2000.	12/31/2020.	
493739	AG	1	Kiawah Issuer Tr ABS Principal Units.....	@....	4	1	.....	636,596	60.179	2,557,595	4,250,000	1,396,854	.....	.....	.....	.....	.....	....9.491	N/A.....	.....	.....	.....	10/10/2000.	03/31/2021.	
493739	AH	9	Kiawah Issuer Tr ABS Principal Units.....	@....	4	1	.....	805,977	60.369	2,180,820	3,612,500	805,977	.....	.....	.....	.....	.....	...13.591	N/A.....	.....	.....	.....	10/10/2000.	11/27/2020.	
493739	AK	2	Kiawah Issuer Tr ABS Stripped Perp Fltg.....	@....	4	1	.....	567,820	69.228	2,942,206	4,250,000	2,893,499	.....	.....276,307	.....	.....	.....	...10.293	N/A.....	.....	.....	.....	10/10/2000.	10/30/2020.	
493739	AL	0	Kiawah Issuer Tr ABS Principal Units.....	@....	4	1	.....	986,306	61.884	3,682,090	5,950,000	2,107,966	.....	.....	.....	.....	.....	....9.169	N/A.....	.....	.....	.....	10/10/2000.	10/27/2020.	
493739	AM	8	Kiawah Issuer Tr ABS Stripped Perp Fltg.....	@....	4	1	.....	684,766	63.845	2,713,431	4,250,000	2,961,990	.....	.....255,651	.....	.....	.....	....9.233	N/A.....	.....	.....	.....	10/10/2000.	12/31/2020.	
493739	AN	6	Kiawah Issuer Tr ABS Stripped Perp Fltg.....	@....	4	2	.....	1,501,543	60.749	6,067,313	9,987,500	6,910,775	.....	.....620,573	.....	.....	.....	....9.634	N/A.....	.....	.....	.....	10/10/2000.	11/30/2020.	
493739	AP	1	Kiawah Issuer Tr ABS Stripped Perp Fltg.....	@....	4	1	.....	550,584	64.114	4,087,254	6,375,000	3,960,627	.....	.....453,529	.....	.....	.....	...12.539	N/A.....	.....	.....	.....	10/10/2000.	11/30/2020.	
493739	AQ	9	Kiawah Issuer Tr ABS Principal Units.....	@....	4	1	.....	179,321	64.136	1,362,898	2,125,000	1,306,376	.....	.....150,495	.....	.....	.....	...12.622	N/A.....	.....	.....	.....	10/10/2000.	12/22/2020.	
553086	AC	3	MMI Cap Tr I ABS Pfd Ser B.....	.....	.....	.....2AM	.....	4,982,050	123.615	6,180,765	5,000,000	4,988,851	.....	.....632	.....	.....	.....7.625	7.655	JD.....	16,944	381,250	.....	06/01/1998.	12/15/2027.	
74959R	AB	2	RIO Tr ABS Ser 1999-1 CI B Ctf.....	@....	4	2	.....	1,727,719	44.737	11,027,705	24,650,000	1,727,719	.....	.....	.....	.....	.....	...13.509	N/A.....	.....	.....	.....	06/29/1999.	07/31/2029.	
74959R	AD	8	RIO Tr ABS Ser 1999-2 CI B Ctf.....	@....	4	2	.....	2,668,626	43.286	14,901,080	34,425,000	2,668,626	.....	.....	.....	.....	.....	...12.926	N/A.....	.....	.....	.....	06/29/1999.	08/31/2029.	
74959R	AF	3	RIO Tr ABS Ser 1999-3 CI B Ctf.....	@....	4	1	.....	1,202,614	44.802	11,614,960	25,925,000	7,142,667	.....	.....691,162	.....	.....	.....	...10.441	N/A.....	.....	.....	.....	06/29/1999.	08/31/2029.	
787048	AB	3	Saguaro Issuer Tr ABS Principal Units.....	@....	4	1AM	.....	596,726	73.664	2,629,815	3,570,000	596,726	.....	.....	.....	.....	.....	...18.113	N/A.....	.....	.....	.....	05/19/1999.	07/24/2019.	
787048	AC	1	Saguaro Issuer Tr ABS Principal Units.....	@....	4	1AM	.....	1,400,654	73.365	3,404,852	4,641,000	1,400,654	.....	.....	.....	.....	.....	...11.552	N/A.....	.....	.....	.....	05/19/1999.	08/30/2019.	
787048	AD	9	Saguaro Issuer Tr ABS Principal Units.....	@....	4	1AM	.....	1,102,309	63.389	2,489,273	3,927,000	1,102,309	.....	.....	.....	.....	.....	...12.576	N/A.....	.....	.....	.....	05/19/1999.	05/31/2019.	
787048	AE	7	Saguaro Issuer Tr ABS Principal Units.....	@....	4	1AM	.....	687,225	62.219	1,554,849	2,499,000	687,225	.....	.....	.....	.....	.....	...12.477	N/A.....	.....	.....	.....	05/19/1999.	08/30/2019.	
787048	AF	4	Saguaro Issuer Tr ABS Principal Units.....	@....	4	1AM	.....	1,172,745	73.209	5,227,136	7,140,000	1,172,745	.....	.....	.....	.....	.....	...18.438	N/A.....	.....	.....	.....	05/19/1999.	06/27/2019.	
787048	AG	2	Saguaro Issuer Tr ABS Principal Units.....	@....	4	1AM	.....	1,186,240	72.601	5,183,713	7,140,000	1,186,240	.....	.....	.....	.....	.....	...18.458	N/A.....	.....	.....	.....	05/19/1999.	05/31/2019.	
787048	AH	0	Saguaro Issuer Tr ABS Principal Units.....	@....	4	1FE	.....	1,625,832	72.455	3,763,559	5,194,350	1,625,832	.....	.....	.....	.....	.....	...11.380	N/A.....	.....	.....	.....	05/19/1999.	06/28/2019.	
787048	AK	3	Saguaro Issuer Tr ABS Principal Units.....	@....	4	1FE	.....	373,388	65.376	1,400,347	2,142,000	867,744	.....	.....	.....	.....	.....	....8.735	N/A.....	.....	.....	.....	05/19/1999.	10/25/2019.	
787048	AL	1	Saguaro Issuer Tr ABS Principal Units.....	@....	4	1AM	.....	662,092	73.299	2,878,448	3,927,000	662,092	.....	.....	.....	.....	.....	...17.992	N/A.....	.....	.....	.....	05/19/1999.	07/31/2019.	
787048	AM	9	Saguaro Issuer Tr ABS Principal Units.....	@....	4	1AM	.....	1,221,568	72.654	8,818,691	12,138,000	1,221,568	.....	.....	.....	.....	.....	...23.304	N/A.....	.....	.....	.....	05/19/1999.	08/30/2019.	
4599999.	Hybrid Securities - Other Loan-Backed and Structured Securities.....							.....	60,478,607	XXX	144,754,065	223,937,350	87,140,143	0	2,837,677	0	0	XXX	XXX	XXX	287,920	1,850,185	XXX	XXX	
4899999.	Total - Hybrid Securities.....							.....	97,987,053	XXX	182,111,765	261,517,350	124,592,289	0	3,285,822	0	0	XXX	XXX	XXX	308,876	3,341,891	XXX	XXX	
Parent, Subsidiaries & Affiliates - Issuer Obligations																									
63873@	AE	0	Nationwide Advantage Mtg Nt.....	.....	.....	.....4	1	10,714,285	...100.000	10,714,285	10,714,285	10,714,285	.....	.....	.....	.....	.....5.570	5.570	MN.....	74,598	596,843	.....	11/15/2013.	11/16/2019.	
4999999.	Parent, Subsidiaries & Affiliates - Issuer Obligations.....							.....	10,714,285	XXX	10,714,285	10,714,285	10,714,285	0	0	0	0	XXX	XXX	XXX	74,598	596,843	XXX	XXX	
5599999.	Total - Parent, Subsidiaries & Affiliates.....							.....	10,714,285	XXX	10,714,285	10,714,285	10,714,285	0	0	0	0	XXX	XXX	XXX	74,598	596,843	XXX	XXX	
Totals																									
7799999.	Total - Issuer Obligations.....							.....	24,855,870,087	XXX	25,652,967,464	24,480,008,505	24,716,614,671	(305,402)	(25,289,049)	24,361,873	(58,292,296)	XXX	XXX	XXX	288,951,893	1,019,336,005	XXX	XXX	
7899999.	Total - Residential Mortgage-Backed Securities.....							.....	2,259,485,286	XXX	2,328,391,164	2,367,395,923	2,254,926,418	278,642	(263,435)	1,345,838	0	XXX	XXX	XXX	8,161,806	100,230,130	XXX	XXX	
7999999.	Total - Commercial Mortgage-Backed Securities.....							.....	831,429,467	XXX	839,925,386	816,767,784	825,955,907	0	(2,127,079)	0	0	XXX	XXX	XXX	2,890,196	36,906,672	XXX	XXX	
8099999.	Total - Other Loan-Backed and Structured Securities.....							.....	2,346,496,477	XXX	2,482,705,896	2,618,250,978	2,356,787,682	5,813,229	2,667,511	0	0	XXX	XXX	XXX	13,012,053	72,132,612	XXX	XXX	
8399999.	Grand Total - Bonds.....							.....	30,293,281,317	XXX	31,303,989,910	30,282,423,190	30,154,284,678	5,786,469	(25,012,052)	25,707,711	(58,292,296)	XXX	XXX	XXX	313,015,948	1,228,605,419	XXX	XXX	

E10.60

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description			Codes		5 Number of Shares	6 Par Value per Share	7 Rate per Share	8 Book/Adjusting Carrying Value	Fair Value		11 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value					20 NAIC Designation	21 Date Acquired
				3	4					9	10		12	13	14	15	16	17	18	19		
				Code	F or ei gn					Rate per Share Used to Obtain Fair Value	Fair Value		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.		
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																						
78412J	20	5	SFA CABS II CDO Pfd.....	.....	..	.....4,500.000	1,000.00	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	...P6UZ*	03/07/2012.
86358X	20	3	SFA ABS CDO III LTD Pfd.....	.....	C	2,734.000	1,000.00	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	...P6UFE	03/07/2012.
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated).....									0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999999. Total - Preferred Stocks.....									0	XXX	0	0	0	0	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			
																				F or ei gn	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
CUSIP Identification	Description			Code	gn	Number of Shares	Book/Adjusted Carrying Value													
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
300439	20	5	Everyware Global Inc Com.....	.....	...	120,169,000	781,099	6.500	781,099	1,133,392				(90,127)		(90,127)		L	06/02/2015	
31340#	00	1	Federal Home Loan Bank Com Cl B.....	RF...	...	718,457,000	71,845,700	100.000	71,845,700	71,845,700		2,833,728				0		U	12/21/2016	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....							72,626,799	XXX	72,626,799	72,979,092		0	2,833,728	0	(90,127)	0	(90,127)	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																				
63866#	10	7	Nationwide Life & Annuity Ins.....	.....	...	66,000,000	968,248,010	14,670.424	968,248,010	1,673,340,260				(156,798,651)		(156,798,651)		K	12/15/2016	
63866@	10	9	Nationwide Investment Serv.....	.....	...	5,000,000	1,273,696	254.739	1,273,696	1,029,728				(30,179)		(30,179)		K	04/05/1996	
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates.....							969,521,706	XXX	969,521,706	1,674,369,988		0	0	0	(156,828,830)	0	(156,828,830)	0	XXX	XXX
Common Stocks - Mutual Funds																				
000000	00	0	Nationwide Fin Services Inc Var Ann Sele.....	.....	...	15,000,000	7,986	0.532	7,986	15,000				(883)		(883)		L	12/26/2002	
000000	00	0	Nationwide Fin Services Inc R&D Acct 280.....	.....	...	1,000,000	185	0.185	185	1,000				(25)		(25)		L	12/28/2005	
000000	00	0	Nationwide Fin Services Inc R&D Acct 280.....	.....	...	1,000,000	205	0.205	205	1,000				(20)		(20)		L	12/28/2005	
000000	00	0	Nationwide Fin Services Inc R&D Acct 280.....	.....	...	1,000,000	159	0.159	159	1,000				41		41		L	12/28/2005	
000000	00	0	Nationwide Fin Services Inc R&D Acct 280.....	.....	...	1,000,000	1,503	1.503	1,503	1,000				88		88		L	12/28/2005	
000000	00	0	Nationwide Fin Services Inc R&D Acct 280.....	.....	...	1,000,000	1,365	1.365	1,365	1,000				104		104		L	12/28/2005	
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	...	1,000,000	1,270	1.270	1,270	1,000				83		83		L	12/28/2005	
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	...	1,000,000	1,110	1.110	1,110	1,000				39		39		L	12/28/2005	
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	...	1,000,000	1,135	1.135	1,135	1,000				38		38		L	12/28/2005	
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	...	1,000,000	1,324	1.324	1,324	1,000				53		53		L	12/28/2005	
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	...	1,000,000	1,340	1.340	1,340	1,000				64		64		L	12/28/2005	
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	...	1,000,000	1,321	1.321	1,321	1,000				71		71		L	12/28/2005	
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	...	1,000,000	1,321	1.321	1,321	1,000				64		64		L	12/28/2005	
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	...	1,000,000	1,317	1.317	1,317	1,000				74		74		L	12/28/2005	
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	...	1,000,000	1,320	1.320	1,320	1,000				56		56		L	12/28/2005	
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	...	1,000,000	1,442	1.442	1,442	1,000				85		85		L	12/28/2005	
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	...	1,000,000	1,439	1.439	1,439	1,000				84		84		L	12/28/2005	
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	...	1,000,000	1,399	1.399	1,399	1,000				83		83		L	12/28/2005	
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	...	1,000,000	1,281	1.281	1,281	1,000				124		124		L	12/28/2005	
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	...	1,000,000	1,088	1.088	1,088	1,000				38		38		L	12/28/2005	
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	...	1,000,000	1,140	1.140	1,140	1,000				46		46		L	12/28/2005	
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	...	1,000,000	1,302	1.302	1,302	1,000				61		61		L	12/28/2005	
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	...	1,000,000	1,297	1.297	1,297	1,000				68		68		L	12/28/2005	
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	...	1,000,000	1,308	1.308	1,308	1,000				72		72		L	12/28/2005	
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	...	1,000,000	1,300	1.300	1,300	1,000				74		74		L	12/28/2005	
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	...	1,000,000	1,293	1.293	1,293	1,000				74		74		L	12/28/2005	
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	...	1,000,000	1,313	1.313	1,313	1,000				74		74		L	12/28/2005	
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	...	1,000,000	1,370	1.370	1,370	1,000				81		81		L	12/28/2005	
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	...	1,000,000	1,337	1.337	1,337	1,000				78		78		L	12/28/2005	
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	...	1,000,000	1,328	1.328	1,328	1,000				79		79		L	12/28/2005	
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	...	1,000,000	1,260	1.260	1,260	1,000				33		33		L	12/28/2005	
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	...	1,000,000	1,120	1.120	1,120	1,000				39		39		L	12/28/2005	
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	...	1,000,000	1,143	1.143	1,143	1,000				57		57		L	12/28/2005	
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	...	1,000,000	1,297	1.297	1,297	1,000				64		64		L	12/28/2005	

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		
						F or ei gn															
CUSIP Identification			Description			Code		Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....			.....	...	.....1,000.000	1,275	1.275	1,275	1,000	.....	.....	.....	.....71	.....	.....71	.....	.....L	12/28/2005.
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....			.....	...	.....1,000.000	1,285	1.285	1,285	1,000	.....	.....	.....	.....74	.....	.....74	.....	.....L	12/28/2005.
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....			.....	...	.....1,000.000	1,241	1.241	1,241	1,000	.....	.....	.....	.....70	.....	.....70	.....	.....L	12/28/2005.
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....			.....	...	.....1,000.000	1,254	1.254	1,254	1,000	.....	.....	.....	.....71	.....	.....71	.....	.....L	12/28/2005.
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....			.....	...	.....1,000.000	1,230	1.230	1,230	1,000	.....	.....	.....	.....61	.....	.....61	.....	.....L	12/28/2005.
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....			.....	...	.....1,000.000	1,302	1.302	1,302	1,000	.....	.....	.....	.....76	.....	.....76	.....	.....L	12/28/2005.
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....			.....	...	.....1,000.000	1,302	1.302	1,302	1,000	.....	.....	.....	.....72	.....	.....72	.....	.....L	12/28/2005.
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....			.....	...	.....1,000.000	1,357	1.357	1,357	1,000	.....	.....	.....	.....77	.....	.....77	.....	.....L	12/28/2005.
9299999. Total - Common Stocks - Mutual Funds.....						.....		.....57,564	XXX	57,564	56,000	0	0	0	1,733	0	1,733	0	XXX	XXX	
9799999. Total - Common Stock.....						.....		.....1,042,206,069	XXX	1,042,206,069	1,747,405,080	0	2,833,728	0	(156,917,224)	0	(156,917,224)	0	XXX	XXX	
9899999. Total Common and Preferred Stock.....						.....		.....1,042,206,069	XXX	1,042,206,069	1,747,405,080	0	2,833,728	0	(156,917,224)	0	(156,917,224)	0	XXX	XXX	

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....1, the total \$ value (included in Column 8) of all such issues \$.....71,845,700.

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	M8	0	U S Treasury Nt	2.000%	11/30/22		01/05/2016	Merrill Lynch				224,289	225,000	455
912828	P7	9	U S Treasury Nt	1.500%	02/28/23		05/04/2016	Barclays Capital				224,175	225,000	605
0599999			Total - Bonds - U.S. Government									448,464	450,000	1,060
Bonds - All Other Government														
000000	00	0	Province of Neuquen Nt			D	11/29/2016	Direct				893,375	875,000	2,516
040114	GS	3	Argentina (Republic of) Sr Nt			D	06/23/2016	Direct				543,900	500,000	6,875
040114	GS	3	Argentina (Republic of) Sr Nt			D	04/29/2016	Tax Free Exchange				350,000	350,000	510
74409A	AA	7	Province of Santa Fe Sr Nt			D	10/25/2016	Direct				525,000	525,000	
1099999			Total - Bonds - All Other Government									2,312,275	2,250,000	9,901
Bonds - U.S. Special Revenue and Special Assessment														
167593	AP	7	Chicago IL O'Hare Int Arpt Rev Bld Amer				03/29/2016	Merrill Lynch				6,408,850	5,000,000	76,813
167736	YU	5	Chicago IL Wtr Rev Bld Amer Bd				05/17/2016	Wells Fargo				29,666,991	23,540,000	83,762
20281P	KG	6	Commonwealth PA Fin Auth Rev Txbl Ser A				10/20/2016	Morgan Stanley & Co Inc				10,000,000	10,000,000	
20281P	KL	5	Commonwealth PA Fin Auth Rev Bd Ser A				10/20/2016	Morgan Stanley & Co Inc				5,000,000	5,000,000	
31394B	FS	8	FNMA REMIC Ser 2004-79 CI ZD				12/01/2016	Interest Capitalization				1,375,230	1,375,230	
49151F	NT	3	Kentucky ST Prop & Bldgs Rev Bld Amer Bd				04/06/2016	Citigroup				14,175,405	11,700,000	293,583
544445	BD	0	Los Angeles CA Dep of Arpt Rev Txbl - Re				11/16/2016	RBC Capital Markets				5,000,000	5,000,000	
544652	6F	2	Los Angeles CA Wstwr Sys Rev Recovery Z				09/21/2016	Morgan Stanley & Co Inc				20,378,523	15,300,000	284,110
546589	QW	5	LouisvilleJeffersn Cnty KY Rev Bld Amer				04/11/2016	Citigroup				6,793,124	5,240,000	117,235
709223	VZ	1	Pennsylvania St Tpk Commn Rev Bld Amer B				03/10/2016	Raymond James & Assoc Inc				17,220,762	13,239,000	233,492
73358W	EK	6	Port Auth NY & NJ Rev Cons 168th				04/08/2016	Barclays Capital				14,154,392	11,940,000	19,605
73358W	XQ	2	Port Auth NY & NJ Rev Txbl Consol Ser 19				03/22/2016	Citigroup				4,709,924	4,385,000	89,872
745291	SZ	8	Puerto Rico Pub Fin Corp Rev Unref Comwl				04/11/2016	Loop Capital Markets				1,025,648	770,000	8,588
79765R	TK	5	San Francisco Cty&Cnty CA Rev Bld Amer B				03/21/2016	Raymond James & Assoc Inc				11,394,720	9,000,000	214,500
842475	F7	5	Southern CA Pub Pwr Aut Rev Bld Amer Bd				05/25/2016	Morgan Stanley & Co Inc				3,678,099	2,900,000	71,811
86657M	BK	1	Sumter Landing FL CDD Rec Rev Txbl-CDD				11/04/2016	Citigroup				7,000,000	7,000,000	
977100	DR	4	Wisconsin St Gen Rev Txbl Ref Ser B				08/03/2016	Stifel Nicolaus & Co Villanova				10,000,000	10,000,000	
3199999			Total - Bonds - U.S. Special Revenue and Special Assessments									167,981,668	141,389,230	1,493,371
Bonds - Industrial and Miscellaneous														
000000	00	0	Duke Finance LLC 1st Lien TL Nt 1				05/23/2016	Credit Suisse First Boston				6,699,248	7,443,609	
000000	00	0	Tronair Parent Inc 2nd Lien Term Ln Nt 1				10/19/2016	Guggenheim Securities LLC				6,755,000	7,000,000	
00115A	AC	3	AEP Transmission Co LLC Sr Nt				11/16/2016	Barclays Capital				5,605,893	5,700,000	
001192	AL	7	AGL Capital Corp Sr Nt				01/28/2016	Wells Fargo				1,538,640	1,500,000	11,948
001749	AL	4	American Money Mgmt Corp CLO Ser 11-9A C				03/31/2016	Citigroup				18,625,000	18,625,000	
00175M	AU	4	American Money Mgmt Corp CLO Ser 2014-15				12/02/2016	Mizuho Securities Inc				24,000,000	24,000,000	
00175M	BC	3	American Money Mgmt Corp CLO Ser 2014-15				12/02/2016	Mizuho Securities Inc				41,000,000	41,000,000	
00206R	CU	4	AT&T Inc Sr Nt	5.650%	02/15/47		01/29/2016	Barclays Capital				5,487,130	5,500,000	
00206R	CX	8	AT&T Inc Sr Nt	5.875%	10/01/19		03/21/2016	Tax Free Exchange				46,144,237	45,000,000	1,248,438
00206R	CY	6	AT&T Inc Sr Nt	5.200%	03/15/20		03/21/2016	Tax Free Exchange				9,503,585	9,500,000	8,233
00206R	CZ	3	AT&T Inc Sr Nt	4.600%	02/15/21		03/21/2016	Tax Free Exchange				9,908,563	9,500,000	43,700
00206R	DA	7	AT&T Inc Sr Nt	5.000%	03/01/21		03/21/2016	Tax Free Exchange				13,834,172	13,000,000	36,111
00206R	DC	3	AT&T Inc Sr Nt	4.450%	04/01/24		03/21/2016	Tax Free Exchange				19,938,516	20,000,000	420,278
00206R	DF	6	AT&T Inc Sr Nt	6.000%	08/15/40		03/21/2016	Tax Free Exchange				2,691,947	2,500,000	15,000
00206R	DH	2	AT&T Inc Sr Nt	5.150%	03/15/42		03/21/2016	Tax Free Exchange				1,038,044	1,000,000	858
00287Y	AM	1	ABBVIE Inc Sr Nt	4.400%	11/06/42		12/01/2016	Jeffries & Co Inc				7,481,920	8,000,000	29,333
00287Y	AQ	2	ABBVIE Inc Sr Nt	3.600%	05/14/25		03/01/2016	Barclays Capital				1,526,085	1,500,000	16,500

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
00287Y	AS	8	ABBVIE Inc Sr Nt 4.700% 05/15/45.....		03/01/2016.....	Goldman Sachs & Company.....		19,995,600	20,000,000	287,222
00817Y	AW	8	Aetna Inc Sr Nt 3.200% 06/15/26.....		06/02/2016.....	UBS Warburg London.....		41,842,920	42,000,000	
00817Y	AX	6	Aetna Inc Sr Nt 4.375% 06/15/46.....		06/02/2016.....	UBS Warburg London.....		29,470,500	29,500,000	
01448Y	AE	3	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser A7 Cl.....		12/23/2016.....	Interest Capitalization.....		125,376	125,376	
020053	AU	8	ALM Loan Funding CLO Ser 2013-8A Cl A2R.....		09/28/2016.....	Bank of America BISD Dealer.....		13,000,000	13,000,000	
02665W	BF	7	American Honda Finance Sr Nt.....		07/07/2016.....	BNP Paribas Securities.....		4,998,350	5,000,000	
02665W	BH	3	American Honda Finance Sr Nt.....		09/09/2016.....	Various.....		19,900,110	20,000,000	2,619
03040W	AL	9	American Water Cap Corp Sr Nt.....		05/11/2016.....	Merrill Lynch.....		1,621,745	1,519,000	10,760
03040W	AM	7	American Water Cap Corp Sr Nt.....		06/21/2016.....	Seaport Group.....		10,745,664	9,600,000	129,573
03040W	AN	5	American Water Cap Corp Sr Nt.....		11/14/2016.....	Mizuho Securities Inc.....		24,954,500	25,000,000	
03073E	AM	7	AmerisourceBergen Corp Sr Nt.....		02/12/2016.....	Various.....		5,946,420	6,000,000	90,458
031162	BH	2	Amgen Inc Sr Nt 5.650% 06/15/42.....		03/02/2016.....	Morgan Stanley & Co Inc.....		4,623,588	4,185,000	53,859
031162	BZ	2	Amgen Inc Sr Nt 4.400% 05/01/45.....		03/10/2016.....	Various.....		11,250,847	11,500,000	188,344
032654	AM	7	Analog Devices Inc Sr Nt.....		11/30/2016.....	Credit Suisse First Boston.....		9,963,900	10,000,000	
032654	AN	5	Analog Devices Inc Sr Nt.....		11/30/2016.....	Credit Suisse First Boston.....		13,911,240	14,000,000	
032654	AP	0	Analog Devices Inc Sr Nt.....		11/30/2016.....	Credit Suisse First Boston.....		4,967,400	5,000,000	
035240	AA	8	Anheuser-Busch Inbev Worldwide Sr Nt.....		12/16/2016.....	Tax Free Exchange.....		19,978,245	20,000,000	545,278
035240	AG	5	Anheuser-Busch Inbev Worldwide Sr Nt.....		12/16/2016.....	Tax Free Exchange.....		993,885	1,000,000	20,763
035242	AN	6	Anheuser-Busch Inbev Fin Sr Nt.....		06/02/2016.....	Various.....		37,686,990	37,000,000	107,800
035242	AP	1	Anheuser-Busch Inbev Fin Sr Nt.....		01/13/2016.....	Barclays Capital.....		24,958,250	25,000,000	
03765L	AJ	1	Apidos CLO CLO Ser 2015-20A Cl A1R.....		11/17/2016.....	Morgan Stanley & Co Inc.....		50,000,000	50,000,000	
037833	BS	8	Apple Inc Sr Nt 2.250% 02/23/21.....		02/16/2016.....	Morgan/JP/Securities - Bonds.....		9,992,900	10,000,000	
037833	BU	3	Apple Inc Sr Nt 2.850% 02/23/23.....		02/16/2016.....	Goldman Sachs & Company.....		2,996,790	3,000,000	
037833	BY	5	Apple Inc Sr Nt 3.250% 02/23/26.....		03/23/2016.....	Various.....		38,076,100	37,500,000	65,000
037833	BZ	2	Apple Inc Sr Nt 2.450% 08/04/26.....		07/28/2016.....	Morgan/JP/Securities - Bonds.....		18,948,130	19,000,000	
037833	CC	2	Apple Inc Sr Nt 1.550% 08/04/21.....		07/28/2016.....	Goldman Sachs & Company.....		14,979,150	15,000,000	
04351L	AB	6	Ascension Health Sr Nt.....		04/25/2016.....	Morgan Stanley & Co Inc.....		7,000,000	7,000,000	
044209	AF	1	Ashland Inc Nt 4.750% 08/15/22.....		02/02/2016.....	Goldman Sachs & Company.....		2,842,500	3,000,000	67,292
05508T	AP	7	B&G Foods Inc Term Ln B Nt 1.....		12/14/2016.....	Barclays Capital.....		1,221,596	1,211,000	
05531F	AV	5	BB&T Corp Sr Nt 2.050% 05/10/21.....		05/05/2016.....	Deutsche Bank Securities.....		27,471,400	27,500,000	
058498	AT	3	Ball Corp Sr Nt 5.250% 07/01/25.....		03/10/2016.....	Bank of America BISD Dealer.....		6,562,500	6,250,000	67,448
06051G	GC	7	Bank of America Corp Sub Nt.....		11/21/2016.....	Bank of America BISD Dealer.....		20,000,000	20,000,000	
06406G	AA	9	Bank of NY Mellon Corp MT Sub Nt.....		10/24/2016.....	Various.....		16,987,880	17,000,000	
071813	BP	3	Baxter Intl Sr Nt 3.500% 08/15/46.....		09/08/2016.....	Barclays Capital.....		3,818,200	4,000,000	10,889
071813	BQ	1	Baxter Intl Sr Nt 2.600% 08/15/26.....		09/09/2016.....	Various.....		11,828,040	12,000,000	25,133
072863	AF	0	Baylor Scott & White Holdings Sec Nt.....		04/06/2016.....	Citigroup.....		14,000,000	14,000,000	
075887	BG	3	Becton Dickinson & Co Sr Nt.....		04/12/2016.....	Various.....		8,609,150	8,000,000	106,974
075887	BM	0	Becton Dickinson & Co Sr Nt.....		03/07/2016.....	Morgan Stanley & Co Inc.....		9,736,360	9,200,000	143,271
092113	AH	2	Black Hills Corp Sr Nt.....		08/15/2016.....	Various.....		4,968,068	4,600,000	59,004
092113	AL	3	Black Hills Corp Sr Nt.....		03/01/2016.....	Various.....		6,657,201	6,465,000	28,963
092113	AM	1	Black Hills Corp Sr Nt.....		09/06/2016.....	Various.....		31,885,100	31,700,000	14,175
092113	AN	9	Black Hills Corp Sr Nt.....		08/11/2016.....	Various.....		10,521,025	10,500,000	
10062@	AA	0	Boston Cap Int Term Inc Fd LLC Sr Nt.....		10/11/2016.....	Direct.....		906,671	906,671	
10112R	AX	2	Boston Properties LP Sr Nt.....		02/12/2016.....	Various.....		19,153,245	19,000,000	17,033
10112R	AY	0	Boston Properties LP Sr Nt.....		08/08/2016.....	Morgan/JP/Securities - Bonds.....		24,321,395	24,500,000	
115637	AP	5	Brown-Forman Corp Sr Nt.....		07/28/2016.....	Merrill Lynch.....		5,860,200	5,000,000	10,625

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
12189L	AZ	4	Burlington Northern Santa Fe Sr Nt.....		05/09/2016.....	Goldman Sachs & Company.....		4,959,950	5,000,000	
124857	AR	4	CBS Corp Sr Nt 2.900% 01/15/27.....		07/06/2016.....	Morgan/JP/Securities - Bonds.....		2,950,500	3,000,000	
12519#	AA	3	CED California Sr Sec Nt.....		05/27/2016.....	Barclays Capital.....		30,300,000	30,300,000	
12543K	AL	8	Community Health Systems Inc Term Ln F N.....		11/30/2016.....	Tax Free Exchange.....		91,949	91,900	21
12543K	AL	8	Community Health Systems Inc Term Ln F N.....		05/31/2016.....	Tax Free Exchange.....		2,137,622	2,136,237	437
12543K	AM	6	Community Health Systems Inc Term Ln G N.....		11/30/2016.....	Tax Free Exchange.....		58,024	57,975	21
12543K	AN	4	Community Health Systems Inc Term Ln H N.....		11/30/2016.....	Tax Free Exchange.....		22,501	22,480	7
125896	BQ	2	CMS Energy Corp Sr Nt 3.000% 05/15/26.....		05/02/2016.....	RBC Dominion Securities.....		11,954,640	12,000,000	
12656*	AK	8	CSLB Holdings Inc Sr Gtd Nt Ser I.....		10/13/2016.....	Citigroup.....		6,000,000	6,000,000	
12656*	AL	6	CSLB Holdings Inc Sr Gtd Nt Ser II.....		10/13/2016.....	Citigroup.....		18,000,000	18,000,000	
14040H	BJ	3	Capital One Financial Corp Sr Nt.....		04/13/2016.....	Various.....		5,071,860	5,000,000	98,583
14040H	BK	0	Capital One Financial Corp Sr Nt.....		07/25/2016.....	Morgan Stanley & Co Inc.....		4,982,250	5,000,000	
140420	NB	2	Capital One Bank USA NA Sub Nt.....		06/16/2016.....	Various.....		2,022,517	2,000,000	23,625
14313*	AB	9	CarMax Auto Superstores Inc Sr Nt Ser B.....		06/22/2016.....	Various.....		13,000,000	13,000,000	
151020	AU	8	Celgene Corp Sr Nt 5.000% 08/15/45.....		03/09/2016.....	Various.....		9,891,955	9,500,000	25,764
161175	AY	0	Charter Comm Opt 1st Lien Sr Nt.....		12/06/2016.....	Tax Free Exchange.....		34,933,719	35,000,000	634,632
17275R	BC	5	Cisco Sys Inc Sr Nt 2.950% 02/28/26.....		02/22/2016.....	Morgan/JP/Securities - Bonds.....		9,992,400	10,000,000	
17275R	BL	5	Cisco Sys Inc Sr Nt 2.500% 09/20/26.....		09/13/2016.....	Morgan Stanley & Co Inc.....		20,981,520	21,000,000	
174610	AK	1	Citizens Financial Group Sr Nt.....		03/10/2016.....	Jeffries & Co Inc.....		1,015,830	1,000,000	12,183
174610	AL	9	Citizens Financial Group Sub Nt.....		04/27/2016.....	Merrill Lynch.....		4,898,800	5,000,000	63,021
184496	AL	1	Clean Harbors Inc Sr Nt.....		06/23/2016.....	Tax Free Exchange.....		9,039,172	9,000,000	28,188
191216	BY	5	Coca-Cola Co Sr Nt 1.550% 09/01/21.....		08/29/2016.....	Wells Fargo.....		6,992,300	7,000,000	
191216	BZ	2	Coca-Cola Co Sr Nt 2.250% 09/01/26.....		08/29/2016.....	Morgan/JP/Securities - Bonds.....		13,484,340	13,500,000	
20030N	BE	0	Comcast Corp Nt 4.650% 07/15/42.....		02/05/2016.....	Goldman Sachs & Company.....		5,148,850	5,000,000	16,146
20030N	BQ	3	Comcast Corp Sr Nt 4.600% 08/15/45.....		02/10/2016.....	Morgan Stanley & Co Inc.....		15,685,500	15,000,000	113,083
20030N	BR	1	Comcast Corp Sr Nt 2.750% 03/01/23.....		03/22/2016.....	Merrill Lynch.....		17,318,070	17,000,000	48,049
20030N	BS	9	Comcast Corp Sr Nt 3.150% 03/01/26.....		02/16/2016.....	Wells Fargo.....		9,981,200	10,000,000	
20030N	BU	4	Comcast Corp Sr Nt 3.400% 07/15/46.....		07/26/2016.....	Various.....		12,767,180	13,000,000	9,444
20030N	BW	0	Comcast Corp Sr Nt 2.350% 01/15/27.....		07/12/2016.....	Stifel Nicolaus & Co Villanova.....		5,002,325	5,000,000	
202795	JJ	0	Commonwealth Edison Co 1st Mtg.....		06/20/2016.....	Citigroup.....		4,967,550	5,000,000	
210805	BU	0	Continental Airlines Inc LBASS EETC Ser.....		07/02/2016.....	Interest Capitalization.....		5,543	5,543	
228189	AB	2	Crown Amer / Cap Corp VI High Yield Corp.....		06/16/2016.....	Various.....		17,867,720	17,526,000	244,849
22819K	AA	8	Crown Amer / Cap Corp VI Sr Nt.....		12/13/2016.....	Citigroup.....		9,327,160	9,346,000	9,089
233331	AS	6	DTE Energy Co Sr Nt 3.500% 06/01/24.....		02/18/2016.....	Goldman Sachs & Company.....		4,125,200	4,000,000	31,889
23338V	AB	2	DTE Electric Co Sr Nt 3.650% 03/15/24.....		06/30/2016.....	KeyCorp.....		1,765,392	1,600,000	18,007
233851	CK	8	Daimler Fin NA LLC Sr Nt.....		10/26/2016.....	Citigroup.....		4,998,600	5,000,000	
24422E	TF	6	Deere /John/ Cap Corp Sr Nt.....		01/05/2016.....	Barclays Capital.....		24,974,250	25,000,000	
24422E	TH	2	Deere /John/ Cap Corp MT Sr Nt.....		06/07/2016.....	Citigroup.....		6,998,810	7,000,000	
24906P	C*	8	Dentsply Sirona Inc Sr Nt Ser B.....		10/27/2016.....	Citigroup.....		8,172,750	8,172,750	
25468P	DB	9	Disney Walt Co Sr Nt 4.125% 06/01/44.....		01/05/2016.....	Citigroup.....		10,088,400	10,000,000	42,396
25468P	DK	9	Disney Walt Co Sr Nt 3.000% 02/13/26.....		01/05/2016.....	Citigroup.....		5,976,000	6,000,000	
25468P	DN	3	Disney Walt Co Sr Nt 3.000% 07/30/46.....		07/07/2016.....	Merrill Lynch.....		6,734,840	7,000,000	
256746	AB	4	Dollar Tree Inc Sr Nt 5.750% 03/01/23.....		08/10/2016.....	Goldman Sachs & Company.....		1,086,250	1,000,000	26,194
256746	AB	4	Dollar Tree Inc Sr Nt 5.750% 03/01/23.....		08/01/2016.....	Tax Free Exchange.....		9,364,406	9,000,000	215,625
256746	AD	0	Dollar Tree Inc Sr Nt 5.250% 03/01/20.....		08/01/2016.....	Tax Free Exchange.....		4,057,587	4,000,000	87,500
25746U	CK	3	Dominion Resources Inc Sr Nt.....		08/04/2016.....	Mizuho Securities Inc.....		3,998,600	4,000,000	

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
26138E	AY	5	Dr Pepper Snapple Group Inc Sr Nt.....		12/05/2016.....	Credit Suisse First Boston.....		12,489,625	12,500,000	
26249G	AE	0	Dryden Sr Ln Fd CLO 2014-33A AR.....		11/07/2016.....	Goldman Sachs & Company.....		9,000,000	9,000,000	16,992
26249G	AF	7	Dryden Sr Ln Fd CLO 2014-33A BR.....		11/07/2016.....	Goldman Sachs & Company.....		6,000,000	6,000,000	13,824
26441C	AT	2	Duke Energy Corp Sr Nt.....		08/09/2016.....	Barclays Capital.....		19,988,800	20,000,000	
26441Y	AW	7	Duke-Weeks Realty LP Sr Nt.....		06/28/2016.....	Goldman Sachs & Company.....		2,127,500	2,000,000	16,361
26441Y	AZ	0	Duke-Weeks Realty LP Sr Nt.....		07/14/2016.....	Various.....		30,703,872	30,725,000	15,902
26442C	AR	5	Duke Energy Corporation 1st Mtg Bd.....		03/08/2016.....	Citigroup.....		4,982,350	5,000,000	
26444H	AA	9	Duke Energy Florida LLC 1st Mtg Bd.....		09/06/2016.....	Various.....		11,941,816	12,000,000	
26949@	AA	5	Eagle Creek Ren Ergy Hlds LLC Sr Sec Nt.....		09/29/2016.....	Barclays Capital.....		10,000,000	10,000,000	
278865	AU	4	Ecolab Inc Sr Nt 3.250% 01/14/23.....		11/28/2016.....	Cantor Fitzgerald.....		3,055,890	3,000,000	37,104
278865	AV	2	Ecolab Inc Sr Nt 2.700% 11/01/26.....		11/29/2016.....	Various.....		25,973,890	26,500,000	37,950
278865	AW	0	Ecolab Inc Sr Nt 3.700% 11/01/46.....		10/31/2016.....	Citigroup.....		8,885,120	9,000,000	13,104
281020	AJ	6	Edison International Sr Nt.....		11/21/2016.....	Various.....		30,288,517	30,180,000	127,188
28501*	AW	5	Electric Transmission TX LLC Sr Nt Ser E.....		03/17/2016.....	Citigroup.....		13,000,000	13,000,000	
29103D	AD	8	Emera US Finance LP Sr Nt.....		06/09/2016.....	Morgan/JP/Securities - Bonds.....		9,990,300	10,000,000	
29364D	AS	9	Entergy Arkansas Inc 1st Mortgage Bond.....		07/07/2016.....	Morgan Stanley & Co Inc.....		1,107,360	1,000,000	4,214
29364D	AU	4	Entergy Arkansas Inc 1st Mtg Bd.....		09/26/2016.....	Various.....		11,293,630	10,500,000	73,208
30040W	AA	6	Eversource Energy Sr Nt.....		10/12/2016.....	Various.....		8,753,745	8,645,000	14,767
30040W	AB	4	Eversource Energy Sr Nt.....		03/07/2016.....	Various.....		34,002,390	34,000,000	
30251B	AD	0	FMR LLC Sr Nt 4.950% 02/01/33.....		05/18/2016.....	Merrill Lynch.....		18,029,860	17,000,000	261,800
30288*	AA	8	FLNG Liquefaction 2 LLC Sr Sec Nt.....		11/29/2016.....	Credit Suisse First Boston.....		50,000,000	50,000,000	
313747	AX	5	Federal Realty Investors Tr Sr Nt.....		07/07/2016.....	Wells Fargo.....		977,560	1,000,000	
31428X	BG	0	Fedex Corp Sr Nt 4.550% 04/01/46.....		03/21/2016.....	Goldman Sachs & Company.....		2,986,830	3,000,000	
31677A	AB	0	Fifth Third Bancorp Sub Nt.....		04/05/2016.....	Various.....		17,246,290	17,000,000	19,678
32007U	BR	9	First Data Corp 1st Lien New Ext Term Ln.....		10/14/2016.....	Tax Free Exchange.....		4,986,850	4,987,103	
341081	FG	7	Florida Pwr & Lt Co 1st Mtg Bd.....		07/21/2016.....	Various.....		6,559,520	6,000,000	15,075
341081	FJ	1	Florida Pwr & Lt Co 1st Mtg Bd.....		07/26/2016.....	Morgan Stanley & Co Inc.....		15,711,030	15,000,000	51,333
35906A	AB	4	Frontier Communications High Yield Corp.....		04/13/2016.....	Goldman Sachs & Company.....		2,152,500	2,000,000	6,319
369550	AU	2	General Dynamics Corp Sr Nt.....		11/10/2016.....	Various.....		14,137,944	14,000,000	101,000
369550	AW	8	General Dynamics Corp Sr Nt.....		12/01/2016.....	Various.....		11,580,750	12,000,000	63,802
369550	AX	6	General Dynamics Corp Sr Nt.....		11/18/2016.....	Various.....		16,301,810	17,500,000	103,387
37186*	AA	6	Genesis Solar Funding LLC Sr Nt.....		09/19/2016.....	CRT Capital LLC.....		3,277,500	3,000,000	62,533
372546	AV	3	George Washington University Nt.....		07/21/2016.....	Various.....		23,497,048	23,560,000	7,279
373334	KE	0	Georgia Pwr Co Sr Nt 3.250% 04/01/26.....		03/02/2016.....	Merrill Lynch.....		4,981,200	5,000,000	
375558	BK	8	Gilead Sciences Inc Sr Nt.....		09/15/2016.....	Bank of America BISD Dealer.....		11,913,960	12,000,000	
38143U	8H	7	Goldman Sachs Group Inc Sr Nt.....		02/22/2016.....	Goldman Sachs & Company.....		4,988,450	5,000,000	
404119	BU	2	HCA Inc High Yield Corp.....		09/14/2016.....	Various.....		5,164,250	5,150,000	12,000
404122	AT	0	HCA Inc Term Ln B7 Nt 1.....		10/03/2016.....	Bank of America BISD Dealer.....		4,810,032	4,810,032	
410345	AJ	1	Hanesbrands Ind Sr Nt 4.625% 05/15/24.....		05/03/2016.....	Various.....		11,184,025	11,170,000	
410345	AL	6	Hanesbrands Ind Sr Nt 4.875% 05/15/26.....		06/14/2016.....	Various.....		25,648,329	25,561,000	45,740
437076	BM	3	Home Depot Inc Sr Nt 3.000% 04/01/26.....		02/03/2016.....	Morgan/JP/Securities - Bonds.....		9,935,600	10,000,000	
437076	BN	1	Home Depot Inc Sr Nt 2.125% 09/15/26.....		09/06/2016.....	Merrill Lynch.....		15,824,640	16,000,000	
437076	BP	6	Home Depot Inc Sr Nt 3.500% 09/15/56.....		09/09/2016.....	Various.....		24,247,820	25,000,000	
438516	BL	9	Honeywell International Inc Sr Nt.....		11/15/2016.....	Various.....		42,154,675	43,000,000	23,958
438516	BM	7	Honeywell International Inc Sr Nt.....		10/24/2016.....	Deutsche Bank Capital.....		4,999,750	5,000,000	
446150	AK	0	Huntington Bancshares Sr Nt.....		08/04/2016.....	Goldman Sachs & Company.....		24,962,250	25,000,000	

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
446413	AH	9	Huntington Ingalls Industries Sr Nt.....		04/20/2016.....	Bank of America BISD Dealer.....		4,362,688	4,150,000	91,069
44701P	AX	2	Huntsman International Inc 2015 Extended.....		09/30/2016.....	Tax Free Exchange.....		209,522	210,111	44
44701P	AZ	7	Huntsman International Inc New TL B Nt 2.....		12/15/2016.....	Tax Free Exchange.....		19,461,273	19,600,875	
44969C	BD	1	Quintiles IMS Term Ln B Nt 3.....		12/01/2016.....	Bank of America BISD Dealer.....		6,010,788	5,984,615	
449934	AD	0	IMS Health Inc High Yield Corp.....		12/14/2016.....	Various.....		16,485,313	16,250,000	50,833
452308	AP	4	Illinois Tool Works Inc Sr Nt.....		02/02/2016.....	Janney Montgomery Scott.....		6,819,263	6,450,000	84,656
457187	AB	8	Ingredion Inc Sr Nt 3.200% 10/01/26.....		10/18/2016.....	Various.....		36,421,415	36,000,000	32,222
458140	AU	4	Intel Corp Sr Nt 2.600% 05/19/26.....		05/12/2016.....	Merrill Lynch.....		15,959,360	16,000,000	
458140	AW	0	Intel Corp Sr Nt 1.700% 05/19/21.....		05/12/2016.....	Morgan/JP/Securities - Bonds.....		6,987,680	7,000,000	
46645F	AA	8	JP Morgan Chase Comm Mtg Secs CMBS Ser 2.....		01/25/2016.....	NW Life Sep Acct Mul Mat - 2.....		25,582,900	25,000,000	48,887
478111	AC	1	Johns Hopkins Health Sys Nt.....		11/04/2016.....	Jeffries & Co Inc.....		5,000,000	5,000,000	
478165	AH	6	Johnson SC & Son Inc Sr Nt.....		09/13/2016.....	Cantor Fitzgerald.....		11,631,600	10,000,000	199,236
48250N	AA	3	KFC/Pizza Hut/Taco Bell Sr Nt.....		06/02/2016.....	Goldman Sachs & Company.....		6,000,000	6,000,000	
485170	AQ	7	Kansas City Southern Inds Inc Sr Nt.....		07/26/2016.....	Tax Free Exchange.....		15,397,831	16,525,000	140,141
485170	AR	5	Kansas City Southern Inds Inc Sr Nt.....		07/26/2016.....	Tax Free Exchange.....		15,524,364	15,500,000	117,692
49338C	AB	9	Keyspan Gas East Corp Sr Nt.....		09/01/2016.....	Various.....		23,901,444	23,550,000	30,649
494368	BU	6	Kimberly-Clark Corp Sr Nt.....		09/08/2016.....	Merrill Lynch.....		7,319,270	7,000,000	14,972
494368	BV	4	Kimberly-Clark Corp Sr Nt.....		09/08/2016.....	Various.....		37,877,386	38,000,000	54,756
49446R	AP	4	Kimco Realty Corp Sr Nt.....		08/09/2016.....	Barclays Capital.....		17,354,575	17,500,000	
49446R	AQ	2	Kimco Realty Corp Sr Nt.....		11/01/2016.....	Citigroup.....		19,842,600	20,000,000	
49446R	AR	0	Kimco Realty Corp Sr Nt.....		11/01/2016.....	Wells Fargo.....		9,948,900	10,000,000	
49803X	AA	1	Kite Realty Group LP Sr Nt.....		09/15/2016.....	US Bancorp.....		30,875,690	31,000,000	
50077L	AM	8	Kraft Heinz Foods Co Sr Nt.....		08/19/2016.....	Tax Free Exchange.....		49,387,240	47,500,000	233,278
513272	AA	2	Lamb Weston HLD Sr Nt 4.625% 11/01/24.....		11/01/2016.....	Various.....		6,044,000	6,000,000	
513272	AB	0	Lamb Weston HLD Sr Nt 4.875% 11/01/26.....		11/01/2016.....	Various.....		8,070,875	8,000,000	
525015	AA	1	Lehigh University Nt 3.479% 11/15/46.....		09/27/2016.....	Morgan/JP/Securities - Bonds.....		15,000,000	15,000,000	
53117C	AP	7	Liberty Property LP Sr Nt.....		09/06/2016.....	Wells Fargo.....		4,568,790	4,500,000	11,813
53117C	AQ	5	Liberty Property LP Sr Nt.....		08/23/2016.....	Various.....		8,278,073	7,692,000	82,923
53117C	AR	3	Liberty Property LP Sr Nt.....		05/25/2016.....	Baird Robert W & Co Inc.....		1,012,460	1,000,000	6,250
53117C	AS	1	Liberty Property LP Sr Nt.....		11/23/2016.....	Various.....		30,946,429	31,200,000	20,313
532716	AU	1	Limited Brands Inc High Yield Corp.....		07/05/2016.....	Goldman Sachs & Company.....		822,700	760,000	16,981
55953T	AA	5	Magnetite CLO Ltd CLO Ser 2016-18A Cl A.....		09/29/2016.....	Goldman Sachs & Company.....		20,000,000	20,000,000	
55954E	AC	3	Magnetite CLO Ltd CLO Ser 2016-17A Cl A.....		02/24/2016.....	Deutsche Bank Securities.....		11,250,000	11,250,000	
55954E	AE	9	Magnetite CLO Ltd CLO Ser 2016-17A Cl B1.....		02/24/2016.....	Deutsche Bank Securities.....		12,750,000	12,750,000	
57169*	AY	3	Mars Inc Sr Nt Ser O 2.820% 09/27/28.....		09/27/2016.....	Morgan/JP/Securities - Bonds.....		25,000,000	25,000,000	
59447#	AG	8	Michigan Electric Transmission Sr Sec Nt.....		04/26/2016.....	Barclays Capital.....		5,000,000	5,000,000	
594918	BQ	6	Microsoft Corp Sr Nt 2.000% 08/08/23.....		08/01/2016.....	Bank of America BISD Dealer.....		13,808,589	13,850,000	
594918	BR	4	Microsoft Corp Sr Nt 2.400% 08/08/26.....		08/01/2016.....	Bank of America BISD Dealer.....		24,953,500	25,000,000	
594918	BT	0	Microsoft Corp Sr Nt 3.700% 08/08/46.....		08/01/2016.....	Bank of America BISD Dealer.....		39,806,000	40,000,000	
60871R	AG	5	Molson Coors Brewing Co Sr Nt.....		11/15/2016.....	Various.....		45,055,640	45,000,000	81,500
60871R	AH	3	Molson Coors Brewing Co Sr Nt.....		06/28/2016.....	Bank of America BISD Dealer.....		19,871,400	20,000,000	
61746B	DZ	6	Morgan Stanley Sr Nt 3.875% 01/27/26.....		01/22/2016.....	Morgan Stanley & Co Inc.....		8,981,550	9,000,000	
637432	NJ	0	National Rural Utilities Coop ABS Coll T.....		02/03/2016.....	RBC Dominion Securities.....		13,961,780	14,000,000	
64952W	CH	4	New York Life Global Fdg Sec Nt.....		11/08/2016.....	Various.....		34,744,135	35,180,000	138,004
651229	AU	0	Newell Rubbermaid Inc Sr Nt.....		03/21/2016.....	Various.....		11,032,010	11,000,000	
651229	AW	6	Newell Rubbermaid Inc Sr Nt.....		07/19/2016.....	Various.....		39,444,820	39,000,000	39,200

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
651229	AY	2	Newell Rubbermaid Inc Sr Nt.....	10/03/2016.....	Various.....		60,892,760	53,500,000	186,389
651229	BA	3	Newell Rubbermaid Inc Sr Nt.....	10/26/2016.....	Tax Free Exchange.....		5,496,024	5,435,000	121,533
654740	AN	9	Nissan Motor Acceptance Corp Sr Nt.....	03/02/2016.....	Bank of America BISD Dealer.....		38,453,415	38,500,000	
666807	BG	6	Northrop Grumman Corp Sr Nt.....	11/22/2016.....	Various.....		18,165,990	17,000,000	231,021
666807	BH	4	Northrop Grumman Corp Sr Nt.....	06/20/2016.....	Citigroup.....		15,128,880	13,000,000	37,736
667274	AA	2	Northwell Healthcare Inc Nt.....	09/20/2016.....	Citigroup.....		25,000,000	25,000,000	
66989H	AH	1	Novartis Capital Corp Nt.....	02/24/2016.....	Morgan Stanley & Co Inc.....		10,428,055	9,500,000	131,206
68217F	AA	0	Omnicom Group Inc Sr Nt.....	03/28/2016.....	Citigroup.....		34,967,450	35,000,000	
68389X	BL	8	Oracle Corp Sr Nt 2.400% 09/15/23.....	06/29/2016.....	Morgan/JP/Securities - Bonds.....		15,997,280	16,000,000	
68389X	BM	6	Oracle Corp Sr Nt 2.650% 07/15/26.....	06/29/2016.....	Morgan/JP/Securities - Bonds.....		24,906,000	25,000,000	
684065	A#	2	Orange & Rockland Utils Inc Sr Nt Ser 20.....	12/14/2016.....	Barclays Capital.....		15,000,000	15,000,000	
68557N	AA	1	Orbital ATK Inc Sr Nt 5.250% 10/01/21.....	03/31/2016.....	Bank of America BISD Dealer.....		2,609,375	2,500,000	1,458
68557N	AC	7	Orbital ATK Inc Sr Nt 5.500% 10/01/23.....	07/21/2016.....	Various.....		8,287,500	7,800,000	132,458
693475	AP	0	PNC Financial Services Group Sub Nt.....	05/18/2016.....	Wells Fargo.....		19,619,175	18,500,000	48,100
694308	HC	4	Pacific Gas & Elec Co Sr Nt.....	07/12/2016.....	Deutsche Bank Securities.....		5,345,700	5,000,000	13,542
694308	HP	5	Pacific Gas & Elec Co Sr Nt.....	02/24/2016.....	Various.....		21,038,419	21,050,000	
71270Q	EB	8	Peoples United Bank Sr Nt.....	03/09/2016.....	Various.....		24,161,569	24,550,000	142,783
713448	DD	7	Pepsico Inc Sr Nt 4.450% 04/14/46.....	02/19/2016.....	Morgan/JP/Securities - Bonds.....		8,463,280	8,000,000	128,556
717081	DX	8	Pfizer Inc Basic 1.950% 06/03/21.....	05/31/2016.....	Morgan/JP/Securities - Bonds.....		24,963,250	25,000,000	
717081	EA	7	Pfizer Inc Nt 3.000% 12/15/26.....	11/14/2016.....	Credit Suisse First Boston.....		4,461,660	4,500,000	
717081	ED	1	Pfizer Inc Nt 4.125% 12/15/46.....	11/14/2016.....	Bank of America BISD Dealer.....		16,471,290	16,500,000	
72349B	AJ	3	Pinnacle Park CLO Ltd CLO Ser 2014-1A Cl.....	12/12/2016.....	Merrill Lynch.....		49,000,000	49,000,000	
737679	DG	2	Potomac Elec Pwr Co 1st Mortgage Bond.....	09/21/2016.....	US Bancorp.....		3,295,952	3,050,000	3,355
74041E	AC	9	Preferred Term Sec Ltd VI LBASS Mezz Nt.....	03/23/2016.....	Interest Capitalization.....		18,805	18,805	
74052B	AA	5	Premier Health Partners Nt Ser G.....	08/24/2016.....	Barclays Capital.....		14,000,000	14,000,000	
74052B	AB	3	Premier Health Partners Nt Ser G.....	09/28/2016.....	Barclays Capital.....		4,962,800	5,000,000	18,297
74264*	AC	0	PRISA LHC LLC Sr Nt Ser A.....	06/01/2016.....	Morgan/JP/Securities - Bonds.....		7,000,000	7,000,000	
742718	ER	6	Procter & Gamble Co Sr Nt.....	10/31/2016.....	Morgan Stanley & Co Inc.....		44,936,550	45,000,000	
743756	AB	4	Prov St Joseph Health Obl Unsecured Ser.....	09/20/2016.....	Merrill Lynch.....		10,000,000	10,000,000	
744448	CM	1	Public Svc Co CO 1st Mtg Bd.....	06/06/2016.....	Morgan/JP/Securities - Bonds.....		4,948,000	5,000,000	
74966U	AN	0	RPI Finance Trust Term Ln 5 Nt 1.....	10/26/2016.....	Bank of America BISD Dealer.....		9,925,125	9,975,000	
756109	AG	9	Realty Income Corp Sr Nt.....	07/21/2016.....	Wells Fargo.....		3,714,030	3,000,000	64,135
756109	AP	9	Realty Income Corp Sr Nt.....	10/04/2016.....	Citigroup.....		3,711,569	3,355,000	28,601
756109	AQ	7	Realty Income Corp Sr Nt.....	10/04/2016.....	Citigroup.....		3,181,170	3,000,000	26,479
756109	AR	5	Realty Income Corp Sr Nt.....	08/18/2016.....	Wells Fargo.....		1,342,067	1,232,000	18,069
756109	AS	3	Realty Income Corp Sr Nt.....	10/04/2016.....	Citigroup.....		21,707,620	22,000,000	
760759	AR	1	Republic Services Inc Sr Nt.....	06/20/2016.....	Merrill Lynch.....		7,982,800	8,000,000	
76761R	AA	7	Riserva CLO Ltd CLO Ser 2016-3A Cl A.....	12/01/2016.....	Credit Suisse First Boston.....		30,000,000	30,000,000	
76761R	AC	3	Riserva CLO Ltd CLO Ser 2016-3A Cl B1.....	12/01/2016.....	Credit Suisse First Boston.....		10,000,000	10,000,000	
771196	BK	7	Roche Hldgs Inc Sr Nt 2.625% 05/15/26.....	02/22/2016.....	Various.....		15,856,290	16,000,000	
780153	AU	6	Royal Caribbean Cruises Ltd Hgh Yld Bd.....	03/14/2016.....	Goldman Sachs & Company.....		2,085,000	2,000,000	35,583
78409V	AB	0	S&P Global Inc Sr Nt 6.550% 11/15/37.....	07/29/2016.....	Tax Free Exchange.....		2,869,894	3,000,000	40,392
785592	AD	8	Sabine Pass Liquefaction Hgh Yld Corp.....	08/24/2016.....	Various.....		1,052,500	1,000,000	20,703
785592	AP	1	Sabine Pass Liquefaction Hgh Yld Corp 1s.....	09/13/2016.....	Various.....		6,192,430	5,694,000	85,212
785592	AR	7	Sabine Pass Liquefaction High Yield Corp.....	10/26/2016.....	Various.....		8,606,875	8,500,000	15,833
79546V	AL	0	Sally Holdings Sr Nt 5.625% 12/01/25.....	02/09/2016.....	Citigroup.....		3,833,625	3,750,000	39,117

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
81211K	AX	8	Sealed Air Corp Sr Nt 5.500% 09/15/25.....		12/13/2016.....	Various.....		4,931,413	4,590,000	31,955
81708#	AA	9	Seneca Generation LLC Sr Sec Nt.....		04/27/2016.....	Barclays Capital.....		40,000,000	40,000,000	
817565	CB	8	Service Corp Intl Sr Nt.....		12/14/2016.....	Various.....		13,760,003	13,091,000	210,563
81760H	AE	2	ServiceMaster Co Term Ln C Nt 1.....		11/16/2016.....	Morgan/JP/Securities - Bonds.....		2,992,500	3,000,000	
828807	CX	3	Simon Property Group LP Sr Nt.....		01/08/2016.....	Bank of America BISD Dealer.....		6,494,670	6,500,000	
83379#	AC	9	Sodexo Inc Gtd Sr Nt Ser C.....		01/15/2016.....	Imperial Capital LLC.....		6,281,340	6,000,000	87,115
842400	GD	9	Southern CA Edison Co 1st Mtg Bd Ser B.....		07/07/2016.....	Merrill Lynch.....		5,197,500	5,000,000	53,667
842434	CP	5	Southern CA Gas Co 1st Mtg.....		07/28/2016.....	BB&T Capital Markets.....		5,377,200	5,000,000	20,889
842587	CV	7	Southern Co Sr Nt 3.250% 07/01/26.....		05/19/2016.....	Citigroup.....		19,927,600	20,000,000	
8426EP	AB	4	Southern CO Gas Capital Sr Nt.....		09/08/2016.....	Morgan/JP/Securities - Bonds.....		6,987,610	7,000,000	
84611@	AB	9	Sovos Compliance LLC Additional Term Ln.....		07/26/2016.....	Guggenheim Securities LLC.....		8,273,811	8,478,713	
85253#	AF	8	STAG Industrial Sr Nt 3.980% 01/05/23.....		09/19/2016.....	CRT Capital LLC.....		15,731,550	15,000,000	122,717
863667	AN	1	Stryker Corp Sr Nt 3.500% 03/15/26.....		03/08/2016.....	Various.....		46,424,146	46,250,000	2,260
867914	BK	8	SunTrust Bank Sr Nt 2.900% 03/03/21.....		03/02/2016.....	Various.....		24,955,980	25,000,000	2,658
87264A	AB	1	T-Mobile USA Inc Hgh Yld Sr Nt.....		02/25/2016.....	Goldman Sachs & Company.....		5,125,000	5,000,000	
883556	BR	2	Thermo Fisher Scientific Inc Sr Nt.....		09/14/2016.....	Morgan/JP/Securities - Bonds.....		17,781,660	18,000,000	
889184	AA	5	Toledo Hospital/The Sr Nt.....		03/22/2016.....	Raymond James & Assoc Inc.....		9,570,818	8,580,000	157,921
89236T	DK	8	Toyota Motor Credit Corp Sr Nt.....		10/13/2016.....	Merrill Lynch.....		9,973,600	10,000,000	
90131H	BW	4	21st Century Fox America Sr Nt.....		01/15/2016.....	Tax Free Exchange.....		5,985,926	6,000,000	51,800
902494	AY	9	Tyson Foods Inc Sr Nt 5.150% 08/15/44.....		05/16/2016.....	Various.....		17,351,600	15,500,000	130,967
904764	AU	1	Unilever Cap Corp Sr Nt.....		10/31/2016.....	Morgan/JP/Securities - Bonds.....		31,432,260	32,400,000	97,111
907818	DT	2	Union Pacific Corp Sr Nt.....		01/08/2016.....	Citigroup.....		14,292,200	13,000,000	282,029
907818	DU	9	Union Pacific Corp Sr Nt.....		10/04/2016.....	Morgan/JP/Securities - Bonds.....		7,156,020	6,000,000	88,667
907818	EM	6	Union Pacific Corp Sr Nt.....		12/22/2016.....	Tax Free Exchange.....		7,500,792	8,000,000	65,849
911312	AQ	9	United Parcel Service Sr Nt.....		12/05/2016.....	Goldman Sachs & Company.....		7,990,400	8,000,000	36,478
911312	AY	2	United Parcel Service Sr Nt.....		10/19/2016.....	Goldman Sachs & Company.....		12,995,320	13,000,000	
911312	AZ	9	United Parcel Service Sr Nt.....		10/19/2016.....	Goldman Sachs & Company.....		6,442,995	6,500,000	
91159H	HM	5	US Bancorp Sub Nt MTN 3.100% 04/27/26.....		04/21/2016.....	US Bancorp.....		23,481,905	23,500,000	
91159H	HN	3	US Bancorp Sr MT Nt 2.375% 07/22/26.....		07/19/2016.....	US Bancorp.....		17,868,240	18,000,000	
913017	BT	5	United Technologies Corp Sr Nt.....		06/29/2016.....	Baird Robert W & Co Inc.....		11,609,600	10,000,000	42,500
913017	BV	0	United Technologies Corp Sr Nt.....		07/28/2016.....	Merrill Lynch.....		1,233,835	1,150,000	6,041
913017	CA	5	United Technologies Corp Sr Nt.....		07/19/2016.....	Baird Robert W & Co Inc.....		5,620,400	5,000,000	38,618
91324P	CV	2	UnitedHealth Group Inc Sr Nt.....		02/23/2016.....	Various.....		15,975,714	16,000,000	517
91911K	B#	8	Valeant Pharmaceuticals Inc Term Ln B Se.....		07/26/2016.....	Tax Free Exchange.....		7,590,954	7,662,172	51,560
92826C	AC	6	Visa Inc Sr Nt 2.800% 12/14/22.....		02/04/2016.....	Various.....		10,228,500	10,000,000	42,389
92826C	AD	4	Visa Inc Sr Nt 3.150% 12/14/25.....		03/28/2016.....	Various.....		20,743,000	20,000,000	187,250
92927K	B@	0	WABCO Holdings Inc Sr Nt Ser E.....		11/15/2016.....	Bank of America BISD Dealer.....		15,546,900	15,546,900	
931427	AQ	1	Walgreens Boots Alliance Sr Nt.....		05/26/2016.....	Merrill Lynch.....		8,478,580	8,500,000	
94106L	BC	2	Waste Management Inc Sr Nt.....		06/30/2016.....	Citigroup.....		13,152,765	12,000,000	170,833
948741	AK	9	Weingarten Realty Inv Sr Nt.....		08/02/2016.....	Wells Fargo.....		4,487,498	4,150,000	10,260
948741	AM	5	Weingarten Realty Inv Sr Nt.....		10/17/2016.....	Various.....		4,421,480	4,455,000	15,293
94974B	GT	1	Wells Fargo & Co MT Sub Nt.....		06/07/2016.....	Wells Fargo.....		2,397,216	2,400,000	
963320	AR	7	Whirlpool Corp Sr Nt 4.000% 03/01/24.....		02/16/2016.....	Amherst Pierpont Securities.....		4,205,080	4,000,000	74,667
976656	CE	6	Wisconsin Electric Power Co Sr Nt.....		07/21/2016.....	Deutsche Bank Securities.....		1,057,170	1,000,000	4,157
976656	CJ	5	Wisconsin Electric Power Co Sr Nt.....		11/22/2016.....	KeyCorp.....		8,901,795	8,500,000	165,490
976657	AL	0	Wisconsin Energy Corp Sr Nt.....		03/09/2016.....	BNP Paribas Securities.....		11,270,380	11,000,000	96,540

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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
98389B AR 1	Xcel Energy Inc Sr Nt	3.300%	06/01/25.....	.....	03/03/2016.....	Barclays Capital.....		21,143,850	21,000,000	186,725
98389B AT 7	Xcel Energy Inc Sr Nt	2.600%	03/15/22.....	.....	11/28/2016.....	Barclays Capital.....		2,999,190	3,000,000	
98389B AU 4	Xcel Energy Inc Sr Nt	3.350%	12/01/26.....	.....	11/28/2016.....	Barclays Capital.....		9,980,600	10,000,000	
D8286# AB 6	Sirona Dental Services GmbH Sr Nt.....			.....	10/27/2016.....	Citigroup.....		24,518,250	24,518,250	
000000 00 0	Petra Diamonds LLC Sr Nt.....			D.....	12/07/2016.....	Direct.....		417,000	400,000	1,100
000000 00 0	Grupo Famsa SA de CV Sr Nt.....			D.....	11/01/2016.....	Direct.....		624,779	740,000	21,597
000000 00 0	Digicel Limited Sr Nt	8.250%	09/30/20.....	D.....	08/02/2016.....	Direct.....		1,294,563	1,475,000	49,930
000000 00 0	Braskem SA Sr Nt	5.750%	04/15/21.....	D.....	02/12/2016.....	Direct.....		227,438	250,000	4,358
000000 00 0	Turkiye IS Bankasi AS Sub Nt.....			D.....	03/30/2016.....	Direct.....		199,080	200,000	
000000 00 0	Digicel Limited Sr Nt	7.125%	04/01/22.....	D.....	10/06/2016.....	Direct.....		624,945	800,000	1,667
000000 00 0	Compania Minera Milpo Sr Nt.....			D.....	11/16/2016.....	Direct.....		829,598	825,000	6,433
000000 00 0	AES El Salvador Trust II Sr Nt.....			D.....	05/10/2016.....	Direct.....		844,688	1,025,000	7,753
000000 00 0	Credito Real Sab De CV Sr Nt.....			D.....	09/28/2016.....	Direct.....		2,092,818	2,095,000	7,718
000000 00 0	Comcel Trust Sr Nt	6.875%	02/06/24.....	D.....	09/26/2016.....	Direct.....		1,535,588	1,600,000	12,031
000000 00 0	Odebrecht Finance LTD Sr Nt.....			D.....	07/21/2016.....	Direct.....		157,038	425,000	4,700
000000 00 0	AES Andrs/Dmcn Pwr/Itabo Sr Nt.....			D.....	05/04/2016.....	Direct.....		783,872	800,000	
000000 00 0	Lukoil Intl Finance BV Sr Nt.....			D.....	10/26/2016.....	Direct.....		1,100,000	1,100,000	
000000 00 0	Braskem SA Sr Nt	7.125%	07/22/41.....	D.....	09/26/2016.....	Direct.....		1,221,375	1,390,000	29,040
00913R AD 8	Air Liquide Fin Sr Nt	2.500%	09/27/26.....	D.....	09/22/2016.....	HSBC Securities.....		4,482,990	4,500,000	
00913R AE 6	Air Liquide Fin Sr Nt	3.500%	09/27/46.....	D.....	10/03/2016.....	Various.....		22,703,225	22,500,000	9,625
05565A AR 4	BNP Paribas SA Sub Nt	4.375%	05/12/26.....	C.....	05/05/2016.....	BNP Paribas Securities.....		17,968,320	18,000,000	
05578D AX 0	BPCE SA Sr Nt	3.375%	12/02/26.....	D.....	11/29/2016.....	Morgan Stanley & Co Inc.....		29,708,400	30,000,000	
05578Q AE 3	BPCE SA Sub Nt	4.875%	04/01/26.....	D.....	03/29/2016.....	Citigroup.....		19,799,000	20,000,000	
067316 AD 1	Bacardi LTD Sr Nt	2.750%	07/15/26.....	D.....	08/03/2016.....	Various.....		12,490,278	12,500,000	13,292
134638 AC 9	Camposol SA Sec Nt	10.500%	07/15/21.....	D.....	05/24/2016.....	Taxable Exchange.....		848,540	1,102,000	
151290 BU 6	Cemex SAB DE CV Sec Nt.....			D.....	03/09/2016.....	Direct.....		274,962	275,000	
20445P AE 5	Cia Latino Americana Sr Nt.....			D.....	07/14/2016.....	Direct.....		543,142	550,000	
22112E AC 2	Cosan Luxembourg SA Sr Nt.....			D.....	07/11/2016.....	Direct.....		1,327,913	1,350,000	1,633
25156P AR 4	Deutsche Telekom Co Gtd Nt.....			D.....	06/22/2016.....	Seaport Group.....		9,199,920	8,000,000	120,250
44963L AA 4	IHS Netherlands Holdco Sr Nt.....			D.....	11/28/2016.....	Direct.....		1,403,500	1,400,000	1,794
449786 AY 8	Ing Bank NV Sub Nt	5.800%	09/25/23.....	D.....	02/04/2016.....	HSBC Securities.....		3,954,708	3,700,000	79,879
45662N A* 4	Infineon Tech AG Deb Nt Series A.....			D.....	04/05/2016.....	Bank of America BISD Dealer.....		35,000,000	35,000,000	
463588 AA 1	IRSA Propiedades Com Sr Nt.....			D.....	03/17/2016.....	Direct.....		426,479	432,000	
478375 AD 0	Johnson Control Intl plc Sr Nt.....			D.....	12/28/2016.....	Tax Free Exchange.....		40,743,848	40,145,000	490,661
478375 AF 5	Johnson Control Intl plc Sr Nt.....			D.....	12/28/2016.....	Tax Free Exchange.....		29,415,046	29,500,000	82,969
478375 AH 1	Johnson Control Intl plc Sr Nt.....			D.....	12/28/2016.....	Tax Free Exchange.....		16,178,053	14,425,000	391,879
63938N AE 4	Navios SA Logistics Inc Sr Nt.....			D.....	08/11/2016.....	Direct.....		429,650	625,000	12,499
65557C AS 2	Nordea Bank AB Sr Nt	2.250%	05/27/21.....	C.....	05/23/2016.....	Morgan/JP/Securities - Bonds.....		19,939,000	20,000,000	
714264 AK 4	Pernod Ricard SA Sr Nt.....			C.....	07/26/2016.....	Credit Suisse First Boston.....		16,134,690	13,000,000	27,806
714264 AM 0	Pernod Ricard SA Sr Nt.....			C.....	06/30/2016.....	Various.....		35,564,016	35,400,000	22,190
714294 AD 7	Perrigo Co Plc Sr Nt	4.000%	11/15/23.....	D.....	03/07/2016.....	Mitsubishi UFJ Sec.....		7,656,170	7,660,000	97,878
71429M AA 3	Perrigo Finance Unlimited Sr Nt.....			D.....	03/07/2016.....	Morgan Stanley & Co Inc.....		6,993,560	7,000,000	
71429M AB 1	Perrigo Finance Unlimited Sr Nt.....			D.....	03/16/2016.....	Various.....		47,928,105	47,500,000	25,399
71647N AP 4	Petrobras Global Finance Sr Nt.....			D.....	09/26/2016.....	Direct.....		547,500	500,000	14,656
74986@ AS 0	RREEF America REIT II Inc Sr Nt Ser A.....			D.....	01/05/2016.....	Wells Fargo.....		5,000,000	5,000,000	
74986@ AT 8	RREEF America REIT II Inc Sr Nt Ser B.....			D.....	01/05/2016.....	Wells Fargo.....		20,000,000	20,000,000	

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
803070	AB	7	Sappi Papier Holding AG Sr Nt.....	D.....	12/16/2016.....	Direct.....		175,275	190,000	238
82481L	AD	1	Shire Acq Inv Ireland DA Sr Nt.....	D.....	11/29/2016.....	Various.....		81,431,095	82,500,000	117,378
82620K	AL	7	Siemens Financieringsmat Nt.....	D.....	09/06/2016.....	Goldman Sachs & Company.....		9,971,300	10,000,000	
82620K	AM	5	Siemens Financieringsmat Nt.....	D.....	09/06/2016.....	Goldman Sachs & Company.....		15,942,560	16,000,000	
830505	AR	4	Skandinaviska Enskilda Banken Sr Nt.....	D.....	03/08/2016.....	Goldman Sachs & Company.....		19,986,000	20,000,000	
830505	AT	0	Skandinaviska Enskilda Banken Sr Nt.....	D.....	09/06/2016.....	Goldman Sachs & Company.....		8,463,705	8,500,000	
86960B	AQ	5	Svenska Handelsbanken AB Sr Nt.....	D.....	08/31/2016.....	Various.....		3,987,256	4,000,000	
88167A	AD	3	Teva Pharmaceuticals NE Sr Nt.....	C.....	07/18/2016.....	Barclays Capital.....		3,986,640	4,000,000	
88167A	AE	1	Teva Pharmaceuticals NE Sr Nt.....	C.....	07/18/2016.....	Barclays Capital.....		26,928,180	27,000,000	
88167A	AF	8	Teva Pharmaceuticals NE Sr Nt.....	C.....	10/18/2016.....	Various.....		41,086,890	41,500,000	264,222
902133	AT	4	Tyco Electronics Group Sr Nt.....	D.....	01/25/2016.....	Morgan/JP/Securities - Bonds.....		2,992,710	3,000,000	
90351D	AB	3	UBS Group Funding Sr Nt.....	D.....	02/03/2016.....	UBS Warburg London.....		12,991,290	13,000,000	199,604
984245	AM	2	YPF Sociedad Anonima Sr Nt.....	D.....	03/17/2016.....	Direct.....		725,000	725,000	
F1840#	AA	0	Chanel SAS Sr Nt Ser A.....	B.....	02/29/2016.....	BNP Paribas Securities.....		48,928,500	48,928,500	
G0566*	AD	1	Arqiva PP Fin Plc Sr Nt.....	B.....	11/23/2016.....	HSBC Securities.....		41,684,050	41,684,050	
G1696#	AY	2	Bunzl Fin PLC Gtd Sr Nt Ser A.....	C.....	05/12/2016.....	G2/StoneCastle.....		6,054,360	6,000,000	57,135
G1745*	AS	0	Brookfield Utilities UK PLC Sr Nt (GBP).....	B.....	11/10/2016.....	Barclays Capital.....		15,066,000	15,066,000	
G2370Y	AB	2	Consolidated Minerals LTD 1st Lien Nt.....	D.....	02/24/2016.....	Direct.....		69,540	200,000	4,622
G2370Y	AB	2	Consolidated Minerals LTD 1st Lien Nt.....	D.....	11/15/2016.....	Interest Capitalization.....		181,560	181,560	
G2479@	AA	7	Covent Garden Group Holdings Sr Nt Ser A.....	B.....	12/19/2016.....	Tax Free Exchange.....		47,250,000	37,185,000	11,248
G5963#	AH	6	Meggitt plc Sr Nt Ser B.....	D.....	07/06/2016.....	Bank of America BISD Dealer.....		15,000,000	15,000,000	
G6710E	AL	4	Odebrecht Finance LTD Sr Nt.....	D.....	07/22/2016.....	Direct.....		749,625	1,825,000	14,641
G9006@	AJ	5	Transmission Fin DAC Sr Sec Nt Ser 9.....	B.....	05/04/2016.....	Citigroup.....		21,825,300	21,825,300	
L0175#	AD	4	Alpha Trains Finance SA Sr Nt.....	B.....	12/14/2016.....	ING Fin Mkts LLC.....		48,992,400	48,992,400	
N54468	AD	0	MARFRIG Holding Europe Sr Nt.....	D.....	06/22/2016.....	Direct.....		350,875	350,000	201
N9417J	AB	7	VTR Finance BV Secured Nt.....	D.....	03/10/2016.....	Direct.....		222,165	225,000	2,578
P2253T	JE	0	Cemex SAB DE CV 1st Lien Nt.....	D.....	02/24/2016.....	Direct.....		263,340	300,000	2,280
P4833J	AA	4	Geopark Latin Amer Chile 1st Lien Nt.....	D.....	12/09/2016.....	Direct.....		466,263	500,000	9,396
P57908	AF	5	Mexichem SAB DE CV Sr Nt.....	D.....	11/17/2016.....	Direct.....		198,844	225,000	2,387
P8704L	AA	6	Sixsigma Networks Mexico Sr Nt.....	D.....	02/24/2016.....	Direct.....		218,438	250,000	6,417
P989MJ	AY	7	YPF Sociedad Anonima Sr Nt.....	D.....	09/26/2016.....	Direct.....		1,047,638	1,000,000	40,748
Q2308*	AB	3	Charter Hall Retail Mgmt Ltd Sr Nt Ser A.....	D.....	05/12/2016.....	Bank of America BISD Dealer.....		16,000,000	16,000,000	
Q3629#	AL	7	ETSA Utilities Finance Pty Ltd Sr Nt Ser.....	D.....	08/10/2016.....	National Australia Bank.....		6,000,000	6,000,000	
Q9326#	AD	8	University Of Melbourne Sr Nt Ser D.....	D.....	02/17/2016.....	Morgan/JP/Securities - Bonds.....		7,000,000	7,000,000	
Q9396#	AL	5	Victoria Pwr Netwk Fin Pty Ltd Sr Nt Ser.....	D.....	10/12/2016.....	Morgan/JP/Securities - Bonds.....		15,000,000	15,000,000	
W2710@	AA	8	Ellevio AB Sr Sec Nt Ser 2.....	B.....	10/26/2016.....	Bank of America BISD Dealer.....		47,422,877	47,422,889	
3899999. Total - Bonds - Industrial and Miscellaneous.....								4,981,060,737	4,929,926,816	14,649,448
8399997. Total - Bonds - Part 3.....								5,151,803,144	5,074,016,046	16,153,780
8399998. Total - Bonds - Summary Item from Part 5.....								166,678,634	167,692,481	1,155,958
8399999. Total - Bonds.....								5,318,481,778	5,241,708,527	17,309,738
Common Stocks - Industrial and Miscellaneous										
31340#	00	1	Federal Home Loan Bank Com Cl B.....		12/21/2016.....	Direct.....	12,640,000	1,264,000	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous.....								1,264,000	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates										
63866#	10	7	Nationwide Life & Annuity Ins.....		12/15/2016.....	Capital Contribution.....		390,000,000	XXX	
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates.....								390,000,000	XXX	0
9799997. Total - Common Stocks - Part 3.....								391,264,000	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
9799998.	Total - Common Stocks - Summary Item from Part 5.....					669,787	XXX	
9799999.	Total - Common Stocks.....					391,933,787	XXX	0
9899999.	Total - Preferred and Common Stocks.....					391,933,787	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks.....					5,710,415,565	XXX	17,309,738

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		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

Bonds - U.S. Government

36200M	TT	0	F o r e i g n	12/01/2016.	Paydown.....		124,504	124,504	116,878	122,232		2,272		2,272		124,504			0	2,067	08/15/2018.
36215W	2S	2		01/01/2016.	Paydown.....		321	321	312	320		1		1		321			0	3	03/15/2016.
362197	3A	1		12/01/2016.	Paydown.....		171	171	177	174		(3)		(3)		171			0	9	06/15/2020.
36223A	5D	0		12/01/2016.	Paydown.....		208	208	216	212		(4)		(4)		208			0	11	12/15/2020.
38374B	VY	6		02/01/2016.	Paydown.....		215,513	215,513	213,492	215,513				0		215,513			0	999	09/20/2023.
38374C	YT	2		06/01/2016.	Paydown.....		195,816	195,816	195,082	195,242		574		574		195,816			0	3,080	11/20/2032.
455780	A#	3		08/01/2016.	Redemption 100.0000.....		156,402	156,402	152,492	155,652		750		750		156,402			0	10,658	08/01/2019.
455780	AG	1		12/01/2016.	Redemption 100.0000.....		200,000	200,000	218,000	207,156		(7,156)		(7,156)		200,000			0	13,350	06/01/2021.
491798	AA	2		10/15/2016.	Redemption 100.0000.....		235,294	235,294	257,059	240,618		(5,324)		(5,324)		235,294			0	17,647	10/15/2018.
911760	GT	7		12/01/2016.	Paydown.....		366,569	366,569	379,957	372,661		(6,092)		(6,092)		366,569			0	13,852	09/15/2025.
911760	LQ	7		12/01/2016.	Paydown.....		276,223	276,223	284,173	280,481		(4,258)		(4,258)		276,223			0	9,450	06/15/2028.
912828	FF	2		05/15/2016.	Maturity.....		20,000,000	20,000,000	19,942,969	19,997,359		2,641		2,641		20,000,000			0	512,500	05/15/2016.
912828	FY	1		11/15/2016.	Maturity.....		1,000,000	1,000,000	995,156	999,484		516		516		1,000,000			0	46,250	11/15/2016.
912833	KG	4		02/15/2016.	Maturity.....		10,000,000	10,000,000	956,900	9,893,098		106,902		106,902		10,000,000			0		02/15/2016.
0599999.	Total - Bonds - U.S. Government.....						32,771,021	32,771,021	23,712,863	32,680,202	0	90,819	0	90,819	0	32,771,021	0	0	0	629,876	XXX

Bonds - All Other Government

459056	JS	7		09/01/2016.	Maturity.....		4,000,000	4,000,000	3,840,000	3,990,558		9,442		9,442		4,000,000			0	330,000	09/01/2016.
000000	00	0		04/04/2016.	Direct.....		1,037,911	986,159	933,885	937,740		1,769		1,769		939,509		98,401	98,401	31,345	06/09/2021.
040114	GL	8		02/25/2016.	Direct.....		2,302,365	1,962,853	1,983,162	1,968,549		(225)		(225)		1,968,324		334,041	334,041	126,000	12/31/2033.
1099999.	Total - Bonds - All Other Government.....						7,340,276	6,949,012	6,757,047	6,896,847	0	10,986	0	10,986	0	6,907,833	0	432,442	432,442	487,345	XXX

Bonds - U.S. States, Territories and Possessions

745145	UZ	3		07/01/2016.	Maturity.....		250,000	250,000	258,725	253,440		(3,440)		(3,440)		250,000			0	13,750	07/01/2016.
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....						250,000	250,000	258,725	253,440	0	(3,440)	0	(3,440)	0	250,000	0	0	0	13,750	XXX

Bonds - U.S. Political Subdivisions of States

717883	KL	5		06/20/2016.	Call 181.3186.....		9,066	5,000	5,188	5,175		3,891		3,891		9,066			0	187	06/01/2040.
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....						9,066	5,000	5,188	5,175	0	3,891	0	3,891	0	9,066	0	0	0	187	XXX

Bonds - U.S. Special Revenue and Special Assessment

186103	CU	9		09/30/2016.	Call 122.3700.....		715,865	585,000	585,000	585,000		130,865		130,865		715,865			0	34,654	11/15/2023.
186103	CU	9		05/15/2016.	Redemption 100.0000.....		30,000	30,000	30,000	30,000				0		30,000			0	1,016	11/15/2023.
3128H6	DC	5		12/01/2016.	Paydown.....		124,154	124,154	113,775	120,913		3,240		3,240		124,154			0	1,876	08/15/2018.
3128H7	B7	6		12/01/2016.	Paydown.....		81,913	81,913	77,177	80,444		1,469		1,469		81,913			0	1,389	09/15/2018.
3128H7	G3	0		12/01/2016.	Paydown.....		136,036	136,036	127,917	133,536		2,500		2,500		136,036			0	2,560	09/15/2018.
3128H7	K4	3		12/01/2016.	Paydown.....		52,874	52,874	49,718	51,851		1,022		1,022		52,874			0	998	10/15/2018.
3128H7	K7	6		12/01/2016.	Paydown.....		90,962	90,962	85,533	89,176		1,786		1,786		90,962			0	1,667	09/15/2018.
3128H7	MX	7		12/01/2016.	Paydown.....		123,979	123,979	116,579	121,589		2,389		2,389		123,979			0	1,987	10/15/2018.
3128H7	NH	1		12/01/2016.	Paydown.....		104,545	104,545	98,011	102,459		2,086		2,086		104,545			0	1,966	09/15/2018.
3128HJ	AD	8		12/01/2016.	Paydown.....		711,310	711,310	676,318	698,972		12,339		12,339		711,310			0	29,051	05/15/2021.
3128MJ	Q3	7		12/01/2016.	Paydown.....		980,106	980,106	1,005,757	1,004,584		(24,478)		(24,478)		980,106			0	20,884	01/15/2042.
3128MJ	T8	3		12/01/2016.	Paydown.....		3,991,557	3,991,557	4,259,116	4,252,917		(261,361)		(261,361)		3,991,557			0	93,814	02/15/2044.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		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
312903	HR	1		12/15/2016.	Paydown.....		629	629	646	630				0		629			0	27	05/15/2021.
312904	AU	9		11/15/2016.	Paydown.....		19,182	19,182	19,461	19,131		51		51		19,182			0	605	08/15/2021.
312904	F7	5		12/01/2016.	Paydown.....		16,788	16,788	16,575	16,664		123		123		16,788			0	544	12/15/2020.
312904	N2	7		12/01/2016.	Paydown.....		5,981	5,981	6,325	6,202		(220)		(220)		5,981			0	289	12/15/2020.
312905	RA	2		12/01/2016.	Paydown.....		48,234	48,234	49,531	48,268		(34)		(34)		48,234			0	1,865	04/15/2021.
312905	YJ	5		12/01/2016.	Paydown.....		26,121	26,121	26,468	26,143		(22)		(22)		26,121			0	909	05/15/2021.
312906	E5	5		12/01/2016.	Paydown.....		11,068	11,068	10,652	10,930		138		138		11,068			0	500	08/15/2021.
312906	LL	2		12/01/2016.	Paydown.....		26,291	26,291	27,336	26,674		(383)		(383)		26,291			0	1,223	07/15/2021.
312913	ZE	9		12/01/2016.	Paydown.....		35,109	35,109	36,013	35,547		(437)		(437)		35,109			0	1,285	12/15/2022.
312915	UF	6		12/01/2016.	Paydown.....		39,004	39,004	40,121	39,540		(537)		(537)		39,004			0	1,321	05/15/2023.
31294K	UC	7		12/01/2016.	Paydown.....		133,878	133,878	126,012	131,343		2,534		2,534		133,878			0	2,442	09/15/2018.
31339D	SE	9		12/01/2016.	Paydown.....		198,481	198,481	200,404	199,002		(520)		(520)		198,481			0	6,490	02/15/2032.
31339G	JU	6		12/01/2016.	Paydown.....		95,708	95,708	95,469	95,474		234		234		95,708			0	3,326	10/15/2031.
3133T2	YE	4		12/01/2016.	Paydown.....		31,675	31,675	32,333	31,977		(302)		(302)		31,675			0	1,338	05/15/2023.
3133T3	KF	4		12/01/2016.	Paydown.....		307,843	307,843	323,416	313,958		(6,115)		(6,115)		307,843			0	9,182	12/15/2023.
3133T6	MA	0		12/01/2016.	Paydown.....		142,999	142,999	147,423	145,243		(2,243)		(2,243)		142,999			0	4,801	04/15/2026.
3133TC	6P	8		12/01/2016.	Paydown.....		29,018	29,018	30,115	29,641		(623)		(623)		29,018			0	1,141	11/20/2027.
3133TC	AU	2		12/01/2016.	Paydown.....		3,190	3,190	3,069	3,174		16		16		3,190			0	106	03/25/2029.
3133TE	LG	7		12/01/2016.	Paydown.....		8,511	8,511	8,729	8,648		(137)		(137)		8,511			0	354	06/15/2028.
3133TK	5S	5		12/01/2016.	Paydown.....		12,474	12,474	11,696	12,222		252		252		12,474			0	408	03/15/2029.
313401	TJ	7		01/01/2016.	Paydown.....		4	4	4	4				0		4			0		02/15/2016.
313401	TB	0		01/01/2016.	Paydown.....		3	3	3	3				0		3			0		03/15/2016.
313401	VR	9		09/01/2016.	Paydown.....		207	207	204	205		3		3		207			0	7	09/15/2016.
31340Y	BH	1		12/15/2016.	Paydown.....		4,918	4,918	5,189	4,971		(53)		(53)		4,918			0	235	06/15/2019.
31340Y	DB	2		12/15/2016.	Paydown.....		10,655	10,655	10,609	10,583		72		72		10,655			0	514	11/15/2019.
31340Y	JX	8		12/15/2016.	Paydown.....		1,688	1,688	1,688	1,688				0		1,688			0	88	02/15/2020.
31340Y	KF	5		08/15/2016.	Paydown.....		16,346	16,346	16,517	16,266		79		79		16,346			0	507	05/15/2020.
31340Y	QS	1		12/15/2016.	Paydown.....		8,189	8,189	8,190	8,163		25		25		8,189			0	314	09/15/2020.
31340Y	X6	1		12/15/2016.	Paydown.....		19,273	19,273	18,333	18,969		304		304		19,273			0	889	01/15/2021.
31358E	RK	0		12/01/2016.	Paydown.....		12,030	12,030	11,746	11,902		128		128		12,030			0	572	07/25/2020.
31358G	X4	4		12/01/2016.	Paydown.....		19,116	19,116	18,774	18,940		177		177		19,116			0	801	06/25/2021.
31358H	GT	6		12/01/2016.	Paydown.....		9,571	9,571	9,194	9,439		132		132		9,571			0	361	07/25/2021.
31358H	H4	0		12/01/2016.	Paydown.....		12,910	12,910	13,307	13,007		(97)		(97)		12,910			0	557	08/25/2021.
31358J	HU	8		12/01/2016.	Paydown.....		2,610	2,610	2,686	2,640		(30)		(30)		2,610			0	95	09/25/2021.
31358M	Q4	9		12/01/2016.	Paydown.....		44,678	44,678	44,371	44,404		274		274		44,678			0	1,692	07/25/2022.
31358N	5B	4		12/01/2016.	Paydown.....		202,360	202,360	208,196	204,512		(2,152)		(2,152)		202,360			0	7,854	07/25/2022.
31359B	DN	4		12/01/2016.	Paydown.....		146,325	146,325	133,317	142,280		4,045		4,045		146,325			0	4,328	07/25/2023.
31359B	ZK	6		12/01/2016.	Paydown.....		32,935	32,935	32,503	32,712		224		224		32,935			0	1,151	07/25/2023.
31359E	LJ	8		12/01/2016.	Paydown.....		221,394	221,394	201,749	212,909		8,485		8,485		221,394			0	7,884	10/25/2023.
31359E	YL	9		11/01/2016.	Paydown.....		103,927	103,927	105,708	103,578		350		350		103,927			0	3,459	10/25/2023.

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			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
31359G DE 3	FNMA REMIC Ser 1993-225 CI UB.....			..	12/01/2016.	Paydown.....		65,451	65,451	66,505	66,042		(591)		(591)		65,451			0	2,279	12/25/2023.
31359G P3 4	FNMA REMIC Ser 1994-37L.....			..	12/01/2016.	Paydown.....		139,567	139,567	141,720	139,811		(244)		(244)		139,567			0	4,963	03/25/2024.
31359K ZR 1	FNMA REMIC Ser 1996-45 CI K.....			..	12/01/2016.	Paydown.....		41,205	41,205	42,029	41,619		(414)		(414)		41,205			0	1,682	09/25/2021.
31359P DJ 2	FNMA ACES Ser 1997-M2 CI Z.....			..	12/01/2016.	Paydown.....		7,952	7,952	8,405	8,405		(452)		(452)		7,952			0	310	01/17/2037.
31359Q UN 2	FNMA REMIC Ser 1997-56 Z.....			..	12/01/2016.	Paydown.....		42,860	42,860	43,612	43,251		(390)		(390)		42,860			0	1,604	09/18/2027.
31359T 6P 8	FNMA REMIC Ser 1998-37 CI VZ.....			..	12/01/2016.	Paydown.....		338,586	338,586	348,634	341,990		(3,405)		(3,405)		338,586			0	10,556	06/17/2028.
31359U TL 9	FNMA REMIC Ser 1998-54C.....			..	12/01/2016.	Paydown.....		38,977	38,977	39,123	39,005		(28)		(28)		38,977			0	986	09/18/2028.
31359V BH 5	FNMA REMIC Ser 1998-73 CI MZ.....			..	12/01/2016.	Paydown.....		229,210	229,210	235,128	232,584		(3,375)		(3,375)		229,210			0	6,082	10/17/2038.
313602 3E 2	FNMA REMIC Ser 1989-67D.....			..	12/01/2016.	Paydown.....		14,564	14,564	14,516	14,484		80		80		14,564			0	686	10/25/2019.
313602 DV 3	FNMA REMIC Ser 1988-15A.....			..	12/01/2016.	Paydown.....		9,376	9,376	9,491	9,372		4		4		9,376			0	454	06/25/2018.
313602 GQ 1	FNMA REMIC Ser 1988-25B.....			..	12/01/2016.	Paydown.....		12,232	12,232	12,941	12,299		(68)		(68)		12,232			0	635	10/25/2018.
313602 W4 2	FNMA REMIC Ser 1989-62G.....			..	12/01/2016.	Paydown.....		22,517	22,517	22,556	22,478		39		39		22,517			0	765	10/25/2019.
313603 2H 4	FNMA REMIC Ser 1990-35E.....			..	12/01/2016.	Paydown.....		440	440	465	443		(4)		(4)		440			0	29	04/25/2020.
313603 GW 6	FNMA REMIC Ser 1989-86E.....			..	12/01/2016.	Paydown.....		3,677	3,677	3,643	3,654		23		23		3,677			0	176	11/25/2019.
313603 JJ 2	FNMA REMIC Ser 1989-90E.....			..	12/01/2016.	Paydown.....		3,581	3,581	3,776	3,636		(55)		(55)		3,581			0	167	12/25/2019.
313603 0Y 0	FNMA REMIC Ser 1990-16E.....			..	12/01/2016.	Paydown.....		10,852	10,852	11,004	10,836		16		16		10,852			0	531	03/25/2020.
31377M AP 6	FNMA DUS Pool #380814 6.030% 12/25/19.....			..	12/01/2016.	Paydown.....		80,134	80,134	86,007	81,501		(1,367)		(1,367)		80,134			0	2,644	12/25/2019.
31377M Y7 0	FNMA DUS Pool #381534 6.585% 04/25/24.....			..	12/01/2016.	Paydown.....		164,648	164,648	182,142	172,527		(7,879)		(7,879)		164,648			0	5,944	04/25/2024.
31377Q ML 3	FNMA DUS Pool #383863 6.850% 07/25/18.....			..	12/01/2016.	Paydown.....		196,806	196,806	218,670	200,794		(3,988)		(3,988)		196,806			0	7,420	07/25/2018.
31377R JL 5	FNMA DUS Pool #384667 7.090% 01/25/27.....			..	12/01/2016.	Paydown.....		282,110	282,110	309,924	297,867		(15,758)		(15,758)		282,110			0	10,965	01/25/2027.
31377T KU 9	FNMA DUS Pool #386507 5.690% 11/25/18.....			..	06/01/2016.	Paydown.....		1,630,006	1,630,006	1,687,566	1,637,549		(7,542)		(7,542)		1,630,006			0	191,111	11/25/2018.
31377T XE 1	FNMA DUS Pool #386877 4.990% 04/25/19.....			..	12/01/2016.	Paydown.....		132,329	132,329	126,809	130,582		1,747		1,747		132,329			0	3,674	04/25/2019.
31377U FK 4	FNMA DUS Pool #387270 5.450% 03/25/35.....			..	12/01/2016.	Paydown.....		87,946	87,946	88,455	88,219		(272)		(272)		87,946			0	2,621	03/25/2035.
31381H TQ 9	FNMA DUS Pool #461459 5.450% 11/25/23.....			..	12/01/2016.	Paydown.....		555,015	555,015	571,232	561,120		(6,105)		(6,105)		555,015			0	16,534	11/25/2023.
31381H TR 7	FNMA DUS Pool #461460 5.350% 09/25/23.....			..	12/01/2016.	Paydown.....		163,765	163,765	168,268	165,430		(1,665)		(1,665)		163,765			0	4,872	09/25/2023.
31381L KH 9	FNMA Pool #463896 6.340% 10/25/27.....			..	12/01/2016.	Paydown.....		3,171,426	3,171,426	3,717,135	3,636,042		(464,616)		(464,616)		3,171,426			0	203,053	10/25/2027.
31381L NY 9	FNMA Pool #464007 6.650% 01/25/28.....			..	12/01/2016.	Paydown.....		21,966	21,966	26,101	25,453		(3,488)		(3,488)		21,966			0	800	01/25/2028.
31381L TV 9	FNMA Pool #464164 5.920% 01/25/35.....			..	12/01/2016.	Paydown.....		28,860	28,860	32,246	31,962		(3,102)		(3,102)		28,860			0	936	01/25/2035.
31381M PR 0	FNMA DUS Pool #464932 4.340% 04/25/20.....			..	12/01/2016.	Paydown.....		200,850	200,850	216,793	207,974		(7,124)		(7,124)		200,850			0	4,850	04/25/2020.
31381M X2 6	FNMA DUS Pool #465197 4.270% 05/25/20.....			..	12/01/2016.	Paydown.....		135,084	135,084	144,920	139,519		(4,435)		(4,435)		135,084			0	3,210	05/25/2020.
31381N K9 3	FNMA Pool #465720 4.030% 10/25/20.....			..	12/01/2016.	Paydown.....		152,497	152,497	160,968	156,500		(4,002)		(4,002)		152,497			0	3,417	10/25/2020.
31381N V3 4	FNMA Pool #466034 6.210% 12/25/29.....			..	12/01/2016.	Paydown.....		71,791	71,791	81,887	80,524		(8,732)		(8,732)		71,791			0	2,441	12/25/2029.
31381N WH 2	FNMA Pool #466048 3.680% 09/25/20.....			..	12/01/2016.	Paydown.....		128,564	128,564	132,662	130,433		(1,869)		(1,869)		128,564			0	2,629	09/25/2020.
31381N XT 5	FNMA Pool #466090 3.280% 10/25/20.....			..	12/01/2016.	Paydown.....		252,634	252,634	252,634	252,634		0		0		252,634			0	4,600	10/25/2020.
31381P KS 6	FNMA Pool #466605 6.340% 01/25/29.....			..	12/01/2016.	Paydown.....		39,949	39,949	46,353	45,428		(5,479)		(5,479)		39,949			0	1,387	01/25/2029.
31381T KS 8	FNMA Pool #470205 6.740% 07/25/29.....			..	12/01/2016.	Paydown.....		42,890	42,890	51,595	50,408		(7,518)		(7,518)		42,890			0	1,616	07/25/2029.
31384V QL 9	FNMA Pool #535159 7.000% 02/25/30.....			..	12/01/2016.	Paydown.....		38,534	38,534	37,297	37,402		1,132		1,132		38,534			0	1,481	02/25/2030.
3138A9 CV 4	FNMA Pool #AH7283 4.000% 03/25/41.....			..	12/01/2016.	Paydown.....		1,162,019	1,162,019	1,173,412	1,172,760		(10,741)		(10,741)		1,162,019			0	27,417	03/25/2041.
3138AB YQ 6	FNMA Pool #AH9718 4.000% 04/25/41.....			..	12/01/2016.	Paydown.....		1,338,523	1,338,523	1,351,647	1,350,830		(12,307)		(12,307)		1,338,523			0	30,718	04/25/2041.
3138AC AR 8	FNMA Pool #AH9915 3.500% 04/25/41.....			..	12/01/2016.	Paydown.....		574,354	574,354	581,084	580,670		(6,316)		(6,316)		574,354			0	13,351	04/25/2041.

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E14.3

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3138AP	JX	7	FNMA Pool #AI9277		4.000% 08/25/41.....	..	12/01/2016.	Paydown.....		1,019,169	1,019,169	1,029,162	1,028,713		(9,544)	(9,544)	1,019,169			0	28,705	08/25/2041.
3138EG	N4	2	FNMA Pool #AL0410		4.404% 06/25/21.....	..	12/01/2016.	Paydown.....		1,581,143	1,581,143	1,691,823	1,641,849		(60,707)	(60,707)	1,581,143			0	28,375	06/25/2021.
3138EK	TC	9	FNMA Pool #AL3246		3.500% 10/25/42.....	..	12/01/2016.	Paydown.....		5,605,294	5,605,294	5,645,669	5,643,744		(38,451)	(38,451)	5,605,294			0	106,823	10/25/2042.
3138EL	GL	1	FNMA Pool #AL3802		3.000% 02/25/28.....	..	12/01/2016.	Paydown.....		741,090	741,090	758,922	757,146		(16,056)	(16,056)	741,090			0	12,474	02/25/2028.
3138L2	PT	8	FNMA Pool #AM2233		7.250% 01/25/31.....	..	12/01/2016.	Paydown.....		11,798	11,798	14,967	14,668		(2,870)	(2,870)	11,798			0	480	01/25/2031.
3138L2	TX	5	FNMA Pool #AM2365		7.190% 02/25/31.....	..	12/01/2016.	Paydown.....		20,364	20,364	25,894	25,375		(5,011)	(5,011)	20,364			0	821	02/25/2031.
3138L2	UF	2	FNMA Pool #AM2381		7.700% 01/25/31.....	..	12/01/2016.	Paydown.....		7,361	7,361	9,606	9,395		(2,034)	(2,034)	7,361			0	319	01/25/2031.
3138LU	XW	0	FNMA Pool #AO4292		3.000% 07/25/42.....	..	12/01/2016.	Paydown.....		1,508,702	1,508,702	1,569,993	1,565,745		(57,042)	(57,042)	1,508,702			0	31,126	07/25/2042.
3138MO	JU	5	FNMA Pool #AO8374		3.000% 07/25/42.....	..	12/01/2016.	Paydown.....		814,391	814,391	847,476	845,135		(30,744)	(30,744)	814,391			0	16,517	07/25/2042.
3138M6	QU	4	FNMA Pool #AP3166		3.000% 08/25/42.....	..	12/01/2016.	Paydown.....		259,854	259,854	270,410	269,700		(9,846)	(9,846)	259,854			0	3,996	08/25/2042.
3138MJ	HZ	5	FNMA Pool #AQ2947		2.500% 11/25/27.....	..	12/01/2016.	Paydown.....		472,857	472,857	471,158	471,274		1,583	1,583	472,857			0	6,425	11/25/2027.
3138MR	ML	2	FNMA Pool #AQ9362		2.500% 01/25/28.....	..	12/01/2016.	Paydown.....		6,797,497	6,797,497	6,750,764	6,754,992		42,505	42,505	6,797,497			0	93,978	01/25/2028.
3138W9	GS	3	FNMA Pool #AS0208		3.500% 08/25/43.....	..	12/01/2016.	Paydown.....		6,780,996	6,780,996	6,720,073	6,722,029		58,967	58,967	6,780,996			0	134,124	08/25/2043.
3138W9	GU	8	FNMA Pool # AS0210		3.500% 08/25/43.....	..	12/01/2016.	Paydown.....		4,451,535	4,451,535	4,469,619	4,468,574		(17,040)	(17,040)	4,451,535			0	93,772	08/25/2043.
3138WD	FK	2	FNMA Pool #AS3769		4.000% 11/25/39.....	..	12/01/2016.	Paydown.....		6,683,836	6,683,836	7,154,315	7,144,930		(461,094)	(461,094)	6,683,836			0	148,588	11/25/2039.
3138WF	LC	8	FNMA Pool #AS5722		3.500% 09/01/45.....	..	12/01/2016.	Paydown.....		18,614,434	18,614,434	19,233,946	19,229,509		(615,075)	(615,075)	18,614,434			0	425,923	09/01/2045.
3138WQ	AY	8	FNMA Pool #AT2722		3.000% 05/25/43.....	..	12/01/2016.	Paydown.....		594,260	594,260	577,639	578,294		15,966	15,966	594,260			0	10,585	05/25/2043.
3138WQ	B8	4	FNMA Pool #AT2762		2.500% 05/25/28.....	..	12/01/2016.	Paydown.....		1,250,847	1,250,847	1,240,684	1,241,582		9,265	9,265	1,250,847			0	16,427	05/25/2028.
3138WW	BK	4	FNMA Pool #AT8141		3.000% 08/25/43.....	..	12/01/2016.	Paydown.....		1,470,486	1,470,486	1,423,671	1,426,244		44,242	44,242	1,470,486			0	27,710	08/25/2043.
3138X0	Z3	5	FNMA Pool #AU1661		2.500% 07/25/28.....	..	12/01/2016.	Paydown.....		1,985,182	1,985,182	1,969,052	1,970,457		14,724	14,724	1,985,182			0	27,542	07/25/2028.
3138X2	LF	9	FNMA Pool #AU3025		3.000% 08/25/43.....	..	12/01/2016.	Paydown.....		2,713,757	2,713,757	2,627,362	2,631,463		82,295	82,295	2,713,757			0	46,551	08/25/2043.
3138X3	AQ	5	FNMA Pool #AU3614		3.000% 07/25/43.....	..	12/01/2016.	Paydown.....		555,228	555,228	537,552	538,370		16,858	16,858	555,228			0	8,941	07/25/2043.
3138X6	KE	4	FNMA Pool #AU6592		3.500% 01/25/44.....	..	12/01/2016.	Paydown.....		1,485,972	1,485,972	1,507,217	1,506,677		(20,705)	(20,705)	1,485,972			0	32,741	01/25/2044.
3138X9	SH	3	FNMA Pool #AU9519		3.500% 10/25/43.....	..	12/01/2016.	Paydown.....		4,220,616	4,220,616	4,311,396	4,308,743		(88,127)	(88,127)	4,220,616			0	94,040	10/25/2043.
3138XH	D5	7	FNMA Pool #AV5523		4.500% 01/25/44.....	..	12/01/2016.	Paydown.....		652,360	652,360	699,554	698,517		(46,157)	(46,157)	652,360			0	20,538	01/25/2044.
3138XJ	3K	1	FNMA Pool #AV7101		3.500% 03/25/44.....	..	12/01/2016.	Paydown.....		1,560,976	1,560,976	1,571,646	1,571,323		(10,347)	(10,347)	1,560,976			0	35,179	03/25/2044.
3138XJ	3Y	1	FNMA Pool #AV7114		4.500% 03/25/44.....	..	12/01/2016.	Paydown.....		3,032,210	3,032,210	3,256,783	3,250,929		(218,718)	(218,718)	3,032,210			0	78,301	03/25/2044.
3138XK	3B	8	FNMA Pool #AV7993		4.500% 02/25/44.....	..	12/01/2016.	Paydown.....		411,967	411,967	441,770	440,274		(28,307)	(28,307)	411,967			0	13,114	02/25/2044.
3138XU	VB	5	FNMA Pool #AW5109		4.000% 08/25/44.....	..	12/01/2016.	Paydown.....		6,794,890	6,794,890	7,209,484	7,203,540		(408,651)	(408,651)	6,794,890			0	155,251	08/25/2044.
3138Y6	3L	6	FNMA Pool #AX5302		4.000% 01/25/42.....	..	12/01/2016.	Paydown.....		14,314,908	14,314,908	15,299,058	15,283,722		(968,813)	(968,813)	14,314,908			0	331,963	01/25/2042.
3138Y8	F6	2	FNMA Pool #AX6488		4.000% 11/25/44.....	..	12/01/2016.	Paydown.....		8,640,855	8,640,855	9,243,015	9,233,950		(593,095)	(593,095)	8,640,855			0	198,788	11/25/2044.
31392C	PT	5	FNMA REMIC Ser 2002-21 CI PE.....		..	12/01/2016.	Paydown.....		39,231	39,231	40,371	40,104		(873)	(873)	39,231			0	1,357	04/25/2032.	
31392E	4S	6	FNMA REMIC Ser 2002-72 CI DA.....		..	12/01/2016.	Paydown.....		119,234	119,234	122,662	119,328		(93)	(93)	119,234			0	3,300	11/25/2017.	
31392E	5J	5	FNMA REMIC Ser 2002-79 CI CB.....		..	12/01/2016.	Paydown.....		519,180	519,180	511,311	515,769		3,411	3,411	519,180			0	15,481	11/25/2022.	
31392E	F5	4	FNMA REMIC Ser 2002-65 CI HC.....		..	12/01/2016.	Paydown.....		27,657	27,657	27,877	27,602		55	55	27,657			0	669	10/25/2017.	
31392E	SX	9	FNMA REMIC Ser 2002-59 CI B.....		..	12/01/2016.	Paydown.....		12,864	12,864	13,375	12,933		(69)	(69)	12,864			0	323	09/25/2017.	
31392J	YQ	6	FNMA REMIC Tr Ser 2003 W3 CI 2A5.....		..	12/01/2016.	Paydown.....		107,250	107,250	109,060	108,319		(1,070)	(1,070)	107,250			0	2,636	06/25/2042.	
31392R	SJ	1	FHLMC SPC Ser T-45 CI A5.....		..	12/01/2016.	Paydown.....		3,566,676	3,566,676	3,669,218	3,619,064		(52,388)	(52,388)	3,566,676			0	119,252	10/27/2031.	
31392T	WT	0	FHLMC REMIC Ser 2478 JF.....		..	12/01/2016.	Paydown.....		35,973	35,973	37,468	36,407		(434)	(434)	35,973			0	1,242	08/15/2022.	
31392U	KL	7	FHLMC REMIC Ser 2504 N.....		..	12/01/2016.	Paydown.....		250,445	250,445	255,885	250,799		(353)	(353)	250,445			0	6,887	09/15/2017.	

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			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
31392U	MQ	4	FHLMC REMIC Ser 2503 BH.....	..	12/01/2016.	Paydown.....		106,646	106,646	110,029	106,847		(201)		(201)		106,646			0	2,928	09/15/2017.
31392V	7G	1	FHLMC REMIC Ser 2498 BM.....	..	12/01/2016.	Paydown.....		22,120	22,120	22,739	22,167		(47)		(47)		22,120			0	606	09/15/2017.
31392V	SN	3	FHLMC REMIC Ser 2496 BK.....	..	12/01/2016.	Paydown.....		88,761	88,761	91,535	88,952		(191)		(191)		88,761			0	2,360	09/15/2017.
31392V	XT	4	FHLMC Struc PTC Ser T50 CI A7.....	..	12/01/2016.	Paydown.....		2,091,814	2,091,814	2,068,150	2,079,889		11,924		11,924		2,091,814			0	55,336	10/27/2031.
31392W	G9	5	FHLMC REMIC Ser 2516 CI EH.....	..	12/01/2016.	Paydown.....		466,621	466,621	471,287	466,995		(374)		(374)		466,621			0	14,159	10/15/2022.
31392W	MB	3	FHLMC REMIC Ser 2515 CI KB.....	..	12/01/2016.	Paydown.....		57,850	57,850	58,953	57,919		(69)		(69)		57,850			0	1,458	10/15/2017.
31392X	6X	1	FHLMC REMIC Ser 2517 CI BH.....	..	12/01/2016.	Paydown.....		158,013	158,013	162,482	158,283		(270)		(270)		158,013			0	4,527	10/15/2017.
31393A	FD	4	FNMA REMIC Ser 2003-28 CI TC.....	..	12/01/2016.	Paydown.....		550,337	550,337	583,357	555,920		(5,583)		(5,583)		550,337			0	16,210	04/25/2023.
31393A	ZB	6	FNMA REMIC Ser 2003-30 CI BC.....	..	12/01/2016.	Paydown.....		759,131	759,131	803,730	765,817		(6,686)		(6,686)		759,131			0	22,207	04/25/2023.
31393B	3W	3	FNMA REMIC Ser 2003-51 CI QH.....	..	12/01/2016.	Paydown.....		1,771,221	1,771,221	1,824,357	1,792,598		(21,378)		(21,378)		1,771,221			0	50,202	06/25/2033.
31393C	PD	9	FNMA REMIC Ser 2003-55 CI CD.....	..	12/01/2016.	Paydown.....		75,920	75,920	75,125	75,495		424		424		75,920			0	1,981	06/25/2023.
31393C	QH	9	FNMA REMIC Ser 2003-55 CI HY.....	..	12/01/2016.	Paydown.....		349,822	349,822	358,076	351,020		(1,198)		(1,198)		349,822			0	9,002	06/25/2023.
31393D	TX	9	FNMA REMIC Ser 2003-W10 CI 1A4.....	..	12/01/2016.	Paydown.....		318,115	318,115	318,102	317,574		541		541		318,115			0	7,256	06/25/2043.
31393E	LF	4	FNMA REMIC Ser 2003-W12 CI 1A8.....	..	12/01/2016.	Paydown.....		878,431	878,431	851,176	862,767		15,664		15,664		878,431			0	21,092	06/25/2043.
31393E	MH	9	FNMA REMIC Ser 2003-84 CI PV.....	..	04/01/2016.	Paydown.....		1,109,634	1,109,634	1,036,468	1,103,748		5,886		5,886		1,109,634			0	10,242	08/25/2023.
31393F	4B	9	FHLMC REMIC Ser 2528 CI KM.....	..	12/01/2016.	Paydown.....		139,122	139,122	141,568	139,725		(603)		(603)		139,122			0	4,015	11/15/2022.
31393F	LU	8	FHLMC REMIC Ser 2527 CI BP.....	..	12/01/2016.	Paydown.....		68,476	68,476	69,396	68,487		(10)		(10)		68,476			0	1,781	11/15/2017.
31393F	PA	8	FHLMC REMIC Ser 2532 CI PH.....	..	12/01/2016.	Paydown.....		1,770,276	1,770,276	1,819,512	1,793,084		(22,808)		(22,808)		1,770,276			0	45,664	12/15/2032.
31393H	6S	6	FHLMC REMIC Ser 2543 CI AN.....	..	12/01/2016.	Paydown.....		157,051	157,051	155,676	156,620		431		431		157,051			0	4,015	12/15/2017.
31393J	6E	3	FHLMC REMIC Ser 2556 CI TC.....	..	12/01/2016.	Paydown.....		166,994	166,994	174,926	168,498		(1,504)		(1,504)		166,994			0	4,870	01/15/2023.
31393J	CQ	9	FHLMC REMIC Ser 2551 CI CB.....	..	12/01/2016.	Paydown.....		179,552	179,552	170,883	177,964		1,587		1,587		179,552			0	4,659	01/15/2018.
31393M	FL	0	FHLMC REMIC Ser 2591 CI WC.....	..	11/01/2016.	Paydown.....		418,480	418,480	407,626	416,994		1,487		1,487		418,480			0	9,983	10/15/2032.
31393N	AH	2	FHLMC REMIC Ser 2587 CI KG.....	..	12/01/2016.	Paydown.....		718,661	718,661	738,425	728,067		(9,405)		(9,405)		718,661			0	18,480	03/15/2033.
31393P	DY	7	FHLMC REMIC Ser 2595 CI GC.....	..	12/01/2016.	Paydown.....		318,010	318,010	333,712	321,007		(2,997)		(2,997)		318,010			0	9,334	04/15/2023.
31393P	RF	3	FHLMC REMIC Ser 2603 CI C.....	..	12/01/2016.	Paydown.....		214,653	214,653	227,163	217,242		(2,589)		(2,589)		214,653			0	6,409	04/15/2023.
31393Q	3G	5	FHLMC REMIC Ser 2594 CI TY.....	..	03/01/2016.	Paydown.....		483,021	483,021	492,077	482,080		941		941		483,021			0	4,870	12/15/2022.
31393T	CC	8	FNMA REMIC Ser 2003-92 CI MB.....	..	12/01/2016.	Paydown.....		246,097	246,097	235,616	242,518		3,579		3,579		246,097			0	6,614	09/25/2023.
31393U	HG	1	FNMA Grantor Tr Ser 2004-120 CI JD.....	..	12/01/2016.	Paydown.....		378,648	378,648	377,938	377,533		1,115		1,115		378,648			0	10,052	12/25/2023.
31393U	QG	1	FNMA REMIC Ser 2003-117 CI MD.....	..	12/01/2016.	Paydown.....		1,019,431	1,019,431	952,212	994,971		24,460		24,460		1,019,431			0	26,823	12/25/2023.
31393V	4V	0	FHLMC REMIC Ser 2627 CI MW.....	..	12/01/2016.	Paydown.....		291,402	291,402	295,090	291,779		(377)		(377)		291,402			0	7,757	06/15/2023.
31393Y	4J	1	FNMA REMIC Ser 2004-51 CI KW.....	..	12/01/2016.	Paydown.....		284,547	284,547	283,302	283,445		1,102		1,102		284,547			0	8,267	07/25/2024.
31394A	LU	8	FNMA REMIC Ser 2004-W10 CI A5.....	..	12/01/2016.	Paydown.....		4,359,771	4,359,771	4,442,028	4,405,931		(46,160)		(46,160)		4,359,771			0	133,695	08/25/2034.
31394A	PF	7	FNMA REMIC Ser 2004-65 CI ZA.....	..	12/01/2016.	Paydown.....		3,621,738	3,621,738	3,453,028	3,516,683		105,055		105,055		3,621,738			0	89,695	08/25/2034.
31394A	XM	3	FNMA Grantor Tr Ser 2004-T4 CI A19.....	..	12/01/2016.	Paydown.....		672,746	672,746	676,972	674,735		(1,989)		(1,989)		672,746			0	16,185	08/25/2034.
31394B	6M	1	FNMA REMIC Ser 2005-6 CI MB.....	..	12/01/2016.	Paydown.....		922,340	922,340	923,926	920,610		1,731		1,731		922,340			0	24,499	02/25/2025.
31394B	DH	4	FNMA REMIC Ser 2004-78 CI Z.....	..	12/01/2016.	Paydown.....		3,262,674	3,262,674	3,312,556	3,284,344		(21,670)		(21,670)		3,262,674			0	90,735	11/25/2034.
31394D	E4	8	FNMA REMIC Ser 2005-53 CI MJ.....	..	12/01/2016.	Paydown.....		2,003,300	2,003,300	2,062,147	2,021,169		(17,868)		(17,868)		2,003,300			0	60,060	06/25/2035.
31394D	JW	1	FNMA REMIC Ser 2005-W2 CI A8.....	..	12/01/2016.	Paydown.....		2,527,841	2,527,841	2,511,773	2,513,987		13,854		13,854		2,527,841			0	70,117	05/25/2035.
31394D	VB	3	FNMA REMIC Ser 2005-43 CI GC.....	..	12/01/2016.	Paydown.....		314,846	314,846	331,376	321,811		(6,965)		(6,965)		314,846			0	14,794	05/25/2035.
31394F	H7	3	FNMA REMIC Ser 2005-83 CI LB.....	..	12/01/2016.	Paydown.....		3,351,535	3,351,535	3,292,968	3,327,083		24,451		24,451		3,351,535			0	104,226	10/25/2035.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	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
31394G	S8	7		12/01/2016.	Paydown.....		211,842	211,842	195,920	207,243		4,599		4,599		211,842			0	5,614	08/15/2023.
31394H	4W	8		12/01/2016.	Paydown.....		616,049	616,049	571,193	603,109						616,049			0	16,938	08/15/2023.
31394H	ZZ	7		12/01/2016.	Paydown.....		126,920	126,920	130,410	128,633		(1,713)		(1,713)		126,920			0	3,873	09/15/2023.
31394J	KW	6		12/01/2016.	Paydown.....		1,509,910	1,509,910	1,545,156	1,517,000		(7,090)		(7,090)		1,509,910			0	44,427	09/15/2023.
31394J	MS	3		12/01/2016.	Paydown.....		1,172,898	1,172,898	1,109,932	1,154,567		18,331		18,331		1,172,898			0	31,058	09/15/2023.
31394J	YA	9		12/01/2016.	Paydown.....		529,646	529,646	473,537	513,645		16,001		16,001		529,646			0	12,752	10/15/2023.
31394L	4E	9		07/01/2016.	Paydown.....		128,145	128,145	120,336	127,491		654		654		128,145			0	2,134	01/15/2033.
31394L	N5	7		12/01/2016.	Paydown.....		572,069	572,069	532,740	560,473		11,596		11,596		572,069			0	14,966	11/15/2023.
31394M	YB	0		12/01/2016.	Paydown.....		242,372	242,372	225,633	235,884		6,488		6,488		242,372			0	6,384	12/15/2023.
31394R	JX	8		03/01/2016.	Paydown.....		104,304	104,304	103,734	104,093		211		211		104,304			0	940	11/15/2032.
31394U	ZS	4		12/01/2016.	Paydown.....		1,091,369	1,091,369	1,155,145	1,114,662		(23,294)		(23,294)		1,091,369			0	51,906	12/25/2035.
31394W	KC	1		12/01/2016.	Paydown.....		784,594	784,594	683,577	770,266		14,328		14,328		784,594			0	15,974	04/15/2033.
31394Y	XS	8		12/01/2016.	Paydown.....		194,398	194,398	192,332	193,530		868		868		194,398			0	5,111	06/15/2024.
31395B	R3	9		12/01/2016.	Paydown.....		11,094,441	11,094,441	11,323,170	11,206,895		(112,454)		(112,454)		11,094,441			0	324,702	04/25/2036.
31395D	J4	2		12/01/2016.	Paydown.....		2,211,816	2,211,816	2,323,790	2,250,340		(38,523)		(38,523)		2,211,816			0	71,014	06/25/2036.
31395G	M4	1		12/01/2016.	Paydown.....		613,372	613,372	613,468	612,561		812		812		613,372			0	16,146	08/15/2024.
31395J	MG	8		12/01/2016.	Paydown.....		155,652	155,652	155,555	155,417		236		236		155,652			0	4,151	11/15/2024.
31395K	HE	6		12/01/2016.	Paydown.....		3,448,682	3,448,682	3,581,241	3,502,480		(53,798)		(53,798)		3,448,682			0	102,310	12/15/2034.
31395K	NS	8		12/01/2016.	Paydown.....		2,931,218	2,931,218	2,977,935	2,940,495		(9,276)		(9,276)		2,931,218			0	68,306	12/15/2019.
31395M	5N	5		12/01/2016.	Paydown.....		773,313	773,313	793,008	779,319		(6,006)		(6,006)		773,313			0	20,860	02/15/2030.
31395M	QS	1		12/01/2016.	Paydown.....		84,476	84,476	80,305	83,246		1,230		1,230		84,476			0	1,970	02/15/2035.
31395U	QH	7		12/01/2016.	Paydown.....		2,949,726	2,949,726	2,869,991	2,917,817		31,909		31,909		2,949,726			0	87,322	05/15/2035.
31395X	3F	0		12/01/2016.	Paydown.....		508,337	508,337	513,421	507,835		502		502		508,337			0	14,745	10/15/2034.
31395X	MD	4		12/01/2016.	Paydown.....		2,459,806	2,459,806	2,435,874	2,443,558		16,248		16,248		2,459,806			0	75,114	08/15/2035.
31395X	WS	0		12/01/2016.	Paydown.....		16,780,570	16,780,570	16,644,078	16,689,168		91,401		91,401		16,780,570			0	427,348	06/15/2035.
31396F	G3	1		12/01/2016.	Paydown.....		2,896,965	2,896,965	2,956,734	2,930,799		(33,834)		(33,834)		2,896,965			0	83,161	11/15/2035.
31396J	UF	0		12/01/2016.	Paydown.....		763,035	763,035	741,336	754,432		8,603		8,603		763,035			0	22,582	04/15/2026.
31396T	KH	5		12/01/2016.	Paydown.....		1,024,972	1,024,972	1,078,783	1,043,835		(18,863)		(18,863)		1,024,972			0	24,401	06/15/2036.
31396T	QY	2		12/01/2016.	Paydown.....		5,142,408	5,142,408	5,115,573	5,122,534		19,874		19,874		5,142,408			0	136,271	01/15/2036.
31396U	AQ	3		01/01/2016.	Paydown.....		62,934	62,934	63,563	62,797		136		136		62,934			0	315	08/15/2035.
31396W	Q7	4		12/01/2016.	Paydown.....		2,734,289	2,734,289	2,787,123	2,755,889		(21,600)		(21,600)		2,734,289			0	71,810	08/25/2037.
31396X	GH	1		12/01/2016.	Paydown.....		3,324,381	3,324,381	3,642,723	3,383,206		(58,825)		(58,825)		3,324,381			0	98,629	12/25/2036.
31396X	HW	7		12/01/2016.	Paydown.....		2,111,923	2,111,923	2,178,581	2,133,875		(21,952)		(21,952)		2,111,923			0	66,605	08/25/2037.
31396Y	F7	2		12/01/2016.	Paydown.....		3,016,490	3,016,490	2,864,616	2,928,499		87,990		87,990		3,016,490			0	75,915	04/25/2038.
31397A	6C	2		12/01/2016.	Paydown.....		1,014,002	1,014,002	997,041	1,003,591		10,410		10,410		1,014,002			0	25,902	08/15/2036.
31397A	QF	3		12/01/2016.	Paydown.....		1,360,780	1,360,780	1,444,128	1,397,596		(36,816)		(36,816)		1,360,780			0	42,407	08/15/2036.
31397B	PV	7		12/01/2016.	Paydown.....		2,438,621	2,438,621	2,490,441	2,455,726		(17,105)		(17,105)		2,438,621			0	66,088	10/15/2036.
31397F	QV	7		12/01/2016.	Paydown.....		2,028,217	2,028,217	2,079,556	2,044,918		(16,701)		(16,701)		2,028,217			0	56,498	03/15/2037.
31397G	5Y	2		12/01/2016.	Paydown.....		2,513,041	2,513,041	2,590,003	2,540,537		(27,496)		(27,496)		2,513,041			0	67,581	03/15/2037.
31397J	RP	1		12/01/2016.	Paydown.....		5,826,237	5,826,237	5,953,686	5,856,667		(30,429)		(30,429)		5,826,237			0	221,280	07/15/2037.

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
												11	12	13	14	15						
CUSIP Identification		Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31397K	AN 1	FHLMC REMIC Ser 3354 CI PH.....	..	12/01/2016.	Paydown.....	.....	.....	3,631,874	3,631,874	3,786,229	3,673,455	.....	.....	.....	.....	.....	3,631,874	.....	.....	.....	103,290	08/15/2037.
31397M	TV 9	FNMA REMIC Ser 2008-84 CI L.....	..	12/01/2016.	Paydown.....	.....	.....	880,655	880,655	922,486	894,200	.....	.....	.....	.....	.....	880,655	.....	.....	.....	23,268	09/25/2038.
31397S	DQ 4	FNMA REMIC Ser 2011-23 CI A.....	..	12/01/2016.	Paydown.....	.....	.....	154,277	154,277	156,175	154,829	.....	.....	.....	.....	.....	154,277	.....	.....	.....	3,523	12/25/2036.
31397W	QB 4	FHLMC REMIC Ser 3473 CI CH.....	..	12/01/2016.	Paydown.....	.....	.....	1,878,898	1,878,898	1,933,835	1,901,656	.....	.....	.....	.....	.....	1,878,898	.....	.....	.....	45,833	07/15/2038.
31398F	EF 4	FNMA REMIC Ser 2009-77 CI PX.....	..	12/01/2016.	Paydown.....	.....	.....	2,693,402	2,693,402	2,764,103	2,702,891	.....	.....	.....	.....	.....	2,693,402	.....	.....	.....	71,947	10/25/2039.
31398J	LB 7	FHLMC REMIC Ser 3561 CI PE.....	..	12/01/2016.	Paydown.....	.....	.....	794,834	794,834	819,921	804,143	.....	.....	.....	.....	.....	794,834	.....	.....	.....	38,349	08/15/2039.
31398K	6C 9	FHLMC REMIC Ser 3585 CI UB.....	..	12/01/2016.	Paydown.....	.....	.....	4,108,889	4,108,889	3,992,042	4,053,771	.....	.....	.....	.....	.....	4,108,889	.....	.....	.....	98,504	10/15/2039.
31398K	KA 7	FHLMC REMIC Ser 3591 CI BL.....	..	12/01/2016.	Paydown.....	.....	.....	3,905,620	3,905,620	3,822,626	3,869,106	.....	.....	.....	.....	.....	3,905,620	.....	.....	.....	94,740	10/15/2039.
31402Q	NR 8	FNMA Pool #734900 3.500% 08/25/18.....	..	12/01/2016.	Paydown.....	.....	.....	8,455	8,455	7,773	8,188	.....	.....	.....	.....	.....	8,455	.....	.....	.....	162	08/25/2018.
31403A	WY 7	FNMA Pool #743263 3.500% 10/25/18.....	..	12/01/2016.	Paydown.....	.....	.....	254,571	254,571	237,388	248,590	.....	.....	.....	.....	.....	254,571	.....	.....	.....	3,509	10/25/2018.
31405E	6P 5	FNMA Pool #787578 6.000% 07/25/35.....	..	12/01/2016.	Paydown.....	.....	.....	150,194	150,194	153,597	153,272	.....	.....	.....	.....	.....	150,194	.....	.....	.....	4,092	07/25/2035.
31406J	Y8 0	FNMA Pool #811735 4.000% 03/25/20.....	..	12/01/2016.	Paydown.....	.....	.....	99,918	99,918	94,813	97,764	.....	.....	.....	.....	.....	99,918	.....	.....	.....	2,073	03/25/2020.
31411D	FZ 7	FNMA Pool #904784 2.996% 12/25/36.....	..	12/01/2016.	Paydown.....	.....	.....	40,075	40,075	40,250	40,204	.....	.....	.....	.....	.....	40,075	.....	.....	.....	510	12/25/2036.
31412P	GX 3	FNMA Pool #930914 4.000% 04/25/39.....	..	12/01/2016.	Paydown.....	.....	.....	1,399,843	1,399,843	1,396,124	1,396,119	.....	.....	.....	.....	.....	1,399,843	.....	.....	.....	34,019	04/25/2039.
31412U	ZA 5	FNMA Pool #935563 4.000% 09/25/39.....	..	12/01/2016.	Paydown.....	.....	.....	488,933	488,933	493,727	493,424	.....	.....	.....	.....	.....	488,933	.....	.....	.....	12,062	09/25/2039.
31414U	2A 5	FNMA Pool #976969 6.000% 02/25/38.....	..	12/01/2016.	Paydown.....	.....	.....	219,922	219,922	219,028	219,027	.....	.....	.....	.....	.....	219,922	.....	.....	.....	6,437	02/25/2038.
31414U	XN 3	FNMA Pool #976885 6.000% 04/25/38.....	..	12/01/2016.	Paydown.....	.....	.....	192,915	192,915	193,940	193,847	.....	.....	.....	.....	.....	192,915	.....	.....	.....	10,586	04/25/2038.
31416H	ZM 0	FNMA Pool #AA0747 4.000% 03/25/39.....	..	12/01/2016.	Paydown.....	.....	.....	841,313	841,313	829,449	829,948	.....	.....	.....	.....	.....	841,313	.....	.....	.....	19,522	03/25/2039.
31417C	5A 9	FNMA Pool #AB6240 3.500% 09/25/42.....	..	12/01/2016.	Paydown.....	.....	.....	1,680,715	1,680,715	1,703,693	1,702,702	.....	.....	.....	.....	.....	1,680,715	.....	.....	.....	25,774	09/25/2042.
31417G	D6 0	FNMA Pool #AB9124 2.500% 04/25/28.....	..	12/01/2016.	Paydown.....	.....	.....	604,355	604,355	606,527	606,168	.....	.....	.....	.....	.....	604,355	.....	.....	.....	7,657	04/25/2028.
31417G	FN 1	FNMA Pool #AB9172 2.500% 04/25/28.....	..	12/01/2016.	Paydown.....	.....	.....	1,239,865	1,239,865	1,235,409	1,235,676	.....	.....	.....	.....	.....	1,239,865	.....	.....	.....	17,855	04/25/2028.
31418A	JV 1	FNMA Pool #MA1175 3.000% 08/25/42.....	..	12/01/2016.	Paydown.....	.....	.....	1,707,290	1,707,290	1,776,649	1,772,700	.....	.....	.....	.....	.....	1,707,290	.....	.....	.....	31,255	08/25/2042.
31418B	AP 1	FNMA Pool #MA1813 4.500% 03/25/44.....	..	12/01/2016.	Paydown.....	.....	.....	1,885,581	1,885,581	2,021,991	2,019,254	.....	.....	.....	.....	.....	1,885,581	.....	.....	.....	44,107	03/25/2044.
31418B	B6 2	FNMA Pool #MA1860 4.500% 04/25/44.....	..	12/01/2016.	Paydown.....	.....	.....	4,351,931	4,351,931	4,668,126	4,661,213	.....	.....	.....	.....	.....	4,351,931	.....	.....	.....	107,043	04/25/2044.
31419A	DT 1	FNMA Pool #AE0113 4.000% 07/25/40.....	..	12/01/2016.	Paydown.....	.....	.....	1,030,372	1,030,372	1,032,103	1,031,898	.....	.....	.....	.....	.....	1,030,372	.....	.....	.....	23,926	07/25/2040.
31419E	X5 3	FNMA Pool #AE4299 4.000% 09/25/40.....	..	12/01/2016.	Paydown.....	.....	.....	962,463	962,463	971,900	971,220	.....	.....	.....	.....	.....	962,463	.....	.....	.....	19,348	09/25/2040.
31419F	SN 7	FNMA Pool #AE5024 4.000% 12/25/40.....	..	12/01/2016.	Paydown.....	.....	.....	2,864,880	2,864,880	2,864,320	2,864,046	.....	.....	.....	.....	.....	2,864,880	.....	.....	.....	70,706	12/25/2040.
31419L	EY 5	FNMA Pool #AE9150 4.000% 12/25/40.....	..	12/01/2016.	Paydown.....	.....	.....	2,206,289	2,206,289	2,321,085	2,317,769	.....	.....	.....	.....	.....	2,206,289	.....	.....	.....	50,567	12/25/2040.
45505M	BK 1	Indiana Fin Auth IN Wstwtv Rev Second Li.....	..	10/01/2016.	Maturity.....	.....	.....	10,000,000	10,000,000	10,507,000	10,077,605	.....	.....	.....	.....	.....	10,000,000	.....	.....	.....	300,000	10/01/2016.
57586E	TP 6	Massachusetts St Hlth & Ed Rev Auth Nort.....	..	10/01/2016.	Call 100.0000.....	.....	.....	1,815,000	1,815,000	1,815,000	1,815,000	.....	.....	.....	.....	.....	1,815,000	.....	.....	.....	91,857	10/01/2020.
645916	TT 4	New Jersey Econ Dev Auth Rev Txbl Muni R.....	..	04/01/2016.	Maturity.....	.....	.....	6,085,000	6,085,000	6,272,119	6,089,750	.....	.....	.....	.....	.....	6,085,000	.....	.....	.....	156,689	04/01/2016.
649085	AA 5	New Valley Generation II Ser 2001.....	..	05/01/2016.	Redemption 100.0000.....	.....	.....	297,405	297,405	311,425	301,289	.....	.....	.....	.....	.....	297,405	.....	.....	.....	8,286	05/01/2020.
64908Q	AA 9	New Valley Generation V Tenn PTC.....	..	01/15/2016.	Redemption 100.0000.....	.....	.....	521,393	521,393	522,820	521,901	.....	.....	.....	.....	.....	521,393	.....	.....	.....	12,850	01/15/2021.
677555	XD 1	Ohio St Econ Development Rev Txbl Ohio E.....	..	06/01/2016.	Call 100.0000.....	.....	.....	25,000	25,000	25,000	25,000	.....	.....	.....	.....	.....	25,000	.....	.....	.....	693	12/01/2021.
677555	XD 1	Ohio St Econ Development Rev Txbl Ohio E.....	..	03/01/2016.	Redemption 100.0000.....	.....	.....	120,000	120,000	120,000	120,000	.....	.....	.....	.....	.....	120,000	.....	.....	.....	1,662	12/01/2021.
76116E	CE 8	Resolution Funding Corp Strips.....	..	04/15/2016.	Maturity.....	.....	.....	5,000,000	5,000,000	577,600	4,874,455	.....	.....	.....	.....	.....	5,000,000	.....	.....	.....	.....	04/15/2016.
76116E	CF 5	Resolution Funding Corp Strips.....	..	10/15/2016.	Maturity.....	.....	.....	10,000,000	10,000,000	1,588,200	9,401,407	.....	.....	.....	.....	.....	10,000,000	.....	.....	.....	.....	10/15/2016.
76116E	FN 5	Resolution Funding Corp Strips.....	..	07/15/2016.	Maturity.....	.....	.....	10,000,000	10,000,000	1,134,200	9,541,596	.....	.....	.....	.....	.....	10,000,000	.....	.....	.....	.....	07/15/2016.
841215	AA 4	Southaven Cmbd Cycle Gen Sec Nt.....	..	08/15/2016.	Redemption 100.0000.....	.....	.....	1,847,555	1,847,555	1,864,799	1,862,623	.....	.....	.....	.....	.....	1,847,555	.....	.....	.....	53,462	08/15/2033.
977100	AB 2	Wisconsin St Gen Rev Ser A.....	..	05/01/2016.	Call 100.0000.....			660,000	660,000	656,984	659,337						660,000				17,160	05/01/2018.

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1			2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
					F o r e i g n								11	12	13	14	15							
CUSIP Identification			Description			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	
3199999.			Total - Bonds - U.S. Special Revenue and Special Assessments.....							...341,471,266	...341,340,401	...326,608,667	345,354,281	0	...(3,883,014)	0	(3,883,014)	0	341,471,266	0	0	0	...8,318,184	XXX
Bonds - Industrial and Miscellaneous																								
000759	CV	0	American Business Fin Svcs Inc RMBS Ser.....	12/01/2016.	Paydown.....				117,980	401,429	387,846	387,846				0		387,846		(269,867)	(269,867)	14,569	09/15/2033.	
00103Y	AE	1	AES Red Oak LLC Sec Nt.....	11/30/2016.	Redemption 100.0000.....				269,601	269,601	269,601	269,601				0		269,601		0	0	15,397	11/30/2019.	
00111@	AA	2	AES Hawaii Inc Sr Sec Nt.....	12/31/2016.	Redemption 100.0000.....				1,165,500	1,165,500	1,135,532	1,152,819		12,681		12,681		1,165,500		0	0	50,520	06/30/2022.	
001749	AA	8	American Money Mgmt Corp CLO Ser 2011-9A.....	04/15/2016.	Paydown.....				18,620,690	18,620,690	18,620,690	18,620,690				0		18,620,690		0	0	200,709	01/15/2022.	
00253C	HH	3	Aames Mtg Tr RMBS Ser 2001-4 CI A4.....	12/01/2016.	Paydown.....				81,632	81,632	82,587	83,767		(2,135)		(2,135)		81,632		0	0	3,162	04/25/2031.	
00253C	HK	6	Aames Mtg Tr RMBS Ser 2001-4 CI M1.....	08/01/2016.	Paydown.....				5,454	33,775	34,534	34,619		(19)		(19)		34,600		(29,146)	(29,146)	567	01/25/2032.	
00253C	HS	9	Aames Mtg Tr RMBS Ser 2002-1 CI M1.....	07/01/2016.	Paydown.....					162,336	55,839	55,839				0		55,839		(55,839)	(55,839)	3,591	06/25/2032.	
00287Y	AJ	8	ABBVIE Inc Sr Nt 1.750% 11/06/17.....	12/17/2016.	Call 100.6260.....				20,125,201	20,000,000	19,964,260	19,984,202		140,999		140,999		20,125,201		0	0	389,861	11/06/2017.	
00442M	AA	5	ACE Securities Corp RMBS Ser 2006-SD2 CI.....	12/27/2016.	Paydown.....				295,284	295,284	295,376	295,286		(2)		(2)		295,284		0	0	1,311	12/25/2045.	
00507X	AC	9	Activision Blizzard Inc Term Ln Nt 1.....	08/23/2016.	Redemption 100.0000.....				33,637,500	33,637,500	33,779,666	33,738,476		(100,976)		(100,976)		33,637,500		0	0	395,809	10/11/2020.	
00764M	BD	8	Aegis ABS Trust RMBS Ser 2004-1 CI M1.....	12/27/2016.	Paydown.....				576,687	576,687	576,687	576,687				0		576,687		0	0	5,032	04/25/2034.	
00764M	BT	3	Aegis ABS Trust RMBS Ser 2004-2 CI M1.....	12/27/2016.	Paydown.....				32,964	32,964	29,915	30,451		2,513		2,513		32,964		0	0	460	06/25/2034.	
00802#	AA	4	Aerostar Airport Sr Nt.....	09/22/2016.	Redemption 100.0000.....				319,672	319,672	319,672	319,672				0		319,672		0	0	18,381	03/22/2035.	
00915X	BK	6	Air Products & Chemicals Inc Nt.....	04/15/2016.	Maturity.....				8,000,000	8,000,000	9,670,080	8,051,694		(51,694)		(51,694)		8,000,000		0	0	290,000	04/15/2016.	
016090	AA	0	Aliant Communications Inc Nt.....	05/03/2016.	Baird Robert W & Co Inc.....				1,039,594	1,500,000	1,035,000	1,519,581		(257)	484,323	(484,580)		1,035,000		4,594	4,594	59,747	04/01/2028.	
01741R	AE	2	Allegheny Technologies Inc Sr Nt.....	08/29/2016.	Goldman Sachs & Company.....				17,819,975	19,150,000	19,638,957	19,424,454		(33,712)		(33,712)		19,390,742		(1,570,767)	(1,570,767)	1,268,229	01/15/2021.	
01877K	AB	9	Alliance Pipeline LP Sr Nt.....	12/31/2016.	Redemption 100.0000.....				2,219,185	2,219,185	2,342,699	2,260,979		(41,794)		(41,794)		2,219,185		0	0	141,006	12/31/2019.	
01877K	AD	5	Alliance Pipeline LP Sr Nt.....	12/31/2016.	Redemption 100.0000.....				779,713	779,713	779,713	779,713				0		779,713		0	0	34,419	12/31/2025.	
020053	AE	4	ALM Loan Funding CLO Ser 2013-8A CI A2A.....	10/20/2016.	Paydown.....				15,000,000	15,000,000	15,000,000	15,000,000				0		15,000,000		0	0	368,652	01/20/2026.	
02146P	AF	2	Countrywide Alternative Ln Tr RMBS Ser 2.....	12/01/2016.	Paydown.....				6,481,345	6,481,345	6,304,418	6,304,418		176,928		176,928		6,481,345		0	0	114,036	08/25/2036.	
02147B	AA	3	Countrywide Alternative Ln Tr RMBS Ser 2.....	12/01/2016.	Paydown.....				452,164	362,720	294,175	294,175				0		294,175		157,988	157,988	20,247	04/25/2037.	
02147J	AE	8	Countrywide Alternative Ln Tr RMBS Ser 2.....	12/01/2016.	Paydown.....				1,625,507	1,267,455	966,150	966,150				0		966,150		659,356	659,356	69,144	02/25/2047.	
02147L	AN	3	Countrywide Alternative Ln Tr RMBS Ser 2.....	12/01/2016.	Paydown.....				1,621,459	1,051,642	717,438	717,438				0		717,438		904,021	904,021	68,991	05/25/2036.	
02148J	AJ	6	Countrywide Alternative Ln Tr RMBS Ser 2.....	12/01/2016.	Paydown.....				757,409	635,081	537,948	537,948				0		537,948		219,461	219,461	30,457	01/25/2037.	
02149D	AJ	8	Countrywide Alternative Ln Tr RMBS Ser 2.....	09/01/2016.	Paydown.....				465,911	383,600	367,271	367,271				0		367,271		98,640	98,640	4,849	01/25/2047.	
02149H	AW	0	Countrywide Alternative Ln Tr RMBS Ser 2.....	12/01/2016.	Paydown.....				1,713,793	1,468,903	1,248,507	1,248,507				0		1,248,507		465,286	465,286	69,474	03/25/2037.	
023654	AR	7	America West Airlines LBASS EETC Ser 199.....	07/02/2016.	Paydown.....				140,651	140,651	135,999	140,271		380		380		140,651		0	0	5,999	01/02/2017.	
02376T	AC	2	American Airlines Inc LBASS EETC Ser 201.....	07/15/2016.	Redemption 100.0000.....				1,015,507	1,015,507	1,032,432	1,029,200		(13,693)		(13,693)		1,015,507		0	0	44,018	07/15/2020.	
023772	AB	2	American Airlines Inc LBASS EETC Ser 201.....	07/15/2016.	Redemption 100.0000.....				249,728	249,728	237,229	238,852		10,876		10,876		249,728		0	0	7,490	07/15/2025.	
02377U	AB	0	American Airlines Inc LBASS PTC Ser 2013.....	07/15/2016.	Redemption 100.0000.....				481,009	481,009	481,009	481,009				0		481,009		0	0	19,016	01/15/2023.	
02660T	BQ	5	American Home Mtg Inv Tr RMBS Ser 2004-3.....	12/01/2016.	Paydown.....				340,263	340,263	336,169	338,049		2,214		2,214		340,263		0	0	8,702	10/25/2034.	
02660T	ER	0	American Home Mtg Inv Tr RMBS Ser 2005-2.....	12/01/2016.	Paydown.....				1,047,789	1,047,789	1,042,746	1,043,283		4,506		4,506		1,047,789		0	0	25,620	09/25/2035.	
02660T	GB	3	American Home Mtg Inv Tr RMBS Ser 2005-3.....	12/01/2016.	Paydown.....				620,189	620,189	620,189	620,189				0		620,189		0	0	14,109	09/25/2035.	
026935	AR	7	American Home Mtg Inv Tr RMBS Ser 2007-3.....	12/27/2016.	Paydown.....				121,099	121,099	121,099	121,099				0		121,099		0	0	742	09/25/2027.	
03072S	FY	6	Ameritrust Mtg Sec Inc RMBS Ser 2003-5 C.....	12/01/2016.	Paydown.....				418,586	418,586	418,568	417,846		740		740		418,586		0	0	9,779	04/25/2033.	
03072S	FZ	3	Ameritrust Mtg Sec Inc RMBS Ser 2003-5 C.....	04/01/2016.	Paydown.....				12,408	12,408	7,924	3,177	4,747	4,484		9,231		12,408		0	0	112	04/25/2033.	
030955	AB	4	Ameritech Capital Funding Corp Nt.....	06/01/2016.	Redemption 100.0000.....				4,000,260	4,000,260	4,578,559	4,035,995		(35,735)		(35,735)		4,000,260		0	0	182,012	06/01/2016.	
03215P	BN	8	Amresco Resdlt Sec Mtg Loan RMBS Ser 199.....	12/01/2016.	Paydown.....				23,031	23,031	22,923	22,914		117		117		23,031		0	0	990	03/25/2027.	

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E14.8

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
032511 BH 9	Anadarko Petroleum Corp Sr Nt.....			12/01/2016.	Call 103.9790.....		12,477,480	12,000,000	12,000,000	12,000,000		477,480		477,480		12,477,480			0	926,520	09/15/2017.
03305@ AB 0	Anchor Hocking Exit Term Ln Nt 1.....			12/30/2016.	Redemption 100.0000.....		6,304	6,304	6,180	6,201		103		103		6,304			0	450	05/21/2018.
03334@ AA 7	AnchoragePermit Ctr Bldg Ls Tr CTL.....			12/15/2016.	Redemption 100.0000.....		117,076	117,076	117,857	117,447		(371)		(371)		117,076			0	4,059	02/15/2025.
03335# AA 4	Anchorage Park Svc GSA Fin Tr CTL Ser 20.....			12/15/2016.	Redemption 100.0000.....		628,357	628,357	641,904	634,116		(5,758)		(5,758)		628,357			0	20,695	07/15/2023.
040104 BW 0	Argent Securities Inc RMBS Ser 2003-WD C.....			12/01/2016.	Paydown.....		423,756	423,756	423,568	435,481		(11,725)		(11,725)		423,756			0	12,832	10/25/2033.
040104 PB 1	Argent Securities Inc RMBS Ser 2005-W3 C.....			12/27/2016.	Paydown.....		2,295,110	2,295,110	1,954,508	2,025,645		269,465		269,465		2,295,110			0	10,168	11/25/2035.
04231# AA 7	Armstrong/Heinz Contract Sec ABS Lease B.....			08/15/2016.	Redemption 100.0000.....		109,808	109,808	109,808	109,808				0		109,808			0	2,730	03/15/2027.
04541G AL 6	Asset Backed Securities Corp RMBS Ser 19.....			12/21/2016.	Paydown.....		211	211				211		211		211			0	8	06/21/2029.
04541G AS 1	Asset Backed Securities Corp RMBS Ser 20.....			11/01/2016.	Paydown.....		71,811	71,811	74,616	72,098		(288)		(288)		71,811			0	2,397	03/21/2029.
04541G MC 3	Asset Backed Securities Corp RMBS Ser 20.....			12/27/2016.	Paydown.....		1,888,756	1,888,756	1,767,168	1,780,106		108,651		108,651		1,888,756			0	14,769	10/25/2034.
04542B AS 1	Asset Backed Funding Cert RMBS Ser 2002.....			11/01/2016.	Paydown.....		227,557	227,557	227,016	227,016		541		541		10,399			0	10,399	10/25/2031.
04542B CW 0	Asset Backed Funding Cert RMBS Ser 2003.....			12/01/2016.	Paydown.....		620,872	620,872	620,853	619,881		991		991		620,872			0	16,659	10/25/2032.
04542B FM 9	Asset Backed Funding Cert RMBS Ser 2004.....			12/27/2016.	Paydown.....		1,354,058	1,354,058	1,354,058	1,354,058				0		1,354,058			0	9,441	08/25/2033.
04542B MU 3	Asset Backed Funding Cert RMBS Ser 2005.....			12/01/2016.	Paydown.....		429,384	429,384	410,196	420,364		9,019		9,019		429,384			0	10,271	06/25/2035.
048825 AU 7	Atlantic Richfield Co Deb.....			03/01/2016.	Maturity.....		700,000	700,000	888,458	705,116		(5,116)		(5,116)		700,000			0	34,563	03/01/2016.
050095 AM 0	Atwood Oceanics Inc Sr Nt.....			03/30/2016.	Goldman Sachs & Company.....		1,656,938	3,400,000	3,473,000	3,448,139		(5,480)		(5,480)		3,442,658		(1,785,721)	(1,785,721)		02/01/2020.
05070G AE 8	Audatex NA Inc HY Sr Nt.....			03/03/2016.	Call 96.2500.....		11,559,625	12,010,000	12,575,165	12,421,194		(861,569)		(861,569)		11,559,625			0	756,630	06/15/2021.
05164# AA 5	Aurora Health Care (Badger RE) CTL.....			12/15/2016.	Redemption 100.0000.....		440,148	440,148	427,126	434,765		5,383		5,383		440,148			0	16,843	12/15/2022.
05529S AC 3	Barclays Comm Mort Sec CMBS Ser 2013-TYS.....			09/20/2016.	Nationwide Mutual.....		6,387,360	6,000,000	6,179,983	6,123,731		(18,186)		(18,186)		6,105,544		281,816	281,816	180,924	09/05/2032.
05529S AJ 8	Barclays Comm Mort Sec CMBS Ser 2013-TYS.....			09/20/2016.	Nationwide Mutual.....		3,164,643	3,000,000	3,087,632	3,060,401		(8,843)		(8,843)		3,051,558		113,085	113,085	97,410	09/05/2032.
05531F AG 8	BB&T Corp MT Nt Ser A 3.200% 02/16/16.....			02/16/2016.	Maturity.....		28,000,000	28,000,000	28,655,990	28,019,367		(19,367)		(19,367)		28,000,000			0	375,822	02/16/2016.
055385 AA 6	BFC Guaranty Corp CTL 6.250% 12/01/17.....			12/01/2016.	Redemption 100.0000.....		2,065,713	2,065,713	1,991,430	2,050,741		14,972		14,972		2,065,713			0	129,107	12/01/2017.
05549@ AA 3	BJs Wholesale Club Inc CTL (HG Bowie Rea.....			12/15/2016.	Redemption 100.0000.....		313,062	313,062	316,083	314,383		(1,320)		(1,320)		313,062			0	11,910	05/15/2022.
05568N AF 9	BNSF Railway Company ABS PTC Nt.....			07/02/2016.	Redemption 100.0000.....		511,553	511,553	511,553	511,553				0		511,553			0	18,420	07/02/2016.
05946X DL 4	Banc of America Funding Corp RMBS Ser 20.....			12/01/2016.	Paydown.....		552,649	552,649	556,621	553,807		(1,158)		(1,158)		552,649			0	17,687	10/25/2033.
05946X Y7 2	Banc of America Funding Corp RMBS Ser 20.....			12/01/2016.	Paydown.....		1,050,500	1,050,500	998,592	998,592		51,909		51,909		1,050,500			0	31,911	01/25/2036.
05948K BW 8	Bank of America Alt Loan Tr RMBS Ser 200.....			06/01/2016.	Paydown.....		5,388,944	5,388,944	5,395,680	5,388,979		(36)		(36)		5,388,944			0	148,383	05/25/2033.
05948K RM 3	Bank of America Alt Loan Tr RMBS Ser 200.....			12/01/2016.	Paydown.....		1,922,487	1,922,487	1,781,474	1,888,231		34,256		34,256		1,922,487			0	46,139	06/25/2019.
05948K XQ 7	Bank of America Alt Loan Tr RMBS Ser 200.....			12/01/2016.	Paydown.....		1,179,847	1,531,074	1,507,037	1,507,037				0		1,507,037		(327,190)	(327,190)	47,214	03/25/2035.
05948K XS 3	Bank of America Alt Loan Tr RMBS Ser 200.....			12/01/2016.	Paydown.....		1,137,600	1,476,251	1,436,060	1,436,060				0		1,436,060		(298,459)	(298,459)	45,524	03/25/2035.
05948K ZH 5	Bank of America Alt Loan Tr RMBS Ser 200.....			12/01/2016.	Paydown.....		2,162,639	2,373,184	2,297,980	2,297,980				0		2,297,980		(135,341)	(135,341)	71,346	05/25/2035.
05949A NZ 9	Bank of America Mtg Securities RMBS Ser.....			12/01/2016.	Paydown.....		623,662	623,662	621,713	621,446		2,217		2,217		623,662			0	17,600	08/25/2034.
05949C LZ 7	Bank of America Mtg Securities RMBS Ser.....			12/01/2016.	Paydown.....		288,880	318,346	315,759	316,598		93		93		316,691		(27,811)	(27,811)	9,376	04/25/2018.
05952D AB 4	Banc of America Funding Corp RMBS Ser 20.....			12/20/2016.	Paydown.....		563,036	563,036	526,652	526,652		36,384		36,384		563,036			0	1,822	02/20/2047.
05952H AJ 8	Bank of America Mtg Securities RMBS Ser.....			12/01/2016.	Paydown.....		1,174,488	1,366,531	1,349,256	1,348,465		53		53		1,348,518		(174,030)	(174,030)	41,475	03/25/2037.
05952H BR 9	Bank of America Mtg Securities RMBS Ser.....			12/01/2016.	Paydown.....		698,929	789,292	710,632	710,632				0		710,632		(11,704)	(11,704)	22,619	01/25/2037.
071813 BJ 7	Baxter Intl Sr Nt 1.850% 06/15/18.....			03/02/2016.	Call 98.3450.....		6,884,150	7,000,000	6,999,300	6,999,653		(115,503)		(115,503)		6,884,150			0	377,699	06/15/2018.
073249 BU 7	Bayview Fin Acquisition Tr RMBS Ser 2004.....			12/28/2016.	Paydown.....		307,030	307,030	307,030	307,030				0		307,030			0	4,195	02/28/2044.
07383F 5P 9	Bear Stearns Comm Mtg Sec CMBS Ser 2005.....			01/01/2016.	Paydown.....		423,185	423,185	425,482	423,185				0		423,185			0	1,789	02/13/2042.

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			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
07383F 5Q 7	Bear Stearns Comm Mtg Sec CMBS Ser 2005-.....			..	12/01/2016.	Paydown.....		..4,273,491	4,273,491	4,362,597	4,285,940		(12,450)		(12,450)		4,273,491			0	122,883	02/13/2042.
07383F X9 4	Bear Stearns Comm Mtg Sec CMBS Ser 2004-.....			..	12/01/2016.	Paydown.....		212,618	212,618	206,398	211,544		1,074		1,074		212,618			0	5,732	11/11/2041.
07384Y MB 9	Bear Stearns ABS Inc RMBS Ser 2003-AC5 C.....			..	12/01/2016.	Paydown.....		111,186	111,186	111,534	114,801		(3,615)		(3,615)		111,186			0	3,231	10/25/2033.
073879 JL 3	Bear Stearns ABS Tr I RMBS Ser 2004-BO C.....			..	02/25/2016.	Paydown.....		304,105	304,105	304,105	304,105				0		304,105			0	353	09/25/2034.
07387B FU 2	Bear Stearns Comm Mtg Sec Tr CMBS Ser 20.....			..	03/01/2016.	Paydown.....		19,500,000	19,500,000	18,863,203	19,447,382		52,618		52,618		19,500,000			0	279,535	04/12/2038.
07387J BN 5	Bear Stearns Comm Mtg Sec Tr CMBS Ser 20.....			..	06/01/2016.	Paydown.....		19,180,000	19,180,000	19,227,553	19,153,819		26,181		26,181		19,180,000			0	567,614	09/11/2038.
07388N AF 3	Bear Stearns Comm Mtg Sec Tr CMBS Ser 20.....			..	10/01/2016.	Paydown.....		20,000,000	20,000,000	19,023,226	19,860,689		139,311		139,311		20,000,000			0	905,143	10/12/2041.
073945 AE 7	Bear Stearns Comm Mtg Sec CMBS Ser 2007-.....			..	12/01/2016.	Paydown.....		2,738,337	2,738,337	2,750,317	2,735,988		2,349		2,349		2,738,337			0	137,683	09/11/2042.
07401D BC 4	Bear Stearns Mtg Tr CMBS Ser 2007-PW18 C.....			..	12/01/2016.	Paydown.....		1,399,785	1,399,785	1,407,456	1,399,111		674		674		1,399,785			0	55,751	06/13/2050.
08183* AA 0	Benenson Parsippny LLC CTL.....			..	04/10/2016.	Redemption 100.0000.....		2,133,102	2,133,102	2,133,102	2,133,102				0		2,133,102			0	48,960	04/10/2016.
08261@ AA 3	Benson Power LLC Sr Sec Nt.....			..	12/31/2016.	Redemption 100.0000.....		365,666	365,666	321,786	322,527		43,139		43,139		365,666			0	20,685	07/15/2027.
099724 AE 6	Borg Warner Automotive Sr Nt.....			..	11/01/2016.	Maturity.....		11,000,000	11,000,000	11,660,000	11,098,498		(98,498)		(98,498)		11,000,000			0	632,500	11/01/2016.
10062@ AA 0	Boston Cap Int Term Inc Fd LLC Sr Nt.....			..	07/08/2016.	Redemption 100.0000.....		1,128,056	1,128,056	1,128,056	1,128,056				0		1,128,056			0	35,275	06/30/2018.
111320 AE 7	Broadcom Corp Sr Nt 2.700% 11/01/18.....			..	02/02/2016.	Call 98.0000.....		6,860,000	7,000,000	6,972,630	6,988,246		(128,246)		(128,246)		6,860,000			0	257,775	11/01/2018.
116663 AC 9	Bruce Mansfield Unit 1 2 ABS PTC Nt.....			..	11/23/2016.	Stifel Nicolaus & Co Villanova.....		2,293,548	7,645,160	7,645,160	7,645,160				0		7,645,160		(5,351,612)	(5,351,612)	520,784	06/01/2034.
116663 AC 9	Bruce Mansfield Unit 1 2 ABS PTC Nt.....			..	06/01/2016.	Redemption 100.0000.....		613,318	613,318	613,318	613,318				0		613,318			0	21,006	06/01/2034.
117017 AA 1	Brunswick & Glynn Co Dev Auth CTL Rev Le.....			..	10/15/2016.	Redemption 100.0000.....		117,628	117,628	117,628	117,628				0		117,628			0	6,416	10/15/2022.
117017 AB 9	Brunswick & Glynn Co Dev Auth CTL Rev Le.....			..	08/15/2016.	Redemption 100.0000.....		224,522	224,522	204,345	216,317		8,205		8,205		224,522			0	10,589	02/15/2023.
117017 AC 7	Brunswick & Glynn Co Dev Auth CTL Rev Le.....			..	07/15/2016.	Redemption 100.0000.....		327,734	327,734	327,734	327,734				0		327,734			0	14,767	01/15/2024.
12189P AL 6	Burlington Northern Santa Fe ABS PTC Nt.....			..	01/15/2016.	Redemption 100.0000.....		135,615	135,615	145,612	137,983		(2,369)		(2,369)		135,615			0	4,030	01/15/2023.
12489W HD 9	C-BASS Tr RMBS Ser 2003-CB6 Cl AF6.....			..	11/01/2016.	Paydown.....		307,453	307,453	307,453	307,453				0		307,453			0	10,428	12/25/2033.
12489W HE 7	C-BASS Tr RMBS Ser 2003-CB6 Cl M1.....			..	11/25/2016.	Paydown.....		115,579	115,579	116,012	115,811		(232)		(232)		115,579			0	868	12/25/2033.
12489W NP 5	C-BASS Tr RMBS Ser 2005-CB6 Cl A4.....			..	12/01/2016.	Paydown.....		1,410,458	1,410,458	1,414,262	1,412,206		(1,748)		(1,748)		1,410,458			0	30,139	07/25/2035.
12506Y BE 8	CDC Mortgage Capital Trust RMBS Ser 2003.....			..	12/27/2016.	Paydown.....		212,216	212,216	142,172	142,172		70,043		70,043		212,216			0	1,695	10/25/2033.
12543K AL 8	Community Health Systems Inc Term Ln F N.....			..	11/30/2016.	Tax Free Exchange.....		2,745,704	2,743,796	2,746,223	2,745,844		(139)		(139)		2,745,704			0	34,791	12/31/2018.
12543K AM 6	Community Health Systems Inc Term Ln G N.....			..	11/30/2016.	Tax Free Exchange.....		193,712	193,546	193,782	193,753		(41)		(41)		193,712			0	6,967	12/31/2019.
12543K AN 4	Community Health Systems Inc Term Ln H N.....			..	11/30/2016.	Tax Free Exchange.....		272,139	271,884	272,217	272,184		(45)		(45)		272,139			0	10,205	01/27/2021.
12544A BM 6	Countrywide Home Loans RMBS Ser 2006-20.....			..	12/01/2016.	Paydown.....		406,089	341,556	339,902	339,972				0		339,972		66,117	66,117	14,305	02/25/2037.
12558M BL 5	CIT Group Home Eq Loan Tr RMBS Ser 2003-.....			..	12/01/2016.	Paydown.....		200,340	200,340	200,466	199,967		374		374		200,340			0	4,374	10/20/2032.
12566Q AA 1	Citimortgage Alternative Ln Tr RMBS Ser.....			..	12/01/2016.	Paydown.....		439,521	560,310	469,458	469,458				0		469,458		(29,936)	(29,936)	17,930	01/25/2037.
12566U AN 4	Citimortgage Alternative Ln Tr RMBS Ser.....			..	12/01/2016.	Paydown.....		364,154	477,257	377,426	377,426				0		377,426		(13,272)	(13,272)	14,738	02/25/2037.
12593Q BC 3	Comm Mortgage Trust CMBS Ser 2015-CR26 C.....			..	09/07/2016.	Deutsche Bank Securities.....		53,654,297	50,000,000	51,499,290	51,454,905		(135,871)		(135,871)		51,319,034		2,335,263	2,335,263	1,316,407	10/10/2048.
12593V AG 4	Credit Suisse Mortgage Trust CMBS Ser 20.....			..	09/20/2016.	Nationwide Mutual.....		9,490,122	9,000,000	9,266,931	9,265,882		(17,021)		(17,021)		9,248,860		241,262	241,262	304,822	11/15/2037.
12593V AJ 8	Credit Suisse Mortgage Trust CMBS Ser 20.....			..	09/20/2016.	Nationwide Mutual.....		20,556,060	20,000,000	20,185,160	20,183,441		(14,152)		(14,152)		20,169,290		386,770	386,770	677,381	11/15/2037.
12624K AC 0	Commercial Mortgage PTC CMBS Ser 2012-CR.....			..	09/07/2016.	Deutsche Bank Securities.....		7,248,281	7,000,000	6,868,203	6,911,762		13,468		13,468		6,925,230		323,052	323,052	150,366	08/15/2045.
12625E AG 4	Comm Mortgage Trust CMBS Ser 2013-SFS Cl.....			..	09/20/2016.	Nationwide Mutual.....		6,323,631	6,305,000	6,177,281	6,206,691		8,022		8,022		6,214,714		108,918	108,918	154,124	04/12/2035.
12626# AE 5	CRH America Inc Gtd Sr Nt Ser D.....			..	05/30/2016.	Maturity.....		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	199,000	05/30/2016.
12630U AD 8	Cablevision (CSC Holdings) Term Ln B Nt.....			..	06/21/2016.	Redemption 100.0000.....		2,027,994	2,027,994	2,017,854	2,021,509		6,485		6,485		2,027,994			0	28,564	04/17/2020.
12632B AB 2	CPI International Inc Term Ln Nt 1.....			..	05/04/2016.	UBS Warburg London.....		2,730,915	2,977,215	2,977,215	2,977,215				0		2,977,215		(246,300)	(246,300)	38,861	11/17/2017.
12632B AB 2	CPI International Inc Term Ln Nt 1.....			..	03/31/2016.	Redemption 100.0000.....		7,595	7,595	7,595	7,595				0		7,595			0	2,361	11/17/2017.

SCHEDULE D - PART 4

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

E14.10

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
126408 GM 9	CSX Corp Sr Nt 6.250% 03/15/18.....			..	11/17/2016.	Call 106.8230.....	.....	21,364,600	20,000,000	21,094,497	20,504,190	.....	.....	860,410	.....	860,410	21,364,600	.....	.....	.....	1,465,278	03/15/2018.
12644* AC 1	CTL Cap Tr CTL Ser 2002-3 Anchorage.....			..	12/15/2016.	Redemption 100.0000.....	.....	292,118	292,118	292,118	292,118	.....	.....	.....	.....	0	292,118	.....	.....	.....	11,663	12/15/2026.
12644@ AX 3	CTL Cap Tr CTL Lowes 7.070% 08/15/21.....			..	08/15/2016.	Redemption 100.0000.....	.....	365,600	365,600	365,600	365,600	.....	.....	.....	.....	0	365,600	.....	.....	.....	19,498	08/15/2021.
12644@ BG 9	CTL Cap Tr CTLSer 2002-1 CIA1Great Sprin.....			..	11/15/2016.	Redemption 100.0000.....	.....	430,380	430,380	430,888	430,452	.....	.....	(72)	.....	(72)	430,380	.....	.....	.....	22,806	05/15/2018.
12644@ BQ 7	CTL Cap Tr CTL Ser 2002-34 CI A Walgreen.....			..	12/15/2016.	Redemption 100.0000.....	.....	107,314	107,314	106,480	106,933	.....	.....	380	.....	380	107,314	.....	.....	.....	3,945	07/15/2022.
12644@ BR 5	CTL Cap Tr CTLSer 2002-21Aurora Heathcar.....			..	12/15/2016.	Redemption 100.0000.....	.....	119,398	119,398	119,398	119,398	.....	.....	.....	.....	0	119,398	.....	.....	.....	4,345	10/15/2022.
12644@ BS 3	CTL Cap Tr CTL Walgreens.....			..	12/15/2016.	Redemption 100.0000.....	.....	254,911	254,911	256,519	255,630	.....	.....	(719)	.....	(719)	254,911	.....	.....	.....	9,233	01/15/2023.
12644@ BV 6	CTL Cap Tr CTL Ser 2003-17 Costco.....			..	12/20/2016.	Redemption 100.0000.....	.....	950,498	950,498	942,764	947,353	.....	.....	3,145	.....	3,145	950,498	.....	.....	.....	28,554	09/20/2022.
12644@ BX 2	CTL Cap Tr CTL Ser 2004-9 Kohls.....			..	12/15/2016.	Redemption 100.0000.....	.....	115,496	115,496	115,496	115,496	.....	.....	.....	.....	0	115,496	.....	.....	.....	3,361	01/15/2025.
12644@ CA 1	CTL Cap Tr CTL Ser 2004-17 Texas Instr.....			..	12/15/2016.	Redemption 100.0000.....	.....	1,534,208	1,534,208	1,509,058	1,518,162	.....	.....	16,046	.....	16,046	1,534,208	.....	.....	.....	45,824	01/15/2026.
12644@ CC 7	CTL Cap Tr CTL Ser 2005-6 Orange County.....			..	12/05/2016.	Redemption 100.0000.....	.....	2,116,569	2,116,569	2,116,569	2,116,569	.....	.....	.....	.....	0	2,116,569	.....	.....	.....	68,884	04/05/2025.
12644@ CF 0	CTL Cap Tr CTLSer 2005-11Ang IN Walgreen.....			..	11/21/2016.	Call 118.4943.....	.....	3,472,857	2,930,823	2,930,823	2,930,823	.....	.....	542,034	.....	542,034	3,472,857	.....	.....	.....	147,713	11/15/2029.
12644@ CF 0	CTL Cap Tr CTLSer 2005-11Ang IN Walgreen.....			..	11/15/2016.	Redemption 100.0000.....	.....	139,200	139,200	139,200	139,200	.....	.....	.....	.....	0	139,200	.....	.....	.....	3,787	11/15/2029.
12644@ CG 8	CTL Cap Tr CTL Ser 2005-12 Lumberton NC.....			..	12/15/2016.	Redemption 100.0000.....	.....	173,228	173,228	173,228	173,228	.....	.....	.....	.....	0	173,228	.....	.....	.....	5,108	07/15/2030.
12644@ CH 6	CTL Cap Tr CTLSer 2006-5 CI A1 2 Oklahom.....			..	12/15/2016.	Redemption 100.0000.....	.....	1,674,545	1,674,545	1,674,545	1,674,545	.....	.....	.....	.....	0	1,674,545	.....	.....	.....	55,015	10/15/2023.
12644@ CM 5	CTL Cap Tr CTL Ser 2007-3 Alaska OCS.....			..	12/15/2016.	Redemption 100.0000.....	.....	522,502	522,502	522,502	522,502	.....	.....	.....	.....	0	522,502	.....	.....	.....	17,166	03/15/2023.
12647@ AA 0	CTL Cap Tr CTL Ser 2007-20 Citizens Bk L.....			..	12/15/2016.	Redemption 100.0000.....	.....	1,233,489	1,233,489	1,233,489	1,233,489	.....	.....	.....	.....	0	1,233,489	.....	.....	.....	29,867	09/01/2017.
12665* AA 9	CVS Caremark CTL Wells Fargo Bk NW.....			..	12/10/2016.	Redemption 100.0000.....	.....	200,734	200,734	200,734	200,734	.....	.....	.....	.....	0	200,734	.....	.....	.....	8,660	10/10/2031.
126650 BE 9	CVS Health Corp Sr Nt 6.125% 08/15/16.....			..	08/15/2016.	Maturity.....	.....	5,000,000	5,000,000	5,174,050	5,017,226	.....	.....	(17,226)	.....	(17,226)	5,000,000	.....	.....	.....	306,250	08/15/2016.
126650 BP 4	CVS Health Corp ABS PTC Nt.....			..	12/10/2016.	Redemption 100.0000.....	.....	253,915	253,915	296,682	289,966	.....	.....	(36,051)	.....	(36,051)	253,915	.....	.....	.....	8,378	12/10/2028.
126650 BQ 2	CVS Health Corp ABS PTC Nt.....			..	12/10/2016.	Redemption 100.0000.....	.....	1,637,247	1,637,247	1,520,802	1,550,551	.....	.....	86,696	.....	86,696	1,637,247	.....	.....	.....	62,225	01/10/2030.
126650 BS 8	CVS Health Corp ABS PTC Nt.....			..	12/10/2016.	Redemption 100.0000.....	.....	442,888	442,888	484,378	481,317	.....	.....	(38,429)	.....	(38,429)	442,888	.....	.....	.....	18,215	01/10/2032.
12665U AA 2	CVS Health Corp ABS PTC Nt.....			..	12/10/2016.	Redemption 100.0000.....	.....	145,352	145,352	145,352	145,352	.....	.....	.....	.....	0	145,352	.....	.....	.....	3,730	01/10/2036.
126670 FB 9	CWABS Inc RMBS Ser 2005-IM2 CI A3.....			..	12/28/2016.	Paydown.....	.....	1,481,392	1,481,392	1,448,376	1,448,376	.....	.....	33,016	.....	33,016	1,481,392	.....	.....	.....	7,961	01/25/2036.
126671 R4 0	CWABS Inc RMBS Ser 2003-5 CI MF1.....			..	12/01/2016.	Paydown.....	.....	229,221	229,221	229,220	228,669	.....	.....	552	.....	552	229,221	.....	.....	.....	6,843	01/25/2034.
126673 GA 4	CWABS Inc RMBS Ser 2004-9 CI AF6.....			..	12/01/2016.	Paydown.....	.....	438,329	438,329	438,319	437,119	.....	.....	1,210	.....	1,210	438,329	.....	.....	.....	9,327	12/25/2034.
12667F 4S 1	Countrywide Alternative Ln Tr RMBS Ser 2.....			..	12/01/2016.	Paydown.....	.....	5,656,271	5,656,271	5,446,459	5,446,459	.....	.....	209,813	.....	209,813	5,656,271	.....	.....	.....	161,705	04/25/2035.
12667F 5L 5	Countrywide Alternative Ln Tr RMBS Ser 2.....			..	12/01/2016.	Paydown.....	.....	2,542,451	2,542,451	2,164,525	2,164,525	.....	.....	53,788	.....	53,788	2,218,313	.....	324,138	324,138	80,618	04/25/2035.
12667F F9 1	Countrywide Alternative Ln Tr RMBS Ser 2.....			..	12/01/2016.	Paydown.....	.....	3,406,797	3,406,797	3,393,394	3,391,233	.....	.....	15,564	.....	15,564	3,406,797	.....	.....	.....	104,141	02/25/2035.
12667F LG 8	Countrywide Alternative Ln Tr RMBS Ser 2.....			..	12/01/2016.	Paydown.....	.....	15,358	15,358	15,357	15,353	.....	.....	5	.....	5	15,358	.....	.....	.....	304	07/25/2034.
12667F MX 0	Countrywide Alternative Ln Tr RMBS Ser 2.....			..	12/01/2016.	Paydown.....	.....	483,705	483,705	460,880	469,544	.....	.....	14,161	.....	14,161	483,705	.....	.....	.....	15,053	08/25/2034.
12667F PG 4	Countrywide Alternative Ln Tr RMBS Ser 2.....			..	12/01/2016.	Paydown.....	.....	1,097,382	1,097,382	1,110,070	1,100,776	.....	.....	(3,394)	.....	(3,394)	1,097,382	.....	.....	.....	31,595	09/25/2034.
12667F TA 3	Countrywide Alternative Ln Tr RMBS Ser 2.....			..	10/01/2016.	Paydown.....	.....	28,310	28,310	28,309	28,221	.....	.....	89	.....	89	28,310	.....	.....	.....	588	08/25/2034.
12667F TY 1	Countrywide Alternative Ln Tr RMBS Ser 2.....			..	06/01/2016.	Paydown.....	.....	14,415	14,415	14,415	14,365	.....	.....	50	.....	50	14,415	.....	.....	.....	140	10/25/2034.
12667G D2 6	Countrywide Alternative Ln Tr RMBS Ser 2.....			..	12/01/2016.	Paydown.....	.....	858,027	725,520	663,773	663,773	.....	.....	.....	.....	0	663,773	.....	194,254	194,254	29,663	08/25/2035.
12667G D3 4	Countrywide Alternative Ln Tr RMBS Ser 2.....			..	12/01/2016.	Paydown.....	.....	1,611,740	1,362,835	1,224,519	1,224,519	.....	.....	.....	.....	0	1,224,519	.....	387,221	387,221	55,719	08/25/2035.
12667G DW 0	Countrywide Alternative Ln Tr RMBS Ser 2.....			..	12/01/2016.	Paydown.....	.....	1,660,416	1,660,416	1,629,883	1,629,883	.....	.....	30,532	.....	30,532	1,660,416	.....	.....	.....	39,806	05/25/2035.
12667G FD 0	Countrywide Alternative Ln Tr RMBS Ser 2.....			..	12/01/2016.	Paydown.....	.....	3,187,720	3,187,720	3,208,142	3,189,348	.....	.....	(1,628)	.....	(1,628)	3,187,720	.....	.....	.....	93,867	05/25/2035.
12667G H7 1	Countrywide Alternative Ln Tr RMBS Ser 2.....			..	12/01/2016.	Paydown.....	.....	1,236,987	1,182,922	1,094,261	1,094,261	.....	.....	.....	.....	0	1,094,261	.....	142,725	142,725	40,332	07/25/2035.
126686 AC 8	CWABS Inc RMBS Ser 2006-H CI 2A1B.....			..	12/15/2016.	Paydown.....	.....	966,985	966,985	334,770	334,770	.....	.....	632,215	.....	632,215	966,985	.....	.....	.....	3,393	11/15/2036.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		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
12668B EH 2	CWMB5 Inc RMBS Ser 2005-85CB Cl 2A3.....			12/01/2016.	Paydown.....		3,181,163	2,791,985	2,480,334	2,480,334				0		2,480,334		700,829	700,829	106,071	02/25/2036.
12668B QA 4	CWMB5 Inc RMBS Ser 2006-4CB Cl 2A6.....			12/01/2016.	Paydown.....		662,328	571,983	522,099	522,099				0		522,099		140,228	140,228	22,945	04/25/2036.
12668B RZ 8	CWMB5 Inc RMBS Ser 2006-6CB Cl 1A4.....			12/01/2016.	Paydown.....		974,609	818,087	702,172	702,172				0		702,172		272,437	272,437	32,692	05/25/2036.
126694 NS 3	CWHL Inc RMBS Ser 2005-27 Cl 1A3.....			12/01/2016.	Paydown.....		77,711	77,711	75,634	76,639		1,071		1,071		77,711			0	2,346	12/25/2035.
12669E 3P 9	CWALT Loan Tr RMBS Ser 2003-J9 Cl 1A6.....			12/01/2016.	Paydown.....		92,198	92,198	89,608	90,507		1,691		1,691		92,198			0	3,632	10/25/2033.
12669E C5 3	CWALT Loan Tr RMBS Ser 2003-16T1 Cl A5.....			12/01/2016.	Paydown.....		1,180,484	1,180,484	1,148,020	1,157,764		22,720		22,720		1,180,484			0	36,415	09/25/2033.
12669F D2 6	CWHL Inc RMBS Ser 2004-10 Cl A10.....			07/01/2016.	Paydown.....		86,337	86,337	80,833	85,841		496		496		86,337			0	1,412	07/25/2034.
12669G R3 7	Countrywide Home Loans RMBS Ser 2005-15.....			12/01/2016.	Paydown.....		38,716	34,897	34,346	34,574		1		1		34,575		4,141	4,141	1,081	08/25/2035.
12669G TD 3	Countrywide Home Loans RMBS Ser 2005-6 C.....			12/01/2016.	Paydown.....		2,523,076	2,523,076	2,422,906	2,422,906		100,170		100,170		2,523,076			0	69,038	04/25/2035.
12669G XY 2	Countrywide Home Loans RMBS Ser 2005-12.....			05/01/2016.	Paydown.....		1,731,491	1,731,491	1,740,148	1,725,831		5,660		5,660		1,731,491			0	16,290	05/25/2035.
13003* AP 5	California Almond Growers Exch Sr Nt.....			08/14/2016.	Redemption 100.0000.....		2,250,000	2,250,000	2,250,000	2,250,000				0		2,250,000			0	110,925	08/14/2016.
130789 T# 7	California Wtr Svc Co 1st Mtg Bd Ser JJJ.....			05/01/2016.	Redemption 100.0000.....		454,595	454,595	459,230	456,085		(1,490)		(1,490)		454,595			0	12,365	05/01/2018.
131347 BY 1	Calpine Corp 1st Lien HY Nt.....			12/19/2016.	Call 103.0000.....		407,880	396,000	435,600	422,941		(15,061)		(15,061)		407,880			0	44,525	01/15/2023.
14155# AB 6	Cardinals Ballpark LLC Sr Nt.....			09/30/2016.	Redemption 100.0000.....		902,075	902,075	904,620	904,083		(2,008)		(2,008)		902,075			0	39,221	09/30/2027.
14983A AB 5	C-BASS Tr RMBS Ser 2006-SL1 Cl A2.....			12/25/2016.	Paydown.....		745,389	745,389	196,872	196,872		548,516		548,516		745,389			0	13,871	09/25/2036.
152314 DP 2	Centex Home Equity Loan Tr RMBS Ser 2001.....			12/01/2016.	Paydown.....		204,502	204,502	204,486	203,911		591		591		204,502			0	8,837	07/25/2032.
152314 DQ 0	Centex Home Equity Loan Tr RMBS Ser 2001.....			12/01/2016.	Paydown.....		162,349	162,349	162,334	161,917		432		432		162,349			0	5,941	07/25/2032.
152314 DS 6	Centex Home Equity Loan Tr RMBS Ser 2001.....			12/01/2016.	Paydown.....			395,897	315,569	67,795	247,774			247,774		315,569		(315,569)	(315,569)	13,205	07/25/2032.
152314 FZ 8	Centex Home Equity Loan Tr RMBS Ser 2002.....			12/01/2016.	Paydown.....		509,309	509,309	509,301	508,214		1,095		1,095		509,309			0	14,489	11/25/2028.
152314 LM 0	Centex Home Equity Loan Tr RMBS Ser 2004.....			03/01/2016.	Paydown.....		28,170	28,170	28,158	28,130		40		40		28,170			0	203	09/25/2034.
160841 AA 0	Charlotte Gateway Village LLC CMBS CTL.....			12/01/2016.	Redemption 100.0000.....		1,004,194	1,004,194	1,004,194	1,004,194				0		1,004,194			0	35,207	12/01/2016.
161175 AM 6	Charter Comm Opt Sr Nt.....			05/25/2016.	Tax Free Exchange.....		34,929,890	35,000,000	34,927,504	34,927,504		2,386		2,386		34,929,890			0	1,441,043	07/23/2025.
161542 CQ 6	Chase Funding Ln Acq Tr RMBS Ser 2003-C1.....			11/01/2016.	Paydown.....		72,275	72,275	72,272	72,104		171		171		72,275			0	1,994	08/25/2032.
16162W KK 4	Chase Mtg Fin Corp RMBS Ser 2005-S1 Cl 1.....			08/01/2016.	Paydown.....		2,495,165	2,495,165	2,520,100	2,489,124		6,041		6,041		2,495,165			0	48,060	05/25/2035.
165167 CQ 8	Chesapeake Energy Corp Co Gtd Nt.....			08/16/2016.	Goldman Sachs & Company.....		4,449,875	4,850,000	2,400,000	2,403,879		102,874		102,874		2,506,753		1,943,122	1,943,122	254,356	12/15/2022.
17274* AA 1	Circuit Investors #2 Ltd Nt (Circuit Cit.....			02/27/2016.	Income.....									0					0	5,054	11/30/2014.
172973 P6 0	Citicorp Mtg Secs Inc RMBS Ser 2005-1 Cl.....			12/01/2016.	Paydown.....		350,913	350,913	352,668	350,619		294		294		350,913			0	12,058	02/25/2035.
172973 W5 4	Citicorp Mtg Secs Inc RMBS Ser 2005-4 Cl.....			12/01/2016.	Paydown.....		272,568	272,568	255,618	263,147		9,421		9,421		272,568			0	8,564	07/25/2035.
17306U CE 6	Citifinancial Mtg Sec Inc RMBS Ser 2004.....			12/01/2016.	Paydown.....		81,901	81,901	81,896	81,783		118		118		81,901			0	1,749	04/25/2034.
17307G FN 3	Citigroup Mtg Loan Trust RMBS Ser 2004-R.....			12/01/2016.	Paydown.....		97,799	97,799	90,587	95,005		2,794		2,794		97,799			0	1,529	05/25/2034.
17307G H3 5	Citigroup Mtg Loan Trust RMBS Ser 2005-8.....			12/01/2016.	Paydown.....		2,018,988	2,018,988	1,961,721	1,972,618		46,370		46,370		2,018,988			0	51,850	09/25/2035.
17313K AF 8	Citigroup Comm Mtg Tr CMBS Ser 2008-C7 C.....			12/01/2016.	Paydown.....		371,977	371,977	376,379	372,073		(97)		(97)		371,977			0	13,953	12/10/2049.
18055# AG 7	Clarion Lion Properties Sr Nt.....			12/06/2016.	Maturity.....		9,000,000	9,000,000	9,000,000	9,000,000				0		9,000,000			0	515,700	12/06/2016.
181593 AG 9	Clarke American Term Ln B Nt 3 (Harland.....			06/17/2016.	Redemption 100.0000.....		3,758,632	3,758,632	3,668,136	3,721,915		36,717		36,717		3,758,632			0	101,770	06/30/2017.
18976G AQ 9	Citimortgage Alternative Ln Tr RMBS Ser.....			12/01/2016.	Paydown.....		1,263,093	1,727,568	1,516,533	1,516,533				0		1,516,533		(253,441)	(253,441)	51,240	06/25/2037.
19075Q AB 8	Cobank ACB Sub Nt 7.875% 04/16/18.....			04/15/2016.	Call 100.0000.....		56,000,000	56,000,000	56,000,000	56,000,000				0		56,000,000			0	2,205,000	04/16/2018.
191098 AH 5	Coca-Cola Bottling Co Cons Deb.....			06/15/2016.	Maturity.....		9,000,000	9,000,000	9,000,000	9,000,000				0		9,000,000			0	225,000	06/15/2016.
20030N AG 6	Comcast Corp Co Gtd Nt.....			06/15/2016.	Maturity.....		3,350,000	3,350,000	3,422,963	3,355,629		(5,629)		(5,629)		3,350,000			0	82,913	06/15/2016.
20173Q AE 1	Greenwich Cap Comm Funding CMBS Ser 2007.....			11/01/2016.	Paydown.....		37,977,928	37,977,928	39,432,957	38,138,914		(160,986)		(160,986)		37,977,928			0	1,714,768	03/10/2039.
20173Q AG 6	Greenwich Cap Comm Funding CMBS Ser 2007.....			12/01/2016.	Paydown.....		3,948,084	3,948,084	3,606,482	3,887,845		60,239		60,239		3,948,084			0	216,156	03/10/2039.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
21075W BF 1	Cointmortgage Home Eq Loan Tr RMBS Ser 1.....			12/01/2016.	Paydown.....	.....	.....20,087	20,087	20,065	20,041	.....	.....	.....46	46	.....	.....20,087	.....	.....	......0	522	08/15/2025.
210805 BU 0	Continental Airlines Inc LBASS EETC Ser.....			07/02/2016.	Paydown.....	.....	.....5,938,181	5,938,181	5,883,199	5,932,185	.....	.....5,996	.....	.....5,996	.....	.....5,938,181	.....	.....	......0	207,467	01/02/2018.
210805 CB 1	Continental Airlines Inc LBASS EETC Ser.....			09/15/2016.	Paydown.....	.....	.....670,217	670,217	642,749	665,961	.....	.....4,256	.....	.....4,256	.....	.....670,217	.....	.....	......0	22,395	03/15/2019.
210805 CT 2	Continental Airlines Inc LBASS PTC Ser 1.....			09/15/2016.	Redemption 100.0000.....	.....	.....36,680	36,680	35,823	36,451	.....	.....229	.....	.....229	.....	.....36,680	.....	.....	......0	1,463	09/15/2021.
210805 DH 7	Continental Airlines Inc LBASS EETC Ser.....			12/15/2016.	Paydown.....	.....	.....1,389,684	1,389,684	1,081,122	1,211,412	.....	.....178,272	.....	.....178,272	.....	.....1,389,684	.....	.....	......0	64,452	12/15/2022.
212168 AA 6	Continental Wind Sr Nt.....			08/31/2016.	Redemption 100.0000.....	.....	.....1,419,991	1,419,991	1,419,991	1,419,991	.....	.....	.....	......0	.....	.....1,419,991	.....	.....	......0	42,352	02/28/2033.
22357@ AA 9	Cox Tower II PTC CTL 5.409% 01/02/40.....			12/02/2016.	Redemption 100.0000.....	.....	.....204,119	204,119	204,119	204,119	.....	.....	.....	......0	.....	.....204,119	.....	.....	......0	6,030	01/02/2040.
22410@ AA 4	Cox Enterprises Inc CTL.....			12/31/2016.	Redemption 100.0000.....	.....	.....773,108	773,108	773,108	773,108	.....	.....	.....	......0	.....	.....773,108	.....	.....	......0	24,156	06/30/2027.
22540V XC 1	CS First Boston Mtg Sec Corp RMBS Ser 20.....			12/27/2016.	Paydown.....	.....	.....222,092	222,092	222,092	222,092	.....	.....	.....	......0	.....	.....222,092	.....	.....	......0	1,854	08/25/2032.
22541Q 3Y 6	CS First Boston Mtg Sec Corp RMBS Ser 20.....			12/01/2016.	Paydown.....	.....	.....363,131	363,131	371,756	366,566	.....	.....(3,434)	.....	.....(3,434)	.....	.....363,131	.....	.....	......0	9,862	12/25/2033.
22541S D4 7	CS First Boston Mtg Sec Corp RMBS Ser 20.....			12/01/2016.	Paydown.....	.....	.....819,667	819,667	822,279	817,916	.....	.....1,751	.....	.....1,751	.....	.....819,667	.....	.....	......0	26,221	01/25/2043.
22541S TQ 1	CS First Boston Mtg Sec Corp RMBS Ser 20.....			10/01/2016.	Paydown.....	.....	.....962,595	962,595	974,478	967,333	.....	.....(4,738)	.....	.....(4,738)	.....	.....962,595	.....	.....	......0	27,644	08/25/2034.
22541S ZB 7	CS First Boston Mtg Sec Corp RMBS Ser 20.....			12/01/2016.	Paydown.....	.....	.....882,529	882,529	907,488	894,186	.....	.....(11,657)	.....	.....(11,657)	.....	.....882,529	.....	.....	......0	31,136	09/25/2034.
225458 2G 2	CS First Boston Mtg Sec Corp RMBS Ser 20.....			12/01/2016.	Paydown.....	.....	.....50,002	77,093	74,876	75,687	.....	.....27	.....	.....27	.....	.....75,714	.....	.....(25,712)	(25,712)	1,624	08/25/2025.
225458 5Q 7	CS First Boston Mtg Sec Corp RMBS Ser 20.....			12/01/2016.	Paydown.....	.....	.....731,021	731,021	677,072	677,072	.....	.....53,950	.....	.....53,950	.....	.....731,021	.....	.....	......0	15,063	10/25/2035.
225458 AX 6	CS First Boston Mtg Sec Corp RMBS Ser 20.....			12/01/2016.	Paydown.....	.....	.....521,448	521,448	526,194	522,749	.....	.....(1,301)	.....	.....(1,301)	.....	.....521,448	.....	.....	......0	14,490	02/25/2035.
225458 BU 1	CS First Boston Mtg Sec Corp RMBS Ser 20.....			04/01/2016.	Paydown.....	.....	.....367,034	367,034	370,074	365,999	.....	.....1,036	.....	.....1,036	.....	.....367,034	.....	.....	......0	5,212	05/25/2028.
225458 EV 6	CS First Boston Mtg Sec Corp RMBS Ser 20.....			12/01/2016.	Paydown.....	.....	.....1,126,344	1,126,344	1,108,612	1,108,612	.....	.....17,732	.....	.....17,732	.....	.....1,126,344	.....	.....	......0	35,349	03/25/2035.
225458 EX 2	CS First Boston Mtg Sec Corp RMBS Ser 20.....			09/01/2016.	Paydown.....	.....	.....1,144,451	1,144,451	1,153,928	1,151,262	.....	.....(6,811)	.....	.....(6,811)	.....	.....1,144,451	.....	.....	......0	22,056	03/25/2035.
225458 FD 5	CS First Boston Mtg Sec Corp RMBS Ser 20.....			12/01/2016.	Paydown.....	.....	.....28,634	28,634	29,332	28,614	.....	.....20	.....	.....20	.....	.....28,634	.....	.....	......0	866	02/25/2025.
225458 FG 4	CS First Boston Mtg Sec Corp RMBS Ser 20.....			12/01/2016.	Paydown.....	.....	.....314,266	314,266	320,502	315,867	.....	.....(1,601)	.....	.....(1,601)	.....	.....314,266	.....	.....	......0	10,596	02/25/2020.
225458 UA 4	CS First Boston Mtg Sec Corp RMBS Ser 20.....			12/01/2016.	Paydown.....	.....	.....827,395	827,395	825,715	824,902	.....	.....2,494	.....	.....2,494	.....	.....827,395	.....	.....	......0	24,254	07/25/2035.
225458 UL 0	CS First Boston Mtg Sec Corp RMBS Ser 20.....			11/01/2016.	Paydown.....	.....	.....905,788	905,788	890,503	897,635	.....	.....8,153	.....	.....8,153	.....	.....905,788	.....	.....	......0	25,364	07/25/2035.
225458 XJ 2	CS First Boston Mtg Sec Corp RMBS Ser 20.....			12/01/2016.	Paydown.....	.....	.....558,450	558,450	547,630	553,731	.....	.....4,719	.....	.....4,719	.....	.....558,450	.....	.....	......0	12,092	07/25/2035.
225458 XW 3	CS First Boston Mtg Sec Corp RMBS Ser 20.....			12/01/2016.	Paydown.....	.....	.....1,298,176	1,298,176	1,284,539	1,284,539	.....	.....13,637	.....	.....13,637	.....	.....1,298,176	.....	.....	......0	36,977	07/25/2035.
2254W0 GX 7	CS First Boston Mtg Sec Corp RMBS Ser 20.....			12/01/2016.	Paydown.....	.....	.....225,297	225,297	223,818	224,163	.....	.....1,134	.....	.....1,134	.....	.....225,297	.....	.....	......0	4,633	10/25/2034.
2254W0 NS 0	CS First Boston Mtg Sec Corp RMBS Ser 20.....			12/01/2016.	Paydown.....	.....	.....848,749	952,112	922,061	940,673	.....	.....733	.....	.....733	.....	.....941,406	.....	.....(92,657)	(92,657)	26,771	12/25/2020.
22942M BF 2	Credit Suisse Mtg Capital RMBS Ser 2006.....			11/01/2016.	Paydown.....	.....	.....327,836	327,836	328,912	328,436	.....	.....	.....	......0	.....	.....328,436	.....	.....(600)	(600)	13,023	10/25/2026.
22959# AA 9	CSOLAR IV South LLC Sr Sec Nt.....			12/31/2016.	Redemption 100.0000.....	.....	.....658,701	658,701	658,701	658,701	.....	.....	.....	......0	.....	.....658,701	.....	.....	......0	23,263	09/30/2038.
22962* AA 8	CTL Cap Tr Ahold CTL Ser 2014-09.....			12/15/2016.	Redemption 100.0000.....	.....	.....629,354	629,354	629,354	629,354	.....	.....	.....	......0	.....	.....629,354	.....	.....	......0	15,411	04/15/2029.
23243N AH 1	Countrywide Home Equity Ln RMBS Ser 2006.....			12/01/2016.	Paydown.....	.....	.....162,146	361,170	148,680	148,680	.....	.....	.....	......0	.....	.....148,680	.....	.....13,466	13,466	17,132	07/25/2034.
23245L AB 6	Countrywide Alternative Ln Tr RMBS Ser 2.....			12/01/2016.	Paydown.....	.....	.....634,019	415,411	338,969	338,969	.....	.....	.....	......0	.....	.....338,969	.....	.....295,050	295,050	31,913	02/25/2037.
233244 AH 5	DOT Headquarters II L-B Fin Tr CTL Mtg S.....			12/07/2016.	Redemption 100.0000.....	.....	.....1,788,836	1,788,836	1,788,836	1,788,836	.....	.....	.....	......0	.....	.....1,788,836	.....	.....	......0	54,665	12/07/2021.
24702N AD 2	Dell International Inc Term Ln C Nt 1.....			09/07/2016.	Redemption 100.0000.....	.....	.....19,261,410	19,261,410	19,165,103	19,204,522	.....	.....56,887	.....	.....56,887	.....	.....19,261,410	.....	.....	......0	565,718	10/29/2018.
24763L FN 5	Delta Funding Home Eq Ln Tr RMBS Ser 199.....			11/01/2016.	Paydown.....	.....	.....156,953	156,953	156,938	156,620	.....	.....333	.....	.....333	.....	.....156,953	.....	.....	......0	4,396	08/15/2030.
251510 AW 3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS.....			12/01/2016.	Paydown.....	.....	.....46,335	46,335	46,325	46,303	.....	.....32	.....	.....32	.....	.....46,335	.....	.....	......0	1,112	09/25/2033.
251510 DS 9	Deutsche Alt-A Sec Inc RMBS Ser 2005-2 C.....			12/01/2016.	Paydown.....	.....	.....1,000,762	1,000,762	1,017,181	1,002,188	.....	.....(1,426)	.....	.....(1,426)	.....	.....1,000,762	.....	.....	......0	28,387	03/25/2020.
251510 EE 9	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C.....			12/01/2016.	Paydown.....	.....	.....164,803	164,803	162,228	163,174	.....	.....1,630	.....	.....1,630	.....	.....164,803	.....	.....	......0	6,021	05/25/2035.
251510 EH 2	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C.....			12/01/2016.	Paydown.....	.....	.....466,904	466,904	463,310	464,158	.....	.....2,746	.....	.....2,746	.....	.....466,904	.....	.....	......0	11,186	06/25/2035.
251510 ER 0	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C.....			12/01/2016.	Paydown.....	.....	.....339,261	339,261	334,702	336,060	.....	.....3,201	.....	.....3,201	.....	.....339,261	.....	.....	......0	13,234	06/25/2035.

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			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
251510 FX 6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 C.....			..	12/01/2016.	Paydown.....	.....	.....222,034	281,709	264,310	264,310	.....	.....	.....	.....0	.....	.....264,310	.....	.....(42,276)	(42,276)	7,296	09/25/2035.
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl.....			..	12/01/2016.	Paydown.....	.....	.....111,529	111,529	111,498	112,679	.....	.....(1,150)	.....	.....(1,150)	.....	.....111,529	.....	.....	.....0	3,768	12/25/2033.
251563 DM 1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 Cl.....			..	12/01/2016.	Paydown.....	.....	.....66,061	66,061	66,045	67,009	.....	.....(948)	.....	.....(948)	.....	.....66,061	.....	.....	.....0	1,623	01/25/2034.
25459H AT 2	DirectTV Holdings/Fin Gtd Nt.....			..	03/21/2016.	Tax Free Exchange.....	.....	.....9,503,585	9,500,000	9,507,663	9,503,762	.....	.....(176)	.....	.....(176)	.....	.....9,503,585	.....	.....	.....0	264,733	03/15/2020.
25459H AU 9	DirectTV Holdings/Fin Gtd Nt.....			..	03/21/2016.	Tax Free Exchange.....	.....	.....46,144,237	45,000,000	47,662,650	46,208,297	.....	.....(64,060)	.....	.....(64,060)	.....	.....46,144,237	.....	.....	.....0	1,293,438	10/01/2019.
25459H AW 5	DirectTV Holdings/Fin Sr Nt.....			..	03/21/2016.	Tax Free Exchange.....	.....	.....9,908,563	9,500,000	10,058,885	9,926,184	.....	.....(17,621)	.....	.....(17,621)	.....	.....9,908,563	.....	.....	.....0	271,700	02/15/2021.
25459H AX 3	DirectTV Holdings/Fin Co Gtd Nt.....			..	03/21/2016.	Tax Free Exchange.....	.....	.....2,691,947	2,500,000	2,705,700	2,692,805	.....	.....(857)	.....	.....(857)	.....	.....2,691,947	.....	.....	.....0	92,500	08/15/2040.
25459H BA 2	DirectTV Holdings/Fin Co Gtd Nt.....			..	03/21/2016.	Tax Free Exchange.....	.....	.....13,834,172	13,000,000	14,116,790	13,867,786	.....	.....(33,615)	.....	.....(33,615)	.....	.....13,834,172	.....	.....	.....0	374,111	03/01/2021.
25459H BG 9	DirectTV Holdings/Fin Co Gtd Nt.....			..	03/21/2016.	Tax Free Exchange.....	.....	.....1,038,044	1,000,000	1,038,779	1,038,203	.....	.....(159)	.....	.....(159)	.....	.....1,038,044	.....	.....	.....0	27,608	03/15/2042.
25459H BL 8	DirectTV Holdings/Fin Sr Nt.....			..	03/21/2016.	Tax Free Exchange.....	.....	.....19,938,516	20,000,000	19,926,000	19,937,131	.....	.....1,385	.....	.....1,385	.....	.....19,938,516	.....	.....	.....0	440,278	04/01/2024.
25654# AU 0	Dodger Tickets LLC 1st Mtg Bd.....			..	03/31/2016.	Redemption 100.0000.....	.....	.....988,263	988,263	988,263	988,263	.....	.....	.....	.....0	.....	.....988,263	.....	.....	.....0	55,936	03/31/2030.
257867 AT 8	Donnelley R R & Sons Co Nt.....			..	09/16/2016.	Call 98.8500.....	.....	.....21,499,875	21,750,000	19,636,875	21,255,898	.....	.....243,977	.....	.....243,977	.....	.....21,499,875	.....	.....	.....0	2,210,419	01/15/2017.
26138E AH 2	Dr Pepper Snapple Group Inc Gtd Sr Nt.....			..	10/11/2016.	Call 108.5490.....	.....	.....26,561,940	24,470,000	25,512,422	24,790,610	.....	.....1,771,330	.....	.....1,771,330	.....	.....26,561,940	.....	.....	.....0	1,576,140	05/01/2018.
000000 00 0	Drake Beam Morin Mezzanine Facility Nt 1.....			..	09/30/2016.	Income.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	1,295	02/18/2011.
268668 FD 7	EMC Mtg Loan Tr RMBS Ser 2006-A Cl A.....			..	12/27/2016.	Paydown.....	.....	.....152,493	152,493	120,885	120,885	.....	.....31,608	.....	.....31,608	.....	.....152,493	.....	.....	.....0	774	12/25/2042.
29250R AH 7	Enbridge Energy Partners LP Sr Nt.....			..	12/15/2016.	Maturity.....	.....	.....8,000,000	8,000,000	7,067,040	7,851,235	.....	.....148,765	.....	.....148,765	.....	.....8,000,000	.....	.....	.....0	470,000	12/15/2016.
268617 BH 9	Enterprise Mtg Accept Co ABS Frch Ln Own.....			..	12/20/2016.	Income.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	25,869	01/15/2027.
294752 AD 2	Equity One Inc Sr Nt 6.250% 01/15/17.....			..	02/13/2016.	Call 104.9739.....	.....	.....5,248,697	5,000,000	4,975,850	4,996,787	.....	.....251,910	.....	.....251,910	.....	.....5,248,697	.....	.....	.....0	180,556	01/15/2017.
294754 AS 5	Equity One ABS Inc RMBS Ser 2002-1 Cl M1.....			..	12/01/2016.	Paydown.....	.....	.....74,832	74,832	74,832	74,736	.....	.....96	.....	.....96	.....	.....74,832	.....	.....	.....0	2,793	08/25/2032.
301965 CE 7	FFCA Sec Lending Corp LBASS Frnch Ln Ser.....			..	12/01/2016.	Paydown.....	.....	.....729,620	729,620	724,299	726,425	.....	.....3,196	.....	.....3,196	.....	.....729,620	.....	.....	.....0	31,584	05/18/2026.
30251T AA 7	FNBC 1993-A Pass Through Trust ABS PTC S.....			..	01/05/2016.	Redemption 100.0000.....	.....	.....272,326	272,326	343,763	278,983	.....	.....(6,657)	.....	.....(6,657)	.....	.....272,326	.....	.....	.....0	11,002	01/05/2018.
302567 AA 0	FPL Energy American Wind LLC Sr Nt.....			..	06/20/2016.	Redemption 100.0000.....	.....	.....717,702	717,702	706,059	709,049	.....	.....8,653	.....	.....8,653	.....	.....717,702	.....	.....	.....0	47,648	06/20/2023.
30261X AA 6	FREMf Mortgage Trust CMBS Ser 2010-K9 Cl.....			..	09/20/2016.	Nationwide Mutal.....	.....	.....7,335,115	6,651,000	7,350,394	7,210,113	.....	.....(84,078)	.....	.....(84,078)	.....	.....7,126,035	.....	.....209,080	209,080	282,816	09/25/2045.
30706V AA 3	Family Tree Escrow LLC Nt.....			..	08/01/2016.	Tax Free Exchange.....	.....	.....4,088,666	4,000,000	4,110,000	4,098,611	.....	.....(9,945)	.....	.....(9,945)	.....	.....4,088,666	.....	.....	.....0	210,833	03/01/2023.
30706V AC 9	Family Tree Escrow LLC Sr Nt.....			..	08/01/2016.	Tax Free Exchange.....	.....	.....4,057,587	4,000,000	4,086,250	4,069,381	.....	.....(11,794)	.....	.....(11,794)	.....	.....4,057,587	.....	.....	.....0	192,500	03/01/2020.
31331F AP 6	Fedex Corp ABS PTC Ser 1995-B3.....			..	01/02/2016.	Redemption 100.0000.....	.....	.....619,145	619,145	698,089	632,970	.....	.....(13,825)	.....	.....(13,825)	.....	.....619,145	.....	.....	.....0	23,466	07/02/2019.
31331F AX 9	Fedex Corp ABS PTC Ser 1998-1A.....			..	01/15/2016.	Paydown.....	.....	.....446,564	446,564	499,559	464,778	.....	.....(18,215)	.....	.....(18,215)	.....	.....446,564	.....	.....	.....0	15,005	07/15/2023.
31331F AY 7	Fedex Corp ABS PTC Ser 1998-1 Cl B.....			..	01/15/2016.	Paydown.....	.....	.....652,722	652,722	693,386	662,481	.....	.....(9,759)	.....	.....(9,759)	.....	.....652,722	.....	.....	.....0	22,339	01/15/2019.
31331F BA 8	Fedex Corp ABS PTC Ser 1999-1 Cl A.....			..	01/15/2016.	Paydown.....	.....	.....24,806	24,806	29,239	26,606	.....	.....(1,800)	.....	.....(1,800)	.....	.....24,806	.....	.....	.....0	949	01/15/2022.
316773 CK 4	Fifth Third Bancorp Sr Nt.....			..	01/25/2016.	Maturity.....	.....	.....7,000,000	7,000,000	7,197,750	7,003,064	.....	.....(3,064)	.....	.....(3,064)	.....	.....7,000,000	.....	.....	.....0	126,875	01/25/2016.
32007U BE 8	First Data Corp 1st Len Extended Term Ln.....			..	10/06/2016.	Redemption 100.0000.....	.....	.....479,271	479,271	479,271	479,271	.....	.....	.....	.....0	.....	.....479,271	.....	.....	.....0	15,672	03/24/2021.
32007U BJ 7	First Data Corp Term Ln C1 Nt 1.....			..	03/29/2016.	Tax Free Exchange.....	.....	.....6,317,405	6,317,685	6,317,184	6,317,373	.....	.....32	.....	.....32	.....	.....6,317,405	.....	.....	.....0	65,475	03/24/2018.
32027N WN 7	First Franklin Mtg Ln RMBS Ser 2005-FF10.....			..	12/27/2016.	Paydown.....	.....	.....1,889,122	1,889,122	1,806,401	1,867,568	.....	.....21,554	.....	.....21,554	.....	.....1,889,122	.....	.....	.....0	7,551	11/25/2035.
32051G TC 9	First Horizon Alt Mtg Sec Tr RMBS Ser 20.....			..	12/01/2016.	Paydown.....	.....	.....426,844	444,754	415,388	415,388	.....	.....	.....	.....0	.....	.....415,388	.....	.....11,455	11,455	13,345	09/25/2035.
32052W AC 3	First Horizon Mtg PT Tr RMBS Ser 2007-FA.....			..	12/01/2016.	Paydown.....	.....	.....1,231,259	1,650,956	1,370,892	1,370,892	.....	.....	.....	.....0	.....	.....1,370,892	.....	.....(139,634)	(139,634)	65,071	08/25/2037.
32058E AC 7	First Investors Auto Owner Tr LBASS Ser.....			..	04/15/2016.	Paydown.....	.....	.....170,927	170,927	170,917	170,926	.....	.....1	.....	.....1	.....	.....170,927	.....	.....	.....0	309	10/15/2018.
337925 ES 6	First Plus Home Ln Owner Tr RMBS Ser 199.....			..	12/01/2016.	Paydown.....	.....	.....40,945	40,945	41,853	40,900	.....	.....45	.....	.....45	.....	.....40,945	.....	.....	.....0	1,302	12/10/2024.
35645M AM 0	Freedom Trust RMBS Ser 2011-3 Cl M89.....			..	12/01/2016.	Paydown.....	.....	.....2,097,546	2,099,381	595,064	828,115	.....	.....42,224	.....	.....42,224	.....	.....870,339	.....	.....1,227,207	1,227,207	12,354	09/01/2051.
35671D AU 9	Freeport-McMoran Copper & Gold Sr Nt.....			..	03/14/2016.	Various.....	.....	.....11,026,063	17,750,000	17,243,771	17,335,578	.....	.....9,185	.....	.....9,185	.....	.....17,344,763	.....	.....(6,318,701)	(6,318,701)	298,797	03/01/2022.
35671D AZ 8	Freeport-McMoran Copper & Gold Sr Nt.....			..	09/12/2016.	Goldman Sachs & Company.....	.....	.....11,314,750	12,900,000	12,795,386	12,809,057	.....	.....6,979	.....	.....6,979	.....	.....12,816,036	.....	.....(1,501,286)	(1,501,286)	466,410	03/15/2023.

SCHEDULE D - PART 4

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

E14.14

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
35671D BD 6	Freeport-McMoran Copper & Gold Sr Nt.....		..	01/20/2016.	Morgan/JP/Securities - Bonds.....		2,093,750	3,350,000	3,340,538	3,345,184		140		140		3,345,324		(1,251,574)	(1,251,574)	28,731	03/15/2018.
35671D BG 9	Freeport-McMoran Copper & Gold Sr Nt.....		..	02/29/2016.	Various.....		11,139,625	20,350,000	20,418,212	20,396,230		(1,095)		(1,095)		20,395,136		(9,255,511)	(9,255,511)	252,684	03/15/2020.
361452 AA 3	GATX Rail Corp ABS PTC Ser 2000-1.....		..	07/13/2016.	Redemption 100.0000.....		261,256	261,256	261,256	261,256				0		261,256			0	10,608	01/13/2020.
36157R 3X 1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 Cl.....		..	12/01/2016.	Paydown.....		239,961	239,961	263,078	252,254		(12,293)		(12,293)		239,961			0	8,471	07/25/2029.
36157R D8 5	GE Cap Mtg Serv Inc RMBS Ser 1999-HE1 Cl.....		..	12/01/2016.	Paydown.....		412	412	412	412				0		412			0	17	04/25/2029.
361856 ER 4	GMAC Mtg Corp Loan Tr RMBS Ser 2006-HE1.....		..	12/28/2016.	Paydown.....		1,213,573	1,213,573	566,052	566,052				0		566,052		647,521	647,521	4,252	11/25/2036.
36225* AA 1	GSA IRS Lease Tr CTL PTC Ser 2009.....		..	01/14/2016.	Call 125.1642.....		20,710,947	16,547,022	16,547,022	16,547,022		4,163,925		4,163,925		20,710,947			0	89,947	09/11/2030.
36225* AA 1	GSA IRS Lease Tr CTL PTC Ser 2009.....		..	01/11/2016.	Redemption 100.0000.....		58,824	58,824	58,824	58,824				0		58,824			0	291	09/11/2030.
36226M AE 3	GRMT Mtg Loan Tr RMBS Ser 2001-1A Cl A5.....		..	12/01/2016.	Paydown.....		257,737	257,737	257,747	257,737				0		257,737			0	9,104	07/20/2031.
36228F 3Q 7	GS Mortgage Securities Corp RMBS Ser 200.....		..	12/01/2016.	Paydown.....		122,230	122,230	122,225	122,014		216		216		122,230			0	0	04/25/2034.
36228F 5F 9	GS Mortgage Securities Corp RMBS Ser 200.....		..	12/01/2016.	Paydown.....		80,267	80,267	80,267	80,154		91		91		80,246		21	21	2,059	06/25/2034.
36228F C5 3	GS Mortgage Securities Corp RMBS Ser 200.....		..	12/01/2016.	Paydown.....		62,174	62,174	62,172	62,145		30		30		62,174			0	1,575	11/25/2033.
36228F XK 7	GS Mortgage Securities Corp RMBS Ser 200.....		..	12/27/2016.	Paydown.....		818,493	818,493	600,636	600,636		217,857		217,857		818,493			0	7,085	10/25/2033.
36228F ZK 5	GS Mortgage Securities Corp RMBS Ser 200.....		..	12/27/2016.	Paydown.....		469,404	469,404	469,404	469,404				0		469,404			0	3,004	11/25/2033.
36228F ZL 3	GS Mortgage Securities Corp RMBS Ser 200.....		..	12/27/2016.	Paydown.....		64,721	64,721	64,721	64,721				0		64,721			0	819	11/25/2033.
362332 AE 8	GS Mortgage Securities Corp CMBS Ser 200.....		..	09/01/2016.	Paydown.....		6,736,302	6,736,302	6,747,817	6,730,202		6,100		6,100		6,736,302			0	190,367	11/10/2039.
362332 AG 3	GS Mortgage Securities Corp CMBS Ser 200.....		..	12/01/2016.	Paydown.....		16,152,030	16,152,030	16,565,725	16,193,541		(41,511)		(41,511)		16,152,030			0	722,869	11/10/2039.
362341 ES 4	GSAA Home Equity Tr RMBS Ser 2005-6F Cl.....		..	12/01/2016.	Paydown.....		388,265	388,265	388,811	387,677		589		589		388,265			0	13,573	07/25/2035.
36242D 6Q 1	GS Mortgage Securities Corp RMBS Ser 200.....		..	12/01/2016.	Paydown.....		897,167	897,167	890,438	892,370		4,797		4,797		897,167			0	21,073	06/25/2035.
36242D 7B 3	GS Mortgage Securities Corp RMBS Ser 200.....		..	12/01/2016.	Paydown.....		1,059,410	1,059,410	1,021,834	1,037,413		21,997		21,997		1,059,410			0	28,663	06/25/2035.
36242D 7Q 0	GS Mortgage Securities Corp RMBS Ser 200.....		..	12/01/2016.	Paydown.....		1,473,689	1,473,689	1,404,281	1,439,081		34,609		34,609		1,473,689			0	37,807	06/25/2035.
36242D ND 1	GS Mortgage Securities Corp RMBS Ser 200.....		..	12/01/2016.	Paydown.....		205,380	205,380	204,852	205,380		528		528		205,380			0	4,727	08/25/2034.
36242D UX 9	GS Mortgage Securities Corp RMBS Ser 200.....		..	12/01/2016.	Paydown.....		523,369	523,369	528,357	525,010		(1,641)		(1,641)		523,369			0	15,480	02/25/2035.
36297N AC 9	GS Mortgage Sec Corp RMBS Ser 2006-S3 Cl.....		..	12/27/2016.	Paydown.....		166,710	166,710	14,949	14,949		151,760		151,760		166,710			0	71	05/25/2036.
36828Q QG 4	GE Capital Commercial Mortgage CMBS Ser.....		..	12/01/2016.	Paydown.....		4,499,967	4,499,967	4,467,096	4,499,967				0		4,499,967			0	119,059	11/10/2045.
368907 AD 3	General American Trans Corp LBASS PTC Se.....		..	08/28/2016.	Paydown.....		289,407	289,407	289,407	289,407				0		289,407			0	78,359	08/28/2021.
375558 AT 0	Gilead Sciences Inc Sr Nt.....		..	12/01/2016.	Maturity.....		12,000,000	12,000,000	11,980,320	11,996,130		3,870		3,870		12,000,000			0	366,000	12/01/2016.
38119# AA 2	Golden Spread Elec Cooperative 1st Mtg B.....		..	11/06/2016.	Redemption 100.0010.....		1,104,200	1,104,189	1,104,189	1,104,189		11		11		1,104,200			0	47,976	05/06/2025.
39121J A* 1	Great River Energy 1st Mtg Bd.....		..	07/01/2016.	Redemption 100.0000.....		1,395,349	1,395,349	1,395,349	1,395,349				0		1,395,349			0	81,070	07/01/2021.
39121J AH 3	Great River Energy 1st Mtg Bd.....		..	07/01/2016.	Redemption 100.0000.....		526,000	526,000	526,000	526,000				0		526,000			0	23,554	07/01/2030.
39539M AA 7	Greenpoint Mtg Funding Tr RMBS Ser 2007-.....		..	12/27/2016.	Paydown.....		1,148,284	1,148,284	1,071,827	1,071,827		76,458		76,458		1,148,284			0	4,405	06/25/2037.
404122 AN 3	HCA Inc Term Ln B4 Nt 1.....		..	08/15/2016.	Redemption 100.0000.....		9,320,532	9,320,532	9,310,368	9,315,940		4,591		4,591		9,320,532			0	198,596	05/01/2018.
404122 AP 8	HCA Inc Term Ln B5 Nt 1.....		..	03/18/2016.	Tax Free Exchange.....		7,213,836	7,214,443	7,212,540	7,213,715		121		121		7,213,836			0	49,690	03/31/2017.
40426W AR 2	HRPT Properties Tr Nt 6.250% 08/15/16.....		..	02/15/2016.	Call 100.0000.....		5,000,000	5,000,000	5,296,950	5,010,223		(10,223)		(10,223)		5,000,000			0	156,250	08/15/2016.
40426W AU 5	HRPT Properties Tr Sr Nt.....		..	12/15/2016.	Call 100.0000.....		12,500,000	12,500,000	13,744,500	12,740,848		(240,848)		(240,848)		12,500,000			0	781,250	06/15/2017.
41164Y AB 7	Harborview Mtg Loan Tr RMBS Ser 2007-4 C.....		..	12/19/2016.	Paydown.....		838,277	838,277	817,059	823,579		14,699		14,699		838,277			0	3,045	07/19/2047.
41283L AA 3	Harley-Davidson Finl Svc Co Gtd Nt.....		..	03/15/2016.	Maturity.....		19,000,000	19,000,000	18,902,120	18,995,641		4,359		4,359		19,000,000			0	368,125	03/15/2016.
419870 E@ 5	Hawaiian Elec Inds Inc Sr Nt.....		..	03/24/2016.	Maturity.....		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	220,500	03/24/2016.
423074 AV 5	Heinz /H J/ Co Sr Nt 5.200% 07/15/45.....		..	08/19/2016.	Tax Free Exchange.....		49,387,240	47,500,000	49,413,250	49,405,700		(18,460)		(18,460)		49,387,240			0	2,792,472	07/15/2045.
42346# AE 1	Helmerich & Payne Inc Sr Nt.....		..	07/21/2016.	Redemption 100.0000.....		2,000,000	2,000,000	2,035,400	2,004,683		(4,683)		(4,683)		2,000,000			0	122,000	07/21/2016.

SCHEDULE D - PART 4

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

E14.15

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
43534#	AA	9		06/11/2016.	Redemption 100.0000.....		209,280	209,280	209,280	209,280				0		209,280			0	8,995	10/21/2020.
43709B	AE	9		12/27/2016.	Paydown.....		3,234,857	3,234,857	2,999,568	2,999,568		195,272		195,272		3,194,841		40,016	40,016	12,330	08/25/2036.
437690	AL	4		12/27/2016.	Paydown.....		719,594	719,594	704,865	707,411		12,183		12,183		719,594			0	4,888	06/25/2034.
438516	AC	0		06/01/2016.	Maturity.....		5,500,000	5,500,000	5,614,800	5,504,920		(4,920)		(4,920)		5,500,000			0	261,250	06/01/2016.
438516	AZ	9		12/01/2016.	Call 107.5430.....		16,555,169	15,394,000	15,324,111	15,368,067		1,187,102		1,187,102		16,555,169			0	996,334	02/15/2019.
44701P	AV	6		06/30/2016.	Redemption 100.0000.....		50,000	50,000	49,500	49,582		418		418		50,000			0	50,073	09/30/2021.
44701P	AV	6		11/15/2016.	Tax Free Exchange.....		19,607,645	19,750,000	19,552,551	19,584,938		22,707		22,707		19,607,645			0	656,766	09/30/2021.
44701P	AX	2		12/30/2016.	Redemption 100.0000.....		741,414	741,414	738,634	738,758		2,656		2,656		741,414			0	22,615	04/19/2019.
44701P	AX	2		07/22/2016.	Redemption 100.0000.....		517,161	517,161	515,222	515,308		1,853		1,853		517,161			0	11,738	04/19/2019.
44701P	AX	2		09/30/2016.	Tax Free Exchange.....		1,366,637	1,370,476	1,365,337	1,365,566		1,070		1,070		1,366,637			0	39,711	04/19/2019.
44919*	AC	2		12/31/2016.	Redemption 100.0000.....		7,999,112	7,999,112	7,999,112	7,999,112				0		7,999,112			0	194,729	12/31/2031.
45254N	PV	3		12/27/2016.	Paydown.....		192,486	192,486	188,429	188,429		4,057		4,057		192,486			0	989	08/25/2035.
45254T	NY	6		12/01/2016.	Paydown.....		285,890	285,890	285,863	285,260		630		630		285,890			0	8,150	03/25/2034.
45254T	PM	0		12/01/2016.	Paydown.....		193,895	193,895	193,894	193,470		424		424		193,895			0	4,082	08/25/2034.
456606	AG	7		12/01/2016.	Paydown.....			110,938	74,660	25,989	48,671			48,671		74,660		(74,660)	(74,660)	4,698	06/25/2031.
45660L	HT	9		12/01/2016.	Paydown.....		548,075	548,075	547,904	547,148		927		927		548,075			0	17,566	04/25/2035.
45660L	PE	3		12/01/2016.	Paydown.....		118,648	652,867	172,521	76,621	95,899			95,899		172,521		(53,873)	(53,873)	16,134	06/25/2035.
45660L	SS	9		12/01/2016.	Paydown.....		504,752	560,013	540,792	540,792				0		540,792		(36,039)	(36,039)	16,338	07/25/2035.
45660L	XA	2		12/01/2016.	Paydown.....		873,641	929,530	746,729	746,729				0		746,729		126,913	126,913	15,457	10/25/2035.
45660N	UM	5		12/01/2016.	Paydown.....		403,606	403,606	380,064	385,400		18,206		18,206		403,606			0	13,740	09/25/2033.
45660N	YZ	2		12/01/2016.	Paydown.....		543,051	543,051	495,534	537,721		957		957		538,678		4,374	4,374	10,393	08/25/2033.
45661K	AG	5		12/01/2016.	Paydown.....		753,410	1,020,886	714,482	714,482				0		714,482		38,929	38,929	0	06/25/2036.
45662B	AD	1		12/01/2016.	Paydown.....		1,292,782	1,292,782	1,223,317	1,223,317		69,465		69,465		1,292,782			0	30,024	08/25/2036.
45662D	AA	3		12/25/2016.	Paydown.....		528,423	531,665	415,154	415,154				0		415,154		113,269	113,269	2,271	11/25/2036.
45662J	AC	6		12/01/2016.	Paydown.....		35,718	349,930	299,076	299,076				0		299,076		(263,358)	(263,358)	5,472	12/25/2035.
456866	AL	6		06/01/2016.	Redemption 100.0000.....		169,000	169,000	166,480	167,987		1,013		1,013		169,000			0	6,084	06/01/2025.
466247	EN	9		12/01/2016.	Paydown.....		758,360	758,360	730,455	751,130		7,230		7,230		758,360			0	15,910	09/25/2034.
466247	MU	4		12/01/2016.	Paydown.....		493,783	493,783	497,873	494,281		(498)		(498)		493,783			0	15,027	01/25/2035.
466247	VP	5		12/01/2016.	Paydown.....		1,151,191	1,151,191	1,066,650	1,127,640		23,551		23,551		1,151,191			0	30,951	09/25/2020.
466247	YS	6		12/01/2016.	Paydown.....		203,994	203,994	200,615	201,708		2,286		2,286		203,994			0	3,201	11/25/2035.
46625Y	P6	4		01/01/2016.	Paydown.....		393,415	393,415	443,928	395,648		(2,234)		(2,234)		393,415			0	1,795	04/15/2043.
46625Y	Q4	8		12/01/2016.	Paydown.....		1,388,870	1,388,870	1,271,621	1,271,621		117,249		117,249		1,388,870			0	37,078	04/15/2043.
46627M	AA	5		12/01/2016.	Paydown.....		329,887	362,502	328,917	328,917				0		328,917		970	970	10,474	12/25/2035.
46627M	AP	2		12/01/2016.	Paydown.....		234,090	242,757	213,440	213,440				0		213,440		20,651	20,651	8,140	12/25/2035.
46627M	EH	6		12/01/2016.	Paydown.....		552,344	627,218	519,927	519,927				0		519,927		32,417	32,417	20,523	03/25/2036.
46628F	AF	8		05/01/2016.	Paydown.....		1,248,874	1,248,874	1,301,756	1,248,892		(18)		(18)		1,248,874			0	22,122	04/15/2045.
46629D	AK	1		12/01/2016.	Paydown.....		496,035	511,556	359,473	359,473				0		359,473		136,562	136,562	9,336	01/25/2037.
46629E	AH	6		12/01/2016.	Paydown.....		2,282,962	2,405,676	2,183,547	2,183,547				0		2,183,547		99,415	99,415	50,354	09/25/2036.
46636D	AC	0		04/01/2016.	Paydown.....		6,986,639	6,986,639	7,110,758	6,985,428		1,211		1,211		6,986,639			0	69,627	07/15/2046.
471109	AN	8		04/20/2016.	Tax Free Exchange.....		5,514,974	5,435,000	5,506,250	5,504,449			(3,062)	(3,062)		5,501,386		13,588	13,588	128,326	11/15/2023.

SCHEDULE D - PART 4

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

E14.16

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
478366 AN 7	Johnson Controls Inc Sr Nt.....		..	12/28/2016.	Tax Free Exchange.....		16,192,478	14,425,000	16,411,178	16,231,694		(53,640)		(53,640)		16,178,053		14,425	14,425	1,257,379	01/15/2036.
478366 AR 8	Johnson Controls Inc Sr Nt.....		..	01/15/2016.	Maturity.....		11,500,000	11,500,000	12,450,015	11,506,862		(6,862)		(6,862)		11,500,000				316,250	01/15/2016.
478366 AU 1	Johnson Controls Inc Sr Nt.....		..	12/28/2016.	Tax Free Exchange.....		40,783,993	40,145,000	41,468,724	40,915,350		(171,502)		(171,502)		40,743,848		40,145	40,145	2,497,911	03/30/2020.
478366 BA 4	Johnson Controls Inc Sr Nt.....		..	12/28/2016.	Tax Free Exchange.....		29,444,546	29,500,000	29,342,695	29,399,813		15,234		15,234		29,415,046		29,500	29,500	1,189,219	12/01/2021.
485170 AJ 3	Kansas City Southern Inds Inc Sr Nt.....		..	07/26/2016.	Tax Free Exchange.....		15,397,831	16,525,000	15,385,304	15,386,530		11,301		11,301		15,397,831				448,057	05/15/2043.
485170 AK 0	Kansas City Southern Inds Inc Sr Nt.....		..	07/26/2016.	Tax Free Exchange.....		15,524,364	15,500,000	15,526,611	15,526,372		(2,008)		(2,008)		15,524,364				376,284	11/15/2023.
50177A AE 9	LB Commercial Mtg Tr CMBS Ser 2007-C3 Cl.....		..	12/11/2016.	Paydown.....		1,776,611	1,776,611	1,783,291	1,776,491		120		120		1,776,611				54,964	07/15/2044.
50180L AC 4	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 Cl A.....		..	12/11/2016.	Paydown.....		5,953,150	5,953,150	6,113,984	5,976,389		(23,239)		(23,239)		5,953,150				230,808	04/15/2041.
502413 BB 2	L-3 Communications Corp Co Gtd Nt.....		..	05/20/2016.	Call 101.4750.....		4,282,245	4,220,000	4,553,464	4,302,434		(20,189)		(20,189)		4,282,245				85,660	11/15/2016.
502413 BB 2	L-3 Communications Corp Co Gtd Nt.....		..	11/15/2016.	Maturity.....		2,780,000	2,780,000	2,999,676	2,834,305		(54,305)		(54,305)		2,780,000				109,810	11/15/2016.
52108M DJ 9	LB-UBS Comm Mtg Tr CMBS Ser 2006-C1 Cl A.....		..	01/11/2016.	Paydown.....		3,161,216	3,161,216	3,123,676	3,159,185		2,030		2,030		3,161,216				13,743	02/15/2031.
52109R BM 2	LB-UBS Comm Mtg Tr CMBS Ser 2007-C7 Cl A.....		..	12/11/2016.	Paydown.....		919,126	919,126	925,431	919,562		(436)		(436)		919,126				38,335	09/15/2045.
52465# BF 1	Legg Mason Mtg Cap Corp LBASS Ser 2001-C.....		..	12/10/2016.	Redemption 100.0000.....		584,701	584,701	634,067	591,376		(6,675)		(6,675)		584,701				20,238	04/10/2017.
52465# BH 7	Legg Mason Mtg Cap Corp LBASS Ser 2002-C.....		..	12/10/2016.	Redemption 100.0000.....		385,154	385,154	435,845	390,677		(5,522)		(5,522)		385,154				13,401	04/10/2017.
52465# BP 9	Legg Mason Mtg Cap Corp LBASS Ser 2003-C.....		..	12/01/2016.	Redemption 100.0000.....		1,305,665	1,305,665	1,234,563	1,275,553		30,112		30,112		1,305,665				34,325	03/01/2023.
52467@ AH 3	Legg Mason Mtg Cap Corp CTL.....		..	12/15/2016.	Redemption 100.0000.....		348,474	348,474	364,790	353,911		(5,437)		(5,437)		348,474				14,030	12/15/2021.
52467@ AH 8	Legg Mason Mtg Cap Corp CTL.....		..	12/15/2016.	Redemption 100.0000.....		177,916	177,916	186,595	180,730		(2,814)		(2,814)		177,916				7,484	01/15/2021.
52467@ BC 8	Legg Mason Mtg Cap Corp CTL Ser 2003 Cl.....		..	12/15/2016.	Redemption 100.0000.....		595,517	595,517	665,616	610,145		(14,628)		(14,628)		595,517				26,783	11/15/2018.
52518R CD 6	Lehman Structured Sec Corp RMBS Ser 2005.....		..	12/27/2016.	Paydown.....		131,038	251,859	123,180	123,180				0		123,180		7,858	7,858	1,041	09/26/2045.
538021 AK 2	Litton Inds Inc Deb 6.750% 04/15/18.....		..	12/28/2016.	Call 107.0950.....		3,212,850	3,000,000	3,157,542	3,035,910		176,940		176,940		3,212,850				243,563	04/15/2018.
54233* AA 4	Lone Star Trans LLC Sr Nt Ser A.....		..	12/15/2016.	Redemption 100.0000.....		9,333,333	9,333,333	9,333,333	9,333,333				0		9,333,333				228,667	12/15/2021.
542514 GW 8	Long Beach Mtg Loan Tr RMBS Ser 2004-5 C.....		..	12/27/2016.	Paydown.....		2,960,029	2,960,029	2,767,627	2,790,922		169,107		169,107		2,960,029				11,460	09/25/2034.
54401P A# 3	Lord Corp Sr Nt 4.763% 07/12/16.....		..	07/12/2016.	Maturity.....		24,550,772	24,550,772	28,000,000	24,109,076				0	3,890,924	24,550,772	(3,449,228)		(3,449,228)	1,158,501	07/12/2016.
55265K F6 1	Master Asset Sec Tr RMBS Ser 2003-7 Cl 4.....		..	12/01/2016.	Paydown.....		519,330	519,330	489,401	503,467		15,863		15,863		519,330				13,878	09/25/2033.
55265K QM 4	Master Asset Sec Tr RMBS Ser 2003-1 Cl 2.....		..	12/01/2016.	Paydown.....		151,845	151,845	155,261	153,334		(31)		(31)		153,302		(1,458)	(1,458)	3,385	02/25/2033.
55265K RQ 4	Master Asset Sec Tr RMBS Ser 2003-2 Cl 2.....		..	12/01/2016.	Paydown.....		188,769	188,769	187,058	188,034		735		735		188,769				4,213	03/25/2018.
55265W CA 9	Master Seasoned Securities Tr RMBS Ser 2.....		..	12/01/2016.	Paydown.....		37,462	38,702	38,549			(1,088)		(1,088)		37,462					08/25/2032.
55275S AC 4	MASTR Alternative Loans Tr RMBS Ser 2007.....		..	12/01/2016.	Paydown.....		1,172,794	1,172,794	1,175,826	1,175,017		(61)		(61)		1,174,955		(2,162)	(2,162)	29,707	10/25/2036.
55312H AE 9	MMCaps Funding Bk Tr Prfd LBASS Mezz Nt.....		..	07/01/2016.	Morgan Stanley & Co Inc.....		7,850,000	10,000,000	5,557,841	3,900,000	1,657,841			1,657,841		5,557,841		2,292,159	2,292,159	364,950	12/01/2035.
576434 2D 5	Master Asset Securitization Tr RMBS Ser.....		..	12/01/2016.	Paydown.....		1,781,340	1,971,125	1,509,597	1,509,597				0		1,509,597		271,743	271,743	56,219	03/25/2036.
576434 A2 0	Master Asset Securitization Tr RMBS Ser.....		..	12/01/2016.	Paydown.....		253,873	253,873	256,411	254,596		(723)		(723)		253,873				5,793	01/25/2035.
576434 J5 4	Master Asset Securitization Tr RMBS Ser.....		..	12/01/2016.	Paydown.....		547,008	547,008	556,751	549,071		(2,063)		(2,063)		547,008				19,341	03/25/2035.
576434 N2 6	Master Asset Securitization Tr RMBS Ser.....		..	12/01/2016.	Paydown.....		1,765,221	1,765,221	1,735,571	1,746,205		19,016		19,016		1,765,221				50,653	04/25/2035.
576434 UH 5	Master Asset Securitization Tr RMBS Ser.....		..	12/01/2016.	Paydown.....		250,111	250,111	250,111	250,111				0		250,111				6,011	08/25/2034.
576434 WD 2	Master Asset Securitization Tr RMBS Ser.....		..	12/01/2016.	Paydown.....		502,880	502,880	506,809	502,000		880		880		502,880				12,700	09/25/2034.
576434 YM 0	Master Asset Securitization Tr RMBS Ser.....		..	12/01/2016.	Paydown.....		1,119,823	1,119,823	1,070,167	1,081,250		38,574		38,574		1,119,823				38,927	12/25/2034.
57643M FN 9	Master Asset Securitization Tr RMBS Ser.....		..	12/01/2016.	Paydown.....		808,285	808,285	784,037	796,389		11,897		11,897		808,285				25,328	07/25/2034.
577778 AT 0	May Dept Stores Co Amortiz Deb.....		..	10/15/2016.	Redemption 100.0000.....		50,000	50,000	61,644	52,922		(2,922)		(2,922)		50,000				3,563	04/15/2021.
580645 AE 9	McGraw-Hill Cos Sr Nt 5.900% 11/15/17.....		..	07/29/2016.	Tax Free Exchange.....		2,021,350	2,000,000	2,109,820	2,030,336		(8,986)		(8,986)		2,021,350				93,089	11/15/2017.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		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
580645 AF 6	McGraw-Hill Cos Sr Nt	6.550% 11/15/37.....	..	07/29/2016.	Tax Free Exchange.....		2,869,894	3,000,000	2,854,710	2,868,358		1,536		1,536		2,869,894			0	138,642	11/15/2037.
58528# CX 3	Meijer Inc Sr Secd Nt Ser C.....		..	10/01/2016.	Redemption 100.0000.....		523,069	523,069	523,069	523,069				0		523,069			0	30,437	10/01/2020.
589929 PJ 1	Merrill Lynch Mtg Investors RMBS Ser 199.....		..	12/01/2016.	Paydown.....		53,376	53,376	53,881	53,413		(37)		(37)		53,376			0	3,266	08/25/2027.
589929 RK 6	Merrill Lynch Mtg Investors RMBS Ser 199.....		..	02/01/2016.	Paydown.....		1,074	1,074	1,031	1,067				0		1,067			7	9	07/25/2027.
589929 XZ 6	Merrill Lynch Mtg Investors RMBS Ser 200.....		..	12/01/2016.	Paydown.....		244,641	244,641	244,543	244,133		(194)		(194)		243,939		702	702	9,287	09/25/2032.
590188 4M 7	Merrill Lynch & Co Inc Sub Nt.....		..	05/16/2016.	Maturity.....		10,000,000	10,000,000	10,365,300	10,018,688		(18,688)		(18,688)		10,000,000			0	302,500	05/16/2016.
59020U P7 4	Merrill Lynch Crd Bse A S & S RMBS Ser 2.....		..	12/01/2016.	Paydown.....		4,225	4,225	4,113	4,165		60		60		4,225			0	75	08/25/2036.
59023B AE 4	Merrill Lynch Mortgage Tr CMBS Ser 2006.....		..	03/01/2016.	Paydown.....		741,045	741,045	734,735	739,669		1,376		1,376		741,045			0	5,075	05/12/2039.
59023B AG 9	Merrill Lynch Mortgage Tr CMBS Ser 2006.....		..	05/01/2016.	Paydown.....		15,820,000	15,820,000	15,221,188	15,767,127		52,873		52,873		15,820,000			0	337,507	05/12/2039.
59073@ AA 4	Mesquite Power Priv Pl.....		..	12/31/2016.	Redemption 100.0000.....		900,803	900,803	900,803	900,803				0		900,803			0	26,123	12/31/2039.
59549W AB 9	Mid State Tr LBASS Ser 11 Cl M1.....		..	12/15/2016.	Paydown.....		140,233	140,233	140,230	140,232				0		140,233			0	4,327	07/15/2038.
59560# AC 8	Mid America Pref Cap Tr ABS Cumulative G.....		..	08/27/2016.	Redemption 100.0000.....		6,986,139	6,986,139	7,640,168	7,036,686		(50,548)		(50,548)		6,986,139			0	410,261	08/27/2016.
60662W AJ 1	Mitchell International Inc 1st Lien TL N.....		..	10/31/2016.	Tax Free Exchange.....		117,486	117,874	117,285	117,450		36		36		117,486			0	2,334	10/11/2020.
61744C HP 4	Morgan Stanley Cap I RMBS Ser 2004-NC8 C.....		..	12/27/2016.	Paydown.....		1,599,899	1,599,899	1,499,906	1,514,936		84,964		84,964		1,599,899			0	11,730	09/25/2034.
617451 CT 4	Morgan Stanley Cap I Tr CMBS Ser 2006-T2.....		..	12/01/2016.	Paydown.....		3,461,941	3,461,941	3,388,927	3,461,941				0		3,461,941			0	81,361	10/12/2052.
617458 AC 8	Morgan Stanley Cap I CMBS Ser 2011-C1 Cl.....		..	02/01/2016.	Paydown.....		1,544,771	1,544,771	1,582,968	1,543,273		1,498		1,498		1,544,771			0	6,875	09/15/2047.
617459 AD 4	Morgan Stanley Cap I Tr CMBS Ser 2011-C2.....		..	09/20/2016.	Nationwide Mutual.....		51,739,574	46,500,000	47,698,137	47,172,130		(95,738)		(95,738)		47,076,392		4,663,181	4,663,181	1,739,913	06/15/2044.
61745M 5J 8	Morgan Stanley Cap I CMBS Ser 2005-T19 C.....		..	08/01/2016.	Paydown.....		941,361	941,361	921,120	941,361				0		941,361			0	17,607	06/12/2047.
61745M 5K 5	Morgan Stanley Cap I CMBS Ser 2005-T19 C.....		..	12/01/2016.	Paydown.....		1,253,865	1,253,865	1,250,090	1,251,605		2,260		2,260		1,253,865			0	49,174	06/12/2047.
61745M VW 0	Morgan Stanley Cap I RMBS Ser 2004-1 Cl.....		..	12/01/2016.	Paydown.....		48,801	48,801	48,801	48,801				0		48,801			0	1,246	11/25/2018.
61745M WN 9	Morgan Stanley Cap I RMBS Ser 2004-1 Cl.....		..	12/01/2016.	Paydown.....		134,401	134,401	128,038	132,330		2,071		2,071		134,401			0	2,980	11/25/2033.
61749M AB 5	Morgan Stanley Cap I Tr CMBS Ser 2006-T2.....		..	12/01/2016.	Paydown.....		7,326,834	7,326,834	7,307,088	7,313,193		13,641		13,641		7,326,834			0	352,549	08/12/2041.
61749M AV 1	Morgan Stanley Cap I Tr CMBS Ser 2006-T2.....		..	06/01/2016.	Paydown.....		5,412,924	5,412,924	5,553,533	5,409,017		3,907		3,907		5,412,924			0	86,198	08/12/2041.
61749M AW 9	Morgan Stanley Cap I Tr CMBS Ser 2006-T2.....		..	06/01/2016.	Paydown.....		10,000,000	10,000,000	10,017,640	9,984,376		15,624		15,624		10,000,000			0	299,920	08/12/2041.
61750C AF 4	Morgan Stanley Cap I CMBS Ser 2006-HQ9 C.....		..	05/01/2016.	Paydown.....		3,528,883	3,528,883	3,503,386	3,522,890		5,993		5,993		3,528,883			0	43,266	07/12/2044.
61750C AG 2	Morgan Stanley Cap I CMBS Ser 2006-HQ9 C.....		..	06/01/2016.	Paydown.....		10,000,000	10,000,000	9,072,656	9,909,322		90,678		90,678		10,000,000			0	281,664	07/12/2044.
61756U AE 1	Morgan Stanley Cap I CMBS Ser 2007-IQ16.....		..	12/01/2016.	Paydown.....		2,650,130	2,650,130	2,664,666	2,648,019		2,112		2,112		2,650,130			0	109,689	12/12/2049.
61762D AU 5	Morgan Stanley BAML Tr CMBS Ser 2013-C9.....		..	09/07/2016.	Bank of America BISD Dealer.....		13,847,077	13,320,000	12,947,929	13,055,040		34,545		34,545		13,089,585		757,492	757,492	276,248	05/15/2046.
61763X BF 2	Morgan Stanley BAML Tr CMBS Ser 2014-C18.....		..	09/20/2016.	Nationwide Mutual.....		11,749,248	11,200,000	11,193,000	11,191,997		(589)		(589)		11,191,408		557,840	557,840	342,909	08/15/2031.
61764J AA 4	Morgan Stanley Cap I Tr CMBS Ser 2014-MP.....		..	09/20/2016.	Nationwide Mutual.....		5,289,515	5,000,000	5,149,766	5,126,482		(15,643)		(15,643)		5,110,839		178,676	178,676	139,242	08/11/2029.
61764J AD 8	Morgan Stanley Cap I Tr CMBS Ser 2014-MP.....		..	09/20/2016.	Nationwide Mutual.....		14,174,771	13,500,000	13,889,757	13,829,384		(40,650)		(40,650)		13,788,734		386,036	386,036	400,229	08/11/2029.
61764J AE 6	Morgan Stanley Cap I Tr CMBS Ser 2014-MP.....		..	09/20/2016.	Nationwide Mutual.....		3,069,351	3,000,000	3,060,215	3,050,787		(6,333)		(6,333)		3,044,455		24,896	24,896	90,681	08/11/2029.
61765D AT 5	Morgan Stanley Cap I Tr CMBS Ser 2015-MS.....		..	09/13/2016.	Morgan Stanley & Co Inc.....		28,914,258	27,000,000	27,268,302	27,255,401		(19,288)		(19,288)		27,236,113		1,678,145	1,678,145	750,263	05/15/2048.
62474U AA 8	Morgan Stanley Cap I CMBS Ser 2005-RR6 C.....		..	05/01/2016.	Paydown.....		358,803	358,803	57,904	57,904		358,900		300,900		358,803			0	5,653	05/24/2043.
628530 AW 7	Mylan Inc Sr Nt	1.800% 06/24/16.....	..	06/24/2016.	Maturity.....		2,500,000	2,500,000	2,498,547	2,499,699		301		301		2,500,000			0	22,500	06/24/2016.
629377 BS 0	NRG Energy Inc Sr Nt	7.875% 05/15/21.....	..	09/01/2016.	Call 103.9380.....		611,155	588,000	620,340	616,303		(5,148)		(5,148)		611,155			0	36,787	05/15/2021.
63080# AA 5	NARA Caves Lease Tr CTL.....		..	12/15/2016.	Call 100.0000.....		297,083	297,083	297,083	297,083				0		297,083			0	8,598	09/15/2028.
636516 AB 2	National Inst of Hlth Fishers CTL Pl I B.....		..	07/15/2016.	Redemption 100.0000.....		117,052	117,052	117,052	117,052				0		117,052			0	6,236	01/15/2024.
63651P AA 2	National Inst Health Twinbrook CTL B Bld.....		..	12/15/2016.	Redemption 100.0000.....		705,742	705,742	719,206	709,428		(3,687)		(3,687)		705,742			0	22,143	01/15/2019.
64352V EF 4	New Century Home Equity Ln Tr RMBS Ser 2.....		..	12/01/2016.	Paydown.....		7,976	7,976	7,974	7,961		15		15		7,976			0	201	11/25/2033.

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

E14.18

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								11	12	13	14	15						
					Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
CUSIP Identification			Description																			
64828Y	AQ	4	New Residential Mtg Ln Tr RMBS Ser 2014-.....	12/01/2016.	Paydown.....		939,825	939,825	963,615	963,215			(23,390)		(23,390)		939,825			0	19,412	05/25/2054.
65106A	AM	5	New Castle Mortgage Sec Trust RMBS Ser 2.....	12/27/2016.	Paydown.....		9,258,662	9,258,662	7,916,156	9,063,607			195,055		195,055		9,258,662			0	37,901	03/25/2036.
65473Q	AU	7	NiSource Finance Corp Nt.....	03/15/2016.	Maturity.....		24,000,000	24,000,000	29,919,480	24,226,636			(226,636)		(226,636)		24,000,000			0	1,290,000	03/15/2016.
65535V	BZ	0	Nomura Asset Sec Corp RMBS Ser 2003-A3 C.....	12/01/2016.	Paydown.....		76,614	76,614	76,686	76,456			159		159		76,614			0	2,611	08/25/2033.
65535V	CN	6	Nomura Asset Sec Corp RMBS Ser 2004-AP1.....	12/01/2016.	Paydown.....		154,219	154,219	154,216	153,813			406		406		154,219			0	4,515	03/25/2034.
65535V	DC	9	Nomura Asset Sec Corp RMBS Ser 2004-AP2.....	12/01/2016.	Paydown.....		53,903	53,903	53,478	53,640			263		263		53,903			0	1,968	07/25/2034.
65535V	GH	5	Nomura Asset Sec Corp RMBS Ser 2004-AP3.....	12/01/2016.	Paydown.....		200,532	200,532	212,062	208,604			(8,072)		(8,072)		200,532			0	4,661	10/25/2034.
65535V	HF	8	Nomura Asset Sec Corp RMBS Ser 2005-AP1.....	08/01/2016.	Paydown.....		392,882	392,882	384,902	392,882					0		392,882			0	6,015	02/25/2035.
65535V	HH	4	Nomura Asset Sec Corp RMBS Ser 2005-AP1.....	12/01/2016.	Paydown.....		67,660	67,660	67,322	67,404			256		256		67,660			0	1,663	02/25/2035.
65535V	US	5	Nomura Asset Sec Corp RMBS Ser 2006-AR2.....	12/27/2016.	Paydown.....		106,070	106,070	51,431	51,431			54,639		54,639		106,070			0	385	04/25/2036.
66988A	AD	6	Novant Health Inc Nt 5.345% 11/01/16.....	11/01/2016.	Maturity.....		7,000,000	7,000,000	7,000,000	7,000,000					0		7,000,000			0	374,150	11/01/2016.
67773#	AE	0	Ohio Valley Electric Corp Sr Nt.....	12/15/2016.	Redemption 100.0000.....		500,654	500,654	504,142	502,776			(2,122)		(2,122)		500,654			0	22,261	02/15/2026.
67773#	AF	7	Ohio Valley Electric Corp Sr Nt.....	12/15/2016.	Redemption 100.0000.....		126,085	126,085	126,085	126,085					0		126,085			0	5,606	02/15/2026.
67773#	AG	5	Ohio Valley Electric Corp Sr Nt.....	12/15/2016.	Redemption 100.0000.....		127,089	127,089	127,089	127,089					0		127,089			0	5,651	02/15/2026.
679574	AG	8	Old Dominion Elec 1st Mtg Bd.....	12/01/2016.	Redemption 100.0000.....		378,125	378,125	383,531	381,630			(3,505)		(3,505)		378,125			0	23,482	12/01/2028.
681919	AS	5	Omnicom Group Inc Sr Nt.....	04/15/2016.	Maturity.....		29,000,000	29,000,000	32,535,770	29,193,821			(193,821)		(193,821)		29,000,000			0	855,500	04/15/2016.
68210*	AC	7	Omega Leasing LLC Sr Nt.....	06/24/2016.	Call 100.2616.....		3,425,243	3,416,308	3,416,308	3,416,308			8,936		8,936		3,425,243			0	143,006	07/12/2016.
68210*	AC	7	Omega Leasing LLC Sr Nt.....	04/12/2016.	Redemption 100.0000.....		191,385	191,385	191,385	191,385					0		191,385			0	4,292	07/12/2016.
68268N	AB	9	Oneok Partners LP Co Gtd Nt.....	10/01/2016.	Maturity.....		2,000,000	2,000,000	1,825,000	1,978,238			21,762		21,762		2,000,000			0	123,000	10/01/2016.
70069F	AY	3	Park Place Securities Inc RMBS Ser 2004-.....	12/27/2016.	Paydown.....		4,198,592	4,198,592	4,136,925	4,144,708			53,884		53,884		4,198,592			0	31,803	10/25/2034.
717081	DB	6	Pfizer Inc Sr Nt 6.200% 03/15/19.....	12/15/2016.	Call 110.0288.....		56,983,933	51,790,000	53,782,602	52,558,021			4,425,912		4,425,912		56,983,933			0	4,013,725	03/15/2019.
718009	A@	2	Philadelphia Suburban Corp Sr Nt.....	07/31/2016.	Redemption 100.0000.....		2,200,000	2,200,000	2,200,000	2,200,000					0		2,200,000			0	107,140	07/31/2023.
720101	FQ	2	Piedmont Aviation Inc Eq Tr Ctf 1988 Ser.....	09/08/2016.	Income.....										0					0	1,540	02/28/2010.
73019#	AB	8	PNC Equip Finc LLC LBASS Priv Pl Nt Ser.....	09/13/2016.	Redemption 100.0000.....		182,999	182,999	182,999	182,999					0		182,999			0	4,117	09/13/2027.
73019#	AC	6	PNC Equip Finc LLC LBASS Priv Pl Nt Ser.....	09/13/2016.	Redemption 100.0000.....		550,299	550,299	550,299	550,299					0		550,299			0	12,382	09/13/2027.
73664#	AA	8	Portland Natural Gas Trans Sys Sr Sec Nt.....	12/31/2016.	Redemption 100.0000.....		718,691	718,691	723,971	719,830			(1,139)		(1,139)		718,691			0	26,502	12/31/2018.
74040S	AA	3	Preferred Term Sec Ltd LBASS Residual In.....	07/20/2016.	Direct.....		145,806	145,806							0				145,806	145,806		03/24/2034.
74041A	AA	1	Preferred Term Sec Ltd VI LBASS Flt Rt N.....	12/27/2016.	Paydown.....		1,328,316	1,328,316	1,029,445	1,063,990			264,327		264,327		1,328,316			0	10,726	03/24/2034.
74041E	AC	9	Preferred Term Sec Ltd VI LBASS Mezz Nt.....	09/23/2016.	Paydown.....		515,798	515,798	26,779	2,682	24,096		489,019		513,115		515,798			0	4,418	03/23/2035.
74041W	AA	3	Preferred Term Sec Ltd VI LBASS Sec Nt.....	12/27/2016.	Paydown.....		1,398,068	1,398,068	1,048,551	1,088,942			309,126		309,126		1,398,068			0	12,281	09/24/2033.
74042C	AA	6	Preferred Term Sec Ltd LBASS Sr Nt Cl A.....	12/22/2016.	Paydown.....		19,158	19,158	16,422	16,712			2,446		2,446		19,158			0	251	03/22/2038.
74042E	AC	8	Preferred Term Sec Ltd LBASS Mezz Nt Cl.....	12/23/2016.	Paydown.....		19,220	19,220	14,260	14,260			4,960		4,960		19,220			0	215	06/23/2035.
74042E	AD	6	Preferred Term Sec Ltd LBASS Mezz Nt Cl.....	12/23/2016.	Paydown.....		479,792	479,792					479,792		479,792		479,792			0	4,916	06/23/2035.
74042H	AA	5	Preferred Term Sec Ltd LBASS XIX Flt Rt.....	12/22/2016.	Paydown.....		87,508	87,508	52,505	56,367			31,141		31,141		87,508			0	517	12/22/2035.
74042H	AC	1	Preferred Term Sec Ltd LBASS XIX Nt Cl B.....	03/22/2016.	Paydown.....		25,832	25,832	25,839	25,832					0		25,832			0	73	12/22/2035.
74042J	AA	1	Preferred Term Sec Ltd LBASS XXI Nt Ser.....	12/22/2016.	Redemption 100.0000.....		175,975	175,975	175,975	175,975					0		175,975			0	556	03/22/2038.
74042M	AA	4	Preferred Term Sec Ltd LBASS XXII Nt Cl.....	12/22/2016.	Paydown.....		131,531	131,531	131,531	131,531					0		131,531			0	761	09/22/2036.
74042T	AC	5	Preferred Term Sec Ltd LBASS Nt Cl A-2 P.....	03/22/2016.	Paydown.....		5,689	5,689	5,100	732			4,956		4,956		5,689			0	15	12/22/2037.
74042W	AD	6	Preferred Term Sec Ltd LBASS Nt Cl C PTP.....	12/23/2016.	Paydown.....		626,394	626,394	281,135		281,135		345,260		626,395		626,394			0	8,561	09/23/2035.
74043A	AD	3	Preferred Term Sec Ltd LBASS XXIII Nt Cl.....	12/22/2016.	Paydown.....		56,736	56,736	54,084	54,761			1,974		1,974		56,736			0	332	12/22/2036.

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

1		2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
				F o r e i g n								11	12	13	14	15						
CUSIP Identification		Description			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
741382	AA	3	Preferred Term Sec Ltd LBASS XV Combo Nt.....	12/26/2016.	Paydown.....		276,235	276,235	158,184	158,184		118,051		118,051		276,235				0	4,262	09/26/2034.
74138N	AA	7	Preferred Term Sec Ltd LBASS XIX Combo N.....	12/23/2016.	Paydown.....		58,382	58,382	24,253	6,166	18,087	34,128		52,215		58,382				0	2	12/22/2036.
74138P	AA	2	Preferred Term Sec Ltd LBASS XVIII Combo.....	12/23/2016.	Paydown.....		48,526	48,526	19,531	2,247	17,284	28,995		46,279		48,526				0		09/23/2035.
74160M	BP	6	Prime Mortgage Tr RMBS Ser 2003-2 CI 1A1.....	12/01/2016.	Paydown.....		189,626	189,626	176,589	183,219		6,407		6,407		189,626				0	5,287	10/25/2033.
74160M	KW	1	Prime Mortgage Tr RMBS Ser 2005-4 CI 2A1.....	12/01/2016.	Paydown.....		1,629,976	1,629,976	1,584,133	1,620,150		9,826		9,826		1,629,976				0	41,995	10/25/2035.
742741	AA	9	Procter & Gamble ESOP Deb Ser A.....	07/01/2016.	Redemption 100.0000.....		2,451,256	2,451,256	3,215,602	2,799,975		(348,719)		(348,719)		2,451,256				0	173,442	01/01/2021.
743873	AY	7	Provident Funding Mtg Loan Tr RMBS Ser 2.....	12/27/2016.	Paydown.....		702,052	702,052	701,175	701,492		560		560		702,052				0	4,201	05/25/2035.
74824D	AG	5	Queens Center Mtg Tr CMBS Ser 2013-QCA C.....	09/20/2016.	Nationwide Mutual.....		9,007,425	8,800,000	7,923,781	8,072,848		47,264		47,264		8,120,112		887,313	887,313	238,496	01/11/2037.	
74927#	AA	9	RB Investment Associates CTL.....	12/15/2016.	Redemption 100.0000.....		146,296	146,296	146,296	146,296				0		146,296				0	5,784	12/15/2028.
74927U	AW	8	RBSGC Mtg RMBS PTC Ser 2005-A CI 2A1.....	12/01/2016.	Paydown.....		1,251,659	1,251,659	1,255,570	1,250,859		799		799		1,251,659				0	46,513	04/25/2035.
74932#	AD	6	RC Cement Holding Co Gld Sr Nt.....	09/01/2016.	Redemption 100.0000.....		3,666,667	3,666,667	3,516,005	3,654,287		12,379		12,379		3,666,667				0	232,100	09/10/2016.
749581	AJ	3	Residential Funding Mtg Sec I RMBS Ser 2.....	12/01/2016.	Paydown.....		625,457	734,325	736,161	735,090		(31)		(31)		735,059		(109,602)	(109,602)	25,226	01/25/2037.	
75114R	AD	7	Residential Accredit Loans Inc RMBS Ser.....	12/27/2016.	Paydown.....		915,961	928,055	677,810	677,810				0		677,810		238,151	238,151	3,257	04/25/2036.	
75115L	AA	5	Residential Accredit Loans Inc RMBS Ser.....	12/27/2016.	Paydown.....		1,043,143	1,043,143	894,014	894,014		149,129		149,129		1,043,143				0	4,042	08/25/2037.
755920	AF	2	Receipts on Corp Sec Tr ABS Coll Tr Ser.....	11/15/2016.	Redemption 100.0000.....		83,511	83,511	94,840	84,972		(1,461)		(1,461)		83,511				0	4,014	05/15/2017.
755920	AG	0	Receipts on Corp Sec Tr ABS Coll Tr Ser.....	08/01/2016.	Redemption 100.0000.....		570,855	570,855	629,520	578,233		(7,378)		(7,378)		570,855				0	27,978	08/01/2017.
75970J	AB	2	Renaissance Home Equity Ln Tr RMBS Ser 2.....	11/25/2016.	Paydown.....		445,107	445,107	369,611	445,471	224,139	75,496		299,635		445,107				0	1,801	04/25/2037.
759950	AD	0	Renaissance Acceptance Mtg Crp RMBS Ser.....	12/27/2016.	Paydown.....		442,373	442,373	442,373	442,373				0		442,373				0	4,614	06/25/2032.
759950	DP	0	Renaissance Home Equity Ln Tr RMBS Ser 2.....	12/01/2016.	Paydown.....		676,548	676,548	676,548	675,153		71		71		675,224		1,324	1,324	16,755	11/25/2034.	
759950	EL	8	Renaissance Home Equity Ln Tr RMBS Ser 2.....	12/01/2016.	Paydown.....		437,547	437,547	437,547	436,226		1,321		1,321		437,547				0	11,757	02/25/2035.
759950	FE	3	Renaissance Home Equity Ln Tr RMBS Ser 2.....	12/01/2016.	Paydown.....		80,893	80,893	70,983	78,058		2,835		2,835		80,893				0	2,492	05/25/2035.
760985	2G	5	Residential Asset Mtg Prod Inc RMBS Ser.....	09/26/2016.	Paydown.....		447,905	447,905	447,905	447,905				0		447,905				0	1,472	10/25/2031.
760985	5D	9	Residential Asset Mtg Prod Inc RMBS Ser.....	11/01/2016.	Paydown.....		1,491,560	1,491,560	1,259,161	1,259,161		232,400		232,400		1,491,560				0	77,941	06/25/2034.
760985	7F	2	Residential Asset Mtg Prod Inc RMBS Ser.....	12/01/2016.	Paydown.....		111,029	113,860	68,496	68,496				0		68,496		42,533	42,533	3,137	07/25/2034.	
760985	M9	9	Residential Asset Mtg Prod Inc RMBS Ser.....	12/01/2016.	Paydown.....		76,527	76,527	76,527	76,349		178		178		76,527				0	1,785	01/25/2034.
760985	RZ	6	Residential Asset Mtg Prod Inc RMBS Ser.....	12/01/2016.	Paydown.....		49,829	49,829	21,238	21,238				0		21,238		28,590	28,590	2,420	02/25/2033.	
760985	US	8	Residential Asset Mtg Prod Inc RMBS Ser.....	12/01/2016.	Paydown.....		17,676	17,676	16,868	17,303		373		373		17,676				0	400	03/25/2033.
760985	WP	2	Residential Asset Mtg Prod Inc RMBS Ser.....	12/01/2016.	Paydown.....		204,276	204,276	204,272	203,847		430		430		204,276				0	4,019	03/25/2033.
760985	ZF	1	Residential Asset Mtg Prod Inc RMBS Ser.....	12/01/2016.	Paydown.....		40,527	40,527	40,526	40,428		99		99		40,527				0	1,073	09/25/2033.
76110H	3B	3	Residential Accredit Loans Inc RMBS Ser.....	12/01/2016.	Paydown.....		1,052,983	1,105,877	1,004,610	1,004,610				0		1,004,610		48,373	48,373	38,150	04/25/2035.	
76110H	EU	9	Residential Accredit Loans Inc RMBS Ser.....	05/01/2016.	Paydown.....		1,192,960	1,192,960	1,186,250	1,187,318		5,642		5,642		1,192,960				0	25,674	06/25/2033.
76110H	UV	9	Residential Accredit Loans Inc RMBS Ser.....	12/01/2016.	Paydown.....		381,991	381,991	368,979	374,427		7,564		7,564		381,991				0	11,501	06/25/2034.
76110H	X9	5	Residential Accredit Loans Inc RMBS Ser.....	12/01/2016.	Paydown.....		1,644,561	1,644,561	1,666,660	1,642,437		2,012		2,012		1,644,449		112	112	36,638	03/25/2035.	
76110W	MC	7	Residential Asset Sec Corp RMBS Ser 2001.....	12/01/2016.	Paydown.....		41,566	41,566	41,558	41,479		87		87		41,566				0	1,222	09/25/2031.
76110W	MF	0	Residential Asset Sec Corp RMBS Ser 2001.....	12/01/2016.	Paydown.....		197,549	359,772	191,255	191,255				0		191,255		6,295	6,295	14,781	09/25/2031.	
76110W	RQ	1	Residential Asset Sec Corp RMBS Ser 2003.....	12/01/2016.	Paydown.....		243,588	243,588	243,456	243,031		557		557		243,588				0	4,867	05/25/2033.
76112B	SN	1	Residential Asset Mtg Products RMBS Ser.....	12/01/2016.	Paydown.....		586,398	586,398	558,728	577,472		8,926		8,926		586,398				0	17,888	09/25/2034.
76112B	SV	3	Residential Asset Mtg Products RMBS Ser.....	12/01/2016.	Paydown.....		922,579	922,579	892,054	913,873		8,705		8,705		922,579				0	28,141	09/25/2034.
76112F	AG	6	Residential Asset Sec Tr RMBS Ser 2006-A.....	12/01/2016.	Paydown.....		187,527	273,590	192,238	192,238				0		192,238		(4,710)	(4,710)	9,437	06/25/2036.	
761143	AD	8	Residential Asset Sec Tr RMBS Ser 2007-A.....	12/01/2016.	Paydown.....		423,288	698,590	511,227	511,227				0		511,227		(87,939)	(87,939)	20,910	09/25/2037.	

SCHEDULE D - PART 4

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

E14.20

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															11	12	13	14	15												
CUSIP Identification			Description			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											
76114H	AK	1	Residential Asset Sec Tr RMBS Ser 2007-A.....		12/01/2016.	Paydown.....			907,963	982,798	895,231	895,231					0		895,231		12,732	12,732	30,711	05/25/2037.												
76126C	DE	9	RACERS Tr ABS Ser 1998-CCE-1 CI A1.....		11/15/2016.	Redemption 100.0000.....			314,279	314,279	308,088	313,073		1,207			1,207		314,279		0	0	15,701	05/15/2018.												
76126C	GB	2	RACERS Tr ABS Ser 1999-24-S-CCE CI A1.....		11/15/2016.	Redemption 100.0000.....			372,846	372,846	346,154	367,872		4,974			4,974		372,846		0	0	18,626	05/15/2018.												
761713	AF	3	Reynolds American Inc Co Gtd Nt.....		03/05/2016.	Call 114.2861.....			28,246,944	24,716,000	27,786,602	25,762,758		2,484,186			2,484,186		28,246,944		0	0	500,156	06/01/2018.												
761713	BQ	8	Reynolds American Inc Sr Nt.....		08/04/2016.	Maturity.....			8,250,000	8,250,000	8,283,614	8,282,346		(32,346)			(32,346)		8,250,000		0	0	288,750	08/04/2016.												
762009	BJ	6	Residential Funding Mtg Sec I RMBS Ser 2.....		12/01/2016.	Paydown.....			1,250,261	1,398,711	1,210,768	1,210,391					0		1,210,391		39,870	39,870	45,193	06/25/2037.												
771196	AS	1	Roche Hldgs Inc Co Gtd Nt.....		08/25/2016.	Call 112.1095.....			24,789,661	22,112,000	23,917,275	22,816,895		1,972,767			1,972,767		24,789,661		0	0	1,052,690	03/01/2019.												
77519@	AC	4	Rogers Group Inc Sr Nt.....		03/01/2016.	Maturity.....			5,000,000	5,000,000	5,000,000	5,000,000					0		5,000,000		0	0	183,250	03/01/2016.												
779382	AK	6	Rowan Companies Inc Sr Nt.....		12/19/2016.	Call 108.0000.....			18,878,400	17,480,000	20,857,904	19,140,812		(262,412)			(262,412)		18,878,400		0	0	2,428,628	08/01/2019.												
779382	AN	0	Rowan Companies Inc Sr Nt.....		12/19/2016.	Call 99.5500.....			19,890,090	19,980,000	21,002,798	20,291,204		(401,114)			(401,114)		19,890,090		0	0	1,898,100	09/01/2017.												
78402C	AA	1	SC Commercial Mtg Pass Through CTL Ser 2.....		12/01/2016.	Redemption 100.0000.....			751,365	751,365	788,403	769,176		(17,812)			(17,812)		751,365		0	0	28,559	11/10/2028.												
78532*	AD	5	Sabine Mining Co Sec Nt.....		08/21/2016.	Redemption 100.0000.....			1,000,000	1,000,000	1,000,000	1,000,000					0		1,000,000		0	0	34,350	02/21/2032.												
78573A	AC	4	SABMiller Holdings Inc Nt.....		12/16/2016.	Tax Free Exchange.....			994,885	1,000,000	993,350	993,770		115			115		993,885		1,000	1,000	70,263	01/15/2042.												
785778	HD	6	SACO I Tr RMBS Ser 2005-6 CI A.....		01/25/2016.	Paydown.....			23,662	23,662	22,852	22,852		811			811		23,662		0	0	18	09/25/2035.												
79548K	ZJ	0	Salomon Bros Mtg Sec VII Inc RMBS Ser 19.....		12/01/2016.	Paydown.....			2,769	2,769	2,793	2,757		1			1		2,759		10	10	96	06/25/2028.												
80282K	AA	4	Santander Holdings USA Sr Nt.....		04/19/2016.	Maturity.....			30,000,000	30,000,000	30,373,312	30,024,380		(24,380)			(24,380)		30,000,000		0	0	693,750	04/19/2016.												
805564	HJ	3	Saxon Asset Securities Tr RMBS Ser 2000.....		01/01/2016.	Paydown.....			47,496	47,496	48,320	47,496					0		47,496		0	0	251	01/25/2032.												
805564	NM	9	Saxon Asset Securities Tr RMBS Ser 2003.....		12/01/2016.	Paydown.....			636,938	636,938	636,905	635,613		1,325			1,325		636,938		0	0	15,442	06/25/2032.												
80689*	AL	4	Schnuck Markets Inc Sr Nt.....		10/10/2016.	Redemption 100.0000.....			1,636,364	1,636,364	1,636,364	1,636,364					0		1,636,364		0	0	100,800	10/10/2021.												
81441P	CE	9	Security Natl Mtg Loan Tr RMBS Ser 2005.....		12/01/2016.	Paydown.....			202,427	202,427	202,399	202,427					0		202,427		0	0	5,088	02/25/2035.												
81683R	AJ	3	Seminole Tribe of Florida Sub Nt Ser 200.....		10/01/2016.	Redemption 100.0000.....			2,300,000	2,300,000	2,300,000	2,300,000					0		2,300,000		0	0	179,492	10/01/2020.												
81744H	AD	5	Sequoia Mortgage Tr RMBS Ser 2007-1 CI 2.....		12/01/2016.	Paydown.....			827,698	874,362	824,183	824,183		10,451			10,451		834,634		(6,936)	(6,936)	13,887	02/20/2047.												
82454N	AA	6	Shiloh Texas Properties Ltd CTL.....		08/15/2016.	Redemption 100.0000.....			634,174	634,174	672,135	648,073		(13,900)			(13,900)		634,174		0	0	29,793	02/15/2020.												
82454N	AB	4	Shiloh Texas Properties Ltd CTL Ser B.....		08/15/2016.	Redemption 100.0000.....			159,931	159,931	159,931	159,931					0		159,931		0	0	6,324	02/15/2020.												
82967N	AQ	1	Sirius XM Radio Inc Nt.....		10/01/2016.	Call 102.9380.....			2,058,760	2,000,000	2,102,500	2,090,182		(31,422)			(31,422)		2,058,760		0	0	117,500	10/01/2020.												
83416W	AA	1	Solar Star Funding LLC Sr Nt.....		12/30/2016.	Redemption 100.0000.....			1,259,879	1,259,879	1,259,879	1,259,879					0		1,259,879		0	0	66,729	06/30/2035.												
83611P	AP	6	Soundview Home Eq Loan Tr RMBS Ser 2001.....		12/01/2016.	Paydown.....			14,838	14,838	15,018	14,915		(77)			(77)		14,838		0	0	514	03/25/2030.												
843163	AP	1	Southern IN Gas & Elec Co 1st Mtg Bd.....		06/01/2016.	Maturity.....			1,600,000	1,600,000	1,531,936	1,597,301		2,699			2,699		1,600,000		0	0	71,000	06/01/2016.												
844741	AM	0	Southwest Airlines Co ABS PTC Ser A4.....		07/01/2016.	Redemption 100.0000.....			14,391	14,391	18,082	14,450		(58)			(58)		14,391		0	0	809	07/01/2016.												
844741	AS	7	Southwest Airlines Co ABS PTC Ser 1995-A.....		10/31/2016.	Redemption 100.0000.....			4,628,509	4,628,509	5,248,514	4,680,893		(52,384)			(52,384)		4,628,509		0	0	309,881	01/01/2018.												
84751P	LP	2	Specialty Underw & Residen Fin RMBS Ser.....		12/01/2016.	Paydown.....			258,398	258,398	194,271	194,271		64,128			64,128		258,398		0	0	5,032	02/25/2037.												
84762L	AR	6	Spectrum Brands Inc Sr Nt.....		01/28/2016.	Barclays Capital.....			1,563,750	1,500,000	1,556,250	1,553,291		(497)			(497)		1,552,795		10,956	10,956	11,280	12/15/2024.												
84762L	AT	2	Spectrum Brands Inc Sr Nt.....		01/29/2016.	Various.....			9,481,250	9,250,000	9,668,125	9,656,228		(3,639)			(3,639)		9,652,589		(171,339)	(171,339)	370,356	07/15/2025.												
85231C	AA	3	St Louis Fed Office Bldg Tr CTL GSA Gtd.....		07/15/2016.	Redemption 100.0000.....			105,356	105,356	105,356	105,356					0		105,356		0	0	5,491	01/15/2019.												
85231C	AB	1	St Louis Fed Office Bldg Tr CTL GSA Gtd.....		12/15/2016.	Redemption 100.0000.....			432,067	432,067	432,067	432,067					0		432,067		0	0	12,438	01/13/2019.												
85430R	AA	9	Stanfield CLO Ltd CDO Combo Nt Mix Corp.....		12/22/2016.	Direct.....				1,689,747							0				0	0		07/15/2014.												
85746*	DX	5	State Street Bk & Tr Co ABS Sr Lev Lease.....		01/31/2016.	Redemption 100.0000.....			1,556,560	1,556,560	1,556,560	1,556,560					0		1,556,560		0	0	53,234	01/31/2019.												
861832	A#	0	Stonehenge Cap Fund NY LLC ABS Sr Struct.....		12/15/2016.	Redemption 100.0000.....			41,882	41,882	41,882	41,882					0		41,882		0	0	2,228	12/15/2016.												
863576	AC	8	Structured Asset Sec Corp RMBS Ser 2005.....		12/01/2016.	Paydown.....			354,520	354,520	357,138	354,841		(321)			(321)		354,520		0	0	11,659	04/25/2035.												
863576	BF	0	Structured Asset Sec Corp RMBS Ser 2005.....		11/01/2016.	Paydown.....			1,197,695	1,197,695	1,204,994	1,200,088		(230)			(230)		1,199,858		(2,163)	(2,163)	38,087	05/25/2035.												

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		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
863576	CJ	1		12/01/2016.	Paydown.....		1,842,884	1,842,884	1,799,712	1,815,726		27,158		27,158		1,842,884			0	55,183	05/25/2035.
863579	CD	8		12/01/2016.	Paydown.....		106,871	106,871	107,789	107,189		(318)		(318)		106,871			0	1,582	10/25/2034.
86357S	CE	4		04/29/2016.	Income.....									0					0	82,404	10/14/2015.
86359A	QK	2		12/01/2016.	Paydown.....		387,845	387,845	387,602	387,213		632		632		387,845			0	8,892	04/25/2033.
86359B	5U	1		11/01/2016.	Paydown.....		192,263	192,263	171,743	171,273		0		0		171,273		20,990	20,990	5,113	03/25/2035.
86359B	G3	9		12/01/2016.	Paydown.....		192,911	192,911	192,820	192,422		488		488		192,911			0	4,308	10/25/2034.
86359B	JU	6		12/01/2016.	Paydown.....		34,118	34,118	34,112	34,081		36		36		34,118			0	794	03/25/2034.
86359B	MK	4		12/01/2016.	Paydown.....		142,113	142,113	128,702	138,301		12,783	8,971	3,812		142,113			0	4,450	03/25/2034.
86359B	WR	8		12/01/2016.	Paydown.....		413,616	413,616	416,330	413,925		(309)		(309)		413,616			0	6,475	07/25/2034.
86359B	XL	0		12/01/2016.	Paydown.....		176,167	176,167	172,184	173,065		3,102		3,102		176,167			0	4,371	08/25/2034.
86359B	ZG	9		12/01/2016.	Paydown.....		230,167	230,167	230,095	229,608		559		559		230,167			0	6,455	09/25/2034.
86359B	ZS	3		12/01/2016.	Paydown.....		772,380	772,380	783,483	777,079		(4,699)		(4,699)		772,380			0	15,518	09/25/2034.
86359D	FQ	5		12/01/2016.	Paydown.....		515,046	515,046	520,599	516,485		(1,439)		(1,439)		515,046			0	15,621	06/25/2035.
86359D	GQ	4		12/01/2016.	Paydown.....		273,131	273,371	274,172	272,987		141		141		273,127		3	3	9,106	12/25/2034.
86361Q	AG	9		12/01/2016.	Paydown.....			298,000	207,082	207,082				0		207,082		(207,082)	(207,082)	3,487	11/25/2036.
86363A	AA	5		12/27/2016.	Paydown.....		233,737	233,737	46,331	46,331		187,406		187,406		233,737			0	1,258	01/25/2037.
86723C	AC	2		10/05/2016.	Credit Suisse First Boston.....		5,277,500	5,625,000	5,906,250	5,838,429		(48,630)		(48,630)		5,789,798		(512,298)	(512,298)	485,265	02/01/2020.
86765B	AE	9		05/15/2016.	Maturity.....		6,270,000	6,270,000	6,376,715	6,275,535		(5,535)		(5,535)		6,270,000			0	192,019	05/15/2016.
87246A	AE	8		12/10/2016.	Paydown.....		5,613,736	5,613,736	5,803,510	5,617,262		(3,527)		(3,527)		5,613,736			0	135,613	08/15/2039.
87305Q	CA	7		06/15/2016.	Maturity.....		3,000,000	3,000,000	2,973,660	2,998,442		1,558		1,558		3,000,000			0	90,750	06/15/2016.
87875U	AJ	1		03/15/2016.	Maturity.....		5,000,000	5,000,000	4,993,400	4,999,751		249		249		5,000,000			0	100,000	03/15/2016.
88031R	AF	6		12/30/2016.	Redemption 100.0000.....			688,971	688,971	688,971				0		688,971			0	26,375	03/30/2023.
89054X	AA	3		09/30/2016.	Redemption 100.0000.....		1,399,130	1,399,130	1,399,130	1,399,130				0		1,399,130			0	68,402	09/30/2039.
89054X	AB	1		09/30/2016.	Redemption 100.0000.....		634,284	634,284	634,284	634,284				0		634,284			0	25,805	09/30/2039.
89615#	AH	9		09/21/2016.	Maturity.....		23,000,000	23,000,000	23,000,000	23,000,000				0		23,000,000			0	1,370,800	09/21/2016.
89655V	AA	0		12/12/2016.	Paydown.....		409,296	409,296	409,296	409,296				0		409,296			0	12,630	10/12/2026.
90131H	BU	8		01/15/2016.	Tax Free Exchange.....		5,985,926	6,000,000	5,985,660	5,985,883		43		43		5,985,926			0	51,800	10/15/2025.
90211E	AF	2		12/01/2016.	Paydown.....		75,883	75,883	75,741	75,692		192		192		75,883			0	1,945	11/20/2030.
90216#	AA	5		12/15/2016.	Redemption 100.0000.....		371,395	371,395	371,395	371,395				0		371,395			0	15,496	09/15/2018.
90261X	BY	7		07/15/2016.	Maturity.....		40,000,000	40,000,000	42,821,650	40,317,748		(317,748)		(317,748)		40,000,000			0	2,350,000	07/15/2016.
90332U	AB	9		07/30/2016.	Redemption 100.0000.....		873,990	873,990	882,730	879,949		(5,959)		(5,959)		873,990			0	39,745	07/30/2019.
90332U	AF	0		01/20/2016.	Redemption 100.0000.....		462,803	462,803	489,414	479,837		(17,035)		(17,035)		462,803			0	20,849	07/20/2020.
90346Y	AE	9		12/20/2016.	RBC Capital Markets.....		63,572	66,221	65,922	65,932		26		26		65,958		(2,386)	(2,386)	3,425	05/27/2021.
90346Y	AE	9		09/29/2016.	Redemption 100.0000.....		26,376	26,376	26,216	26,261		116		116		26,376			0	1,050	05/27/2021.
90520G	AA	4		05/11/2016.	Maturity.....		4,000,000	4,000,000	3,984,240	3,999,258		742		742		4,000,000			0	119,000	05/11/2016.
90781#	AH	5		02/27/2016.	Redemption 99.9981.....		1,192,389	1,192,412	1,192,412	1,192,412		(23)		(23)		1,192,389			0	24,408	08/27/2017.
907831	AA	9		01/27/2016.	Redemption 100.0000.....		600,098	600,098	609,262	604,114		(4,016)		(4,016)		600,098			0	19,893	01/27/2022.
907833	AH	0		07/02/2016.	Redemption 100.0000.....		206,230	206,230	206,230	206,230				0		206,230			0	14,251	01/02/2020.
907833	AJ	6		01/10/2016.	Redemption 100.0000.....		240,233	240,233	251,073	243,721		(3,488)		(3,488)		240,233			0	9,609	01/10/2021.
90783V	AA	3		07/02/2016.	Redemption 100.0000.....		371,825	371,825	369,957	370,854		971		971		371,825			0	12,920	01/02/2029.

SCHEDULE D - PART 4

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

E14.22

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
908594	A*	5		06/01/2016.	Redemption 100.0000.....		890,125	890,125	890,125	890,125				0		890,125			0	30,353	06/01/2016.
913017	BQ	1		12/01/2016.	Call 109.5900.....		52,164,824	47,600,000	51,141,182	48,913,373		3,251,451		3,251,451		52,164,824			0	3,887,333	02/01/2019.
91530#	AA	2		12/15/2016.	Redemption 100.0000.....		478,282	478,282	478,282	478,282				0		478,282			0	14,764	10/15/2024.
91736#	AA	4		09/15/2016.	Redemption 100.0000.....		770,316	770,316	764,976	767,899		2,418		2,418		770,316			0	33,262	03/15/2024.
91736#	AB	2		09/15/2016.	Redemption 100.0000.....		110,537	110,537	110,537	110,537				0		110,537			0	4,999	03/15/2024.
91737#	AA	3		12/15/2016.	Redemption 100.0000.....		4,752,666	4,752,666	4,738,630	4,749,092		3,574		3,574		4,752,666			0	121,966	11/15/2018.
91740#	AA	8		12/15/2016.	Redemption 100.0000.....		1,594,683	1,594,683	1,594,683	1,594,683				0		1,594,683			0	50,480	10/15/2025.
91741@	AA	9		12/15/2016.	Redemption 100.0000.....		657,486	657,486	657,486	657,486				0		657,486			0	19,390	12/15/2026.
91802M	AA	8		08/01/2016.	Call 101.1946.....		458,874	453,457	453,208	453,369		5,505		5,505		458,874			0	30,019	10/01/2016.
91802M	AA	8		04/01/2016.	Redemption 100.0000.....		754,473	754,473	754,058	754,327		146		146		754,473			0	29,968	10/01/2016.
91821*	AA	4		12/15/2016.	Redemption 100.0000.....		511,587	511,587	511,587	511,587				0		511,587			0	15,716	07/15/2031.
91847*	AA	4		12/14/2016.	Redemption 100.0000.....		830,493	830,493	830,493	830,493				0		830,493			0	22,436	10/14/2031.
91849@	AB	8		12/15/2016.	Redemption 100.0000.....		75,260	75,260	75,260	75,260				0		75,260			0	1,836	04/15/2032.
92343V	AV	6		04/08/2016.	Call 113.5210.....		10,216,890	9,000,000	10,094,900	9,702,069		514,821		514,821		10,216,890			0	296,863	04/01/2019.
92719T	AA	3		01/18/2016.	Income.....									0					0	19,052	10/14/2015.
92851@	AA	3		12/15/2016.	Redemption 100.0000.....		186,978	186,978	186,978	186,978				0		186,978			0	6,783	04/15/2022.
929227	N8	5		12/01/2016.	Paydown.....		118,899	118,899	115,629	118,013		886		886		118,899			0	2,820	05/25/2018.
92922F	EB	0		12/01/2016.	Paydown.....		1,361,474	1,361,474	1,341,371	1,349,260		12,214		12,214		1,361,474			0	20,420	10/25/2033.
92922F	RF	7		12/01/2016.	Paydown.....		462,397	462,397	441,589	450,676		11,721		11,721		462,397			0	15,345	06/25/2034.
92926U	AD	3		12/01/2016.	Paydown.....		1,906,783	2,069,369	1,955,989	1,955,989				0		1,955,989		(49,206)	(49,206)	25,646	11/25/2036.
92938E	AT	0		09/07/2016.	Morgan/JP/Securities - Bonds.....		11,000,000	10,000,000	10,299,930	10,212,909		(28,326)		(28,326)		10,184,583		815,417	815,417	309,334	07/15/2046.
92939K	AF	5		09/07/2016.	Deutsche Bank Securities.....		15,270,879	14,250,000	14,677,286	14,615,564		(39,428)		(39,428)		14,576,135		694,744	694,744	369,726	11/15/2047.
92979F	AD	2		12/01/2016.	Paydown.....		822,285	822,285	874,692	836,999		(14,714)		(14,714)		822,285			0	27,438	05/15/2046.
933634	AJ	6		12/01/2016.	Paydown.....		2,273,860	2,313,492	1,924,743	1,924,743				0		1,924,743		349,118	349,118	32,669	03/25/2037.
93363P	AA	8		12/01/2016.	Paydown.....		152,059	153,772	141,101	141,101				0		141,101		10,958	10,958	1,931	11/25/2036.
939336	2H	5		12/01/2016.	Paydown.....		1,600,549	1,600,549	1,611,805	1,607,475		(6,925)		(6,925)		1,600,549			0	49,510	03/25/2035.
939336	2U	6		10/01/2016.	Paydown.....		470,120	470,120	474,234	471,342		(1,222)		(1,222)		470,120			0	17,750	03/25/2035.
939336	3H	4		12/01/2016.	Paydown.....		2,436,956	2,475,521	2,473,656	2,473,656		1,579		1,579		2,475,235		(38,279)	(38,279)	75,142	04/25/2035.
939336	4Y	6		12/01/2016.	Paydown.....		2,789,291	2,908,548	2,885,507	2,885,507		12,285		12,285		2,897,792		(108,501)	(108,501)	87,517	05/25/2035.
939336	6F	5		12/01/2016.	Paydown.....		1,752,950	1,821,630	1,827,874	1,825,740		(2,513)		(2,513)		1,823,227		(70,277)	(70,277)	57,258	06/25/2035.
939336	6U	2		12/01/2016.	Paydown.....		514,689	515,280	516,649	514,655		602		602		515,258		(569)	(569)	15,824	06/25/2035.
93933W	AA	4		12/22/2016.	Nationwide Mutual Fire.....			7,000,000						0					0		06/15/2020.
939344	AR	8		12/01/2016.	Paydown.....		235,193	442,730	348,444	348,444				0		348,444		(113,251)	(113,251)	10,791	05/25/2036.
93934F	BQ	4		12/01/2016.	Paydown.....		1,084,908	1,161,262	1,033,435	1,033,435				0		1,033,435		51,473	51,473	32,530	08/25/2035.
93934F	CM	2		12/01/2016.	Paydown.....		116,373	132,502	133,579	133,169		(20)		(20)		133,150		(16,776)	(16,776)	4,484	10/25/2035.
93934F	HW	5		12/01/2016.	Paydown.....		126,507	170,395	168,132	168,499		7		7		168,507		(41,999)	(41,999)	4,857	01/25/2036.
93934F	KZ	4		12/01/2016.	Paydown.....		2,196,208	2,603,994	2,180,193	2,180,193				0		2,180,193		16,014	16,014	80,204	02/25/2036.
93935G	AG	4		12/01/2016.	Paydown.....		213,690	242,837	234,337	234,246				0		234,246		(20,556)	(20,556)	8,528	11/25/2034.
93935H	AJ	6		12/01/2016.	Paydown.....		1,029,723	1,029,723	675,787	706,681		353,936	30,894	323,042		1,029,723			0	16,536	09/25/2036.
947074	AJ	9		06/17/2016.	Call 102.0000.....		17,513,400	17,170,000	16,455,408	17,049,722		463,678		463,678		17,513,400			0	1,066,305	06/15/2017.

SCHEDULE D - PART 4

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

E14.23

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
94874R	CQ	7	Weingarten Realty Investors MT Nt Ser A.....	..	12/15/2016.	Maturity.....		6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000			0	332,520	12/15/2016.
949483	AB	7	WellesStreetLP USPostalCtf GSA CTL Parti.....	..	11/15/2016.	Redemption 100.0000.....		126,385	126,385	126,385	126,385				0		126,385			0	6,846	11/15/2019.
94978#	AT	4	Wells Fargo Bank Northwest NA CTL Ser 20.....	..	12/01/2016.	Redemption 100.0000.....		58,612	58,612	58,612	58,612				0		58,612			0	2,132	08/01/2027.
94978#	AU	1	Wells Fargo Bank Northwest NA CTL MWRA L.....	..	12/15/2016.	Redemption 100.0000.....		372,292	372,292	389,787	383,833		(11,541)		(11,541)		372,292			0	14,776	05/15/2032.
94978#	AX	5	Wells Fargo Bank Northwest NA CTL CVS Co.....	..	12/10/2016.	Redemption 100.0000.....		99,455	99,455	99,455	99,455				0		99,455			0	3,613	10/10/2024.
94978#	BC	0	Wells Fargo Bank Northwest NA CTL.....	..	12/01/2016.	Redemption 100.0000.....		620,816	620,816	620,816	620,816				0		620,816			0	22,461	11/01/2022.
94980G	AK	7	Wells Fargo Home Equity Tr RMBS Ser 2004.....	..	12/01/2016.	Paydown.....		646,477	646,477	631,380	634,079		12,398		12,398		646,477			0	15,200	04/25/2034.
94981Q	AJ	7	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2.....	..	12/01/2016.	Paydown.....		3,090,048	3,090,048	2,660,338	2,820,728		269,320		269,320		3,090,048			0	49,415	10/25/2035.
94982B	AC	4	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2.....	..	12/01/2016.	Paydown.....		573,857	573,857	591,252	590,462		(16,605)		(16,605)		573,857			0	9,520	06/25/2035.
94982F	AE	1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2.....	..	12/01/2016.	Paydown.....		1,557,494	1,557,494	1,555,061	1,553,233		4,261		4,261		1,557,494			0	50,037	04/25/2035.
94982G	AC	3	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2.....	..	12/01/2016.	Paydown.....		647,383	647,383	657,093	650,489		(3,107)		(3,107)		647,383			0	17,615	05/25/2035.
94983B	AM	1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2.....	..	12/01/2016.	Paydown.....		2,850,656	2,850,656	2,709,904	2,740,038		110,617		110,617		2,850,656			0	80,435	04/25/2036.
94989E	AF	4	Wells Fargo Comm Mtg Tr CMBS Ser 2015-LC.....	..	09/07/2016.	Morgan Stanley & Co Inc.....		13,711,445	13,000,000	13,389,376	13,352,750		(35,549)		(35,549)		13,317,202		394,244	394,244	302,184	04/15/2050.
94989V	AE	9	Wells Fargo Comm Mtg Tr CMBS Ser 2015-NX.....	..	09/07/2016.	Bank of America BISD Dealer.....		10,750,000	10,000,000	10,299,600	10,291,378		(26,878)		(26,878)		10,264,500		485,500	485,500	263,126	09/15/2057.
96928#	AC	7	William Blair CTL CTL PTC Ser 2004-1.....	..	12/25/2016.	Redemption 101.4332.....		795,582	784,341	888,294	817,179		(21,597)		(21,597)		795,582			0	34,646	01/25/2023.
96928*	EA	1	William Blair CTL CTL PTC Ser 2011-G.....	..	12/15/2016.	Redemption 100.0000.....		126,026	126,026	126,026	126,026				0		126,026			0	4,419	01/15/2032.
97181#	BU	6	Wilmington Tr Co ABS Nt Ser A-Minerals P.....	..	07/01/2016.	Redemption 100.0000.....		38,541	38,541	38,541	38,541				0		38,541			0	2,203	07/01/2017.
97181#	CS	0	Wilmington Tr Co ABS Lease Nt Ser B-Poly.....	..	01/01/2016.	Redemption 100.0000.....		66,993	66,993	66,993	66,993				0		66,993			0	2,670	01/01/2017.
97181#	CY	7	Wilmington Tr Co ABS Lease Nt-Polymers.....	..	01/01/2016.	Redemption 100.0000.....		74,179	74,179	74,179	74,179				0		74,179			0	2,971	07/01/2018.
983024	AJ	9	Wyeth Nt 5.500% 02/15/16.....	..	02/15/2016.	Maturity.....		10,000,000	10,000,000	10,817,940	10,059,638		(59,638)		(59,638)		10,000,000			0	275,000	02/15/2016.
984121	BP	7	Xerox Corp Sr Nt 6.400% 03/15/16.....	..	03/15/2016.	Maturity.....		15,000,000	15,000,000	16,629,150	15,060,974		(60,974)		(60,974)		15,000,000			0	480,000	03/15/2016.
984121	CD	3	Xerox Corp Sr Nt 4.500% 05/15/21.....	..	10/20/2016.	Merrill Lynch.....		22,961,570	21,500,000	21,573,855	21,552,922		(7,380)		(7,380)		21,545,542		1,416,028	1,416,028	913,750	05/15/2021.
98881@	AA	4	ZC Specialty Ins Co CTL Ser 2002-31.....	..	07/15/2016.	Redemption 100.0000.....		181,537	181,537	181,537	181,537				0		181,537			0	12,951	12/23/2022.
C9413P	AP	8	Valeant Pharmaceuticals Inc Term Ln B Nt.....	..	06/28/2016.	Redemption 100.0000.....		240,424	240,424	236,818	237,916		2,508		2,508		240,424			0	5,262	08/06/2020.
C9413P	AP	8	Valeant Pharmaceuticals Inc Term Ln B Nt.....	..	07/26/2016.	Tax Free Exchange.....		7,649,772	7,721,542	7,605,719	7,641,001		8,771		8,771		7,649,772			0	250,194	08/06/2020.
064149	D8	7	Bank of Nova Scotia Sr Nt.....	..	03/29/2016.	Maturity.....		10,000,000	10,000,000	9,983,400	9,999,144		856		856		10,000,000			0	145,000	03/29/2016.
066800	AA	1	Banro Corporation 2nd Lien Nt.....	A	02/25/2016.	Direct.....		282,000	375,000	257,496	291,181		9,908		9,908		301,089		(19,089)	(19,089)	18,904	03/01/2017.
46294*	AB	4	Iron Ore Company of Canada Sr Sec Nt.....	..	10/31/2016.	Redemption 100.0000.....		1,777,778	1,777,778	1,777,778	1,777,778				0		1,777,778			0	88,000	10/31/2017.
496902	AJ	6	Kinross Gold Corp Sr Nt.....	..	08/29/2016.	Various.....		37,888,125	40,000,000	39,679,318	39,786,911		11,596		11,596		39,798,507		(1,910,382)	(1,910,382)	1,416,500	09/01/2021.
496902	AK	3	Kinross Gold Corp Sr Nt.....	..	08/11/2016.	Morgan Stanley & Co Inc.....		2,919,000	3,000,000	2,975,732	2,977,174		192		192		2,977,367		(58,367)	(58,367)	188,719	09/01/2041.
820439	A*	8	ShawCor Ltd Sr Nt Ser A.....	A	12/12/2016.	Call 100.5304.....		7,587,904	7,547,868	7,584,000	7,570,894		17,010		17,010		7,587,904			0	204,573	03/31/2020.
878742	AE	5	Teck Cominco Ltd Nt 6.125% 10/01/35.....	..	03/08/2016.	Various.....		6,096,900	10,580,000	11,060,676	11,007,315		(2,189)		(2,189)		11,005,126		(4,908,226)	(4,908,226)	285,163	10/01/2035.
878742	AV	7	Teck Cominco Ltd Co Gtd Nt.....	..	01/27/2016.	Various.....		2,863,688	6,000,000	6,205,200	6,127,474		(1,302)		(1,302)		6,126,172		(3,262,484)	(3,262,484)	150,674	01/15/2022.
878742	AW	5	Teck Cominco Ltd Co Gtd Nt.....	..	12/07/2016.	Various.....		19,509,875	22,650,000	22,322,769	22,574,378		896	249,609	(248,713)		22,325,664		(2,815,789)	(2,815,789)	1,673,359	07/15/2041.
878742	AZ	8	Teck Cominco Ltd Sr Nt.....	..	07/27/2016.	Various.....		3,630,000	6,000,000	5,988,480	5,988,965		69		69		5,989,034		(2,359,034)	(2,359,034)	256,950	02/01/2043.
98417E	AB	6	Xstrata Finance Canada Nt.....	..	11/15/2016.	Maturity.....		57,930,000	57,930,000	58,519,827	58,038,255		(108,255)		(108,255)		57,930,000			0	3,359,940	11/15/2016.
C71058	AC	2	Pacific Rubiales Energy Sr Nt.....	A	11/04/2016.	Taxable Exchange.....		185,198	775,000	85,250	228,625			143,375	(143,375)		85,250		99,948	99,948		03/28/2023.
C71058	AF	5	Pacific Rubiales Energy Sr Nt.....	A	11/04/2016.	Taxable Exchange.....		484,588	2,000,000	220,000	600,000			380,000	(380,000)		220,000		264,588	264,588		01/19/2025.
000000	00	0	Credit Bank of Moscow Sr Nt.....	D	10/21/2016.	Direct.....		602,313	575,000	579,875	579,715		(1,737)		(1,737)		577,979		24,334	24,334	54,606	02/01/2018.
000000	00	0	Credit Bank of Moscow Sr Nt.....	D	11/07/2016.	Direct.....		516,427	500,000	476,250	476,750		6,123		6,123		482,873		33,554	33,554	42,340	11/13/2018.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		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
000000 00 0	KOKS	OAO Sr Nt 10.750% 12/28/18.....	D	10/18/2016.	Direct.....		450,082	488,000	506,873	504,584		(3,423)		(3,423)		501,161		(51,079)	(51,079)	36,553	12/28/2018.
000000 00 0	Helios Towers Fin NL	Sr Nt.....	D	10/27/2016.	Call 100.0000.....		775,000	775,000	679,963	689,802		85,198		85,198		775,000			0	123,984	07/15/2019.
000000 00 0	Axtel SAB de CV	1st Lien Nt.....	D	01/13/2016.	Direct.....		224,675	215,000	219,838	219,589		(56)		(56)		219,532		5,143	5,143	9,084	01/31/2020.
000000 00 0	Axtel SAB de CV	1st Lien Nt.....	D	02/19/2016.	Call 106.7500.....		1,264,988	1,185,000	1,221,045	1,220,232		44,755		44,755		1,264,988			0	58,954	01/31/2020.
000000 00 0	Digicel Limited Sr Nt	6.000% 04/15/21.....	D	10/06/2016.	Direct.....		576,875	650,000	604,500	606,403		5,375		5,375		611,777		(34,902)	(34,902)	38,614	04/15/2021.
000000 00 0	Alfa Bank SC Sr Nt	7.750% 04/28/21.....	D	08/04/2016.	Direct.....		513,000	450,000	465,750	465,327		(1,427)		(1,427)		463,901		49,099	49,099	26,628	04/28/2021.
000000 00 0	VTB Bank OJSC Sub Nt	6.950% 10/17/22.....	D	10/24/2016.	Direct.....		1,309,895	1,250,000	1,209,334	1,209,920		3,884		3,884		1,213,805		96,090	96,090	88,883	10/17/2022.
00163K AC 2	ALM Loan Funding CLO Ser 2013-7RA	CI A2.....	C	12/21/2016.	Call 100.0000.....		11,720,000	11,720,000	11,657,064	11,671,133		48,867		48,867		11,720,000			0	338,686	04/24/2024.
00164B AC 1	ALM Loan Funding CLO Ser 2013-7R2A	CI A2.....	C	12/02/2016.	Call 100.0000.....		3,000,000	3,000,000	2,983,890	2,987,491		12,509		12,509		3,000,000			0	82,369	04/24/2024.
00175M AA 8	American Money Mgmt Corp CLO Ser 2014-15.....		C	12/09/2016.	Paydown.....		50,000,000	50,000,000	50,000,000	50,000,000				0		50,000,000			0	1,108,569	12/09/2026.
00175M AE 0	American Money Mgmt Corp CLO Ser 2014-15.....		C	12/09/2016.	Paydown.....		24,000,000	24,000,000	24,000,000	24,000,000				0		24,000,000			0	756,593	12/09/2026.
03765L AA 0	Apidos CLO CLO Series 2015-20A	CI A1.....	C	12/09/2016.	Call 100.0000.....		50,000,000	50,000,000	50,000,000	50,000,000				0		50,000,000			0	1,254,043	01/16/2027.
03938L AU 8	ArcelorMittal Sr Nt	6.500% 03/01/21.....	C	06/07/2016.	Various.....		8,253,750	8,000,000	7,663,710	7,842,006		51,380		51,380		7,893,387		360,363	360,363	399,703	03/01/2021.
05543E AA 0	BCP Singapore VI Cayman Sec Nt.....		D	09/21/2016.	Direct.....		863,726	875,000	867,594	868,311		667		667		868,978		(5,252)	(5,252)	62,584	04/15/2021.
055450 AG 5	BHP Fin USA Deb	7.250% 03/01/16.....	C	03/01/2016.	Maturity.....		4,000,000	4,000,000	4,043,360	4,000,675		(675)		(675)		4,000,000			0	145,000	03/01/2016.
12657@ AA 7	Calitium I CTL Nt	4.130% 04/01/27.....	C	10/01/2016.	Redemption 100.0000.....		1,128,176	1,128,176	1,128,176	1,128,176				0		1,128,176			0	29,271	04/01/2027.
134638 AA 3	Camposol SA Sr Nt	9.875% 02/02/17.....	D	05/24/2016.	Taxable Exchange.....		206,051	275,000	272,636	273,574		502		502		274,076		(68,024)	(68,024)	30,702	02/02/2017.
26249G AA 8	Dryden Sr Ln Fd CLO Ser 2014-33A	CI A.....	C	11/22/2016.	Call 100.0000.....		9,000,000	9,000,000	9,000,000	9,000,000				0		9,000,000			0	209,199	07/15/2026.
26249G AB 6	Dryden Sr Ln Fd CLO Ser 2014-33A	CI B.....	C	11/22/2016.	Call 100.0000.....		6,000,000	6,000,000	5,959,500	5,965,680		34,320		34,320		6,000,000			0	174,480	07/15/2026.
29358Q AA 7	Ensko Plc Sr Nt	4.700% 03/15/21.....	C	04/05/2016.	Call 69.0000.....		2,070,000	3,000,000	2,093,610	2,995,159		(23,407)	901,752	(925,159)		2,070,000			0	168,333	03/15/2021.
37253D AA 5	Geopark Latin Amer Chile 1st Lien Nt.....		D	09/29/2016.	Direct.....		465,625	525,000	416,063	428,524		13,567		13,567		442,092		23,533	23,533	43,974	02/11/2020.
39807K AR 9	Greylock Synthetic CDO CDO Ser 2006-2A	C.....	C	09/26/2016.	Morgan/JP/Securities - Bonds.....		20,410,000	20,000,000	20,000,000	20,000,000				0		20,000,000		410,000	410,000	1,404,713	03/20/2017.
449786 AL 6	Ing Bank NV Sr Nt	4.000% 03/15/16.....	C	03/15/2016.	Maturity.....		25,000,000	25,000,000	24,986,500	24,999,401		599		599		25,000,000			0	500,000	03/15/2016.
55314W AC 8	MMC Norilsk Nickel OJSC Sr Nt.....		D	05/04/2016.	Direct.....		376,688	350,000	350,000	350,000				0		350,000		26,688	26,688	12,946	10/14/2022.
67102Q AB 4	Oak Hill Credit Partners CLO Ser 2012-7A.....		C	12/15/2016.	Call 100.0000.....		10,000,000	10,000,000	9,983,000	9,985,251		14,749		14,749		10,000,000			0	222,161	11/20/2023.
71645W AR 2	Petrobras Intl Fin Co Sr Nt.....		C	02/24/2016.	Various.....		4,906,250	6,650,000	7,174,951	7,009,999		(7,782)		(7,782)		7,002,217		(2,095,967)	(2,095,967)	196,411	01/27/2021.
74137W AA 8	Preferred Term Sec Ltd V ABS Combo Nt	PT.....	C	02/10/2016.	Direct.....			61,371						0					0		04/03/2032.
767201 AC 0	Rio Tinto Finance USA Ltd Co Gtd Nt.....		C	10/26/2016.	Call 108.9493.....		18,521,377	17,000,000	15,290,840	16,385,226		2,136,151		2,136,151		18,521,377			0	1,415,014	07/15/2018.
775371 AG 2	Rohm & Haas Co Amortzg Deb.....		C	10/15/2016.	Redemption 100.0000.....		657,500	657,500	668,366	659,862		(2,362)		(2,362)		657,500			0	48,326	04/15/2020.
78572M AF 2	SABMiller Plc Nt	6.500% 07/15/18.....	C	12/16/2016.	Tax Free Exchange.....		19,998,245	20,000,000	19,894,250	19,966,112		12,133		12,133		19,978,245		20,000	20,000	1,845,278	07/15/2018.
826200 AC 1	Siemens Financieringsmat Nt.....		C	10/17/2016.	Maturity.....		6,000,000	6,000,000	5,984,760	5,998,582		1,418		1,418		6,000,000			0	345,000	10/17/2016.
83363R AA 5	Sociedad Concesionaria Auto Sr Nt.....		C	12/15/2016.	Redemption 100.0000.....		400,000	400,000	400,000	400,000				0		400,000			0	18,669	12/15/2026.
86960B AA 0	Svenska Handelsbanken AB Bk Gtd Nt.....		C	07/12/2016.	Maturity.....		20,000,000	20,000,000	19,998,200	19,999,796		204		204		20,000,000			0	625,000	07/12/2016.
89234N AB 6	TPREF Funding Ltd LBASS Mezz Nt Ser 2A	C.....	C	11/16/2016.	Guggenheim Securities LLC.....		6,885,000	18,000,000	6,657,410	5,384,328	1,273,081			1,273,081		6,657,410		227,590	227,590	456,369	11/15/2032.
91911T AH 6	Vale Overseas Ltd Nt	6.875% 11/21/36.....	C	01/29/2016.	Direct.....		163,442	247,000	238,973	239,113		10		10		239,123		(75,681)	(75,681)	2,919	11/21/2036.
947075 AD 9	Weatherford Intl Inc Gtd Nt.....		C	06/17/2016.	Call 102.5000.....		9,225,000	9,000,000	9,211,560	9,067,090		157,910		157,910		9,225,000			0	678,000	03/15/2018.
947075 AF 4	Weatherford Intl Inc Gtd Nt.....		C	06/17/2016.	Call 107.0000.....		48,150,000	45,000,000	48,730,980	46,525,636		1,624,364		1,624,364		48,150,000			0	4,790,938	03/01/2019.
94707V AA 8	Weatherford Intl Ltd Co Gtd Nt.....		C	06/17/2016.	Call 91.5000.....		7,320,000	8,000,000	8,644,464	8,397,939		(1,077,939)		(1,077,939)		7,320,000			0	549,778	09/15/2020.
D9002# AD 3	Vaillant GmbH Gtd Sr Nt Ser B (EUR).....		B	08/15/2016.	Maturity.....		17,581,248	17,581,248	19,995,840	17,075,064				0	2,920,776	17,581,248	(2,414,592)		(2,414,592)	623,560	08/15/2016.
G09059 AA 7	BCP Singapore VI Cayman Sec Nt.....		D	09/21/2016.	Direct.....		128,324	130,000	130,325	130,297		(41)		(41)		130,256		(1,932)	(1,932)	9,301	04/15/2021.

SCHEDULE D - PART 4

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

1			2			3	4			5			6			7			8			9			10			Change in Book/Adjusted Carrying Value					16			17			18			19			20			21																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																									
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SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
CUSIP Identification	Description											Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other- Than- Temporary Impairmen t Recognize d	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
5599999.	Total - Bonds - Parent, Subsidiaries and Affiliates.....							3,579,726	3,579,726	3,579,726	3,579,726	0	0	0	0	0	3,579,726	0	0	0	198,871	XXX
8399997.	Total - Bonds - Part 4.....							3,574,255,538	3,594,991,169	3,563,024,160	3,557,388,746	3,892,754	...31,733,433	2,198,924	33,427,263	...9,849,241	...3,594,817,883	(5,847,369)	(20,562,349)	(26,409,718)	139,469,636	XXX
8399998.	Total - Bonds - Summary Item from Part 5.....							168,780,173	167,692,481	166,678,634			(10,682)		(10,682)		166,667,953		2,112,218	2,112,218	3,807,027	XXX
8399999.	Total - Bonds.....							3,743,035,711	3,762,683,650	3,729,702,794	3,557,388,746	3,892,754	...31,722,751	2,198,924	33,416,581	...9,849,241	...3,761,485,836	(5,847,369)	(18,450,131)	(24,297,500)	143,276,663	XXX
Common Stocks - Industrial and Miscellaneous																						
55303C	2#	7	MGM Com.....	..	04/15/2016.	Morgan/JP/Securities - Bonds.....	210,354,000	14,724,760	XXX	5,160,649	16,092,081	(10,931,432)			(10,931,432)		5,160,649		..9,564,111	9,564,111		XXX
200334	10	0	Comdisco Holding Co - W/I Com.....	..	08/10/2016.	Income.....			XXX						0					0	27	XXX
974280	30	7	Winn-Dixie Stores Inc Com.....	..	05/31/2016.	Income.....			XXX						0					0	408	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....							14,724,760	XXX	5,160,649	16,092,081	(10,931,432)	0	0	(10,931,432)	0	5,160,649	0	..9,564,111	9,564,111	435	XXX
9799997.	Total - Common Stocks - Part 4.....							14,724,760	XXX	5,160,649	16,092,081	(10,931,432)	0	0	(10,931,432)	0	5,160,649	0	..9,564,111	9,564,111	435	XXX
9799998	Total - Common Stocks - Summary Item from Part 5.....							595,759	XXX	669,787					0		668,349	(1,437)	(72,590)	(74,027)		XXX
9799999.	Total - Common Stocks.....							15,320,519	XXX	5,830,436	16,092,081	(10,931,432)	0	0	(10,931,432)	0	5,828,998	(1,437)	..9,491,521	9,490,084	435	XXX
9899999.	Total - Preferred and Common Stocks.....							15,320,519	XXX	5,830,436	16,092,081	(10,931,432)	0	0	(10,931,432)	0	5,828,998	(1,437)	..9,491,521	9,490,084	435	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....							3,758,356,230	XXX	3,735,533,230	...3,573,480,827	..(7,038,678)	...31,722,751	2,198,924	22,485,149	...9,849,241	3,767,314,834	(5,848,806)	(8,958,610)	(14,807,416)	143,277,098	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	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
Bonds - All Other Government																							
000000	00	0		06/03/2016	Provincia de Cordoba Sr Nt.....	Direct.....			650,000	650,000	678,659	650,000	.....	.....	.....	.....0	.....	.....	.....28,659	28,659	17,753	.....	
000000	00	0		08/08/2016	United Mexican States Sr Nt.....	Direct.....			425,000	462,532	464,313	462,522	.....	.....(9)	.....	.....(9)	.....	.....	.....1,790	1,790	1,023	974	
000000	00	0		04/19/2016	Argentina (Republic of) Sr Nt.....	Direct.....			350,000	350,000	350,000	350,000	.....	.....	.....	.....0	.....	.....	.....0	0	510	.....	
000000	00	0		01/28/2016	Islamic Republic of Pakistan Sr Nt.....	Direct.....			525,000	423,150	475,975	423,621	.....	.....471	.....	.....471	.....	.....	.....52,354	52,354	22,672	14,011	
000000	00	0		02/25/2016	Argentina (Republic of) Sr Nt Ser NY.....	Direct.....			2,520,000	1,657,390	1,611,300	1,641,406	.....	.....(15,984)	.....	.....(15,984)	.....	.....	.....(30,106)	(30,106)	6,021	.....	
000000	00	0		04/19/2016	Argentina (Republic of) Sr Nt.....	Direct.....			190,000	181,940	181,942	181,942	.....	.....1	.....	.....1	.....	.....	.....0	0	282	.....	
040114	GU	8		04/29/2016	Argentina (Republic of) Sr Nt.....	Tax Free Exchange.....			190,000	181,942	205,580	181,959	.....	.....17	.....	.....17	.....	.....	.....23,621	23,621	3,501	282	
86886P	AA	0		10/19/2016	Suriname (Republic of) Sr Nt.....	Direct.....			250,000	250,000	258,375	250,000	.....	.....	.....	.....0	.....	.....	.....8,375	8,375	1,156	.....	
1099999.	Total - Bonds - All Other Government.....								5,100,000	4,156,954	4,226,144	4,141,450	0	(15,504)	0	(15,504)	0	0	0	84,693	84,693	52,918	15,267
Bonds - Industrial and Miscellaneous																							
000000	00	0		05/23/2016	Duke Finance LLC 1st Lien TL Nt 1.....	Credit Suisse First Boston.....	12/30/2016	Redemption	100.0000.....	56,391	50,752	56,391	56,391	.....	.....5,639	.....	.....5,639	.....	.....	.....0	1,089	.....	
10062@	AA	0		04/14/2016	Boston Cap Int Term Inc Fd LLC Sr Nt.....	Direct.....	07/08/2016	Redemption	100.0000.....	18,127	18,127	18,127	18,127	.....	.....	.....	.....0	.....	.....	.....0	271	.....	
12543K	AL	8		02/29/2016	Community Health Systems Inc Term Ln F N	Tax Free Exchange.....	04/29/2016	Redemption	100.0000.....	410,856	411,146	410,856	410,856	.....	.....(291)	.....	.....(291)	.....	.....	.....0	2,497	42	
12543K	AL	8		02/29/2016	Community Health Systems Inc Term Ln F N	Tax Free Exchange.....	05/31/2016	Tax Free Exchange.....	2,136,237	2,137,750	2,137,622	2,137,622	.....	.....(128)	.....	.....(128)	.....	.....	.....0	20,558	217	.....	
12543K	AL	8		11/30/2016	Community Health Systems Inc Term Ln F N	Tax Free Exchange.....	12/30/2016	Redemption	100.0000.....	104,803	104,859	104,803	104,803	.....	.....(56)	.....	.....(56)	.....	.....	.....0	337	24	
12543K	AM	6		11/30/2016	Community Health Systems Inc Term Ln G N	Tax Free Exchange.....	12/30/2016	Redemption	100.0000.....	118,741	118,842	118,741	118,741	.....	.....(101)	.....	.....(101)	.....	.....	.....0	372	41	
12543K	AM	6		08/31/2016	Community Health Systems Inc Term Ln G N	Tax Free Exchange.....	09/30/2016	Redemption	100.0000.....	16,830	16,846	16,830	16,830	.....	.....(16)	.....	.....(16)	.....	.....	.....0	53	8	
12543K	AN	4		11/30/2016	Community Health Systems Inc Term Ln H N	Tax Free Exchange.....	12/30/2016	Redemption	100.0000.....	249,404	249,638	249,404	249,404	.....	.....(234)	.....	.....(234)	.....	.....	.....0	833	85	
12650Y	AA	1		03/16/2016	Credit Suisse Mtg Tr CMBS Ser 2015-GLPB	Wells Fargo.....	09/13/2016	Bank of America BISD Dealer.....	7,000,000	7,245,547	7,557,813	7,228,569	.....	.....(16,978)	.....	.....(16,978)	.....	.....	.....329,243	329,243	137,990	14,153	
133131	AV	4		07/19/2016	Camden Properties Trust Sr Nt.....	US Bancorp.....	11/18/2016	Wells Fargo.....	1,000,000	1,034,140	994,350	1,032,863	.....	.....(1,277)	.....	.....(1,277)	.....	.....	.....(38,513)	(38,513)	24,111	12,347	
161175	AT	1		05/25/2016	Charter Comm Opt 1st Lien Sr Nt.....	Tax Free Exchange.....	12/06/2016	Tax Free Exchange.....	35,000,000	34,929,890	34,933,719	34,933,719	.....	.....3,829	.....	.....3,829	.....	.....	.....0	1,493,532	582,143	.....	
184496	AM	9		03/14/2016	Clean Harbors Inc Sr Nt.....	Goldman Sachs & Company.....	06/23/2016	Tax Free Exchange.....	9,000,000	9,042,500	9,039,172	9,039,172	.....	.....(3,328)	.....	.....(3,328)	.....	.....	.....0	258,813	135,813	.....	
23312L	AQ	1		03/31/2016	Deutsche Bank Comm Mtg Trust CMBS Ser 20	Deutsche Bank Securities.....	09/07/2016	Morgan/JP/Securities - Bonds.....	6,000,000	6,179,942	6,351,797	6,170,815	.....	.....(9,127)	.....	.....(9,127)	.....	.....	.....180,982	180,982	81,520	9,114	
30706V	AA	3		05/06/2016	Family Tree Escrow LLC Nt.....	Goldman Sachs & Company.....	08/01/2016	Tax Free Exchange.....	5,000,000	5,287,500	5,275,740	5,275,740	.....	.....(11,760)	.....	.....(11,760)	.....	.....	.....0	119,792	55,903	.....	
32007U	BE	8		03/29/2016	First Data Corp 1st Len Extended Term Ln	Tax Free Exchange.....	10/06/2016	Redemption	100.0000.....	52,908	52,908	52,908	52,908	.....	.....	.....	.....0	.....	.....0	0	1,368	.....	
32007U	BE	8		03/29/2016	First Data Corp 1st Len Extended Term Ln	Tax Free Exchange.....	10/14/2016	Tax Free Exchange.....	5,047,254	5,046,974	5,047,002	5,047,002	.....	.....28	.....	.....28	.....	.....	.....0	135,543	.....	.....	
32007U	BJ	7		03/24/2016	First Data Corp Term Ln C1 Nt 2.....	Tax Free Exchange.....	03/29/2016	Redemption	100.0000.....	1,217,523	1,217,523	1,217,523	1,217,523	.....	.....	.....	.....0	.....	.....0	665	.....	.....	
32007U	BR	9		10/14/2016	First Data Corp 1st Lien New Ext Term Ln	Tax Free Exchange.....	12/05/2016	Redemption	100.0000.....	60,152	60,152	60,152	60,152	.....	.....	.....	.....0	.....	.....0	306	.....	.....	
404122	AS	2		03/18/2016	HCA Inc Term Ln B6 Nt 1.....	Tax Free Exchange.....	03/18/2016	Redemption	100.0000.....	7,214,443	7,213,836	7,214,443	7,214,443	.....	.....607	.....	.....607	.....	.....0	0	.....	.....	
404122	AT	0		10/03/2016	HCA Inc Term Ln B7 Nt 1.....	Bank of America BISD Dealer.....	12/30/2016	Redemption	100.0000.....	12,055	12,055	12,055	12,055	.....	.....	.....	.....0	.....	.....0	106	.....	.....	
44701P	AV	6		08/31/2016	Huntsman International Inc Sr 1st Lien T.....	Tax Free Exchange.....	09/30/2016	Redemption	100.0000.....	50,000	49,626	50,000	50,000	.....	.....374	.....	.....374	.....	.....0	0	156	16	
44701P	AV	6		02/29/2016	Huntsman International Inc Sr 1st Lien T.....	Tax Free Exchange.....	03/31/2016	Redemption	100.0000.....	50,000	49,592	50,000	50,000	.....	.....408	.....	.....408	.....	.....0	0	161	167	

SCHEDULE D - PART 5

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

E15.1

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	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
44701P AX 2	Huntsman International Inc 2015 Extended		..	09/30/2016	Tax Free Exchange.....	12/30/2016	Redemption 100.0000.....	126,043	125,690	126,043	126,043	.....	.....353	.....	.....353	.....	.....	.....	.....0	1,132	26
44701P AX 2	Huntsman International Inc 2015 Extended		..	09/30/2016	Tax Free Exchange.....	12/30/2016	Tax Free Exchange.....	1,034,322	1,031,424	1,031,695	1,031,695	.....	.....272	.....	.....272	.....	.....	.....	.....0	9,500	216
44701P AX 2	Huntsman International Inc 2015 Extended		..	12/30/2016	Tax Free Exchange.....	12/30/2016	Redemption 100.0000.....	1,034,322	1,031,695	1,034,322	1,034,322	.....	.....2,626	.....	.....2,626	.....	.....	.....	.....0	.....	.....207
44701P AZ 7	Huntsman International Inc New TL B Nt 1		..	12/15/2016	Tax Free Exchange.....	12/30/2016	Redemption 100.0000.....	49,125	48,775	49,125	49,125	.....	.....350	.....	.....350	.....	.....	.....	.....0	72	.....
44701P BA 1	Huntsman International Inc New TL B Nt 1		..	11/15/2016	Tax Free Exchange.....	12/15/2016	Tax Free Exchange.....	19,650,000	19,508,427	19,510,048	19,510,048	.....	.....1,621	.....	.....1,621	.....	.....	.....	.....0	57,313	.....
44969C BD 1	Quintiles IMS Term Ln B Nt 1.....		..	12/01/2016	Bank of America BISD Dealer.....	12/30/2016	Redemption 100.0000.....	15,385	15,462	15,385	15,385	.....	.....(77)	.....	.....(77)	.....	.....	.....	.....0	43	.....
58504F AC 9	Medpace Holdings Inc Term Ln Nt 1.....		..	09/16/2016	Jeffries & Co Inc.....	12/08/2016	Redemption 100.0000.....	651,057	654,312	651,057	651,057	.....	.....(3,255)	.....	.....(3,255)	.....	.....	.....	.....0	7,130	.....
60662W AJ 1	Mitchell International Inc 1st Lien TL N....		..	10/31/2016	Tax Free Exchange.....	12/30/2016	Redemption 100.0000.....	117,874	117,486	117,874	117,874	.....	.....388	.....	.....388	.....	.....	.....	.....0	910	.....
61766L BR 9	Morgan Stanley BAML Tr CMBS Ser 2016-C28		..	02/12/2016	Bank of America BISD Dealer.....	09/22/2016	Morgan Stanley & Co Inc.....	25,000,000	25,248,753	26,403,320	25,233,551	.....	.....(15,201)	.....	.....(15,201)	.....	.....	.....1,169,769	1,169,769	536,244	54,533
651229 AZ 9	Newell Rubbermaid Inc Sr Nt.....		..	04/20/2016	Tax Free Exchange.....	10/26/2016	Tax Free Exchange.....	5,435,000	5,501,386	5,496,024	5,496,024	.....	.....(5,362)	.....	.....(5,362)	.....	.....	.....	.....0	268,731	128,326
74041E AC 9	Preferred Term Sec Ltd VI LBASS Mezz Nt		..	03/23/2016	Interest Capitalization.....	12/23/2016	Paydown.....	1,971	1,971	1,971	1,971	.....	.....	.....	.....0	.....	.....	.....	.....0	9	.....
74966U AN 0	RPI Finance Trust Term Ln 5 Nt 1.....		..	10/26/2016	Bank of America BISD Dealer.....	12/30/2016	Redemption 100.0000.....	25,000	24,875	25,000	25,000	.....	.....125	.....	.....125	.....	.....	.....	.....0	143	.....
78409V AA 2	S&P Global Inc Sr Nt 5.900% 11/15/17.....		..	07/29/2016	Tax Free Exchange.....	10/20/2016	Call 105.2890.....	2,000,000	2,021,350	2,105,780	2,105,780	.....	.....84,430	.....	.....84,430	.....	.....	.....	.....0	60,639	34,089
828807 CX 3	Simon Property Group LP Sr Nt.....		..	01/08/2016	Bank of America BISD Dealer.....	06/15/2016	Various.....	8,500,000	8,493,030	8,701,450	8,493,542	.....	.....512	.....	.....512	.....	.....207,908	207,908	90,486	.....	.....
82967N AQ 1	Sirius XM Radio Inc Nt.....		..	04/28/2016	Various.....	10/01/2016	Call 102.9380.....	6,150,000	6,444,063	6,330,687	6,330,687	.....	.....(113,376)	.....	.....(113,376)	.....	.....	.....	.....0	180,656	8,453
84611@ AB 9	Sovos Compliance LLC Additional Term Ln		..	07/26/2016	Guggenheim Securities LLC.....	12/30/2016	Redemption 100.0000.....	21,287	20,772	21,287	21,287	.....	.....514	.....	.....514	.....	.....	.....	.....0	322	.....
907818 EL 8	Union Pacific Corp Sr Nt.....		..	11/10/2016	Bank of America BISD Dealer.....	12/22/2016	Tax Free Exchange.....	8,000,000	7,500,080	7,500,792	7,500,792	.....	.....712	.....	.....712	.....	.....	.....	.....0	65,849	35,457
91911K B# 8	Valeant Pharmaceuticals Inc Term Ln B Se		..	07/26/2016	Tax Free Exchange.....	12/30/2016	Redemption 100.0000.....	59,370	58,818	59,370	59,370	.....	.....552	.....	.....552	.....	.....	.....	.....0	1,722	400
000000 00 0	Avianca Holdings SA Sr Nt.....		..	01/21/2016	Direct.....	06/03/2016	Direct.....	310,000	236,036	264,600	239,688	.....	.....3,652	.....	.....3,652	.....	.....24,912	24,912	12,628	5,277	.....
000000 00 0	Minerva SA Sr Nt 7.750% 01/31/23.....		..	01/12/2016	Direct.....	09/15/2016	Call 103.5000.....	700,000	678,705	724,500	724,500	.....	.....45,795	.....	.....45,795	.....	.....	.....	.....0	82,031	24,777
000000 00 0	Cosan Luxembourg SA Sr Nt.....		..	05/11/2016	Direct.....	06/21/2016	Call 93.0000.....	825,000	752,050	767,250	767,250	.....	.....15,200	.....	.....15,200	.....	.....	.....	.....0	35,865	6,410
000000 00 0	Odebrecht Finance LTD Sr Nt.....		..	07/21/2016	Direct.....	10/31/2016	Direct.....	825,000	306,875	402,188	313,635	.....	.....6,760	.....	.....6,760	.....	.....88,553	88,553	18,849	9,093	.....
000000 00 0	AES Andrs/Dmcn Pwr/Itabo Sr Nt.....		..	05/04/2016	Direct.....	05/11/2016	Direct.....	200,000	195,968	197,000	195,972	.....	.....4	.....	.....4	.....	.....1,028	1,028	221	.....	.....
000000 00 0	Enersis SA Sr Nt 4.000% 10/25/26.....		..	10/20/2016	Direct.....	10/21/2016	Direct.....	200,000	196,728	201,200	196,729	.....	.....1	.....	.....1	.....	.....4,471	4,471	22	.....	.....
71645W AN 1	Petrobras Intl Fin Co Co Gtd Nt.....		..	05/26/2016	Direct.....	09/26/2016	Direct.....	555,000	566,100	602,286	564,985	.....	.....(1,115)	.....	.....(1,115)	.....	.....37,301	37,301	23,553	9,227	.....
71647N AP 4	Petrobras Global Finance Sr Nt.....		..	05/17/2016	Direct.....	05/26/2016	Direct.....	554,000	548,471	549,291	548,493	.....	.....22	.....	.....22	.....	.....798	798	1,031	.....	.....
984245 AM 2	YPF Sociedad Anonima Sr Nt.....		..	03/17/2016	Direct.....	03/22/2016	Direct.....	125,000	125,000	125,156	125,000	.....	.....0	.....	.....0	.....	.....156	156	.....	.....	.....
P19189 AA 0	Camposol SA Sr Nt 9.875% 02/02/17....		..	05/09/2016	Direct.....	05/24/2016	Taxable Exchange.....	212,000	165,173	165,360	167,083	.....	.....1,910	.....	.....1,910	.....	.....(1,723)	(1,723)	.....	.....5,815	.....
P2253T JE 0	Cemex SAB DE CV 1st Lien Nt.....		..	02/24/2016	Direct.....	07/20/2016	Direct.....	200,000	175,560	199,020	176,380	.....	.....820	.....	.....820	.....	.....22,640	22,640	6,143	1,520	.....
P32506 AC 4	Credito Real Sab De CV Sr Nt.....		..	02/23/2016	Direct.....	07/20/2016	Call 102.7500.....	200,000	196,500	205,500	205,500	.....	.....9,000	.....	.....9,000	.....	.....	.....	.....0	12,792	6,792
3899999	Total - Bonds - Industrial and Miscellaneous.....							162,592,481	162,521,680	164,554,029	162,526,503	0	4,822	0	4,822	0	0	2,027,525	2,027,525	3,754,109	1,140,691
8399998	Total - Bonds.....							167,692,481	166,678,634	168,780,173	166,667,953	0	(10,682)	0	(10,682)	0	0	2,112,218	2,112,218	3,807,027	1,155,958
Common Stocks - Industrial and Miscellaneous																					
69423W 96 2	Pacific Exploration & Prod Com.....		..	11/04/2016	Taxable Exchange.....	12/22/2016	Direct.....	15,479,000	669,787	595,759	668,349	.....	.....	.....	.....0	.....	.....(1,437)	(72,590)	(74,027)	.....	.....

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	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....							669,787	595,759	668,349	0	0	0	0	0	(1,437)	(72,590)	(74,027)	0	0
9799998.	Total - Common Stocks.....							669,787	595,759	668,349	0	0	0	0	0	(1,437)	(72,590)	(74,027)	0	0
9899999.	Total - Preferred and Common Stocks.....							669,787	595,759	668,349	0	0	0	0	0	(1,437)	(72,590)	(74,027)	0	0
9999999.	Total - Bonds, Preferred and Common Stocks.....							167,348,421	169,375,932	167,336,302	0	(10,682)	0	(10,682)	0	(1,437)	..2,039,628	..2,038,191	..3,807,027	1,155,958

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2			3	4	5	6	7	8	9	10	Stock of Such Company	
												Owned by Insurer on Statement Date	
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company			Foreign	NAIC Company Code	ID Number	NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	11	12
												Number of Shares	% of Outstanding
Common Stocks - U.S. Life Insurer													
63866#	10	7	Nationwide Life and Annuity Ins.....	.....	92657.....	31-1000740.....	2ciB1	NO	.....	.....968,248,010	.....	.....66,000.000	100.0
1299999. Total - Common Stocks - U.S. Life Insurer.....									0	968,248,010	0	XXX	XXX
Common Stocks - Other Affiliates													
63866@	10	9	Nationwide Investment Services Corp.....	.....	00000.....	73-0988442.....	2ciB3	NO	-	1,273,696	.....	.....5,000.000	100.0
1799999. Total - Common Stocks - Other Affiliates.....									0	1,273,696	0	XXX	XXX
1899999. Total - Common Stocks.....									0	969,521,706	0	XXX	XXX
1999999. Total - Preferred and Common Stock.....									0	969,521,706	0	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$.....4,466,240,005.
2. Total amount of intangible assets nonadmitted \$.....0.

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21		
		3	4					9	10	11	12			15	16	17	18	19	20			
CUSIP Identification	Description	Code	F o r e i g n	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest		
Exmpt Money Market Mutual Funds as Identified by the SVO																						
60934N	10	4		12/30/2016.	Various.....	XXX.....	3,690,566	.....	.....	.....	.....	.....	.....3,690,566	1,047	.....	....0.385	0.245	MON..	709	.....		
8899999. Total - Exmpt Money Market Mutual Funds as Identified by the SVO.....							3,690,566	0	0	0	0	XXX.....	3,690,566	1,047	0	XXX	XXX	XXX	709	0		
Other Short-Term Invested Assets																						
	Nationwide Cash Mgmt Partn.....					12/30/2016.	Various.....	12/30/2017.	425,863,879				425,863,879	425,863,879			0.420	0.147	MON..	199,789		
9099999. Total - Other Short-Term Invested Assets.....									425,863,879	0	0	0	0	XXX.....	425,863,879	0	0	XXX	XXX	XXX	199,789	0
9199999. Total - Short-Term Investments.....									429,554,445	0	0	0	0	XXX.....	429,554,445	1,047	0	XXX	XXX	XXX	200,498	0

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																							
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Equity Indexed Annuity	N/A.....	Equity/ Index	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	04/14/2016.	03/31/2017.	1,019	2,281,032	...1,865.3800	.....	.....161,019	.....	.....216,968	.....	.....216,968	55,949	.....	.....	.....	.....	.....	003.....
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Equity Indexed Annuity	N/A.....	Equity/ Index	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	04/14/2016.	03/31/2017.	34,530	77,307,292	...2,059.7400	.....	.....1,493,432	.....	.....2,216,915	.....	.....2,216,915	723,483	.....	.....	.....	.....	.....	003.....
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Equity Indexed Annuity	N/A.....	Equity/ Index	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT09.	10/19/2016.	09/29/2017.	3,792	8,489,487	...2,125.2500	.....	.....22,183	.....	.....21,753	.....	.....21,753	(430)	.....	.....	.....	.....	.....	003.....
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Equity Indexed Annuity	N/A.....	Equity/ Index	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT09.	10/19/2016.	09/29/2017.	4,042	9,049,933	...2,161.0100	.....	.....177,293	.....	.....213,374	.....	.....213,374	36,081	.....	.....	.....	.....	.....	003.....
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Equity Indexed Annuity	N/A.....	Equity/ Index	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT09.	10/19/2016.	09/29/2017.	36,398	81,488,307	...2,168.2700	.....	.....1,366,370	.....	.....1,641,533	.....	.....1,641,533	275,162	.....	.....	.....	.....	.....	003.....
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....											0	3,220,298	0	4,310,542	XXX	4,310,542	...1,090,245	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Put Options																							
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDT RMDCP)	VAGLB Market Risk Capital Hedge.	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	04/04/2011.	03/31/2021.	.240,000,000	..240,000,000	1.0000	23,529,639	.....	.....	.....21,227,813	.....	.....21,227,813	...(3,306,442)	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDT RMDCP)	VAGLB Market Risk Capital Hedge.	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	04/04/2011.	03/31/2021.	...75,000,000	75,000,000	1.0000	4,636,013	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDT RMDCP)	VAGLB Market Risk Capital Hedge.	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	04/04/2011.	03/31/2021.	...82,500,000	82,500,000	1.0000	5,939,423	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDT RMDCP)	VAGLB Market Risk Capital Hedge.	N/A.....	Equity/ Index	Bank of America Corp	B4TYDEB6GKMZO031MB27..	04/27/2011.	03/31/2021.	.122,622,998	..122,622,998	1.0000	13,628,802	.....	.....	.....27,457,535	.....	.....27,457,535	...(4,020,529)	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDT RMDCP)	VAGLB Market Risk Capital Hedge.	N/A.....	Equity/ Index	Bank of America Corp	B4TYDEB6GKMZO031MB27..	04/27/2011.	03/31/2021.	.119,849,732	..119,849,732	1.0000	5,972,229	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDT RMDCP)	VAGLB Market Risk Capital Hedge.	N/A.....	Equity/ Index	Bank of America Corp	B4TYDEB6GKMZO031MB27..	04/27/2011.	03/31/2021.	...31,279,731	31,279,731	1.0000	2,085,904	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDT RMDCP)	VAGLB Market Risk Capital Hedge.	N/A.....	Equity/ Index	Bank of America Corp	B4TYDEB6GKMZO031MB27..	04/27/2011.	03/31/2021.	.260,318,441	..260,318,441	1.0000	12,503,785	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDT RMDCP)	VAGLB Market Risk Capital Hedge.	N/A.....	Equity/ Index	Bank of America Corp	B4TYDEB6GKMZO031MB27..	04/27/2011.	03/31/2021.	...40,050,902	40,050,902	1.0000	1,478,291	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDT RMDCP)	VAGLB Market Risk Capital Hedge.	N/A.....	Equity/ Index	Bank of America Corp	B4TYDEB6GKMZO031MB27..	04/27/2011.	03/31/2021.	.164,622,464	..164,622,464	1.0000	7,546,789	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDT RMDCP)	VAGLB Market Risk Capital Hedge.	N/A.....	Equity/ Index	Bank of America Corp	B4TYDEB6GKMZO031MB27..	04/27/2011.	03/31/2021.	...30,036,006	30,036,006	1.0000	1,779,915	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDT RMDCP)	VAGLB Market Risk Capital Hedge.	N/A.....	Equity/ Index	Bank of America Corp	B4TYDEB6GKMZO031MB27..	05/13/2011.	03/31/2021.	...99,600,000	99,600,000	1.0000	12,141,961	.....	.....	....32,473,596	.....	..32,473,596	...(4,336,640)	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDT RMDCP)	VAGLB Market Risk Capital Hedge.	N/A.....	Equity/ Index	Bank of America Corp	B4TYDEB6GKMZO031MB27..	05/13/2011.	03/31/2021.	.157,630,000	..157,630,000	1.0000	9,414,357	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDT RMDCP)	VAGLB Market Risk Capital Hedge.	N/A.....	Equity/ Index	Bank of America Corp	B4TYDEB6GKMZO031MB27..	05/13/2011.	03/31/2021.	.116,930,000	..116,930,000	1.0000	7,728,512	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDT RMDCP)	VAGLB Market Risk Capital Hedge.	N/A.....	Equity/ Index	Bank of America Corp	B4TYDEB6GKMZO031MB27..	05/13/2011.	03/31/2021.	.110,990,000	..110,990,000	1.0000	11,546,029	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDT RMDCP)	VAGLB Market Risk Capital Hedge.	N/A.....	Equity/ Index	Bank of America Corp	B4TYDEB6GKMZO031MB27..	05/13/2011.	03/31/2021.	...55,870,000	55,870,000	1.0000	3,725,128	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDT RMDCP)	VAGLB Market Risk Capital Hedge.	N/A.....	Equity/ Index	Citibank NA.....	E57ODZWZ7FF32TWFA76..	06/02/2011.	03/31/2021.	...43,645,957	43,645,957	1.0000	4,228,307	.....	.....	....49,658,010	.....	..49,658,010	...(4,953,355)	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDT RMDCP)	VAGLB Market Risk Capital Hedge.	N/A.....	Equity/ Index	Citibank NA.....	E57ODZWZ7FF32TWFA76..	06/02/2011.	03/31/2021.	...47,912,468	47,912,468	1.0000	5,488,732	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDT RMDCP)	VAGLB Market Risk Capital Hedge.	N/A.....	Equity/ Index	Citibank NA.....	E57ODZWZ7FF32TWFA76..	06/02/2011.	03/31/2021.	...45,674,171	45,674,171	1.0000	5,961,884	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDT RMDCP)	VAGLB Market Risk Capital Hedge.	N/A.....	Equity/ Index	Citibank NA.....	E57ODZWZ7FF32TWFA76..	06/02/2011.	03/31/2021.	...50,747,167	50,747,167	1.0000	6,072,754	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDT RMDCP)	VAGLB Market Risk Capital Hedge.	N/A.....	Equity/ Index	Citibank NA.....	E57ODZWZ7FF32TWFA76..	06/02/2011.	03/31/2021.	...48,278,459	48,278,459	1.0000	5,315,245	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDT RMDCP)	VAGLB Market Risk Capital Hedge.	N/A.....	Equity/ Index	Citibank NA.....	E57ODZWZ7FF32TWefa76..	06/02/2011.	03/31/2021.	...49,588,299	49,588,299	1.0000	5,346,550												003.....
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDT RMDCP)	VAGLB Market Risk Capital Hedge.	N/A.....	Equity/ Index	Citibank NA.....	E57ODZWZ7FF32TWefa76..	06/02/2011.	03/31/2021.	...64,638,405	64,638,405	1.0000	8,407,578												003.....
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDT RMDCP)	VAGLB Market Risk Capital Hedge.	N/A.....	Equity/ Index	Citibank NA.....	E57ODZWZ7FF32TWefa76..	06/02/2011.	03/31/2021.	...68,336,862	68,336,862	1.0000	5,777,960												003.....
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDT RMDCP)	VAGLB Market Risk Capital Hedge.	N/A.....	Equity/ Index	Citibank NA.....	E57ODZWZ7FF32TWefa76..	06/02/2011.	03/31/2021.	...49,630,385	49,630,385	1.0000	7,415,419												003.....
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDT RMDCP)	VAGLB Market Risk Capital Hedge.	N/A.....	Equity/ Index	Goldman Sachs International Ltd	W22LROWP2IHZNBB6K528...	06/22/2011.	03/31/2021.	...33,225,387	33,225,387	1.0000	4,684,979			17,205,048		..17,205,048	...(1,761,681)						003.....
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDT RMDCP)	VAGLB Market Risk Capital Hedge.	N/A.....	Equity/ Index	Goldman Sachs International Ltd	W22LROWP2IHZNBB6K528...	06/22/2011.	03/31/2021.	...28,619,692	28,619,692	1.0000	5,961,567												003.....
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDT RMDCP)	VAGLB Market Risk Capital Hedge.	N/A.....	Equity/ Index	Goldman Sachs International Ltd	W22LROWP2IHZNBB6K528...	06/22/2011.	03/31/2021.	...62,714,088	62,714,088	1.0000	5,653,395												003.....
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDT RMDCP)	VAGLB Market Risk Capital Hedge.	N/A.....	Equity/ Index	Goldman Sachs International Ltd	W22LROWP2IHZNBB6K528...	06/22/2011.	03/31/2021.	...40,484,257	40,484,257	1.0000	8,250,100												003.....
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDT RMDCP)	VAGLB Market Risk Capital Hedge.	N/A.....	Equity/ Index	Citibank NA.....	E57ODZWZ7FF32TWefa76..	06/22/2011.	03/31/2021.	...33,225,387	33,225,387	1.0000	4,610,839			16,815,251		..16,815,251	...(1,850,705)						003.....
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDT RMDCP)	VAGLB Market Risk Capital Hedge.	N/A.....	Equity/ Index	Citibank NA.....	E57ODZWZ7FF32TWefa76..	06/22/2011.	03/31/2021.	...28,619,692	28,619,692	1.0000	5,590,815												003.....
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDT RMDCP)	VAGLB Market Risk Capital Hedge.	N/A.....	Equity/ Index	Citibank NA.....	E57ODZWZ7FF32TWefa76..	06/22/2011.	03/31/2021.	...62,714,088	62,714,088	1.0000	5,827,164												003.....
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDT RMDCP)	VAGLB Market Risk Capital Hedge.	N/A.....	Equity/ Index	Citibank NA.....	E57ODZWZ7FF32TWefa76..	06/22/2011.	03/31/2021.	...40,484,257	40,484,257	1.0000	8,334,396												003.....

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDT RMDCP)	VAGLB Market Risk Capital Hedge.	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	07/19/2011.	06/30/2021.	...72,843,370	72,843,370	1.0000	9,191,959			20,804,862		..20,804,862	...(2,166,165)						003.....
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDT RMDCP)	VAGLB Market Risk Capital Hedge.	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	07/19/2011.	06/30/2021.	...43,007,665	43,007,665	1.0000	9,487,323	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDT RMDCP)	VAGLB Market Risk Capital Hedge.	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	07/19/2011.	06/30/2021.	...38,997,497	38,997,497	1.0000	9,640,212	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDT RMDCP)	VAGLB Market Risk Capital Hedge.	N/A.....	Equity/ Index	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	07/19/2011.	06/30/2021.	...72,843,370	72,843,370	1.0000	9,184,831	.....	.....	....21,237,679	.....	..21,237,679	...(2,167,592)	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDT RMDCP)	VAGLB Market Risk Capital Hedge.	N/A.....	Equity/ Index	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	07/19/2011.	06/30/2021.	...43,007,665	43,007,665	1.0000	9,494,889	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDT RMDCP)	VAGLB Market Risk Capital Hedge.	N/A.....	Equity/ Index	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	07/19/2011.	06/30/2021.	...38,997,497	38,997,497	1.0000	9,642,906	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDT RMDCP)	VAGLB Market Risk Capital Hedge.	N/A.....	Equity/ Index	Goldman Sachs International Ltd	W22LROWP2IHZNBB6K528...	08/17/2011.	06/30/2021.	..205,889,663	..205,889,663	1.0000	31,743,840	.....	.....	....21,560,712	.....	..21,560,712	...(3,200,427)	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDT RMDCP)	VAGLB Market Risk Capital Hedge.	N/A.....	Equity/ Index	Goldman Sachs International Ltd	W22LROWP2IHZNBB6K528...	08/17/2011.	06/30/2021.	..106,762,129	..106,762,129	1.0000	16,184,140	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDT RMDCP)	VAGLB Market Risk Capital Hedge.	N/A.....	Equity/ Index	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	08/31/2011.	06/30/2021.	..297,752,595	..297,752,595	1.0000	50,559,502	.....	.....	....33,920,799	.....	..33,920,799	...(4,328,995)	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDT RMDCP)	VAGLB Market Risk Capital Hedge.	N/A.....	Equity/ Index	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	08/31/2011.	06/30/2021.	...50,065,794	50,065,794	1.0000	6,742,054	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDT RMDCP)	VAGLB Market Risk Capital Hedge.	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/09/2011.	06/30/2021.	..169,154,517	..169,154,517	1.0000	39,940,499	.....	.....	....28,376,073	.....	..28,376,073	...(2,442,875)	.....	.....	.....	.....	.....	003.....
Equity Basket Options PUT - Sellback Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDT RMDCP)	VAGLB Market Risk Capital Hedge.	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP517OUK5573.....	09/21/2011.	06/30/2021.	..169,154,517	..169,154,517	1.0000	43,579,969			21,499,724		..21,499,724	...(2,413,523)						003.....

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Basket Options PUT - Sellback Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDT RMDCP)	VAGLB Market Risk Capital Hedge.	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	09/21/2011.	06/30/2021.	...74,998,750	74,998,750	1.0000	...19,322,234	.....	.....	....14,349,655	.....	..14,349,655	...(1,070,093)	.....	.....	.....	.....	.....	003.....
S&P 500 Index PUT Options.....	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/ Index	Morgan Stanley & Co International Ltd	4PQUHN3JPFGFNF3BB653...	05/04/2007.	03/31/2017.	1,460	3,268,580	...1,468.9600	220,949	.....	.....	.....1,473	.....	.....1,473	(55,403)	.....	.....	.....	.....	.....	003.....
Equity Basket Options PUT - Moderate Aggressive Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDT RMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/ Index	Morgan Stanley & Co International Ltd	4PQUHN3JPFGFNF3BB653...	05/04/2007.	03/31/2017.	1,924	3,809,277	...1,606.5600	324,369	.....	.....	.....1,514	.....	.....1,514	(81,644)	.....	.....	.....	.....	.....	003.....
S&P 500 Index PUT Options.....	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/ Index	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	07/26/2007.	06/30/2017.	1,590	3,559,225	...1,548.9100	352,136	.....	.....	.....11,341	.....	.....11,341	(82,397)	.....	.....	.....	.....	.....	003.....
Equity Basket Options PUT - Moderate Aggressive Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDT RMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/ Index	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	07/26/2007.	06/30/2017.	2,246	4,446,994	...1,691.8600	312,565	.....	.....	.....17,996	.....	.....17,996	(143,116)	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDT RMDCP)	VAGLB Market Risk Capital Hedge.	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/31/2008.	03/31/2038.	.201,281,040	..201,281,040	1.0000	...14,450,000	.....	.....	....10,710,098	.....	..10,710,098	...(1,582,188)	.....	.....	.....	.....	.....	003.....
Equity Basket Options PUT - Asian Options	VAGLB Market Risk Capital Hedge.	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/31/2008.	09/28/2018.	70,000	..138,573,884	...1,743.0102	...11,041,100	.....	.....	.....6,803	.....	.....6,803	(263,750)	.....	.....	.....	.....	.....	003.....
Equity Basket Options PUT - Asian Options	VAGLB Market Risk Capital Hedge.	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/15/2008.	09/28/2018.	20,000	39,592,538	...1,743.0102	2,458,400	.....	.....	.....	.....	.....	.....(7,256)	.....	.....	.....	.....	.....	003.....
0099999. Total-Purchased Options-Hedging Other-Put Options.....											.520,458,336	0	0	...337,335,982	XXX	337,335,982	(40,234,777)	0	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other.....											.520,458,336	3,220,298	0	...341,646,525	XXX	341,646,525	(39,144,533)	0	0	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants.....											0	3,220,298	0	4,310,542	XXX	...4,310,542	...1,090,245	0	0	0	0	XXX	XXX
0379999. Total-Purchased Options-Put Options.....											.520,458,336	0	0	...337,335,982	XXX	337,335,982	(40,234,777)	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options.....											.520,458,336	3,220,298	0	...341,646,525	XXX	341,646,525	(39,144,533)	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Interest Rate																							
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- 00-1101197.....	B 1-1.....	Interest	Credit Suisse Intl..	E58DKGMJYYYJLN8C3868....	09/21/2006.	03/01/2022.	.....	....6,750,000	USD LIBOR 3M (0.29594)	.....	.....	.....(311,658)	.....	.....	...(1,103,361)	.....	.....	.....	.....	.....76,718	.....	100 / 0.9992
0859999. Total-Swaps-Hedging Effective-Interest Rate.....											0	0	(311,658)	0	XXX	...(1,103,361)	0	0	0	0	76,718	XXX	XXX
Swaps - Hedging Effective - Foreign Exchange																							
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- 70645JAN2.....	D 1-1.....	Curren cy	Deutsche Bank AG	7LTWFZYICNSX8D621K86....	02/15/2005.	02/24/2025.	.....	.....2,602,000	6.48 USD (5.5 EUR)	.....	.....	.....50,576	498,600	.....	.....354,047	.....	.....69,000	.....	.....	.....37,155	.....	100 / 100.....
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- 70645JAN2.....	D 1-1.....	Curren cy	Deutsche Bank AG	7LTWFZYICNSX8D621K86....	02/15/2005.	02/24/2025.	.....	.....2,602,000	6.48 USD (5.5 EUR)	.....	.....	.....50,576	498,600	.....	.....354,047	.....	.....69,000	.....	.....	.....37,155	.....	100 / 100.....

SCHEDULE DB - PART A - SECTION 1

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

€18.5

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- 70645JAN2.....	D 1-1.....	Current cy	Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074...	02/16/2005.	02/24/2025.	.....	....6,500,000	6.5025 USD (5.5 EUR)	.....	.....	.....127,579	1,241,500	.....	.....890,620	.....	.....172,500	.....	.....	.....92,817	.....	100 / 100.....
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- 70645JAN2.....	D 1-1.....	Current cy	Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074...	02/16/2005.	02/24/2025.	.....	....6,500,000	6.5025 USD (5.5 EUR)	.....	.....	.....127,579	1,241,500	.....	.....890,620	.....	.....172,500	.....	.....	.....92,817	.....	100 / 100.....
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- 70645JAN2.....	D 1-1.....	Current cy	Deutsche Bank AG	7LTWFZYICNSX8D621K86....	03/03/2005.	02/24/2025.	.....	....5,248,000	6.669 USD (5.5 EUR)	.....	.....	.....113,923	1,041,200	.....	.....840,322	.....	.....138,000	.....	.....	.....74,939	.....	100 / 100.....
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- 70645JAN2.....	D 1-1.....	Current cy	Deutsche Bank AG	7LTWFZYICNSX8D621K86....	03/03/2005.	02/24/2025.	.....	....7,872,000	6.669 USD (5.5 EUR)	.....	.....	.....170,884	1,561,800	.....	.....1,260,483	.....	.....207,000	.....	.....	.....112,408	.....	100 / 100.....
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- D8563#AA2.....	D 1-1.....	Current cy	Deutsche Bank AG	7LTWFZYICNSX8D621K86....	03/31/2011.	05/06/2021.	.....	....47,506,350	5.85 USD (5.736 EUR)	.....	.....	.....620,969	12,274,400	.....	.....10,325,035	.....	.....1,155,750	.....	.....	.....495,295	.....	100 / 100.....
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- D8563#AB0.....	D 1-1.....	Current cy	Deutsche Bank AG	7LTWFZYICNSX8D621K86....	03/31/2011.	05/06/2023.	.....	....12,053,850	5.955 USD (5.78 EUR)	.....	.....	.....165,995	3,114,400	.....	.....2,365,681	.....	.....293,250	.....	.....	.....151,849	.....	100 / 100.....
Pay Fixed GBP Receive Float USD Currency Swap	AFS Bond -- G1745*AG6.....	D 1-1.....	Current cy	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	03/13/2013.	04/17/2023.	.....	....14,920,000	4.44 USD (4.11 GBP)	.....	.....	.....148,301	2,580,000	.....	.....2,160,323	.....	.....2,396,000	.....	.....	.....187,183	.....	100 / 100.....
Pay Fixed GBP Receive Float USD Currency Swap	AFS Bond -- G1745*AJ0.....	D 1-1.....	Current cy	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	03/13/2013.	04/17/2028.	.....	....29,840,000	4.84 USD (4.53 GBP)	.....	.....	.....306,667	5,160,000	.....	.....3,620,204	.....	.....4,792,000	.....	.....	.....501,573	.....	100 / 100.....
Pay Fixed GBP Receive Float USD Currency Swap	AFS Bond -- G0566*AB5.....	D 1-1.....	Current cy	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	05/30/2013.	06/30/2025.	.....	....10,011,540	4.601 USD (4.101 GBP)	.....	.....	.....113,141	1,867,140	.....	.....1,606,746	.....	.....1,581,360	.....	.....	.....145,954	.....	100 / 100.....
Pay Fixed GBP Receive Float USD Currency Swap	AFS Bond -- G0566*AB5.....	D 1-1.....	Current cy	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	05/30/2013.	06/30/2025.	.....	....10,921,680	4.601 USD (4.101 GBP)	.....	.....	.....123,426	2,036,880	.....	.....1,752,813	.....	.....1,725,120	.....	.....	.....159,222	.....	100 / 100.....
Pay Fixed GBP Receive Float USD Currency Swap	AFS Bond -- G0566*AB5.....	D 1-1.....	Current cy	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	05/30/2013.	06/30/2025.	.....	....10,011,540	4.601 USD (4.101 GBP)	.....	.....	.....113,141	1,867,140	.....	.....1,606,746	.....	.....1,581,360	.....	.....	.....145,954	.....	100 / 100.....
Pay Fixed GBP Receive Float USD Currency Swap	AFS Bond -- G0566*AB5.....	D 1-1.....	Current cy	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	05/30/2013.	06/30/2025.	.....	....10,011,540	4.601 USD (4.101 GBP)	.....	.....	.....113,141	1,867,140	.....	.....1,606,746	.....	.....1,581,360	.....	.....	.....145,954	.....	100 / 100.....
Pay Float GBP Receive Fixed USD Currency Swap	AFS Bond -- G6970*AE6.....	D 1-1.....	Current cy	Bank of America Corp	B4TYDEB6GKMZO031MB27..	11/21/2013.	01/02/2025.	.....	....16,000,000	5.59 USD (GBP LIBOR 3M)	.....	.....	.....499,010	3,750,716	.....	.....5,273,598	.....	.....2,378,386	.....	.....	.....226,429	.....	100 / 100.....
Pay Float GBP Receive Fixed USD Currency Swap	AFS Bond -- G6970*AE6.....	D 1-1.....	Current cy	Bank of America Corp	B4TYDEB6GKMZO031MB27..	11/21/2013.	01/02/2025.	.....	....9,000,000	5.59 USD (GBP LIBOR 3M)	.....	.....	.....280,693	2,109,778	.....	.....2,966,399	.....	.....1,337,842	.....	.....	.....127,366	.....	100 / 100.....
Pay Float GBP Receive Fixed USD Currency Swap	AFS Bond -- G6970*AE6.....	D 1-1.....	Current cy	Bank of America Corp	B4TYDEB6GKMZO031MB27..	11/21/2013.	01/02/2025.	.....	....40,000,000	5.59 USD (GBP LIBOR 3M)	.....	.....	.....1,247,524	9,376,789	.....	.....13,183,995	.....	.....5,945,965	.....	.....	.....566,073	.....	100 / 100.....
Pay Float GBP Receive Fixed USD Currency Swap	AFS Bond -- G6970*AE6.....	D 1-1.....	Current cy	Bank of America Corp	B4TYDEB6GKMZO031MB27..	11/21/2013.	01/02/2025.	.....	....9,000,000	5.59 USD (GBP LIBOR 3M)	.....	.....	.....280,693	2,109,778	.....	.....2,966,399	.....	.....1,337,842	.....	.....	.....127,366	.....	100 / 100.....
Pay Fixed GBP Receive Float USD Currency Swap	AFS Bond -- G1745*AM3.....	D 1-1.....	Current cy	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	04/10/2014.	06/15/2029.	.....	....15,093,000	4.886 USD (4.51 GBP)	.....	.....	.....200,336	3,987,000	.....	.....3,674,170	.....	.....2,156,400	.....	.....	.....266,414	.....	100 / 100.....
Pay Fixed AUD Receive Float USD Currency Swap	AFS Bond -- Q7794#AF0.....	D 1-1.....	Current cy	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97..	06/11/2014.	08/14/2029.	.....	....20,636,000	4.545 USD (6.28 AUD)	.....	.....	.....(77,729)	4,778,400	.....	.....4,813,195	.....	.....171,600	.....	.....	.....366,651	.....	100 / 100.....
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- L8367*AA1.....	D 1-1.....	Current cy	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97..	06/25/2014.	07/24/2021.	.....	....19,082,000	4.165 USD (2.67 EUR)	.....	.....	.....390,817	4,358,200	.....	.....4,042,674	.....	.....483,000	.....	.....	.....203,838	.....	100 / 100.....
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- L8367#AB9.....	D 1-1.....	Current cy	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97..	06/25/2014.	07/24/2024.	.....	....14,993,000	4.615 USD (3.11 EUR)	.....	.....	.....322,235	3,424,300	.....	.....3,056,157	.....	.....379,500	.....	.....	.....206,217	.....	100 / 100.....
Pay Float GBP Receive Fixed USD Currency Swap	AFS Bond -- G0566*AC3.....	D 1-1.....	Current cy	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	06/27/2014.	06/29/2029.	.....	....23,828,000	2.81063 (GBP)	.....	.....	.....703,193	6,552,000	.....	.....8,759,455	.....	.....3,354,400	.....	.....	.....421,247	.....	100 / 100.....

SCHEDULE DB - PART A - SECTION 1

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

E18.6

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed GBP Receive Float USD Currency Swap	AFS Bond -- G1835#AA6.....	D 1-1.....	Current cy	Deutsche Bank AG 7LTWFZYICNSX8D621K86...	09/16/2014.	12/16/2024.	.....	....48,642,000	4.025 USD (3.63 GBP)	.....	.....	....519,144	11,622,000	.....	..10,351,504	.....	....7,188,000	.....	.....	.....686,369	.....	100 / 100.....
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- Q1297#AE8.....	D 1-1.....	Current cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	09/17/2014.	11/12/2022.	.....	....24,624,000	3.545 USD (1.65 EUR)	.....	.....	....536,023	4,641,700	.....	....4,255,187	.....	....655,500	.....	.....	.....298,258	.....	100 / 100.....
Pay Fixed GBP Receive Float USD Currency Swap	AFS Bond -- G6596#AA4.....	D 1-1.....	Current cy	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54.....	10/08/2014.	12/20/2029.	.....	....19,284,000	4.57 USD (4.07 GBP)	.....	.....	....231,546	4,476,000	.....	....3,906,770	.....	....2,875,200	.....	.....	.....347,354	.....	100 / 100.....
Pay Fixed GBP Receive Float USD Currency Swap	AFS Bond -- G2956#@AP6.....	D 1-1.....	Current cy	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/25/2015.	09/23/2025.	.....	....15,750,000	3.89 USD (3.43 GBP)	.....	.....	....167,092	3,410,000	.....	....2,916,691	.....	....2,396,000	.....	.....	.....232,736	.....	100 / 100.....
Pay Fixed DKK Receive Float USD Currency Swap	AFS Bond -- K3752#AH1.....	D 1-1.....	Current cy	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/09/2015.	08/27/2025.	.....	....24,858,757	3.935 USD (2.35 DKK)	.....	.....	....402,225	1,514,766	.....	....90,205	.....	....671,378	.....	.....	.....365,776	.....	100 / 100.....
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- G1696#BH8.....	D 1-1.....	Current cy	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	09/16/2015.	11/19/2022.	.....	....39,536,000	3.66 USD (1.82 EUR)	.....	.....	....759,416	2,726,500	.....	....1,414,626	.....	....1,207,500	.....	.....	.....479,661	.....	100 / 100.....
Pay Fixed CAD Receive Float USD Currency Swap	AFS Bond -- C7051*AA8.....	D 1-1.....	Current cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	11/20/2015.	12/15/2025.	.....	....26,305,900	4.04 USD (3.86 CAD)	.....	.....	....28,146	266,171	.....	....(329,725)	.....	....(748,884)	.....	.....	.....393,747	.....	100 / 100.....
Pay Fixed CHF Receive Float USD Currency Swap	AFS Bond -- 249030C*6.....	D 1-1.....	Current cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	11/24/2015.	12/11/2025.	.....	....24,591,777	3.98 USD (0.86 CHF)	.....	.....	....765,432	57,920	.....	....(135,467)	.....	....413,753	.....	.....	.....367,865	.....	100 / 100.....
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- 249030C@4.....	D 1-1.....	Current cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	11/24/2015.	12/11/2025.	.....	....15,954,000	3.955 USD (2.05 EUR)	.....	.....	....295,356	178,500	.....	....(548,256)	.....	....517,500	.....	.....	.....238,653	.....	100 / 100.....
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- F1840#AA0.....	D 1-1.....	Current cy	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	01/15/2016.	03/30/2026.	.....	....49,230,000	3.43 USD (1.839 EUR)	.....	.....	....652,230	1,903,500	.....	....(1,328,937)	.....	....1,903,500	.....	.....	.....748,608	.....	100 / 100.....
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- G9006@AJ5.....	D 1-1.....	Current cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	04/13/2016.	05/04/2026.	.....	....11,413,000	3.5 USD (1.69 EUR)	.....	.....	....139,448	762,554	.....	....280,758	.....	....762,554	.....	.....	.....174,447	.....	100 / 100.....
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- G9006@AJ5.....	D 1-1.....	Current cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	04/13/2016.	05/04/2026.	.....	....10,000,000	3.5 USD (1.69 EUR)	.....	.....	....122,183	668,146	.....	....245,998	.....	....668,146	.....	.....	.....152,850	.....	100 / 100.....
Pay Fixed SEK Receive Float USD Currency Swap	AFS Bond -- W2710@AA8.....	D 1-1.....	Current cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	09/08/2016.	10/26/2026.	.....	....25,000,000	3.34 USD (2.52 SEK)	.....	.....	....45,210	1,801,265	.....	....810,634	.....	....1,801,265	.....	.....	.....391,804	.....	100 / 100.....
Pay Fixed SEK Receive Float USD Currency Swap	AFS Bond -- W2710@AA8.....	D 1-1.....	Current cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	09/08/2016.	10/26/2026.	.....	....25,000,000	3.34 USD (2.52 SEK)	.....	.....	....45,210	1,801,265	.....	....810,634	.....	....1,801,265	.....	.....	.....391,804	.....	100 / 100.....
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- 92927KB@0.....	D 1-1.....	Current cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	09/27/2016.	11/15/2026.	.....	....16,218,250	3.143 USD (1.2 EUR)	.....	.....	....41,751	968,600	.....	....490,313	.....	....968,600	.....	.....	.....254,883	.....	100 / 100.....
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- D8286#AB6.....	D 1-1.....	Current cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	10/05/2016.	10/27/2027.	.....	....25,166,250	3.224 USD (1.31 EUR)	.....	.....	....89,133	1,503,000	.....	....788,850	.....	....1,503,000	.....	.....	.....414,048	.....	100 / 100.....
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- 24906PC*8.....	D 1-1.....	Current cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	10/05/2016.	10/27/2027.	.....	....8,388,750	3.224 USD (1.31 EUR)	.....	.....	....29,711	501,000	.....	....262,950	.....	....501,000	.....	.....	.....138,016	.....	100 / 100.....
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- TBD.....	D 1-1.....	Current cy	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074..	10/13/2016.	01/11/2024.	.....	....19,839,600	3.34 USD (1.32 EUR)	.....	.....	.....	....909,000	.....	....(589,576)	.....	....909,000	.....	.....	.....263,069	.....	100 / 100.....
Pay Fixed GBP Receive Float USD Currency Swap	AFS Bond -- G1745*AT8.....	D 1-1.....	Current cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	10/19/2016.	11/10/2031.	.....	....14,760,000	3.72 USD (2.91 GBP)	.....	.....	....16,739	(48,000)	.....	....(1,131,113)	.....	....(48,000)	.....	.....	.....284,570	.....	100 / 100.....
Pay Fixed GBP Receive Float USD Currency Swap	AFS Bond -- TBD.....	D 1-1.....	Current cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	11/01/2016.	05/18/2027.	.....	....21,996,000	3.762 USD (3.02 GBP)	.....	.....	.....	....(216,000)	.....	....(1,348,479)	.....	....(216,000)	.....	.....	.....354,394	.....	100 / 100.....
Pay Float GBP Receive Fixed USD Currency Swap	AFS Bond -- G0566*AD1.....	D 1-1.....	Current cy	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804.....	11/01/2016.	12/31/2029.	.....	....20,512,050	4.105 USD (2.861 GBP)	.....	.....	....26,782	(157,450)	.....	....(1,241,212)	.....	....(157,450)	.....	.....	.....369,903	.....	100 / 100.....
Pay Float GBP Receive Fixed USD Currency Swap	AFS Bond -- G0566*AD1.....	D 1-1.....	Current cy	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804.....	11/01/2016.	12/31/2029.	.....	....20,512,050	4.105 USD (2.861 GBP)	.....	.....	....26,782	(157,450)	.....	....(1,241,212)	.....	....(157,450)	.....	.....	.....369,903	.....	100 / 100.....
Pay Fixed GBP Receive Float USD Currency Swap	AFS Bond -- TBD.....	D 1-1.....	Current cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	11/01/2016.	02/20/2025.	.....	....7,330,200	3.03 USD (2.31 GBP)	.....	.....	.....	....(73,800)	.....	....(354,936)	.....	....(73,800)	.....	.....	.....104,601	.....	100 / 100.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Float EUR Receive Fixed USD Currency Swap	AFS Bond -- L0175#AD4.....	D 1-1.....	Currency	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	11/18/2016.	12/31/2028.	.....	....17,991,100	4.3225 USD (2.23415 EUR)	.....	.....	.....41,043	112,200	.....	.....(257,779)	.....	.....112,200	.....	.....	.....311,722	.....	100 / 100.....
Pay Float EUR Receive Fixed USD Currency Swap	AFS Bond -- L0175#AD4.....	D 1-1.....	Currency	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	11/18/2016.	12/31/2028.	.....	....31,219,850	4.3225 USD (2.23415 EUR)	.....	.....	.....71,222	194,700	.....	.....(447,322)	.....	.....194,700	.....	.....	.....540,929	.....	100 / 100.....
.....																						
.....																						
.....																						
0879999. Total-Swaps-Hedging Effective-Foreign Exchange.....										0	0	..11,244,496	...116,663,347	XXX	..96,041,580	0	..59,127,613	0	0	...13,567,846	XXX	XXX
0909999. Total-Swaps-Hedging Effective.....										0	0	..10,932,838	...116,663,347	XXX	..94,938,219	0	..59,127,613	0	0	...13,644,564	XXX	XXX

Swaps - Hedging Other - Interest Rate

Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/05/2015.	11/09/2025.	.....	....78,000,000	2.126 (USD LIBOR 3M)	.....	...1,122,666	(963,096)	.....	.....(963,096)	(641,451)	.....	.....	.....	.....1,161,062	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/12/2015.	11/16/2025.	.....	....106,000,000	2.2215 (USD LIBOR 3M)	.....	...1,629,593	(498,870)	.....	.....(498,870)	(964,430)	.....	.....	.....	.....1,579,559	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	Goldman Sachs International Ltd	W22LROWP2IHZNBB6K528...	07/07/2011.	07/11/2026.	.....	....12,900,000	USD LIBOR 3M (0.2895)	.....	.....(398,211)	(1,630,471)	.....	.....(1,630,471)	285,101	.....	.....	.....	.....199,132	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54....	07/07/2011.	07/11/2021.	.....	....9,600,000	USD LIBOR 3M (0.2895)	.....	.....(249,111)	(568,684)	.....	.....(568,684)	191,680	.....	.....	.....	.....102,148	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54....	07/08/2011.	07/12/2041.	.....	....218,530,000	USD LIBOR 3M (0.28525)	.....	.....(7,230,989)	(57,074,124)	.....	.....(57,074,124)	1,666,825	.....	.....	.....	.....5,413,329	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54....	03/12/2009.	03/16/2039.	.....	....16,000,000	USD LIBOR 3M (0.29188)	.....	.....(412,413)	(1,927,374)	.....	.....(1,927,374)	91,371	.....	.....	.....	.....377,098	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	Credit Suisse Intl..	E58DKGMJYYYJLN8C3868....	07/28/2011.	08/01/2021.	.....	....10,000,000	3.0608 (USD LIBOR 3M)	.....	.....237,256	495,383	.....	.....495,383	(179,390)	.....	.....	.....	.....107,078	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54....	08/17/2011.	08/19/2018.	.....	....8,700,000	1.7208 (USD LIBOR 3M)	.....	.....90,534	50,943	.....	.....50,943	(38,993)	.....	.....	.....	.....55,586	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54....	08/17/2011.	08/19/2026.	.....	....9,100,000	2.7908 (USD LIBOR 3M)	.....	.....192,067	373,908	.....	.....373,908	(122,042)	.....	.....	.....	.....141,258	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	Merrill Lynch Capital Services	GDWTXX036O1TB7DW3U69..	04/21/2008.	04/23/2038.	.....	....2,150,000	4.861 (USD LIBOR 3M)	.....	.....89,711	817,569	.....	.....817,569	(39,072)	.....	.....	.....	.....49,640	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	Merrill Lynch Capital Services	GDWTXX036O1TB7DW3U69..	04/21/2008.	04/23/2028.	.....	....3,160,000	USD LIBOR 3M (0.28844)	.....	.....(129,927)	(760,436)	.....	.....(760,436)	92,385	.....	.....	.....	.....53,154	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	Merrill Lynch Capital Services	GDWTXX036O1TB7DW3U69..	04/21/2008.	04/23/2023.	.....	....8,170,000	USD LIBOR 3M (0.28844)	.....	.....(325,789)	(1,247,703)	.....	.....(1,247,703)	264,344	.....	.....	.....	.....102,633	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	Merrill Lynch Capital Services	GDWTXX036O1TB7DW3U69..	04/21/2008.	04/23/2018.	.....	....3,100,000	USD LIBOR 3M (0.28844)	.....	.....(114,626)	(125,249)	.....	.....(125,249)	96,404	.....	.....	.....	.....17,738	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54....	12/02/2008.	12/04/2023.	.....	....10,000,000	2.9828 (USD LIBOR 3M)	.....	.....228,753	536,548	.....	.....536,548	(169,008)	.....	.....	.....	.....131,613	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	UBS AG.....	BFM8T61CT2L1QCCEMIK50...	11/26/2008.	11/28/2023.	.....	....8,000,000	3.1948 (USD LIBOR 3M)	.....	.....199,947	538,678	.....	.....538,678	(151,028)	.....	.....	.....	.....105,165	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	Credit Suisse Intl..	E58DKGMJYYYJLN8C3868....	02/12/2010.	02/16/2025.	.....	....2,600,000	USD LIBOR 3M (0.28438)	.....	.....(92,531)	(390,011)	.....	.....(390,011)	72,169	.....	.....	.....	.....37,077	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	Credit Suisse Intl..	E58DKGMJYYYJLN8C3868....	06/07/2010.	06/09/2017.	.....	....7,800,000	2.8648 (USD LIBOR 3M)	.....	.....169,485	62,858	.....	.....62,858	(146,414)	.....	.....	.....	.....25,821	.....	001.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	Credit Suisse Intl..	E58DKGMJYYYJLN8C3868....	06/30/2010.	07/02/2017.	.....	....9,700,000	2.5688 (USD LIBOR 3M)	.....	.....	....181,968	74,616	.....	.....74,616	(150,470)	.....	.....	.....	....34,342	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	06/30/2010.	07/02/2025.	.....	....8,900,000	3.4208 (USD LIBOR 3M)	.....	.....	....242,788	804,997	.....	.....804,997	(177,183)	.....	.....	.....	....129,791	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	Credit Suisse Intl..	E58DKGMJYYYJLN8C3868....	06/30/2010.	07/02/2030.	.....	....7,900,000	3.5858 (USD LIBOR 3M)	.....	.....	....228,544	1,030,716	.....	.....1,030,716	(132,370)	.....	.....	.....	....145,184	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	06/30/2010.	07/02/2040.	.....	....5,300,000	3.7048 (USD LIBOR 3M)	.....	.....	....159,634	1,065,196	.....	.....1,065,196	(37,013)	.....	.....	.....	....128,512	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	Credit Suisse Intl..	E58DKGMJYYYJLN8C3868....	01/14/2011.	01/18/2026.	.....	....47,100,000	3.8717 (USD LIBOR 3M)	.....	.....	....1,499,590	6,133,471	.....	....6,133,471	...(1,109,099)	.....	.....	.....	....708,647	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	Credit Suisse Intl..	E58DKGMJYYYJLN8C3868....	01/14/2011.	01/18/2031.	.....	....31,800,000	4.0647 (USD LIBOR 3M)	.....	.....	....1,073,836	6,057,590	.....	....6,057,590	(645,165)	.....	.....	.....	....596,145	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	Goldman Sachs International Ltd	W22LROWP2IHZNB6K528....	02/14/2011.	02/16/2026.	.....	....49,700,000	USD LIBOR 3M (0.314)	.....	.....	...(1,735,971)	(7,765,101)	.....	....(7,765,101)	1,308,712	.....	.....	.....	....751,039	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	Goldman Sachs International Ltd	W22LROWP2IHZNB6K528...	02/14/2011.	02/16/2018.	.....	....40,100,000	USD LIBOR 3M (0.314)	.....	.....	...(1,009,277)	(884,068)	.....	....(884,068)	804,304	.....	.....	.....	....213,018	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	Merrill Lynch Capital Services	GDWTXX03601TB7DW3U69.	01/29/2008.	01/31/2018.	.....	....17,150,000	4.25 (USD LIBOR 3M)	.....	.....	....610,165	559,558	.....	....559,558	(521,003)	.....	.....	.....	....89,317	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	Merrill Lynch Capital Services	GDWTXX03601TB7DW3U69.	01/29/2008.	01/31/2028.	.....	....42,540,000	4.71 (USD LIBOR 3M)	.....	.....	....1,709,177	9,723,970	.....	....9,723,970	...(1,222,758)	.....	.....	.....	....708,339	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	Credit Suisse Intl..	E58DKGMJYYYJLN8C3868....	06/13/2011.	06/15/2021.	.....	....12,900,000	USD LIBOR 3M (0.3095)	.....	.....	....(307,393)	(640,307)	.....	....(640,307)	233,557	.....	.....	.....	....136,178	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	Societe Generale.	O2RNE8IBXP4R0TD8PU41....	06/30/2011.	07/05/2018.	.....	....7,900,000	USD LIBOR 3M (0.301)	.....	.....	....(155,719)	(158,647)	.....	....(158,647)	108,375	.....	.....	.....	....48,532	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	Credit Suisse Intl..	E58DKGMJYYYJLN8C3868....	07/07/2011.	07/11/2041.	.....	....9,700,000	USD LIBOR 3M (0.2895)	.....	.....	....(329,500)	(2,689,357)	.....	....(2,689,357)	79,556	.....	.....	.....	....240,271	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54....	02/01/2010.	02/03/2017.	.....	....8,300,000	3.2767 (USD LIBOR 3M)	.....	.....	....215,001	17,183	.....	....17,183	(197,836)	.....	.....	.....	....12,666	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	Societe Generale.	O2RNE8IBXP4R0TD8PU41....	06/01/2011.	06/03/2021.	.....	....8,800,000	3.1067 (USD LIBOR 3M)	.....	.....	....212,378	445,817	.....	....445,817	(162,767)	.....	.....	.....	....92,553	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	03/28/2013.	04/03/2020.	.....	....10,400,000	USD LIBOR 3M (0.306)	.....	.....	....(78,558)	92,685	.....	....92,685	11,411	.....	.....	.....	....93,853	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54....	02/01/2013.	02/05/2023.	.....	....11,600,000	2.0078 (USD LIBOR 3M)	.....	.....	....153,218	(50,863)	.....	....(50,863)	(90,584)	.....	.....	.....	....143,266	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/24/2008.	03/26/2018.	.....	....3,400,000	4.1 (USD LIBOR 3M)	.....	.....	....115,629	118,713	.....	....118,713	(96,555)	.....	.....	.....	....18,876	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	CME.....	SNZ2OJLFK8MNNCLQOF39..	01/19/2016.	01/21/2026.	.....	....97,200,000	USD LIBOR 3M (0.6186)	.....	.....	...(1,124,386)	2,919,477	.....	....2,919,477	2,919,477	.....	.....	.....	....1,463,095	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	CME.....	SNZ2OJLFK8MNNCLQOF39..	01/19/2016.	01/21/2026.	.....	....97,000,000	USD LIBOR 3M (0.6186)	.....	.....	...(1,147,585)	2,833,656	.....	....2,833,656	2,833,656	.....	.....	.....	....1,460,085	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/01/2013.	11/05/2018.	.....	....4,900,000	1.5 (USD LIBOR 3M)	.....	.....	....39,839	7,256	.....	....7,256	(9,749)	.....	.....	.....	....33,293	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	CME.....	SNZ2OJLFK8MNNCLQOF39..	01/05/2009.	01/07/2024.	.....	....16,400,000	USD LIBOR 3M (0.29)	.....	.....	....(391,003)	(986,035)	.....	....(986,035)	288,590	.....	.....	.....	....217,291	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/01/2013.	11/05/2023.		6,400,000	USD LIBOR 3M (0.2656)			(132,547)	(249,551)		(249,551)	94,763				83,748		001.....

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/01/2013.	11/05/2033.	.....	8,300,000	USD LIBOR 3M (0.2656)	.....	.....	.....(232,902)	(1,112,544)	.....	.....(1,112,544)	107,686	.....	.....	.....	.....170,390	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/01/2013.	11/05/2043.	.....	5,500,000	3.654 (USD LIBOR 3M)	.....	.....	.....163,188	1,147,331	.....	....1,147,331	(14,642)	.....	.....	.....	.....142,531	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/01/2013.	11/05/2020.	.....	13,900,000	USD LIBOR 3M (0.2656)	.....	.....	.....(202,669)	(157,509)	.....	.....(157,509)	126,713	.....	.....	.....	.....136,357	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	CME.....	SNZ2OJLFK8MNNCLQOF39..	08/12/2015.	08/14/2035.	.....	12,000,000	2.535 (USD LIBOR 3M)	.....	.....	.....221,902	(21,367)	.....	.....(21,367)	(45,655)	.....	.....	.....	.....258,976	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/12/2015.	11/16/2017.	.....	15,000,000	USD LIBOR 3M (0.3205)	.....	.....	.....(43,080)	22,962	.....	.....22,962	(18,157)	.....	.....	.....	.....70,225	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	CME.....	SNZ2OJLFK8MNNCLQOF39..	02/09/2012.	02/13/2022.	.....	4,000,000	2.1188 (USD LIBOR 3M)	.....	.....	.....57,308	25,293	.....	.....25,293	(36,281)	.....	.....	.....	.....45,269	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/05/2015.	11/09/2020.	.....	19,000,000	USD LIBOR 3M (0.3114)	.....	.....	.....(169,160)	186,812	.....	.....186,812	71,792	.....	.....	.....	.....186,652	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/12/2015.	11/16/2020.	.....	27,000,000	USD LIBOR 3M (0.3205)	.....	.....	.....(266,139)	173,060	.....	.....173,060	128,302	.....	.....	.....	.....265,900	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	CME.....	SNZ2OJLFK8MNNCLQOF39..	08/16/2013.	08/20/2020.	.....	9,500,000	USD LIBOR 3M (0.2741)	.....	.....	.....(165,296)	(206,156)	.....	.....(206,156)	107,758	.....	.....	.....	.....90,604	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/05/2015.	11/09/2025.	.....	78,000,000	2.124 (USD LIBOR 3M)	.....	.....	...1,121,106	(975,683)	.....	.....(975,683)	(640,057)	.....	.....	.....	.....1,161,062	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/12/2015.	11/16/2025.	.....	106,000,000	2.2185 (USD LIBOR 3M)	.....	.....	...1,624,132	(524,578)	.....	.....(524,578)	(961,590)	.....	.....	.....	.....1,579,559	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	CME.....	SNZ2OJLFK8MNNCLQOF39..	04/10/2012.	04/12/2019.	.....	8,400,000	1.5958 (USD LIBOR 3M)	.....	.....	.....75,787	14,216	.....	.....14,216	(19,939)	.....	.....	.....	.....63,411	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	CME.....	SNZ2OJLFK8MNNCLQOF39..	07/07/2011.	07/11/2031.	.....	13,100,000	USD LIBOR 3M (0.2895)	.....	.....	.....(427,965)	(2,378,493)	.....	.....(2,378,493)	249,492	.....	.....	.....	.....249,711	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	CME.....	SNZ2OJLFK8MNNCLQOF39..	08/24/2011.	08/26/2018.	.....	8,200,000	1.8607 (USD LIBOR 3M)	.....	.....	.....95,527	66,661	.....	.....66,661	(47,780)	.....	.....	.....	.....52,698	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	CME.....	SNZ2OJLFK8MNNCLQOF39..	04/20/2012.	04/24/2022.	.....	9,200,000	2.0828 (USD LIBOR 3M)	.....	.....	.....128,265	34,864	.....	.....34,864	(78,765)	.....	.....	.....	.....106,050	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	CME.....	SNZ2OJLFK8MNNCLQOF39..	08/26/2015.	08/28/2045.	.....	8,000,000	2.6575 (USD LIBOR 3M)	.....	.....	.....156,927	115,093	.....	.....115,093	41,619	.....	.....	.....	.....214,203	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/05/2015.	11/09/2017.	.....	10,000,000	USD LIBOR 3M (0.3114)	.....	.....	.....(22,082)	20,336	.....	.....20,336	(18,397)	.....	.....	.....	.....46,302	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/12/2015.	11/16/2025.	.....	106,000,000	2.2215 (USD LIBOR 3M)	.....	.....	...1,627,312	(498,870)	.....	.....(498,870)	(964,430)	.....	.....	.....	.....1,579,559	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	CME.....	SNZ2OJLFK8MNNCLQOF39..	07/06/2016.	07/08/2026.	.....	50,000,000	1.331 (USD LIBOR 3M)	.....	.....	.....133,028	(4,217,447)	.....	.....(4,217,447)	...(4,217,447)	.....	.....	.....	.....771,496	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/05/2015.	11/09/2025.	.....	78,000,000	2.1215 (USD LIBOR 3M)	.....	.....	...1,119,156	(991,417)	.....	.....(991,417)	(638,315)	.....	.....	.....	.....1,161,062	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	CME.....	SNZ2OJLFK8MNNCLQOF39..	07/06/2016.	07/08/2026.	.....	50,000,000	1.3305 (USD LIBOR 3M)	.....	.....	.....132,908	(4,219,597)	.....	.....(4,219,597)	...(4,219,597)	.....	.....	.....	.....771,496	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	CME.....	SNZ2OJLFK8MNNCLQOF39..	09/02/2016.	09/06/2026.	.....	50,000,000	1.502 (USD LIBOR 3M)	.....	.....	.....100,179	(3,574,733)	.....	.....(3,574,733)	...(3,574,733)	.....	.....	.....	.....778,126	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	CME.....	SNZ2OJLFK8MNNCLQOF39..	09/02/2016.	09/06/2026.	.....	50,000,000	1.506 (USD LIBOR 3M)	.....	.....	.....100,818	(3,557,269)	.....	.....(3,557,269)	...(3,557,269)	.....	.....	.....	.....778,126	.....	001.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	CME.....	SNZ2OJLFK8MNNCLQOF39..	10/20/2016.	10/24/2031..	.....	...30,000,000	USD LIBOR 3M (0.7145)	.....	.....	.....(48,821)	2,664,055	.....	...2,664,055	...2,664,055	.....	.....	.....	.....577,489	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/10/2016.	11/14/2046..	.....	...56,000,000	2.3995 (USD LIBOR 3M)	.....	.....	.....108,076	(2,244,394)	.....	... (2,244,394)	... (2,244,394)	.....	.....	.....	.....1,530,819	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/10/2016.	11/14/2036..	.....	...68,000,000	2.3205 (USD LIBOR 3M)	.....	.....	.....124,222	(2,563,972)	.....	... (2,563,972)	... (2,563,972)	.....	.....	.....	.....1,516,146	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/10/2016.	11/14/2026..	.....	...100,000,000	USD LIBOR 3M (0.817)	.....	.....	.....(143,382)	2,757,844	.....	...2,757,844	...2,757,844	.....	.....	.....	.....1,571,362	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/10/2016.	11/14/2021..	.....	...144,000,000	USD LIBOR 3M (0.817)	.....	.....	.....(127,134)	2,443,029	.....	...2,443,029	...2,443,029	.....	.....	.....	.....1,589,549	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/10/2016.	11/14/2019..	.....	...44,000,000	1.3305 (USD LIBOR 3M)	.....	.....	.....23,509	(397,862)	.....	... (397,862)	... (397,862)	.....	.....	.....	.....372,784	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/10/2016.	11/14/2023..	.....	...36,000,000	1.7995 (USD LIBOR 3M)	.....	.....	.....41,278	(805,957)	.....	... (805,957)	... (805,957)	.....	.....	.....	.....471,929	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/10/2016.	11/14/2018..	.....	...14,000,000	USD LIBOR 3M (0.817)	.....	.....	.....(4,501)	65,461	.....	...65,461	...65,461	.....	.....	.....	.....95,755	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/10/2016.	11/14/2026..	.....	...139,000,000	USD LIBOR 3M (0.817)	.....	.....	.....(198,122)	3,913,642	.....	...3,913,642	...3,913,642	.....	.....	.....	.....2,184,193	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/10/2016.	11/14/2031..	.....	...300,000,000	USD LIBOR 3M (0.817)	.....	.....	.....(510,047)	10,178,060	.....	...10,178,060	...10,178,060	.....	.....	.....	.....5,786,084	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/14/2016.	11/16/2036..	.....	...68,000,000	2.4305 (USD LIBOR 3M)	.....	.....	.....127,418	(1,389,657)	.....	... (1,389,657)	... (1,389,657)	.....	.....	.....	.....1,516,355	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/14/2016.	11/16/2031..	.....	...332,000,000	USD LIBOR 3M (0.81825)	.....	.....	.....(590,350)	5,843,444	.....	...5,843,444	...5,843,444	.....	.....	.....	.....6,404,445	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/14/2016.	11/16/2026..	.....	...139,000,000	USD LIBOR 3M (0.81825)	.....	.....	.....(216,758)	1,866,681	.....	...1,866,681	...1,866,681	.....	.....	.....	.....2,184,799	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/14/2016.	11/16/2046..	.....	...56,000,000	2.5135 (USD LIBOR 3M)	.....	.....	.....110,742	(908,651)	.....	... (908,651)	... (908,651)	.....	.....	.....	.....1,530,960	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/14/2016.	11/16/2026..	.....	...100,000,000	USD LIBOR 3M (0.81825)	.....	.....	.....(149,566)	1,795,868	.....	...1,795,868	...1,795,868	.....	.....	.....	.....1,571,798	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/16/2016.	11/18/2023..	.....	...22,000,000	USD LIBOR 3M (0.90872)	.....	.....	.....(26,544)	296,299	.....	...296,299	...296,299	.....	.....	.....	.....288,631	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/17/2016.	11/21/2026..	.....	...67,000,000	USD LIBOR 3M (0.91122)	.....	.....	.....(89,147)	1,187,293	.....	...1,187,293	...1,187,293	.....	.....	.....	.....1,053,834	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/28/2016.	11/30/2021..	.....	...22,000,000	1.818 (USD LIBOR 3M)	.....	.....	.....16,154	(150,821)	.....	... (150,821)	... (150,821)	.....	.....	.....	.....243,937	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/28/2016.	11/30/2031..	.....	...14,000,000	2.3635 (USD LIBOR 3M)	.....	.....	.....16,856	(229,517)	.....	... (229,517)	... (229,517)	.....	.....	.....	.....270,415	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/03/2016.	11/07/2026..	.....	...100,000,000	USD LIBOR 3M (0.88094)	.....	.....	.....(120,037)	5,605,063	.....	...5,605,063	...5,605,063	.....	.....	.....	.....1,569,836	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/30/2016.	12/02/2026..	.....	...79,000,000	2.2505 (USD LIBOR 3M)	.....	.....	.....81,720	(571,231)	.....	... (571,231)	... (571,231)	.....	.....	.....	.....1,244,471	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.	N/A.....	Interest	CME.....	SNZ2OJLFK8MNNCLQOF39..	12/14/2016.	12/16/2031..	.....	...20,000,000	2.5265 (USD LIBOR 3M)	.....	.....	.....12,428	78,423	.....	...78,423	...78,423	.....	.....	.....	.....386,874	.....	001.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
0919999. Total-Swaps-Hedging Other-Interest Rate.....										0	0	...(1,197,513)	(35,045,095)	XXX	(35,045,095)	..15,651,710	0	0	0	...61,849,359	XXX	XXX
Swaps - Hedging Other - Credit Default																						
Credit Default Swap - Purchased Protection on Weyerhaeuser Co	962166AS3.....	D 1-1.....	Credit.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	12/18/2008.	12/20/2018.	.....	.....2,000,000	USD LIBOR 3M (0)	.....	.....	.....(42,700)	(69,259)	.....	.....(69,259)	21,161	.....	.....	.....	.....	.....	006.....
0929999. Total-Swaps-Hedging Other-Credit Default.....										0	0	(42,700)	(69,259)	XXX	(69,259)	21,161	0	0	0	0	XXX	XXX
0969999. Total-Swaps-Hedging Other.....										0	0	...(1,240,213)	(35,114,354)	XXX	(35,114,354)	..15,672,871	0	0	0	...61,849,359	XXX	XXX
1159999. Total-Swaps-Interest Rate.....										0	0	...(1,509,171)	(35,045,095)	XXX	(36,148,456)	..15,651,710	0	0	0	...61,926,077	XXX	XXX
1169999. Total-Swaps-Credit Default.....										0	0	(42,700)	(69,259)	XXX	(69,259)	21,161	0	0	0	0	XXX	XXX
1179999. Total-Swaps-Foreign Exchange.....										0	0	..1,244,496	116,663,347	XXX	..96,041,580	0	..59,127,613	0	0	...13,567,846	XXX	XXX
1209999. Total-Swaps.....										0	0	..9,692,625	81,548,993	XXX	..59,823,865	..15,672,871	..59,127,613	0	0	..75,493,923	XXX	XXX
1399999. Total-Hedging Effective.....										0	0	..10,932,838	116,663,347	XXX	..94,938,219	0	..59,127,613	0	0	...13,644,564	XXX	XXX
1409999. Total-Hedging Other.....										..520,458,336	3,220,298	...(1,240,213)	...306,532,171	XXX	306,532,171	(23,471,661)	0	0	0	...61,849,359	XXX	XXX
1449999. TOTAL.....										..520,458,336	3,220,298	...9,692,625	423,195,518	XXX	401,470,389	(23,471,661)	..59,127,613	0	0	...75,493,923	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
1	REBALANCES PORTFOLIO DURATION
2	MANAGES CASH FLOW RISK
3	HEDGES THE EQUITY RISK OF A LIABILITY
4	HEDGES THE INTEREST RATE RISK OF AN ASSET
5	HEDGES THE INTEREST RATE RISK OF A LIABILITY
6	HEDGES THE CREDIT RISK OF AN ASSET
7	REPLICATION INCOME GENERATION
8	HEDGES THE CURRENCY RISK OF AN ASSET
9	HEDGES THE CURRENCY RISK OF A LIABILITY

SCHEDULE DB - PART A - SECTION 2

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

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

Purchased Options - Other - Call Options and Warrants

S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Equity Indexed Annuity	N/A.....	Equity/In dex	Societe Generale.	O2RNE8IBXP4R0TD8PU4	04/20/2015.	03/31/2016.	03/31/2016.	Expiration.	3,669	...7,500,217	2,067.1700	26,237	.....	.....	.....	.....26,237	...	4,579	.....	.....	.....(26,237)	.....	.....	003.....
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Equity Indexed Annuity	N/A.....	Equity/In dex	Societe Generale.	O2RNE8IBXP4R0TD8PU4	04/20/2015.	03/31/2016.	03/31/2016.	Expiration.	2,889	...5,905,065	2,084.7200	96,957	.....	.....	.....	.....96,957	...	27,723	.....	.....	.....(96,957)	.....	.....	003.....
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Equity Indexed Annuity	N/A.....	Equity/In dex	Societe Generale.	O2RNE8IBXP4R0TD8PU4	04/20/2015.	03/31/2016.	03/31/2016.	Exercise...	1,557	...3,182,455	2,009.8600	151,545	.....	.....77,664	.....	.....151,545	...	33,329	.....	.....	.....(73,881)	.....	.....	003.....
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Equity Indexed Annuity	N/A.....	Equity/In dex	Societe Generale.	O2RNE8IBXP4R0TD8PU4	04/20/2015.	03/31/2016.	03/31/2016.	Expiration.	31,509	..64,402,322	2,067.8900	1,374,734	.....	.....	.....	.....1,374,734	...	346,103	.....	.....	.....(1,374,734)	.....	.....	003.....
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Equity Indexed Annuity	N/A.....	Equity/In dex	Bank of America Corp	B4TYDEB6GKMZO031MB2	07/16/2015.	06/30/2016.	06/30/2016.	Expiration.	3,848	...7,865,715	2,110.2400	132,106	.....	.....	.....	.....132,106	...	37,310	.....	.....	.....(132,106)	.....	.....	003.....
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Equity Indexed Annuity	N/A.....	Equity/In dex	Bank of America Corp	B4TYDEB6GKMZO031MB2	07/16/2015.	06/30/2016.	06/30/2016.	Exercise...	1,993	...4,074,043	2,080.1400	129,965	.....	.....37,313	.....	.....129,965	...	34,528	.....	.....	.....(92,652)	.....	.....	003.....
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Equity Indexed Annuity	N/A.....	Equity/In dex	Bank of America Corp	B4TYDEB6GKMZO031MB2	07/16/2015.	06/30/2016.	06/30/2016.	Exercise...	34,046	..69,588,737	2,063.1100	1,604,081	.....	.....1,217,158	.....	.....1,604,081	...	321,199	.....	.....	.....(386,923)	.....	.....	003.....
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Equity Indexed Annuity	N/A.....	Equity/In dex	Wells Fargo & Co	KB1H1DSPRFMYMCUFXT	10/26/2015.	09/30/2016.	09/30/2016.	Exercise...	3,149	..6,610,255	1,953.6300	454,340	.....	.....675,998	.....	.....454,340	...	23,284	.....	.....	.....221,658	.....	.....	003.....
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Equity Indexed Annuity	N/A.....	Equity/In dex	Wells Fargo & Co	KB1H1DSPRFMYMCUFXT	10/26/2015.	09/30/2016.	09/30/2016.	Exercise...	33,379	..70,058,855	1,920.0300	1,634,927	.....	.....2,341,237	.....	.....1,634,927	...	39,705	.....	.....	.....706,310	.....	.....	003.....
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Equity Indexed Annuity	N/A.....	Equity/In dex	Wells Fargo & Co	KB1H1DSPRFMYMCUFXT	01/20/2016.	12/30/2016.	12/31/2016.	Exercise...	3,211	..6,962,597	2,062.1000	69,393	.....	.....256,794	.....	.....69,393	...	.....	.....	.....	.....187,402	.....	.....	003.....
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Equity Indexed Annuity	N/A.....	Equity/In dex	Wells Fargo & Co	KB1H1DSPRFMYMCUFXT	01/20/2016.	12/30/2016.	12/31/2016.	Exercise...	2,662	...5,770,916	2,008.5200	124,932	.....	.....450,517	.....	.....124,932	...	.....	.....	.....	.....325,585	.....	.....	003.....
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Equity Indexed Annuity	N/A.....	Equity/In dex	Wells Fargo & Co	KB1H1DSPRFMYMCUFXT	01/20/2016.	12/30/2016.	12/31/2016.	Exercise...	38,611	..83,719,658	2,043.9400	.....	.....847,131	.....	.....2,818,623	.....	.....847,131	...	.....	.....	.....1,971,491	.....	.....	003.....
.....																									
.....																									
.....																									
0299999. Total-Purchased Options-Other-Call Options and Warrants.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	....5,604,891	1,041,456	7,875,304	0	6,646,347	KXX	867,759	0	0	1,228,957	0	0	XXX

Purchased Options - Other - Put Options

Equity Basket Options PUT - Asian Options	VAGLB Hedge - Market Risk Capital...	N/A.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	03/15/2011.	03/31/2016.	03/31/2016.	Expiration.	50,000	..90,757,812	1,743.0102	3,860,500	.....	.....	.....	.....3,860,500	...	3,860,500	.....	.....	.....(3,860,500)	.....	.....	003.....
Equity Basket Options PUT - Asian Options	VAGLB Hedge - Market Risk Capital...	N/A.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	03/15/2011.	03/31/2016.	03/31/2016.	Expiration.	7,500	..13,613,672	1,743.0102	1,149,525	.....	.....	.....	.....1,149,525	...	1,149,027	.....	.....	.....(1,149,525)	.....	.....	003.....
Equity Basket Options PUT - Asian Options	VAGLB Hedge - Market Risk Capital...	N/A.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	03/15/2011.	03/31/2016.	03/31/2016.	Expiration.	10,000	..18,151,562	1,743.0102	2,603,900	.....	.....	.....	.....2,603,900	...	2,540,099	.....	.....	.....(2,603,900)	.....	.....	003.....
Equity Basket Options PUT - Asian Options	VAGLB Hedge - Market Risk Capital...	N/A.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	03/15/2011.	03/31/2016.	03/31/2016.	Expiration.	10,000	..18,151,562	1,743.0102	3,996,200	.....	.....	.....	.....3,996,200	...	3,275,617	.....	.....	.....(3,996,200)	.....	.....	003.....
Equity Basket Options PUT - Asian Options	VAGLB Hedge - Market Risk Capital...	N/A.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	03/15/2011.	03/31/2016.	03/31/2016.	Exercise...	12,500	..22,689,453	1,743.0102	7,078,500	.....	.....3,606,192	.....	.....7,078,500	...	4,120,983	.....	.....	.....(3,472,308)	.....	.....	003.....
Equity Basket Options PUT - Sellback Options	VAGLB Hedge - Market Risk Capital...	N/A.....	Equity/In dex	Barclays Bank PLC	G5GEF7VPJ5I7OUK5573	05/12/2014.	04/12/2016.	04/12/2016.	Exercise...	172,851	353,297,073	1,920.0300	..21,955,534	.....	.....938	.....	.....21,955,534	...	18,955,672	.....	.....	.....(21,954,596)	.....	.....	003.....
S&P 500 Index PUT Options.....	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	07/27/2006.	06/30/2016.	06/30/2016.	Expiration.	1,777	...3,632,081	1,264.3900	263,778	.....	.....	.....	.....263,778	...	254,819	.....	.....	.....(263,778)	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Equity Basket Options PUT Options...	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	07/27/2006.	06/30/2016.	06/30/2016.	Expiration.	1,136	...2,290,225	.1,609.3200	218,828	.....	.....	.....	.....218,828	...	202,239	.....	.....	.....(218,828)	.....	.....	003.....
Equity Basket Options PUT - Moderate Aggressive Options	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	07/27/2006.	06/30/2016.	06/30/2016.	Expiration.	2,770	...5,027,983	.1,425.9500	344,920	.....	.....	.....	.....344,920	...	334,888	.....	.....	.....(344,920)	.....	.....	003.....
S&P 500 Index PUT Options (SPX)....	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/16/2006.	09/30/2016.	09/30/2016.	Expiration.	1,616	...3,391,758	.1,259.3100	197,039	.....	.....	.....	.....197,039	...	182,398	.....	.....	.....(197,039)	.....	.....	003.....
Equity Basket Options PUT Options (GDDUEAFE, RU20INTR, SPTR, SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/16/2006.	09/30/2016.	09/30/2016.	Expiration.	1,170	...2,369,891	.1,633.2500	206,599	.....	.....	.....	.....206,599	...	173,504	.....	.....	.....(206,599)	.....	.....	003.....
Equity Basket Options PUT - Moderate Aggressive Options (GDDUEAFE, LBUSTRUU, RU20INTR, SPTR, SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/In dex	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/16/2006.	09/30/2016.	09/30/2016.	Expiration.	1,666	...3,096,722	.1,440.1000	189,774	.....	.....	.....	.....189,774	...	175,834	.....	.....	.....(189,774)	.....	.....	003.....
S&P 500 Index PUT Options.....	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	01/23/2007.	12/30/2016.	12/30/2016.	Expiration.	1,214	...2,632,865	.1,354.7500	166,355	.....	.....	.....	.....166,355	...	141,157	.....	.....	.....(166,355)	.....	.....	003.....
Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU, RU20INTR, SPTR, SDTR, MDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	01/23/2007.	12/30/2016.	12/30/2016.	Expiration.	575	...1,220,326	.1,724.9800	112,033	.....	.....	.....	.....112,033	...	78,758	.....	.....	.....(112,033)	.....	.....	003.....
Equity Basket Options PUT - Moderate Aggressive Options (GDDUEAFE, LBUSTRUU, RU20INTR, SPTR, SDTR, MDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity/In dex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	01/23/2007.	12/30/2016.	12/30/2016.	Expiration.	2,076	...4,017,366	.1,523.3300	241,592	.....	.....	.....	.....241,592	...	195,584	.....	.....	.....(241,592)	.....	.....	003.....
.....																									
.....																									
.....																									
.....																									
0309999. Total-Purchased Options-Other-Put Options.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	..42,585,077	0	...3,607,130	0	42,585,077	KXX	..35,641,078	0	0	(38,977,947)	0	0	XXX
0359999. Total-Purchased Options-Other.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	..48,189,968	1,041,456	...11,482,434	0	49,231,424	KXX	..36,508,837	0	0	(37,748,990)	0	0	XXX
0369999. Total-Purchased Options-Call Options and Warrants.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	...5,604,891	1,041,456	...7,875,304	0	6,646,347	KXX	..867,759	0	0	...1,228,957	0	0	XXX
0379999. Total-Purchased Options-Put Options.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	..42,585,077	0	...3,607,130	0	42,585,077	KXX	..35,641,078	0	0	(38,977,947)	0	0	XXX
0429999. Total-Purchased Options.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	..48,189,968	1,041,456	...11,482,434	0	49,231,424	KXX	..36,508,837	0	0	(37,748,990)	0	0	XXX
Swaps - Hedging Effective - Interest Rate																									
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- 00-1101033.....	B 1-1.....	Interest...	Citigroup Fin Products Inc	MBNUM2BPBDO7JBLYG3	11/23/2005.	02/01/2016.	02/01/2016.	Maturity....	.....	...6,101,062	USD LIBOR 3M (4.9725 USD)	.....	.....	.....	.....(23,057)	.....	...	.....	.....	.....	.....	.....	.....	100 / 99.96783
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- 00-1101035.....	B 1-1.....	Interest...	Merrill Lynch Capital Services	GDWTXX036O1TB7DW3U	11/30/2005.	02/10/2016.	05/01/2016.	Sale.....	.....	...5,350,000	USD LIBOR 3M (5.0525 USD)	.....	.....	.....(127,400)	45,816	.....	...	.....	.....	.....(127,400)	.....	.....	.....	100 / 99.938...
0859999. Total-Swaps-Hedging Effective-Interest Rate.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	(127,400)	22,759	0	KXX	0	0	0	(127,400)	0	0	XXX
Swaps - Hedging Effective - Foreign Exchange																									
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 54401PA#3.....	D 1-1.....	Currency	Bank of America Corp	B4TYDEB6GKMZO031MB	07/12/2006.	07/12/2016.	07/12/2016.	Maturity....	.....	...8,830,500	6.22 USD (4.7625 EUR)	.....	.....	.....	.....96,594	.....	...	.....	.....(1,227,100)	.....	.....	.....	.....	100 / 100.....

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 54401PA#3.....	D 1-1.....	Currency	Bank of America Corp	B4TYDEB6GKMZO031MB2	07/12/2006.	07/12/2016.	07/12/2016.	Maturity....	.....	...9,077,500	6.22 USD (4.7625 EUR)	.....	.....	.....	.....99,296	.....	...	.....	...(1,261,424)	.....	.....	.....	.....	100 / 100.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 54401PA#3.....	D 1-1.....	Currency	Bank of America Corp	B4TYDEB6GKMZO031MB2	07/12/2006.	07/12/2016.	07/12/2016.	Maturity....	.....	...1,261,500	6.22 USD (4.7625 EUR)	.....	.....	.....	.....13,799	.....	...	.....	...(175,300)	.....	.....	.....	.....	100 / 100.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 54401PA#3.....	D 1-1.....	Currency	Bank of America Corp	B4TYDEB6GKMZO031MB2	07/12/2006.	07/12/2016.	07/12/2016.	Maturity....	.....	...2,523,000	6.22 USD (4.7625 EUR)	.....	.....	.....	.....27,598	.....	...	.....	...(350,600)	.....	.....	.....	.....	100 / 100.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 54401PA#3.....	D 1-1.....	Currency	Bank of America Corp	B4TYDEB6GKMZO031MB2	07/12/2006.	07/12/2016.	07/12/2016.	Maturity....	.....	...6,307,500	6.22 USD (4.7625 EUR)	.....	.....	.....	.....68,996	.....	...	.....	...(876,500)	.....	.....	.....	.....	100 / 100.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- D9002#AD3.....	D 1-1.....	Currency	Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S07	07/13/2006.	08/15/2016.	08/15/2016.	Maturity....	.....	...3,816,000	6.08 USD (4.694 EUR)	.....	.....	.....	.....44,986	.....	...	.....	...(557,400)	.....	.....	.....	.....	100 / 100.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- D9002#AD3.....	D 1-1.....	Currency	Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S07	07/13/2006.	08/15/2016.	08/15/2016.	Maturity....	.....	...12,363,840	6.08 USD (4.694 EUR)	.....	.....	.....	.....145,754	.....	...	.....	...(1,805,976)	.....	.....	.....	.....	100 / 100.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- D9002#AD3.....	D 1-1.....	Currency	Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S07	07/13/2006.	08/15/2016.	08/15/2016.	Maturity....	.....	...3,816,000	6.08 USD (4.694 EUR)	.....	.....	.....	.....44,986	.....	...	.....	...(557,400)	.....	.....	.....	.....	100 / 100.....
0879999. Total-Swaps-Hedging Effective-Foreign Exchange.....													0	0	0	542,009	0	XXX	0	...(6,811,700)	0	0	0	0	XXX
0909999. Total-Swaps-Hedging Effective.....													0	0	(127,400)	564,768	0	XXX	0	...(6,811,700)	0	(127,400)	0	0	XXX

Swaps - Hedging Other - Interest Rate

Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	Citibank NA.....	E57ODZWZ7FF32TWEFA7	01/20/2009.	01/22/2016.	01/22/2016.	Maturity....	.....	...15,000,000	2.3088 USD (USD LIBOR 3M)	.....	.....	.....	.....17,399	.....	...	.....(17,360)	.....	.....	.....	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	Merrill Lynch Capital Services	GDWTXX036O1TB7DW3U6	02/05/2009.	02/09/2016.	02/09/2016.	Maturity....	.....	...17,700,000	USD LIBOR 3M (2.9102 USD)	.....	.....	.....	.....(47,778)	.....	...	.....47,661	.....	.....	.....	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	UBS AG.....	BFM8T61CT2L1QCEMIK50	03/03/2009.	03/05/2016.	03/05/2016.	Maturity....	.....	...13,200,000	2.9737 USD (USD LIBOR 3M)	.....	.....	.....	.....61,025	.....	...	.....(60,842)	.....	.....	.....	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL8	01/19/2011.	01/21/2016.	01/21/2016.	Maturity....	.....	...3,000,000	USD LIBOR 3M (2.1552 USD)	.....	.....	.....	.....(184,996)	.....	...	.....180,715	.....	.....	.....	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	Citibank NA.....	E57ODZWZ7FF32TWEFA7	02/07/2011.	02/09/2016.	02/09/2016.	Maturity....	.....	...7,600,000	USD LIBOR 3M (2.5313 USD)	.....	.....	.....	.....(126,203)	.....	...	.....123,601	.....	.....	.....	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge.....	N/A.....	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB2	02/14/2011.	07/21/2016.	07/21/2016.	Maturity....	.....	172,000,000	USD LIBOR 3M (2.5692 USD)	.....	.....	.....	.....(147,538)	.....	...	.....141,991	.....	.....	.....	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	Barclays Bank PLC	G5GSEF7VJP57OUK5573	02/18/2011.	08/12/2016.	08/12/2016.	Maturity....	.....	...8,600,000	USD LIBOR 3M (2.4882 USD)	.....	.....	.....	.....(281,051)	.....	...	.....268,412	.....	.....	.....	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Interest...	Credit Suisse Intl.	E58DKGMJYYYJLN8C3866	03/15/2011.	09/16/2016.	09/16/2016.	Maturity....	.....	...12,300,000	2.1548 USD (USD LIBOR 3M)	.....	.....	.....	.....(140,276)	.....	...	.....132,842	.....	.....	.....	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	06/01/2009.	09/23/2016.	09/23/2016.	Maturity....	.....	...14,400,000	USD LIBOR 3M (3.5972 USD)	.....	.....	.....	.....623,361	.....	...	.....(588,494)	.....	.....	.....	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	N/A.....	Interest...	Deutsche Bank AG	7LTWFZYICNSX8D621K86	06/05/2009.	06/09/2016.	06/09/2016.	Maturity....	.....	...8,800,000	USD LIBOR 3M (3.8433 USD)	.....	.....	.....	.....(3,064)	.....	...	.....3,058	.....	.....	.....	.....	.....	005.....

SCHEDULE DB - PART A - SECTION 2

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

E19.3

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge....	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	06/13/2011.	06/15/2016.	06/15/2016.	Maturity....	.....	...9,600,000	1.8167 USD (USD LIBOR 3M)	.....	.....	.....	.....(17,475)	.....	.....	.....17,432	.....	.....	.....	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge....	N/A.....	Interest...	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	07/17/2009.	02/16/2016.	02/16/2016.	Maturity....	.....	...9,200,000	USD LIBOR 3M (3.4912 USD)	.....	.....	.....	.....(472,906)	.....	.....	.....471,635	.....	.....	.....	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge....	N/A.....	Interest...	UBS AG.....	BFM8T61CT2L1QCEMIK50	08/10/2009.	02/22/2016.	02/22/2016.	Maturity....	.....	...14,300,000	USD LIBOR 3M (3.7822 USD)	.....	.....	.....	.....(25,624)	.....	.....	.....25,552	.....	.....	.....	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge....	N/A.....	Interest...	Citibank NA.....	E57ODZWZ7FF32TWEFA7	09/14/2009.	03/17/2016.	03/17/2016.	Maturity....	.....	...7,800,000	USD LIBOR 3M (3.1582 USD)	.....	.....	.....	.....42,301	.....	.....	.....(42,160)	.....	.....	.....	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge....	N/A.....	Interest...	Citibank NA.....	E57ODZWZ7FF32TWEFA7	09/21/2009.	06/15/2016.	06/15/2016.	Maturity....	.....	...32,500,000	3.2658 USD (USD LIBOR 3M)	.....	.....	.....	.....53,796	.....	.....	.....(51,138)	.....	.....	.....	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL8	06/30/2011.	07/05/2016.	07/05/2016.	Maturity....	.....	...15,700,000	USD LIBOR 3M (2.0113 USD)	.....	.....	.....	.....(111,548)	.....	.....	.....105,518	.....	.....	.....	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge....	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	07/19/2011.	07/21/2016.	07/21/2016.	Maturity....	.....	...8,200,000	1.7677 USD (USD LIBOR 3M)	.....	.....	.....	.....52,987	.....	.....	.....(48,336)	.....	.....	.....	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge....	N/A.....	Interest...	BNP Paribas.....	R0MUWSPFU8MPRO8K5F	08/04/2011.	08/08/2016.	08/08/2016.	Maturity....	.....	...8,100,000	1.4417 USD (USD LIBOR 3M)	.....	.....	.....	.....41,816	.....	.....	.....(35,424)	.....	.....	.....	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge....	N/A.....	Interest...	Credit Suisse Intl.	E58DKGMJYYYJLN8C386	08/08/2011.	08/10/2016.	08/10/2016.	Maturity....	.....	...4,400,000	1.4368 USD (USD LIBOR 3M)	.....	.....	.....	.....22,879	.....	.....	.....(19,352)	.....	.....	.....	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL8	08/17/2011.	08/19/2016.	08/19/2016.	Maturity....	.....	...10,900,000	USD LIBOR 3M (1.1732 USD)	.....	.....	.....	.....12,461	.....	.....	.....31,885	.....	.....	.....	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge....	N/A.....	Interest...	Credit Suisse Intl.	E58DKGMJYYYJLN8C386	09/21/2011.	09/23/2016.	09/23/2016.	Maturity....	.....	...12,500,000	1.1258 USD (USD LIBOR 3M)	.....	.....	.....	.....45,074	.....	.....	.....(32,582)	.....	.....	.....	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge....	N/A.....	Interest...	CME.....	KJNXBSWZVIKEX4NFOL8	09/22/2011.	09/26/2016.	09/26/2016.	Maturity....	.....	...9,600,000	1.1038 USD (USD LIBOR 3M)	.....	.....	.....	.....33,194	.....	.....	.....(23,402)	.....	.....	.....	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge....	N/A.....	Interest...	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	11/25/2011.	11/29/2016.	11/29/2016.	Maturity....	.....	...10,600,000	1.3518 (USD LIBOR 3M)	.....	.....	.....	.....65,855	.....	.....	.....(52,625)	.....	.....	.....	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge....	N/A.....	Interest...	CME.....	SNZ2JLFK8MNNCLQOF3	11/01/2013.	11/05/2016.	11/05/2016.	Maturity....	.....	...8,000,000	0.713 (USD LIBOR 3M)	.....	.....	.....	.....4,295	.....	.....	.....5,913	.....	.....	.....	.....	.....	005.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge....	N/A.....	Interest...	CME.....	SNZ2JLFK8MNNCLQOF3	12/01/2011.	12/05/2016.	12/05/2016.	Maturity....	.....	...10,700,000	USD LIBOR 3M (0.32944)	.....	.....	.....	.....(67,937)	.....	.....	.....54,114	.....	.....	.....	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge....	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	01/05/2010.	01/07/2017.	10/20/2016.	Sale.....	.....	...13,100,000	3.4148 (USD LIBOR 3M)	.....	.....	.....(424,810)	292,047	.....	.....	.....(339,585)	.....	.....	.....(424,810)	.....	.....	005.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge....	N/A.....	Interest...	Deutsche Bank AG	7LTFWZYICNSX8D621K86	08/25/2010.	08/27/2017.	10/20/2016.	Sale.....	.....	...7,900,000	2.0468 (USD LIBOR 3M)	.....	.....	.....66,556	89,323	.....	.....	.....(129,344)	.....	.....	.....66,556	.....	.....	005.....

SCHEDULE DB - PART A - SECTION 2

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

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

(a)

Code	Description of Hedged Risk(s)
1	REBALANCES PORTFOLIO DURATION
2	MANAGES CASH FLOW RISK
3	HEDGES THE EQUITY RISK OF A LIABILITY
4	HEDGES THE INTEREST RATE RISK OF AN ASSET
5	HEDGES THE INTEREST RATE RISK OF A LIABILITY
6	HEDGES THE CREDIT RISK OF AN ASSET
7	REPLICATION OF AN INDEX
8	HEDGES THE CURRENCY RISK OF AN ASSET
9	HEDGES THE CURRENCY RISK OF A LIABILITY

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Long Futures																					
Hedging Other																					
0000ESH7	71	3,550	S&P 500 MINI Futures Contract..	VAGLB Hedge - Equity Indexed Annuity	N/A.....	Equity / Index	03/15/2017.	CME..... SNZ2OJLFK8MNNCLQOF3	12/15/2016.	2,232.2261	2,236.2000	(29,930)					14,107	14,107	337,250	001	50
12829999. Total-Long Futures-Hedging Other.....												(29,930)	0	0	0	0	14,107	14,107	337,250	XXX	XXX
1329999. Total-Long Futures.....												(29,930)	0	0	0	0	14,107	14,107	337,250	XXX	XXX
Short Futures																					
Hedging Other																					
0000ESH7	71	3,550	S&P 500 MINI Futures Contract..	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity / Index	03/15/2017.	CME..... SNZ2OJLFK8MNNCLQOF3	12/15/2016.	2,233.5120	2,236.2000	30,098					(9,542)	(9,542)	327,071	001	50
0000ESH7	11,179	...558,950	S&P 500 MINI Futures Contract..	VAGLB Market Risk Capital Hedge	N/A.....	Equity / Index	03/15/2017.	CME..... SNZ2OJLFK8MNNCLQOF3	12/15/2016.	2,234.3814	2,236.2000	...4,898,337					..(1,016,512)	..(1,016,512)	..51,160,329	001	50
0000FAH7	15	1,500	S&P 400 E-MINI Futures Contract	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity / Index	03/15/2017.	CME..... SNZ2OJLFK8MNNCLQOF3	12/15/2016.	1,675.0017	1,659.1000	9,358					23,853	23,853	100,500	001	100
0000FAH7	2,241	..224,100	S&P 400 E-MINI Futures Contract	VAGLB Market Risk Capital Hedge	N/A.....	Equity / Index	03/15/2017.	CME..... SNZ2OJLFK8MNNCLQOF3	12/15/2016.	1,675.2773	1,659.1000	...1,530,972					...3,625,327	...3,625,327	..15,014,700	001	100
0000MFH7	49	2,450	MSCI EAFE MINI INDEX Futures Contract	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity / Index	03/15/2017.	ICE..... 5493004R83R1LVX2IL36..	12/15/2016.	1,680.6513	1,675.6000	(12,985)					12,376	12,376	205,800	001	50
0000MFH7	7,135	...356,750	MSCI EAFE MINI INDEX Futures Contract	VAGLB Market Risk Capital Hedge	N/A.....	Equity / Index	03/15/2017.	ICE..... 5493004R83R1LVX2IL36..	12/15/2016.	1,680.2468	1,675.6000	..(1,887,304)					...1,657,739	...1,657,739	..29,967,000	001	50
0000RRH7	13	650	RUSSELL 2000 MINI INDEX Futures Contract	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity / Index	03/15/2017.	ICE..... 5493004R83R1LVX2IL36..	12/15/2016.	1,361.6978	1,356.9000	3,705					3,119	3,119	42,542	001	50
0000RRH7	1,543	77,150	RUSSELL 2000 MINI INDEX Futures Contract	VAGLB Market Risk Capital Hedge	N/A.....	Equity / Index	03/15/2017.	ICE..... 5493004R83R1LVX2IL36..	12/15/2016.	1,361.2840	1,356.9000	432,761					338,227	338,227	...5,049,358	001	50
0000TUH7	6	12,000	US 2 YR TREASURY NT Futures Contract	VAGLB Hedge - Equity Indexed Annuity	N/A.....	Interest Rate	03/15/2017.	CBT..... 549300EX04Q2QBFQTQ27	12/15/2016.	108.4118	108.3400	(377)					861	861	3,300	002	2,000
13429999. Total-Short Futures-Hedging Other.....												...5,004,564	0	0	0	0	...4,635,446	...4,635,446	101,870,600	XXX	XXX
1389999. Total-Short Futures.....												...5,004,564	0	0	0	0	...4,635,446	...4,635,446	101,870,600	XXX	XXX
1409999. Total-Hedging Other.....												...4,974,635	0	0	0	0	...4,649,554	...4,649,554	102,207,850	XXX	XXX
1449999. TOTAL.....												...4,974,635	0	0	0	0	...4,649,554	...4,649,554	102,207,850	XXX	XXX

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Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America	..56,261,550	..45,946,300	102,207,850
Total Net Cash Deposits.....	..56,261,550	..45,946,300	102,207,850

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year- end (b)	Value of One (1) Point
																Change in					

(a)

Code	Description of Hedged Risk(s)
1	HEDGES THE EQUITY RISK OF A LIABILITY
2	HEDGES THE INTEREST RATE RISK OF A LIABILITY
3	REBALANCES PORTFOLIO CURRENCY EXPOSURE
4	REBALANCES PORTFOLIO DURATION
5	REPLICATION OF AN EQUITY

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
Long Futures																			
Hedging Other																			
0000RRM6	106	5,300	RUSSELL 2000 MINI INDEX Futures Contract	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity / Index...	06/15/2016	ICE.....	5493004R83R1LVX2IL36..	03/15/2016	1,134.4000	06/15/2016	1,127.2000	Sale.....	(38,160)	(38,160)		001	50
0000RRM6	212	10,600	RUSSELL 2000 MINI INDEX Futures Contract	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity / Index...	06/15/2016	ICE.....	5493004R83R1LVX2IL36..	03/15/2016	1,132.6000	06/15/2016	1,132.5418	Sale.....	(617)	(617)		001	50
0000TYM6	165	165,000	US 10 YR TREASURY NT Futures Contract	VAGLB Market Risk Capital Hedge.....	N/A.....	Interest Rate....	06/15/2016	CBT.....	549300EX04Q2QBFQTQ27	03/15/2016	129.4063	06/15/2016	129.4043	Sale.....	(330)	(330)		002	1,000
0000MFZ6	57	2,850	MSCI EAFE MINI INDEX Futures Contract	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity / Index...	12/15/2016	ICE.....	5493004R83R1LVX2IL36..	09/15/2016	1,699.7000	12/15/2016	1,700.7716	Sale.....	3,054	3,054		001	50
0000ESH6	87	4,350	S&P 500 MINI Futures Contract.....	VAGLB Hedge - Equity Indexed Annuity	N/A.....	Equity / Index...	03/15/2016	CME.....	SNZ2OJLFK8MNNCLQOF3	12/15/2015	1,942.8750	03/15/2016	1,816.8169	Sale.....	(548,353)	(548,353)		001	50
0000ESM6	65	3,250	S&P 500 MINI Futures Contract.....	VAGLB Hedge - Equity Indexed Annuity	N/A.....	Equity / Index...	06/15/2016	CME.....	SNZ2OJLFK8MNNCLQOF3	03/15/2016	2,053.2500	06/15/2016	2,074.1207	Sale.....	67,830	67,830		001	50
0000ESU6	89	4,450	S&P 500 MINI Futures Contract.....	VAGLB Hedge - Equity Indexed Annuity	N/A.....	Equity / Index...	09/15/2016	CME.....	SNZ2OJLFK8MNNCLQOF3	06/15/2016	2,105.5735	09/15/2016	2,194.1689	Sale.....	394,249	394,249		001	50
0000ESZ6	208	10,400	S&P 500 MINI Futures Contract.....	VAGLB Hedge - Equity Indexed Annuity	N/A.....	Equity / Index...	12/31/2016	CME.....	SNZ2OJLFK8MNNCLQOF3	09/15/2016	2,156.7920	12/31/2016	2,179.1406	Sale.....	232,425	232,425		001	50
0000ESH7	7	350	S&P 500 MINI Futures Contract.....	VAGLB Hedge - Equity Indexed Annuity	N/A.....	Equity / Index...	12/31/2016	CME.....	SNZ2OJLFK8MNNCLQOF3	09/15/2016	2,231.5000	12/31/2016	2,250.9012	Sale.....	6,790	6,790		001	50
0000TUM6	7	14,000	US 2 YR TREASURY NT Futures Contract	VAGLB Hedge - Equity Indexed Annuity	N/A.....	Interest Rate....	06/15/2016	CBT.....	549300EX04Q2QBFQTQ27	03/15/2016	109.3203	06/15/2016	109.3258	Sale.....	77	77		002	2,000
1289999. Total-Long Futures-Hedging Other.....														116,966	116,966	0	0	XXX	XXX
1329999. Total-Long Futures.....														116,966	116,966	0	0	XXX	XXX
Short Futures																			
Hedging Other																			
0000ESH6	602	30,100	S&P 500 MINI Futures Contract.....	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity / Index...	03/15/2016	CME.....	SNZ2OJLFK8MNNCLQOF3	12/15/2015	1,962.0554	03/15/2016	1,942.6579	Sale.....	583,863	583,863		001	50
0000ESH6	12,849	642,450	S&P 500 MINI Futures Contract.....	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity / Index...	03/15/2016	CME.....	SNZ2OJLFK8MNNCLQOF3	12/15/2015	1,968.3250	03/15/2016	1,959.1504	Sale.....	5,894,243	5,894,243		001	50
0000ESH6	45	2,250	S&P 500 MINI Futures Contract.....	VAGLB Hedge - Equity Indexed Annuity	N/A.....	Equity / Index...	03/15/2016	CME.....	SNZ2OJLFK8MNNCLQOF3	12/15/2015	1,964.7917	03/15/2016	1,940.2234	Sale.....	55,279	55,279		001	50
0000ESM6	161	8,050	S&P 500 MINI Futures Contract.....	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity / Index...	06/15/2016	CME.....	SNZ2OJLFK8MNNCLQOF3	03/15/2016	2,001.9310	06/15/2016	2,111.1214	Sale.....	(878,983)	(878,983)		001	50
0000ESM6	10,468	523,400	S&P 500 MINI Futures Contract.....	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity / Index...	06/15/2016	CME.....	SNZ2OJLFK8MNNCLQOF3	03/15/2016	2,001.8921	06/15/2016	2,093.1797	Sale.....	(47,779,968)	(47,779,968)		001	50
0000ESM6	66	3,300	S&P 500 MINI Futures Contract.....	VAGLB Hedge - Equity Indexed Annuity	N/A.....	Equity / Index...	06/15/2016	CME.....	SNZ2OJLFK8MNNCLQOF3	03/15/2016	2,058.9125	06/15/2016	2,106.7947	Sale.....	(158,011)	(158,011)		001	50
0000ESU6	170	8,500	S&P 500 MINI Futures Contract.....	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity / Index...	09/15/2016	CME.....	SNZ2OJLFK8MNNCLQOF3	06/15/2016	2,115.9782	09/15/2016	2,169.6441	Sale.....	(456,160)	(456,160)		001	50
0000ESU6	9,710	485,500	S&P 500 MINI Futures Contract.....	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity / Index...	09/15/2016	CME.....	SNZ2OJLFK8MNNCLQOF3	06/15/2016	2,110.9284	09/15/2016	2,157.5764	Sale.....	(22,647,592)	(22,647,592)		001	50
0000ESU6	71	3,550	S&P 500 MINI Futures Contract.....	VAGLB Hedge - Equity Indexed Annuity	N/A.....	Equity / Index...	09/15/2016	CME.....	SNZ2OJLFK8MNNCLQOF3	06/15/2016	2,073.6409	09/15/2016	2,053.1152	Sale.....	72,866	72,866		001	50
0000ESZ6	144	7,200	S&P 500 MINI Futures Contract.....	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity / Index...	12/15/2016	CME.....	SNZ2OJLFK8MNNCLQOF3	09/15/2016	2,148.7113	12/15/2016	2,185.8979	Sale.....	(267,743)	(267,743)		001	50
0000ESZ6	17,775	888,750	S&P 500 MINI Futures Contract.....	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity / Index...	12/15/2016	CME.....	SNZ2OJLFK8MNNCLQOF3	09/15/2016	2,160.7355	12/15/2016	2,206.4758	Sale.....	(40,651,633)	(40,651,633)		001	50
0000ESH7	16	800	S&P 500 MINI Futures Contract.....	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity / Index...	12/15/2016	CME.....	SNZ2OJLFK8MNNCLQOF3	09/15/2016	2,231.4500	12/15/2016	2,249.2551	Sale.....	(14,244)	(14,244)		001	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

E21.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
0000ESH7	1,644	82,200	S&P 500 MINI Futures Contract.....	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity / Index...	12/15/2016	CME.....	09/15/2016	2,231.4500	12/15/2016	2,253.8306	Sale.....	(1,839,681)	(1,839,681)			001	50
0000FAH6	152	15,200	S&P 400 E-MINI Futures Contract.....	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity / Index...	03/15/2016	CME.....	12/15/2015	1,313.9475	03/15/2016	1,309.7658	Sale.....	63,562	63,562			001	100
0000FAH6	3,887	388,700	S&P 400 E-MINI Futures Contract.....	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity / Index...	03/15/2016	CME.....	12/15/2015	1,309.3909	03/15/2016	1,316.2441	Sale.....	(2,663.855)	(2,663,855)			001	100
0000FAM6	42	4,200	S&P 400 E-MINI Futures Contract.....	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity / Index...	06/15/2016	CME.....	03/15/2016	1,400.2118	06/15/2016	1,496.9047	Sale.....	(406,110)	(406,110)			001	100
0000FAM6	2,452	245,200	S&P 400 E-MINI Futures Contract.....	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity / Index...	06/15/2016	CME.....	03/15/2016	1,399.9773	06/15/2016	1,477.8449	Sale.....	(19,093,119)	(19,093,119)			001	100
0000FAU6	38	3,800	S&P 400 E-MINI Futures Contract.....	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity / Index...	09/15/2016	CME.....	06/15/2016	1,511.3348	09/15/2016	1,555.1105	Sale.....	(166,348)	(166,348)			001	100
0000FAU6	2,111	211,100	S&P 400 E-MINI Futures Contract.....	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity / Index...	09/15/2016	CME.....	06/15/2016	1,516.3731	09/15/2016	1,553.1512	Sale.....	(7,763.864)	(7,763,864)			001	100
0000FAZ6	25	2,500	S&P 400 E-MINI Futures Contract.....	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity / Index...	12/15/2016	CME.....	09/15/2016	1,553.7972	12/15/2016	1,620.4368	Sale.....	(166,599)	(166,599)			001	100
0000FAZ6	3,649	364,900	S&P 400 E-MINI Futures Contract.....	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity / Index...	12/15/2016	CME.....	09/15/2016	1,556.5935	12/15/2016	1,627.9366	Sale.....	(26,033,095)	(26,033,095)			001	100
0000FAH7	2	200	S&P 400 E-MINI Futures Contract.....	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity / Index...	12/15/2016	CME.....	09/15/2016	1,675.6500	12/15/2016	1,682.0494	Sale.....	(1,280)	(1,280)			001	100
0000FAH7	336	33,600	S&P 400 E-MINI Futures Contract.....	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity / Index...	12/15/2016	CME.....	09/15/2016	1,676.0574	12/15/2016	1,681.0499	Sale.....	(167,749)	(167,749)			001	100
0000MFH6	365	18,250	MSCI EAFE MINI INDEX Futures Contract	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity / Index...	03/15/2016	ICE.....	12/15/2015	1,624.1812	03/15/2016	1,588.4282	Sale.....	652,491	652,491			001	50
0000MFH6	12,103	605,150	MSCI EAFE MINI INDEX Futures Contract	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity / Index...	03/15/2016	ICE.....	12/15/2015	1,622.9463	03/15/2016	1,597.9753	Sale.....	15,111,173	15,111,173			001	50
0000MFM6	143	7,150	MSCI EAFE MINI INDEX Futures Contract	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity / Index...	06/15/2016	ICE.....	03/15/2016	1,612.6312	06/15/2016	1,679.6008	Sale.....	(478,833)	(478,833)			001	50
0000MFM6	10,606	530,300	MSCI EAFE MINI INDEX Futures Contract	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity / Index...	06/15/2016	ICE.....	03/15/2016	1,610.9723	06/15/2016	1,667.9708	Sale.....	(30,226,323)	(30,226,323)			001	50
0000MFU6	189	9,450	MSCI EAFE MINI INDEX Futures Contract	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity / Index...	09/15/2016	ICE.....	06/15/2016	1,627.7610	09/15/2016	1,660.2162	Sale.....	(306,702)	(306,702)			001	50
0000MFU6	12,399	619,950	MSCI EAFE MINI INDEX Futures Contract	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity / Index...	09/15/2016	ICE.....	06/15/2016	1,637.6993	09/15/2016	1,665.5378	Sale.....	(17,258,500)	(17,258,500)			001	50
0000MFZ6	102	5,100	MSCI EAFE MINI INDEX Futures Contract	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity / Index...	12/15/2016	ICE.....	09/15/2016	1,684.9885	12/15/2016	1,657.7129	Sale.....	139,106	139,106			001	50
0000MFZ6	14,111	705,550	MSCI EAFE MINI INDEX Futures Contract	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity / Index...	12/15/2016	ICE.....	09/15/2016	1,686.8195	12/15/2016	1,677.7204	Sale.....	6,419,813	6,419,813			001	50
0000MFH7	3	150	MSCI EAFE MINI INDEX Futures Contract	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity / Index...	12/15/2016	ICE.....	09/15/2016	1,681.0215	12/15/2016	1,693.1745	Sale.....	(1,823)	(1,823)			001	50
0000MFH7	894	44,700	MSCI EAFE MINI INDEX Futures Contract	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity / Index...	12/15/2016	ICE.....	09/15/2016	1,681.0215	12/15/2016	1,679.7642	Sale.....	56,203	56,203			001	50
0000RRH6	51	2,550	RUSSELL 2000 MINI INDEX Futures Contract	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity / Index...	03/15/2016	ICE.....	12/15/2015	1,078.7222	03/15/2016	1,023.1836	Sale.....	141,624	141,624			001	50
0000RRH6	1,185	59,250	RUSSELL 2000 MINI INDEX Futures Contract	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity / Index...	03/15/2016	ICE.....	12/15/2015	1,036.4462	03/15/2016	1,009.3925	Sale.....	1,602,935	1,602,935			001	50
0000RRM6	17	850	RUSSELL 2000 MINI INDEX Futures Contract	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity / Index...	06/15/2016	ICE.....	03/15/2016	1,067.4875	06/15/2016	1,265.0760	Sale.....	(167,950)	(167,950)			001	50
0000RRM6	675	33,750	RUSSELL 2000 MINI INDEX Futures Contract	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity / Index...	06/15/2016	ICE.....	03/15/2016	1,079.6514	06/15/2016	1,211.8228	Sale.....	(4,460,785)	(4,460,785)			001	50
0000RRU6	16	800	RUSSELL 2000 MINI INDEX Futures Contract	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity / Index...	09/15/2016	ICE.....	06/15/2016	1,173.1167	09/15/2016	1,282.3319	Sale.....	(87,372)	(87,372)			001	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
0000RRU6	551	27,550	RUSSELL 2000 MINI INDEX Futures Contract	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity / Index...	09/15/2016	ICE..... 5493004R83R1LVX2IL36..	06/15/2016	1,181.8176	09/15/2016	1,269.9334	Sale.....	(2,427,592)	(2,427,592)	.....	.....	......001	50
0000RRZ6	14	700	RUSSELL 2000 MINI INDEX Futures Contract	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity / Index...	12/15/2016	ICE..... 5493004R83R1LVX2IL36..	09/15/2016	1,253.8846	12/15/2016	1,369.5143	Sale.....	(80,941)	(80,941)	.....	.....	......001	50
0000RRZ6	1,154	57,675	RUSSELL 2000 MINI INDEX Futures Contract	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity / Index...	12/15/2016	ICE..... 5493004R83R1LVX2IL36..	09/15/2016	1,250.0000	12/15/2016	1,385.2800	Sale.....	(7,805,657)	(7,805,657)	.....	.....	......001	50
0000RRH7	1	50	RUSSELL 2000 MINI INDEX Futures Contract	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity / Index...	12/15/2016	ICE..... 5493004R83R1LVX2IL36..	09/15/2016	1,360.2500	12/15/2016	1,381.9874	Sale.....	(1,087)	(1,087)	.....	.....	......001	50
0000RRH7	236	11,800	RUSSELL 2000 MINI INDEX Futures Contract	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity / Index...	12/15/2016	ICE..... 5493004R83R1LVX2IL36..	09/15/2016	1,363.1500	12/15/2016	1,376.5378	Sale.....	(157,976)	(157,976)	.....	.....	......001	50
0000TUH6	14	28,000	US 2 YR TREASURY NT Futures Contract	VAGLB Hedge - Equity Indexed Annuity	N/A.....	Interest Rate....	03/15/2016	CBT..... 549300EX04Q2QBFQTQ27	12/15/2015	108.7207	03/15/2016	109.1088	Sale.....	(10,865)	(10,865)	.....	.....	......002	2,000
0000TUM6	13	26,000	US 2 YR TREASURY NT Futures Contract	VAGLB Hedge - Equity Indexed Annuity	N/A.....	Interest Rate....	06/15/2016	CBT..... 549300EX04Q2QBFQTQ27	03/15/2016	109.2591	06/15/2016	109.2488	Sale.....	268	268	.....	.....	......002	2,000
0000TUU6	29	58,000	US 2 YR TREASURY NT Futures Contract	VAGLB Hedge - Equity Indexed Annuity	N/A.....	Interest Rate....	09/15/2016	CBT..... 549300EX04Q2QBFQTQ27	06/15/2016	109.3804	09/15/2016	109.4851	Sale.....	(6,072)	(6,072)	.....	.....	......002	2,000
0000TUZ6	41	82,000	US 2 YR TREASURY NT Futures Contract	VAGLB Hedge - Equity Indexed Annuity	N/A.....	Interest Rate....	12/15/2016	CBT..... 549300EX04Q2QBFQTQ27	09/15/2016	109.1416	12/15/2016	108.9672	Sale.....	14,305	14,305	.....	.....	......002	2,000
0000TUH7	338	676,000	US 2 YR TREASURY NT Futures Contract	VAGLB Hedge - Equity Indexed Annuity	N/A.....	Interest Rate....	12/15/2016	CBT..... 549300EX04Q2QBFQTQ27	09/15/2016	108.4375	12/15/2016	107.8963	Sale.....	365,819	365,819	.....	.....	......002	2,000
1349999	Total-Short Futures-Hedging Other.....													(203,460,962)	(203,460,962)	0	0	XXX	XXX
1389999	Total-Short Futures.....													(203,460,962)	(203,460,962)	0	0	XXX	XXX
1409999	Total-Hedging Other.....													(203,343,996)	(203,343,996)	0	0	XXX	XXX
1449999	TOTAL.....													(203,343,996)	(203,343,996)	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
1	HEDGES THE EQUITY RISK OF A LIABILITY
2	HEDGES THE INTEREST RATE RISK OF A LIABILITY
3	REBALANCES PORTFOLIO CURRENCY EXPOSURE
4	REBALANCES PORTFOLIO DURATION
5	REPLICATION OF AN EQUITY

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives											
0199999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX	102,207,850		102,207,850	6,905,230	(1,930,596)	6,905,230	102,207,850	102,207,850
NAIC 1 Designation											
Bank of America Corp.....			88,832,922	77,278,191		0	84,321,523		0	1,047,235	0
Barclays Bank PLC.....			64,763,000	92,072,354	(69,259)	27,240,095	93,214,559	(69,259)	28,382,300	1,018,330	1,018,330
BNP Paribas.....				4,936,900		4,936,900	1,414,626	(2,034,038)	0	2,080,920	2,080,920
Citibank NA.....			137,485,900	150,934,959	(337,800)	13,111,259	143,457,859	(3,847,977)	2,123,982	5,267,267	5,267,267
Credit Suisse Intl.....			9,586,000	13,854,634	(3,719,675)	548,959	13,854,634	(4,823,036)	0	2,107,461	2,107,461
Goldman Sachs International Ltd.....			26,471,000	38,765,760	(10,279,640)	2,015,120	38,765,760	(10,279,640)	2,015,120	1,163,189	1,163,189
HSBC Bank USA NA.....					(314,900)	0		(2,482,424)	0	739,806	424,906
JPMorgan Chase & Co.....			54,739,000	56,578,640		1,839,640	54,011,895		0	1,375,217	1,375,217
Morgan Stanley & Co International Ltd.....			76,000	2,987		0	2,987		0		0
Morgan Stanley Capital Services.....				5,454,581	(59,621,044)	0	4,885,352	(59,621,044)	0	6,724,317	0
Royal Bank of Scotland PLC.....			907,000	3,392,000		2,485,000	1,781,240	(589,576)	284,665	448,702	448,702
Societe Generale.....			261,000	445,817	(158,647)	26,170	445,817	(158,647)	26,170	141,085	141,085
UBS AG.....			613,000	657,391		44,391	657,391		44,391	124,041	124,041
Wells Fargo & Co.....				1,876,660		1,876,660	1,876,660		1,876,660		0
0299999. Total NAIC 1 Designation.....			383,734,822	446,250,874	(74,500,965)	54,124,194	438,690,303	(83,905,641)	34,753,289	22,237,571	14,151,119
NAIC 2 Designation											
Deutsche Bank AG.....			26,610,000	30,611,000		4,001,000	25,851,119		0	1,595,170	1,595,170
Merrill Lynch Capital Services.....			9,665,500	11,101,097	(2,133,389)	0	11,101,097	(2,133,389)	0	1,020,822	323,030
0399999. Total NAIC 2 Designation.....			36,275,500	41,712,097	(2,133,389)	4,001,000	36,952,215	(2,133,389)	0	2,615,992	1,918,200
0899999. Aggregate Sum of Central Clearinghouse.....	XXX	XXX	13,631,391	46,262,179	(34,395,279)	0	46,262,179	(34,395,279)	0	50,640,359	48,875,868
0999999. Gross Totals.....			433,641,713	636,433,000	(111,029,632)	160,333,044	528,809,928	(122,364,904)	41,658,519	177,701,773	167,153,037
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				636,433,000	(111,029,632)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1	2	3	4	5	6	7	8	9
Exchange Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
Bank of America Corp - CBT.....	549300EX04Q2QBFQTQ27....	Cash.....	Cash.....	3,300	3,300	3,300		I
Bank of America Corp - CME.....	SNZ2OJLFK8MNNCLQOF39....	Cash.....	Cash.....	66,939,850	66,939,850	66,939,850		I
Bank of America Corp - ICE.....	5493004R83R1LVX2IL36.....	Cash.....	Cash.....	35,264,700	35,264,700	35,264,700		I
BNP Paribas - OTC.....	R0MUWSFPU8MPRO8K5P83....	Cash.....	Cash.....	833,000	833,000	833,000		V
HSBC - OTC.....	1IE8VN30JCEQV1H4R804....	Cash.....	Cash.....	2,160,000	2,160,000	2,160,000		V
Morgan Stanley Capital Services - OTC.....	4PQUHN3JPFGFNF3BB653....	Cash.....	Cash.....	25,765,000	25,765,000	25,765,000		V
Morgan Stanley Capital Services - OTC.....	4PQUHN3JPFGFNF3BB653....	Security.....	U S Treasury Principal Strips.....	10,180,929	10,187,000	10,088,351	02/15/2017.	V
Morgan Stanley Capital Services - OTC.....	4PQUHN3JPFGFNF3BB653....	Security.....	U S Treasury Principal Strips.....	20,172,240	20,405,000	18,893,430	02/15/2018.	V
Wells Fargo - CME.....	SNZ2OJLFK8MNNCLQOF39....	Cash.....	Cash.....	1,894,177	1,894,177	1,894,177		I
Wells Fargo - CME.....	SNZ2OJLFK8MNNCLQOF39....	Security.....	Philip Morris Intl Inc Sr Nt.....	9,064,331	8,600,000	8,735,097	05/16/2018.	I
Wells Fargo - CME.....	SNZ2OJLFK8MNNCLQOF39....	Security.....	United Technologies Corp Sr Nt.....	14,462,882	14,000,000	13,971,729	02/01/2019.	I
0199999. Totals.....				186,740,409	186,052,027	184,548,634	XXX	XXX
Collateral Pledged to Reporting Entity								
Barclays Bank PLC - OTC.....	G5GSEF7VJP5I7OUK5573....	Cash.....	Cash.....	64,763,000	64,763,000	XXX		V
Citibank NA - OTC.....	E57ODZWZ7F32TWEFA76....	Cash.....	Cash.....	137,485,900	137,485,900	XXX		V
Credit Suisse Intl - OTC.....	E58DKGMJYYYJLN8C3868....	Cash.....	Cash.....	9,586,000	9,586,000	XXX		V
Deutsche Bank AG - OTC.....	7LTWFZYICNSX8D621K86....	Cash.....	Cash.....	26,610,000	26,610,000	XXX		V
Goldman Sachs International Ltd - OTC.....	W22LROWP2IHZNBB6K528....	Cash.....	Cash.....	26,471,000	26,471,000	XXX		V
JPMorgan Chase & Co - OTC.....	7H6GLXDRUGQFU57RNE97....	Cash.....	Cash.....	54,739,000	54,739,000	XXX		V
Merrill Lynch Capital Services - OTC.....	GDWTXX036O1TB7DW3U69....	Cash.....	Cash.....	9,665,500	9,665,500	XXX		V
Morgan Stanley & Co International Ltd - OTC.....	4PQUHN3JPFGFNF3BB653....	Cash.....	Cash.....	76,000	76,000	XXX		V
Royal Bank of Scotland PLC - OTC.....	RR3QWICWWIPCS8A4S074....	Cash.....	Cash.....	907,000	907,000	XXX		V
Societe Generale - OTC.....	O2RNE8IBXP4R0TD8PU41....	Cash.....	Cash.....	261,000	261,000	XXX		V
UBS AG - OTC.....	BFM8T61CT2L1QCEMIK50....	Cash.....	Cash.....	613,000	613,000	XXX		V
Wells Fargo - CME.....	SNZ2OJLFK8MNNCLQOF39....	Cash.....	Cash.....	13,631,391	13,631,391	XXX		V
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27....	Security.....	FHLMC Giant Pool #G05606.....	6,092,990	5,653,776	XXX	07/15/2039.	V
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27....	Security.....	FNMA REMIC Ser 2013-10 CI PA.....	3,809,508	4,049,351	XXX	02/25/2043.	V
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27....	Security.....	FNMA REMIC Ser 2013-26 CI NE.....	3,837,840	3,707,675	XXX	09/25/2039.	V
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27....	Security.....	FNMA REMIC Ser 2014-23 CI A.....	28,065,776	28,113,794	XXX	05/25/2044.	V
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27....	Security.....	FNR REMIC Ser 2015-55 CI VE.....	2,197,418	2,118,616	XXX	02/25/2030.	V
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27....	Security.....	FNMA REMIC Ser 2016-M9 CI A1.....	2,886,487	2,973,256	XXX	02/25/2026.	V
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27....	Security.....	FHLMC REMIC Ser 4337 CI BA.....	1,053,032	1,021,703	XXX	02/15/2046.	V
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27....	Security.....	FHLMC REMIC Ser 4369 CI AB.....	5,722,946	5,685,067	XXX	07/15/2044.	V
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27....	Security.....	FHLMC REMIC Ser 4363 CI BA.....	5,035,714	4,896,311	XXX	05/15/2047.	V
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27....	Security.....	FHLMC Ser 4390 CI NY.....	7,273,838	7,136,419	XXX	06/15/2040.	V
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27....	Security.....	FHLMC REMIC Ser 2009-81.....	105,442	98,964	XXX	06/25/2039.	V
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27....	Security.....	FNMA REMIC Ser 2010-143 CL AG.....	700,812	672,556	XXX	12/25/2038.	V
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27....	Security.....	FNMA Pool #958815.....	6,210,602	6,118,000	XXX	06/25/2019.	V
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27....	Security.....	FNMA Pool #MA0955.....	662,343	642,300	XXX	01/01/2042.	V
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27....	Security.....	GNMA Pool #MA3034.....	15,178,173	14,586,080	XXX	08/20/2045.	V
0299999. Totals.....				433,641,713	432,282,660	XXX	XXX	XXX

NATIONWIDE LIFE INSURANCE COMPANY

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
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities									
04012M	AP	4	Argent Securities Inc RMBS Ser 2006-M1 C.....			4FM.....	511,615	690,469	07/25/2036.....
36829J	AA	9	GE Capital Commercial Mortgage RMBS Ser.....			5FM.....	142,490	251,254	08/25/2036.....
362334	BQ	6	GSAA Home Equity Tr RMBS Ser 2006-3 CI A1.....			5FM.....	8,291	13,569	03/25/2036.....
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....					662,396	955,292	XXX	
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....					662,396	955,292	XXX	
6299999.	Total - Residential Mortgage-Backed Securities.....					662,396	955,292	XXX	
6699999.	Subtotal - Bonds.....					662,396	955,292	XXX	
Cash Equivalents (Schedule E Part 2 Type)									
000000	00	0	Overnight Repos SEC LENDING ONLY.....				191,458,864	191,458,864	01/03/2017.....
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type).....					191,458,864	191,458,864	XXX	
9999999.	Totals.....					192,121,260	192,414,156	XXX	
General Interrogatories:									
1.	The activity for the year: Fair Value \$.....20,349,270 Book/Adjusted Carrying Value \$.....20,412,868								
2.	Average balance for the year: Fair Value \$.....206,458,838 Book/Adjusted Carrying Value \$.....206,690,666								
3.	Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:								
NAIC 1: \$.....0 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....690,469 NAIC 5: \$.....264,824 NAIC 6: \$.....0									

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

General Interrogatories:

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

NONE

NATIONWIDE LIFE INSURANCE COMPANY
SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
Bank of New York Mellon..... New York, NY .....	.....	.....	.....	.....	.....21,150,517	XXX
Wachovia..... Charlotte, NC .....	.....	.....	.....	.....	.....341,187	XXX
Bank of America..... Charlotte, NC .....	.....	.....	.....	.....	.....(390,623)	XXX
JPMorgan Chase..... New York, NY .....	.....	.....	.....	.....	.....(76,233,296)	XXX
0199998. Deposits in.....6 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories...	XXX	XXX	.....	.....	.....462,213	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	(54,670,002)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(54,670,002)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(54,670,002)	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	(88,563,076)	4. April.....	(77,428,401)	7. July.....	(98,067,903)	10. October.....	(81,067,093)
2. February.....	(76,941,180)	5. May.....	(94,729,432)	8. August.....	(100,448,851)	11. November.....	(72,897,466)
3. March.....	(57,900,053)	6. June.....	(82,226,534)	9. September.....	31,051,472	12. December.....	(54,670,002)

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

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	4	5	6
				Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
States, Etc.							
1. Alabama.....AL							
2. Alaska.....AK							
3. Arizona.....AZ							
4. Arkansas.....AR	B...		For protection of state's ph's.....			106,879	121,187
5. California.....CA							
6. Colorado.....CO							
7. Connecticut.....CT							
8. Delaware.....DE							
9. District of Columbia.....DC							
10. Florida.....FL							
11. Georgia.....GA	B...		For protection of state's ph's.....			50,415	57,164
12. Hawaii.....HI							
13. Idaho.....ID	B...		Workers compensation.....			199,869	198,648
14. Illinois.....IL							
15. Indiana.....IN							
16. Iowa.....IA							
17. Kansas.....KS							
18. Kentucky.....KY							
19. Louisiana.....LA							
20. Maine.....ME							
21. Maryland.....MD							
22. Massachusetts.....MA	B...		For protection of state's ph's.....			110,000	126,678
23. Michigan.....MI							
24. Minnesota.....MN							
25. Mississippi.....MS							
26. Missouri.....MO							
27. Montana.....MT							
28. Nebraska.....NE							
29. Nevada.....NV							
30. New Hampshire.....NH							
31. New Jersey.....NJ							
32. New Mexico.....NM	B...		Multiple.....	99,934	99,324	209,582	205,279
33. New York.....NY							
34. North Carolina.....NC	B...		For protection of state's ph's.....			399,701	409,259
35. North Dakota.....ND							
36. Ohio.....OH	B...		Multiple.....	1,512,436	1,714,905		
37. Oklahoma.....OK							
38. Oregon.....OR							
39. Pennsylvania.....PA							
40. Rhode Island.....RI							
41. South Carolina.....SC							
42. South Dakota.....SD							
43. Tennessee.....TN							
44. Texas.....TX							
45. Utah.....UT							
46. Vermont.....VT							
47. Virginia.....VA							
48. Washington.....WA							
49. West Virginia.....WV							
50. Wisconsin.....WI							
51. Wyoming.....WY							
52. American Samoa.....AS							
53. Guam.....GU	C...		For protection of state's ph's.....			50,250	50,250
54. Puerto Rico.....PR							
55. US Virgin Islands.....VI	B...		For protection of state's ph's.....			532,894	637,754
56. Northern Mariana Islands.....MP							
57. Canada.....CAN							
58. Aggregate Alien and Other.....OT	XXX		XXX	0	0	0	0
59. Total.....	XXX		XXX	1,612,370	1,814,229	1,659,590	1,806,219
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX		XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX		XXX	0	0	0	0

2016 ALPHABETICAL INDEX

LIFE ANNUAL STATEMENT BLANK

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