LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

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ANNUAL STATEMENT

For the Year Ended December 31, 2016

of the Condition and Affairs of the

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

NAIC Group Code..... 0140 0140 (Current Period) (Prior Period) NAIC Company Code..... 92657 Employer's ID Number..... 31-1000740

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

Incorporated/Organized..... February 9, 1981 Commenced Business..... May 6, 1981

Statutory Home Office	ONE WEST NATIONWIDE BLVD...... COLUMBUS ..... OH ..... US ..... 43215-2220 *(Street and Number) (City or Town, State, Country and Zip Code)*
Main Administrative Office	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)*
Mail Address	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)*
Primary Location of Books and Records	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)*
Internet Web Site Address	WWW.NATIONWIDE.COM
Statutory Statement Contact	RONALD S. PORTER *(Name)* 614-249-1545 *(Area Code) (Telephone Number) (Extension)* STATACCT@NATIONWIDE.COM *(E-Mail Address)* 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 HIIBNER	SR VP-MARKT SERVIS
TERRI LYNN HILL	SR VP- PRES, NW GROWTH SOLS	MICHAEL CRAIG KELLER	EXEC VP - CHIEF INFO OFFICER
GALE VERDELL KING	EXEC VP - CHIEF ADMINIST OFFICER	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	TIMOTHY GERARD FROMMEYER	ERIC SHAWN HENDERSON	STEPHEN SCOTT RASMUSSEN
MARK RAYMOND THRESHER	KIRT ALAN WALKER		

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 15th day of February 2017

Christine O'Brien

NOTARIAL SEAL STATE OF OHIO

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

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	2,963,201	0.0	2,963,201		2,963,201	0.0
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies	21,396,354	0.2	21,396,354		21,396,354	0.2
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	36,363,712	0.3	36,363,712		36,363,712	0.3
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	37,297,437	0.3	37,297,437		37,297,437	0.3
1.43 Revenue and assessment obligations	444,707,843	3.5	444,707,843		444,707,843	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	60,060	0.0	60,060		60,060	0.0
1.512 Issued or guaranteed by FNMA and FHLMC	258,444,689	2.0	258,444,689		258,444,689	2.0
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	39,209,670	0.3	39,209,670		39,209,670	0.3
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	162,809,231	1.3	162,809,231		162,809,231	1.3
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	7,001,994,023	54.6	7,001,994,023		7,001,994,023	54.6
2.2 Unaffiliated non-U.S. securities (including Canada)	1,498,199,375	11.7	1,498,199,375		1,498,199,375	11.7
2.3 Affiliated securities		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated		0.0			0	0.0
3.22 Unaffiliated		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		0.0			0	0.0
3.42 Unaffiliated		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.0			0	0.0
3.52 Unaffiliated		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development		0.0			0	0.0
4.2 Agricultural		0.0			0	0.0
4.3 Single family residential properties		0.0			0	0.0
4.4 Multifamily residential properties	702,080,646	5.5	702,080,646		702,080,646	5.5
4.5 Commercial loans	1,620,675,399	12.6	1,620,675,399		1,620,675,399	12.6
4.6 Mezzanine real estate loans	8,742,339	0.1	8,742,339		8,742,339	0.1
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	63,897,539	0.5	63,897,539		63,897,539	0.5
7. Derivatives	324,722,443	2.5	324,722,443		324,722,443	2.5
8. Receivables for securities		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)	29,005,240	0.2	29,005,240	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	406,509,530	3.2	406,509,530	29,005,240	435,514,770	3.4
11. Other invested assets	162,166,523	1.3	162,166,523		162,166,523	1.3
12. Total invested assets	12,821,245,254	100.0	12,821,245,254	29,005,240	12,821,245,254	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		1,409,740,972
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	998,798,662	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	19,985,990	1,018,784,652
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	728,543	
	3.2 Totals, Part 3, Column 11		728,543
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		0
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		88,864,003
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		2,340,390,164
12.	Total valuation allowance		(8,891,781)
13.	Subtotal (Line 11 plus Line 12)		2,331,498,383
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)		2,331,498,383

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		70,470,006
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	44,834,576	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	13,991,458	58,826,034
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	2,561,460	
	5.2 Totals, Part 3, Column 9		2,561,460
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		424,702
8.	Deduct amortization of premium and depreciation		1,640,000
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)		129,792,798
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		129,792,798

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		7,218,519,626
2.	Cost of bonds and stocks acquired, Part 3, Column 7		2,877,380,553
3.	Accrual of discount		14,114,290
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	(1,715,130)	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13		
	4.4 Part 4, Column 11	20,000	(1,695,130)
5.	Total gain (loss) on disposals, Part 4, Column 19		(14,777,509)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		539,910,646
7.	Deduct amortization of premium		20,758,895
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	(23,307,456)	
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		(23,307,456)
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	5,010,975	
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14		
	9.4 Part 4, Column 13	1,108,258	6,119,233
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		9,503,445,600
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		9,503,445,600

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	8,343,239	9,180,074	8,434,298	8,341,806
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	8,343,239	9,180,074	8,434,298	8,341,806
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	36,363,712	41,416,046	36,750,718	32,340,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	37,297,437	35,584,470	37,419,360	36,500,000
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	766,166,517	802,888,577	762,576,518	743,710,111
Industrial and Miscellaneous, SVO Identified	8. United States	7,157,075,315	7,257,635,664	7,217,123,301	7,101,726,567
Funds and Hybrid Securities (unaffiliated)	9. Canada	284,377,254	294,107,252	286,955,521	278,891,000
	10. Other Countries	1,213,822,121	1,211,532,897	1,250,014,043	1,202,734,980
	11. Totals	8,655,274,690	8,763,275,813	8,754,092,865	8,583,352,547
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	9,503,445,595	9,652,344,980	9,599,273,759	9,404,244,464
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (Unaffiliated)	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	20. United States				
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	9,503,445,595	9,652,344,980	9,599,273,759	

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	483,455	7,237,085	609,088	13,611		XXX	8,343,239	0.1	13,405,448	0.2	8,343,239	
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	483,455	7,237,085	609,088	13,611	0	XXX	8,343,239	0.1	13,405,448	0.2	8,343,239	0
2. All Other Governments												
2.1 NAIC 1						XXX	0	0.0		0.0		
2.2 NAIC 2						XXX	0	0.0		0.0		
2.3 NAIC 3						XXX	0	0.0		0.0		
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1				10,046,444	21,241,046	XXX	31,287,490	0.3	32,125,698	0.4	31,287,490	
3.2 NAIC 2				5,076,221		XXX	5,076,221	0.1	5,078,340	0.1	5,076,221	
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	0	0	0	15,122,665	21,241,046	XXX	36,363,711	0.4	37,204,038	0.5	36,363,711	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1			7,297,437		20,000,000	XXX	27,297,437	0.3	7,373,805	0.1	27,297,437	
4.2 NAIC 2				10,000,000		XXX	10,000,000	0.1	10,000,000	0.1	10,000,000	
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	0	0	7,297,437	10,000,000	20,000,000	XXX	37,297,437	0.4	17,373,805	0.2	37,297,437	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	14,984,818	86,441,589	99,605,854	214,115,478	333,319,824	XXX	748,467,563	7.9	397,101,698	5.5	748,467,563	
5.2 NAIC 2					17,698,955	XXX	17,698,955	0.2	17,727,973	0.2	17,698,955	
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						XXX	0	0.0		0.0		
5.7 Totals	14,984,818	86,441,589	99,605,854	214,115,478	351,018,779	XXX	766,166,518	8.1	414,829,671	5.7	766,166,518	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 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)
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 NAIC 1	168,088,369	560,787,741	1,506,077,840	166,484,762	1,331,362,797	XXX	3,732,801,509	39.3	2,657,531,452	36.8	2,699,881,549	1,032,919,960
6.2 NAIC 2	127,246,014	683,419,979	1,982,227,197	297,873,957	1,192,404,709	XXX	4,283,171,856	45.1	3,627,532,923	50.3	3,197,005,595	1,086,166,261
6.3 NAIC 3	17,956,140	85,442,606	306,752,192	42,120,388	44,267,697	XXX	496,539,023	5.2	354,338,834	4.9	327,036,299	169,502,725
6.4 NAIC 4	893,128	51,718,668	50,965,012	5,829,411	14,411,817	XXX	123,818,036	1.3	83,651,789	1.2	80,655,014	43,163,022
6.5 NAIC 5	380,134	1,039,585	13,435,248	3,271,737		XXX	18,126,704	0.2	9,465,606	0.1	5,903,358	12,223,346
6.6 NAIC 6	248,701	108,783	213,592	246,488		XXX	817,564	0.0	1,244,144	0.0	589,937	227,626
6.7 Totals	314,812,486	1,382,517,362	3,859,671,081	515,826,743	2,582,447,020	XXX	8,655,274,692	91.1	6,733,764,748	93.3	6,311,071,752	2,344,202,940
7. **Hybrid Securities**												
7.1 NAIC 1						XXX	0	0.0		0.0		
7.2 NAIC 2						XXX	0	0.0	1,941,912	0.0		
7.3 NAIC 3						XXX	0	0.0		0.0		
7.4 NAIC 4						XXX	0	0.0		0.0		
7.5 NAIC 5						XXX	0	0.0		0.0		
7.6 NAIC 6						XXX	0	0.0		0.0		
7.7 Totals	0	0	0	0	0	XXX	0	0.0	1,941,912	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1						XXX	0	0.0		0.0		
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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	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

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) 183,556,642	654,466,415	1,613,590,219	390,660,295	1,705,923,667	0	4,548,197,238	47.9	XXX	XXX	3,515,277,278	1,032,919,960
10.2 NAIC 2	(d) 127,246,014	683,419,979	1,982,227,197	312,950,178	1,210,103,664	0	4,315,947,032	45.4	XXX	XXX	3,229,780,771	1,086,166,261
10.3 NAIC 3	(d) 17,956,140	85,442,606	306,752,192	42,120,388	44,267,697	0	496,539,023	5.2	XXX	XXX	327,036,299	169,502,725
10.4 NAIC 4	(d) 893,128	51,718,668	50,965,012	5,829,411	14,411,817	0	123,818,036	1.3	XXX	XXX	80,655,014	43,163,022
10.5 NAIC 5	(d) 380,134	1,039,585	13,435,248	3,271,737	0	0	(c) 18,126,704	0.2	XXX	XXX	5,903,358	12,223,346
10.6 NAIC 6	(d) 248,701	108,783	213,592	246,488	0	0	(c) 817,564	0.0	XXX	XXX	589,937	227,626
10.7 Totals	330,280,759	1,476,196,036	3,967,183,460	755,078,497	2,974,706,845	0	(b) 9,503,445,597	100.0	XXX	XXX	7,159,242,657	2,344,202,940
10.8 Line 10.7 as a % of Col. 7	3.5	15.5	41.7	7.9	31.3	0.0	100.0	XXX	XXX	XXX	75.3	24.7
11. Total Bonds Prior Year												
11.1 NAIC 1	92,301,746	668,550,872	946,992,825	232,046,608	1,167,646,050	XXX	XXX	XXX	3,107,538,101	43.0	2,389,528,202	718,009,899
11.2 NAIC 2	84,187,197	748,961,390	1,487,797,332	304,148,664	1,037,186,565	XXX	XXX	XXX	3,662,281,148	50.7	2,823,030,327	839,250,821
11.3 NAIC 3	19,503,026	88,749,199	213,741,908	20,942,527	11,402,174	XXX	XXX	XXX	354,338,834	4.9	238,237,298	116,101,536
11.4 NAIC 4	298,423	18,597,532	64,572,755	183,079		XXX	XXX	XXX	83,651,789	1.2	30,904,429	52,747,360
11.5 NAIC 5	3,169,167	1,148,762	1,432,953	3,714,724		XXX	XXX	XXX	(c) 9,465,606	0.1	5,960,176	3,505,430
11.6 NAIC 6	581,076	167,187	328,267	167,614		XXX	XXX	XXX	(c) 1,244,144	0.0	1,220,682	23,462
11.7 Totals	200,040,635	1,526,174,942	2,714,866,040	561,203,216	2,216,234,789	XXX	XXX	XXX	(b) 7,218,519,622	100.0	5,488,881,114	1,729,638,508
11.8 Line 11.7 as a % of Col. 9	2.8	21.1	37.6	7.8	30.7	XXX	XXX	XXX	100.0	XXX	76.0	24.0
12. Total Publicly Traded Bonds												
12.1 NAIC 1	94,151,321	449,516,222	1,164,516,702	301,324,715	1,505,768,317		3,515,277,277	37.0	2,389,528,202	33.1	3,515,277,277	XXX
12.2 NAIC 2	73,699,557	521,010,818	1,344,355,327	184,530,210	1,106,184,857		3,229,780,769	34.0	2,823,030,327	39.1	3,229,780,769	XXX
12.3 NAIC 3	13,663,444	49,647,405	185,936,724	33,521,030	44,267,697		327,036,300	3.4	238,237,298	3.3	327,036,300	XXX
12.4 NAIC 4	893,128	34,405,289	25,115,369	5,829,411	14,411,817		80,655,014	0.8	30,904,429	0.4	80,655,014	XXX
12.5 NAIC 5	151,664	807,215	1,672,743	3,271,737			5,903,359	0.1	5,960,176	0.1	5,903,359	XXX
12.6 NAIC 6	21,074	108,783	213,592	246,488			589,937	0.0	1,220,682	0.0	589,937	XXX
12.7 Totals	182,580,188	1,055,495,732	2,721,810,457	528,723,591	2,670,632,688	0	7,159,242,656	75.3	5,488,881,114	76.0	7,159,242,656	XXX
12.8 Line 12.7 as a % of Col. 7	2.6	14.7	38.0	7.4	37.3	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	1.9	11.1	28.6	5.6	28.1	0.0	75.3	XXX	XXX	XXX	75.3	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	89,405,320	204,950,193	449,073,517	89,335,579	200,155,350		1,032,919,959	10.9	718,009,899	9.9	XXX	1,032,919,959
13.2 NAIC 2	53,546,457	162,409,160	637,871,870	128,419,968	103,918,806		1,086,166,261	11.4	839,250,821	11.6	XXX	1,086,166,261
13.3 NAIC 3	4,292,697	35,795,201	120,815,468	8,599,358			169,502,724	1.8	116,101,536	1.6	XXX	169,502,724
13.4 NAIC 4		17,313,379	25,849,643				43,163,022	0.5	52,747,360	0.7	XXX	43,163,022
13.5 NAIC 5	228,470	232,370	11,762,505				12,223,345	0.1	3,505,430	0.0	XXX	12,223,345
13.6 NAIC 6	227,626						227,626	0.0	23,462	0.0	XXX	227,626
13.7 Totals	147,700,570	420,700,303	1,245,373,003	226,354,905	304,074,156	0	2,344,202,937	24.7	1,729,638,508	24.0	XXX	2,344,202,937
13.8 Line 13.7 as a % of Col. 7	6.3	17.9	53.1	9.7	13.0	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	1.6	4.4	13.1	2.4	3.2	0.0	24.7	XXX	XXX	XXX	XXX	24.7

(a) Includes $.....993,867,747 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $.....154,855,347 current year, $.....236,435,888 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 $.....460,840 current year, $.....666,813 prior year of bonds with 5* designations and $..........0 current year, $..........0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $..........0; NAIC 2 $..........0; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

SCHEDULE D - PART 1A - SECTION 2

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

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	403,250	7,036,466	507,398			XXX	7,947,114	0.1	12,946,242	0.2	7,947,114	
1.2 Residential Mortgage-Backed Securities	80,204	200,619	101,689	13,611		XXX	396,123	0.0	459,205	0.0	396,123	
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	483,454	7,237,085	609,087	13,611	0	XXX	8,343,237	0.1	13,405,447	0.2	8,343,237	0
2. All Other Governments												
2.1 Issuer Obligations						XXX	0	0.0		0.0		
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	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations				15,122,665	21,241,046	XXX	36,363,711	0.4	37,204,038	0.5	36,363,712	
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	0	0	0	15,122,665	21,241,046	XXX	36,363,711	0.4	37,204,038	0.5	36,363,712	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations			7,297,437	10,000,000	20,000,000	XXX	37,297,437	0.4	17,373,805	0.2	37,297,437	
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	0	0	7,297,437	10,000,000	20,000,000	XXX	37,297,437	0.4	17,373,805	0.2	37,297,437	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations		38,056,606	48,380,000	128,875,572	240,953,104	XXX	456,265,282	4.8	313,349,327	4.3	456,265,283	
5.2 Residential Mortgage-Backed Securities	14,975,457	48,340,120	46,293,506	85,127,380	110,065,674	XXX	304,802,137	3.2	95,492,124	1.3	304,802,137	
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			4,855,000			XXX	4,855,000	0.1	5,735,000	0.1	4,855,000	
5.5 Totals	14,984,818	86,441,589	99,605,854	214,115,477	351,018,778	XXX	766,166,516	8.1	414,829,671	5.7	766,166,517	0
6. Industrial and Miscellaneous (unaffiliated)												
6.1 Issuer Obligations	258,252,402	1,254,650,276	3,763,018,910	481,230,897	2,579,215,316	XXX	8,336,367,801	87.7	6,318,450,181	87.5	6,122,497,752	2,213,870,049
6.2 Residential Mortgage-Backed Securities	21,964,202	44,217,993	26,332,497	14,453,650	382,118	XXX	107,350,460	1.1	134,493,572	1.9	101,357,586	5,992,874
6.3 Commercial Mortgage-Backed Securities	12,182,744	45,498,501	49,697,431			XXX	107,378,676	1.1	147,525,675	2.0	73,000,526	34,378,150
6.4 Other Loan-Backed and Structured Securities	22,413,136	38,150,591	20,622,244	20,142,195	2,849,586	XXX	104,177,752	1.1	133,295,321	1.8	14,215,886	89,961,866
6.5 Totals	314,812,484	1,382,517,361	3,859,671,082	515,826,742	2,582,447,020	XXX	8,655,274,689	91.1	6,733,764,749	93.3	6,311,071,750	2,344,202,939
7. Hybrid Securities												
7.1 Issuer Obligations						XXX	0	0.0		0.0		
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						XXX	0	0.0	1,941,912	0.0		
7.5 Totals	0	0	0	0	0	XXX	0	0.0	1,941,912	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations						XXX	0	0.0		0.0		
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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 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	258,655,652	1,299,743,348	3,819,203,745	635,229,134	2,861,409,466	XXX	8,874,241,345	93.4	XXX	XXX	6,660,371,298	2,213,870,049
10.2 Residential Mortgage-Backed Securities	37,019,863	92,758,732	72,727,692	99,594,641	110,447,792	XXX	412,548,720	4.3	XXX	XXX	406,555,846	5,992,874
10.3 Commercial Mortgage-Backed Securities	12,192,105	45,543,364	49,774,779	112,525	0	XXX	107,622,773	1.1	XXX	XXX	73,244,623	34,378,150
10.4 Other Loan-Backed and Structured Securities	22,413,136	38,150,591	25,477,244	20,142,195	2,849,586	XXX	109,032,752	1.1	XXX	XXX	19,070,886	89,961,866
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	330,280,756	1,476,196,035	3,967,183,460	755,078,495	2,974,706,844	0	9,503,445,590	100.0	XXX	XXX	7,159,242,653	2,344,202,939
10.7 Line 10.6 as a % of Col. 7	3.5	15.5	41.7	7.9	31.3	0.0	100.0	XXX	XXX	XXX	75.3	24.7
11. Total Bonds Prior Year												
11.1 Issuer Obligations	135,334,537	1,313,802,358	2,551,514,426	497,164,010	2,201,508,262	XXX	XXX	XXX	6,699,323,593	92.8	5,131,280,543	1,568,043,050
11.2 Residential Mortgage-Backed Securities	37,289,792	105,819,684	44,316,864	33,623,620	9,394,941	XXX	XXX	XXX	230,444,901	3.2	223,291,551	7,153,350
11.3 Commercial Mortgage-Backed Securities	6,163,848	55,464,588	86,019,984	130,475		XXX	XXX	XXX	147,778,895	2.0	112,262,773	35,516,122
11.4 Other Loan-Backed and Structured Securities	21,252,458	51,088,313	33,014,765	30,285,112	5,331,585	XXX	XXX	XXX	140,972,233	2.0	22,046,248	118,925,985
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals	200,040,635	1,526,174,943	2,714,866,039	561,203,217	2,216,234,788	XXX	XXX	XXX	7,218,519,622	100.0	5,488,881,115	1,729,638,507
11.7 Line 11.6 as a % of Col. 9	2.8	21.1	37.6	7.8	30.7	XXX	XXX	XXX	100.0	XXX	76.0	24.0
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	129,465,832	925,682,614	2,614,720,674	430,138,098	2,560,364,081	XXX	6,660,371,299	70.1	5,131,280,543	71.1	6,660,371,299	XXX
12.2 Residential Mortgage-Backed Securities	35,693,981	91,394,591	70,725,698	98,472,968	110,268,608	XXX	406,555,846	4.3	223,291,551	3.1	406,555,846	XXX
12.3 Commercial Mortgage-Backed Securities	10,710,909	30,912,105	31,509,085	112,525		XXX	73,244,624	0.8	112,262,773	1.6	73,244,624	XXX
12.4 Other Loan-Backed and Structured Securities	6,709,465	7,506,421	4,855,000			XXX	19,070,886	0.2	22,046,248	0.3	19,070,886	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX	0	XXX
12.6 Totals	182,580,187	1,055,495,731	2,721,810,457	528,723,591	2,670,632,689	0	7,159,242,655	75.3	5,488,881,115	76.0	7,159,242,655	XXX
12.7 Line 12.6 as a % of Col. 7	2.6	14.7	38.0	7.4	37.3	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	1.9	11.1	28.6	5.6	28.1	0.0	75.3	XXX	XXX	XXX	75.3	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations	129,189,820	374,060,735	1,204,483,071	205,091,036	301,045,386	XXX	2,213,870,048	23.3	1,568,043,050	21.7	XXX	2,213,870,048
13.2 Residential Mortgage-Backed Securities	1,325,882	1,364,141	2,001,993	1,121,674	179,185	XXX	5,992,875	0.1	7,153,350	0.1	XXX	5,992,875
13.3 Commercial Mortgage-Backed Securities	1,481,196	14,631,259	18,265,694			XXX	34,378,149	0.4	35,516,122	0.5	XXX	34,378,149
13.4 Other Loan-Backed and Structured Securities	15,703,671	30,644,170	20,622,244	20,142,195	2,849,586	XXX	89,961,866	0.9	118,925,985	1.6	XXX	89,961,866
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX	XXX	0
13.6 Totals	147,700,569	420,700,305	1,245,373,002	226,354,905	304,074,157	0	2,344,202,938	24.7	1,729,638,507	24.0	XXX	2,344,202,938
13.7 Line 13.6 as a % of Col. 7	6.3	17.9	53.1	9.7	13.0	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	1.6	4.4	13.1	2.4	3.2	0.0	24.7	XXX	XXX	XXX	XXX	24.7

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	229,045,226			229,045,226	
2. Cost of short-term investments acquired	6,801,160,171			6,801,160,171	
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	6,642,082,156			6,642,082,156	
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)	388,123,241	0	0	388,123,241	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	388,123,241	0	0	388,123,241	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)		65,164,921
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	111,182,585	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		111,182,585
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	138,777,051	
	3.2 Section 2, Column 19	8,375,778	147,152,829
4.	Total gain (loss) on termination recognized, Section 2, Column 22		(15,028,837)
5.	Considerations received/(paid) on terminations, Section 2, Column 15		7,541,362
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	23,680,706	
	8.2 Section 2, Column 20		23,680,706
9.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)		324,610,842
10.	Deduct nonadmitted assets		
11.	Statement value at end of current period (Line 9 minus Line 10)		324,610,842

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year)				12,412,400
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				5,578,600
3.1	Add:				
	Change in variation margin on open contracts - highly effective hedges:				
3.11	Section 1, Column 15, current year minus				
3.12	Section 1, Column 15, prior year		0		
	Change in the valuation margin on open contracts - all other:				
3.13	Section 1, Column 18, current year minus	(97,780)			
3.14	Section 1, Column 18, prior year	(346,430)	248,650	248,650	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus				
3.22	Section 1, Column 17, prior year		0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	(97,780)			
3.24	Section 1, Column 19, prior year	(346,430)	248,650	248,650	
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)		25,463,014		
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)	25,463,014	25,463,014		
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)				17,991,000
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				17,991,000

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

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

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	324,610,843	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance	17,991,000	
3.	Total (Line 1 plus Line 2)		342,601,843
4.	Part D, Section 1, Column 5	342,713,443	
5.	Part D, Section 1, Column 6	(111,600)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	313,884,718	
8.	Part B, Section 1, Column 13	(1,235,588)	
9.	Total (Line 7 plus Line 8)		312,649,130
10.	Part D, Section 1, Column 8	314,732,668	
11.	Part D, Section 1, Column 9	(2,083,537)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	4,682,247	
14.	Part B, Section 1, Column 20	17,991,000	
15.	Part D, Section 1, Column 11	22,673,247	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	0		
2. Cost of cash equivalents acquired	45,000,000	45,000,000	
3. Accrual of discount	0		
4. Unrealized valuation increase (decrease)	0		
5. Total gain (loss) on disposals	0		
6. Deduct consideration received on disposals	45,000,000	45,000,000	
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:...

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Commercial Mortgages - All Other														
00-1000925		JACKSONVILLE	FL		12/23/2002	6.550	960,367						2,100,000	12/13/2002
00-1001049		WAYNE	PA		10/24/2002	6.760	94,188						1,652,382	09/11/2002
00-1001237		DALLAS	TX		11/20/2002	6.940	2,879,266						9,505,214	11/18/2002
00-1001260		PITTSBURGH	PA		03/05/2003	6.690	242,257						2,319,070	02/17/2003
00-1001267		TROY	OH		03/07/2003	4.750	836,437						2,330,000	12/19/2002
00-1002012		CEDAR GROVE	NJ		03/04/2003	5.830	1,226,979						2,930,000	01/30/2003
00-1100109		MILFORD	OH		09/23/2003	5.350	161,865						1,256,863	08/01/2003
00-1100141		GRAND RAPIDS	MI		10/30/2003	6.470	705,371						5,052,500	09/30/2003
00-1100202		BALDWINSVILLE	NY		12/10/2003	5.520	385,591						2,677,922	11/25/2003
00-1100265		ALTAMONTE SPRINGS	FL		12/18/2003	6.130	786,434						2,670,769	12/18/2003
00-1100347		VISALIA	CA		07/14/2004	5.320	480,862						3,144,998	05/24/2004
00-1100375		ALGONQUIN	IL		09/15/2004	5.340	495,329						3,064,615	06/12/2004
00-1100394		FORT WAYNE	IN		05/14/2004	5.230	1,111,537						2,500,000	04/27/2004
00-1100406		EDISON	NJ		05/18/2004	5.250	2,001,650						5,001,905	04/08/2004
00-1100421		PORT ORANGE	FL		09/16/2004	5.750	388,745						4,467,857	04/09/2013
00-1100497		KENT	WA		08/23/2004	6.290	519,736						2,504,854	08/20/2004
00-1100600		FARMERS BRANCH	TX		12/16/2004	6.370	695,250						1,540,000	11/04/2004
00-1100669		BATTLE CREEK	MI		11/29/2004	3.100	650,078						3,350,000	11/01/2004
00-1100719		FARMERS BRANCH	TX		12/16/2004	6.370	138,276						1,540,000	11/04/2004
00-1100729		PHOENIX	AZ		03/30/2005	5.700	719,267						1,972,358	01/14/2005
00-1100844		ORLAND PARK	IL		07/22/2005	4.500	2,508,310						8,270,000	05/17/2005
00-1101147		SOUTH HAVEN	MI		04/20/2006	3.250	950,684						3,380,000	03/13/2006
00-1101525		AUSTIN	TX		07/18/2007	6.280	2,272,002						3,877,143	07/03/2007
00-1101660		BUFFALO GROVE	IL		06/08/2009	5.000	2,035,020						5,240,000	06/02/2009
00-1101702		CLINTON	UT		10/08/2010	5.500	3,059,338						5,155,000	09/13/2010
00-1101704		ST. PETERSBURG	FL		08/05/2010	7.750	18,620						1,447,485	06/02/2010
00-1101713		SAN DIEGO	CA		10/05/2010	5.125	5,671,055						13,600,000	09/16/2010
00-1101715		LYNDHURST	NJ		12/01/2010	5.380	7,965,012						24,906,966	04/07/2016
00-1101727		WEST BABYLON	NY		02/15/2011	6.150	779,195						1,449,000	01/31/2011
00-1101780		MINNEAPOLIS	MN		09/20/2011	4.800	9,124,767						14,003,333	09/13/2011
00-1101800		CHICAGO	IL		11/30/2011	4.750	9,149,824						14,889,286	11/28/2011
00-1101808		GAITHERSBURG	MD		12/13/2011	4.550	9,500,000						16,135,385	11/29/2011
00-1101813		RALEIGH	NC		03/28/2012	5.300	3,278,651						5,400,000	01/20/2012
00-1101817		OAKLAND	CA		06/27/2012	4.000	9,562,065						19,935,000	06/21/2012
00-1101864		SUNSET VALLEY	TX		07/17/2012	3.750	8,045,403						17,450,000	06/25/2012
00-1101866		BUFFALO GROVE	IL		08/09/2012	4.100	3,782,850						9,420,000	08/03/2012
00-1101867		BUFFALO GROVE	IL		08/09/2012	4.100	3,782,850						7,700,000	08/03/2012
00-1101897		PHOENIX	AZ		12/21/2012	3.630	3,254,188						8,620,000	09/07/2012
00-1101908		OCEANSIDE	NY		11/28/2012	4.250	10,626,929						19,070,000	11/12/2012
00-1101911		GRAND LEDGE	MI		12/27/2012	4.490	3,900,660						5,620,000	12/03/2012
00-1101919		BLOOMINGTON	IN		12/05/2012	4.150	9,248,084						15,220,000	11/28/2012
00-1101927		BRICK	NJ		12/12/2012	3.860	18,503,637						27,865,116	11/28/2012
00-1101928		ANAHEIM	CA		12/14/2012	3.840	18,683,901						26,975,900	12/10/2012

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
00-1101979		SEATTLE	WA		08/01/2013	3.750	13,210,975						20,327,143	06/27/2013
00-1102007		LAKEWOOD	OH		06/28/2013	4.500	14,749,230						24,400,000	06/28/2013
00-1102009		AVON	OH		08/22/2013	3.990	14,912,055						21,783,158	08/05/2013
00-1102014		CINCINNATI	OH		07/01/2013	2.870	10,000,000						18,789,655	06/24/2013
00-1102015		BOSTON	MA		07/30/2013	3.630	12,780,884						43,960,000	07/23/2013
00-1102026		KNOXVILLE	TN		10/15/2013	4.770	5,133,631						7,750,000	10/10/2013
00-1102029		BROKEN ARROW	OK		10/10/2013	4.420	12,247,125						18,552,554	09/26/2013
00-1102037		INDEPENDENCE TWP	MI		09/05/2013	4.550	9,806,545						14,162,195	08/27/2013
00-1102051		GAINESVILLE	FL		11/01/2013	4.500	2,896,661						4,007,273	10/28/2013
00-1102054		COLUMBUS	OH		05/14/2014	5.050	12,987,245						21,740,000	04/22/2014
00-1102080		GAINESVILLE	FL		12/12/2013	4.330	6,516,784						9,820,000	11/26/2013
00-1102081		GAINESVILLE	FL		12/12/2013	4.330	1,303,357						1,870,000	11/26/2013
00-1102082		TORRANCE	CA		10/28/2013	4.270	5,117,137						7,730,000	10/16/2013
00-1102095		COLUMBIA	MO		11/27/2013	4.560	7,500,000						12,356,667	11/06/2013
00-1102096		BALTIMORE	MD		11/12/2013	4.430	5,902,001						10,008,750	11/05/2013
00-1102098		WILMINGTON	NC		12/06/2013	4.150	10,550,000						14,290,000	11/19/2013
00-1102099		BEAVERTON	OR		12/10/2013	4.530	9,327,702						24,927,702	09/20/2016
00-1102103		PHOENIX	AZ		11/26/2013	4.140	11,000,000						14,666,667	11/18/2013
00-1102144		RENO	NV		04/25/2014	3.100	6,000,000						9,175,472	04/18/2014
00-1102147		WALNUT CREEK	CA		09/29/2014	3.590	14,953,455						21,620,000	09/16/2014
00-1102153		SANTA ANA	CA		05/28/2014	4.240	2,008,441						3,460,000	04/21/2014
00-1102157		EXTON	PA		05/07/2015	3.690	12,391,378						17,070,000	03/27/2015
00-1102172		SEATTLE	WA		06/19/2014	3.910	8,530,000						13,430,000	06/03/2014
00-1102176		PORTLAND	OR		07/01/2014	3.500	13,693,347						42,490,000	08/04/2016
00-1102182		VISTA	CA		06/26/2014	3.410	29,000,000						39,890,000	06/16/2014
00-1102189		LEXINGTON PARK	MD		06/30/2014	3.050	14,000,000						22,900,000	06/10/2014
00-1102210		COLUMBUS	OH		08/20/2015	4.900	12,447,565						15,060,000	10/15/2014
00-1102216		BELLEVUE	WA		10/16/2014	4.480	10,257,104						15,881,000	09/26/2014
00-1102219		NASHVILLE	TN		09/29/2014	4.620	5,376,053						7,370,000	09/11/2014
00-1102226		KANSAS CITY	MO		10/23/2014	3.600	15,100,000						30,930,000	09/26/2014
00-1102234		SAN DIEGO	CA		09/17/2014	4.380	5,000,000						10,060,000	09/09/2014
00-1102237		SHERIDAN	CO		10/07/2014	4.020	9,969,902						14,520,000	09/26/2014
00-1102245		BEAVERTON	OR		10/16/2014	3.700	4,115,483						6,080,000	09/24/2014
00-1102247		WEYMOUTH	MA		09/30/2014	3.530	11,500,000						20,260,000	09/18/2014
00-1102249		JERICHO	NY		12/19/2014	3.850	11,576,847						19,575,273	11/11/2014
00-1102254		LONGMONT	CO		11/06/2014	3.770	7,599,703						17,170,000	10/29/2014
00-1102255		ZEELAND	MI		12/18/2014	4.620	2,767,336						4,090,000	11/25/2014
00-1102264		CHARLOTTESVILLE	VA		01/12/2015	3.960	4,125,498						8,210,000	01/07/2015
00-1102276		STRONGSVILLE	OH		12/23/2014	4.260	15,418,175						23,760,000	12/10/2014
00-1102278		DENVER	CO		01/16/2015	3.770	5,725,668						14,430,000	12/17/2014
00-1102280		BOULDER	CO		02/02/2015	3.710	9,082,678						13,840,000	12/18/2014
00-1102281		GENEVA	IL		12/18/2014	3.500	14,130,000						20,340,000	11/25/2014
00-1102289		SCOTTSDALE	AZ		04/29/2015	3.680	10,000,000						15,100,000	03/19/2015
00-1102297		WASHINGTON	DC		12/31/2014	3.990	16,000,000						27,160,000	12/11/2014

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102303		HENDERSON	NV		01/29/2015	3.950	7,928,486						11,520,000	01/14/2015
00-1102304		ORLANDO	FL		02/17/2015	3.740	13,975,000						18,650,000	01/20/2015
00-1102305		SEATTLE	WA		03/10/2015	3.630	16,947,078						32,170,000	02/25/2015
00-1102309		JACKSONVILLE	FL		01/29/2015	3.770	15,212,438						21,350,000	01/23/2015
00-1102310		JACKSON HEIGHTS	NY		03/31/2015	3.700	20,121,610						45,580,000	02/19/2015
00-1102315		ROCKVILLE	MD		06/01/2015	3.650	5,051,633						12,710,000	03/16/2015
00-1102317		FRISCO	TX		04/29/2015	3.750	12,800,000						17,220,000	01/23/2015
00-1102319		BIRMINGHAM	AL		05/07/2015	4.250	13,786,947						19,490,000	04/09/2015
00-1102331		FREMONT	CA		10/01/2015	3.900	4,848,294						7,930,000	04/28/2015
00-1102333		NASHVILLE	TN		09/04/2015	3.410	13,577,430						20,430,000	05/28/2015
00-1102335		SCOTTSDALE	AZ		03/31/2015	3.500	6,773,458						17,340,000	03/02/2015
00-1102339		BURBANK	CA		11/12/2015	3.620	5,000,000						24,200,000	09/16/2015
00-1102350		MELVILLE	NY		04/29/2015	3.500	17,447,402						31,030,714	04/22/2015
00-1102354		SAN ANTONIO	TX		05/18/2015	3.780	8,088,177						11,278,537	05/05/2015
00-1102356		SAN JUAN CAPISTRANO	CA		04/16/2015	3.950	11,355,995						16,530,000	03/27/2015
00-1102365		STRONGSVILLE	OH		05/14/2015	3.960	18,282,928						27,470,000	04/24/2015
00-1102366		WILMINGTON	NC		06/18/2015	3.720	7,788,889						10,710,000	05/21/2015
00-1102368		TORRANCE	CA		10/23/2015	4.570	8,785,741						13,010,000	09/24/2015
00-1102370		CHICAGO	IL		06/10/2015	3.720	12,830,615						17,760,000	06/04/2015
00-1102371		NORTH LAS VEGAS	NV		05/20/2015	3.550	8,740,812						12,520,000	05/04/2015
00-1102374		SANTA ROSA	CA		06/30/2015	4.500	8,997,885						12,700,000	06/18/2015
00-1102375		PRAIRIE VILLAGE	KS		05/28/2015	3.500	28,500,000						42,410,000	05/11/2015
00-1102380		SAN ANTONIO	TX		05/07/2015	4.020	16,500,000						20,925,616	04/21/2015
00-1102390		DALLAS	TX		06/30/2015	3.710	10,000,000						13,979,331	06/25/2015
00-1102394		ANN ARBOR	MI		07/31/2015	3.880	19,351,128						42,498,181	07/16/2015
00-1102399		WEST FARGO	ND		09/11/2015	4.160	8,329,571						11,590,000	08/13/2015
00-1102402		LEHI	UT		08/17/2015	3.970	4,687,308						8,750,000	07/31/2015
00-1102405		MORRISVILLE	NC		10/01/2015	4.070	10,250,000						14,620,000	08/21/2015
00-1102411		REDONDO BEACH	CA		09/04/2015	3.850	10,500,000						19,090,000	08/27/2015
00-1102412		MADISON	WI		09/29/2015	3.970	8,176,976						11,970,000	09/25/2015
00-1102413		KANSAS CITY	KS		08/27/2015	4.070	7,238,249						9,260,000	07/30/2015
00-1102420		COLUMBUS	OH		11/19/2015	4.750	7,138,127						9,980,000	10/21/2015
00-1102421		COLUMBUS	OH		11/19/2015	5.250	1,462,034						13,310,000	10/21/2015
00-1102423		MOORE	OK		11/18/2015	3.990	19,000,000						26,141,379	11/04/2015
00-1102425		DALLAS	TX		04/04/2016	4.760	12,500,000						16,890,000	12/11/2015
00-1102426		DALLAS	TX		11/25/2015	4.710	15,000,000						20,060,000	11/11/2015
00-1102427		FOLSOM	PA		10/23/2015	3.770	11,892,275						18,140,000	10/06/2015
00-1102428		COLUMBUS	OH	S	11/05/2015	4.160	16,153,023						23,640,000	10/29/2015
00-1102431		CHANDLER	AZ		09/30/2015	3.840	25,000,000						34,680,000	09/09/2015
00-1102432		JURUPA VALLEY	CA		10/08/2015	3.780	32,600,000						44,670,000	09/16/2015
00-1102434		VANCOUVER	WA		10/13/2015	3.950	18,603,823						26,170,000	09/17/2015
00-1102435		AURORA	CO		10/09/2015	4.190	5,156,369						7,860,000	10/01/2015
00-1102440		AMERICAN FORK	UT		10/08/2015	3.950	7,950,061						11,290,000	09/30/2015

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					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
00-1102441		SOMERVILLE	MA		12/18/2015	3.530	16,648,921						23,200,000	11/23/2015
00-1102442		SAN DIEGO	CA		10/19/2015	3.940	3,895,944						7,000,000	10/01/2015
00-1102447		NEW YORK	NY		10/22/2015	3.390	25,000,000						39,780,000	10/13/2015
00-1102448		BELLINGHAM	MA		10/01/2015	3.790	11,939,249						21,230,000	09/18/2015
00-1102449		SALEM	OR		03/07/2016	3.950	9,091,766						12,340,000	12/22/2015
00-1102451		MADISON	WI		12/11/2015	4.560	11,000,000						14,670,000	12/01/2015
00-1102454		GRANDVIEW HEIGHTS	OH	S	12/01/2015	3.800	21,800,000						34,030,000	11/04/2015
00-1102458		GARDEN GROVE	CA		12/08/2015	4.100	13,000,000						23,357,488	12/04/2015
00-1102459		DENVER	CO		12/21/2015	4.050	17,000,000						32,361,146	12/03/2015
00-1102471		GROVEPORT	OH		12/08/2015	3.710	14,000,000						27,100,000	11/23/2015
00-1102476		BOULDER	CO		02/08/2016	4.370	7,808,963						11,120,000	12/17/2015
00-1102477		MILPITAS	CA		12/14/2015	3.950	19,250,000						31,960,000	12/02/2015
00-1102478		MILPITAS	CA		12/14/2015	3.950	15,750,000						29,170,000	12/02/2015
00-1102479		MURRAY	UT		12/10/2015	3.960	5,312,367						6,910,000	12/01/2015
00-1102481		CABIN JOHN	MD		02/10/2016	4.060	10,000,000						15,250,000	12/17/2015
00-1102483		SALT LAKE CITY	UT		01/14/2016	4.200	5,156,471						7,340,000	12/22/2015
00-1102488		MALDEN	MA		04/01/2016	3.660	38,517,439						60,560,000	03/09/2016
00-1102489		ST CHARLES	MO		08/17/2016	3.460	14,928,478						20,530,000	07/15/2016
00-1102490		LOUISVILLE	KY		03/09/2016	4.270	17,727,306						24,040,000	02/11/2016
00-1102491		MERIDIAN	ID		02/01/2016	4.200	11,769,665						16,025,455	12/21/2015
00-1102493		RANCHO CUCAMONGA	CA		02/01/2016	4.520	6,427,434						9,840,000	12/11/2015
00-1102496		PHOENIX	AZ		01/21/2016	4.020	5,391,710						7,400,000	12/21/2015
00-1102497		TEMPE	AZ		11/24/2015	3.810	47,100,000						68,820,000	11/19/2015
00-1102501		ADDISON	IL		01/28/2016	3.860	5,225,000						7,510,000	01/08/2016
00-1102502		WEST CHESTER	OH		01/22/2016	3.920	8,550,000						12,350,000	12/22/2015
00-1102504		PORTLAND	OR		01/20/2016	3.880	22,000,000						30,120,000	12/17/2015
00-1102510		RALEIGH	NC		01/28/2016	4.070	14,145,000						19,600,000	01/19/2016
00-1102511		WINSTON-SALEM	NC		02/01/2016	4.140	23,045,078						29,920,000	01/22/2016
00-1102513		OCEANSIDE	CA		03/28/2016	3.930	3,853,958						5,810,000	02/29/2016
00-1102515		MANASSAS	VA		03/22/2016	3.720	17,875,000						32,300,000	01/28/2016
00-1102520		MCCANDLESS	PA		04/29/2016	4.270	70,000,000						94,240,000	04/20/2016
00-1102534		SAN DIEGO	CA		04/07/2016	3.870	7,000,000						10,970,000	03/22/2016
00-1102539		PITTSBURGH	PA		04/26/2016	3.820	6,475,000						12,280,000	04/06/2016
00-1102540		PITTSBURGH	PA		04/26/2016	3.820	6,400,000						9,980,000	04/06/2016
00-1102541		GARDEN GROVE	CA		03/29/2016	3.620	8,242,819						11,530,000	03/01/2016
00-1102543		ROCHESTER	MN		04/05/2016	3.580	11,400,000						57,960,000	03/10/2016
00-1102545		WESTERVILLE	OH		03/17/2016	4.240	7,317,274						9,430,000	03/09/2016
00-1102551		BENTONVILLE	AR		04/21/2016	4.110	30,900,074						42,300,000	04/19/2016
00-1102552		BOSTON	MA		04/05/2016	3.450	30,500,000						43,250,000	03/29/2016
00-1102553		LEXINGTON	SC		09/01/2016	3.680	5,565,680						8,120,000	04/26/2016
00-1102555		CHICAGO	IL		05/09/2016	3.620	58,500,000						95,790,000	05/04/2016
00-1102557		ROWLAND HEIGHTS	CA		06/30/2016	3.520	25,546,895						130,710,000	06/02/2016
00-1102559		ORANGE	CA		06/30/2016	3.520	2,827,520						19,120,000	06/02/2016
00-1102560		ANAHEIM	CA		06/30/2016	3.520	5,853,463						35,340,000	06/02/2016

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
00-1102562		WESTMINSTER	CA		06/30/2016.	3.520	15,179,320						99,080,000	06/02/2016
00-1102564		COSTA MESA	CA		06/30/2016.	3.520	14,732,870						53,360,000	06/02/2016
00-1102567		LAGUNA HILLS	CA		06/30/2016.	3.520	7,837,688						42,110,000	06/02/2016
00-1102569		SHEPHERDSVILLE	KY		04/19/2016.	3.960	12,748,293						17,820,000	03/21/2016
00-1102570		EVERETT	WA		05/03/2016.	4.090	17,790,881						27,090,000	04/21/2016
00-1102572		SEATTLE	WA		08/29/2016.	3.850	12,350,000						16,780,000	06/17/2016
00-1102574		ATLANTA	GA		07/26/2016.	3.710	18,260,000						24,893,880	06/21/2016
00-1102576		ASPEN	CO		06/20/2016.	3.990	5,000,000						10,390,000	05/19/2016
00-1102578		LYNDHURST	NJ		04/25/2016.	4.280	14,491,538						50,380,000	04/07/2016
00-1102593		CARY	NC		06/30/2016.	3.760	7,100,000						11,600,000	06/07/2016
00-1102599		OCONOMOWOC	WI		06/01/2016.	3.440	8,418,308						11,530,000	05/24/2016
00-1102610		ONTARIO	CA		07/07/2016.	3.460	5,900,000						12,210,000	06/16/2016
00-1102611		MIRA LOMA	CA		07/01/2016.	3.510	17,800,000						30,180,000	06/16/2016
00-1102612		EDISON	NJ		08/04/2016.	3.640	15,367,611						22,770,000	07/26/2016
00-1102614		ROGERS	AR		09/01/2016.	3.860	24,593,277						32,420,000	07/07/2016
00-1102617		CONCORD	NH		06/23/2016.	3.680	12,503,343						17,840,000	06/02/2016
00-1102619		MADISON	WI		08/10/2016.	3.970	7,450,000						9,740,000	08/02/2016
00-1102630		EVERETT	WA		09/15/2016.	3.580	3,966,311						5,920,000	08/25/2016
00-1102631		GASTONIA	NC		11/22/2016.	3.460	7,500,000						10,410,000	09/22/2016
00-1102635	^	WESTPORT	CT		09/26/2016.	3.450	14,653,258						21,460,000	09/01/2016
00-1102636		OVIEDO	FL		08/08/2016.	3.450	13,513,891						19,650,000	08/03/2016
00-1102641		SAN ANTONIO	TX		08/08/2016.	3.450	9,638,584						13,710,000	08/03/2016
00-1102643		HILLSBORO	OR		11/07/2016.	3.400	11,000,000						17,100,000	09/01/2016
00-1102647		SEATTLE	WA		08/08/2016.	3.110	38,000,000						55,720,000	07/28/2016
00-1102648		COLUMBUS	OH		10/11/2016.	3.580	10,800,000						15,920,000	09/20/2016
00-1102649		BEXLEY	OH		11/23/2016.	3.810	6,825,000						8,540,000	10/19/2016
00-1102650		AURORA	CO		12/15/2016.	3.350	60,000,000						92,010,000	11/09/2016
00-1102653		CERRITOS	CA		09/23/2016.	3.550	6,956,301						11,210,000	09/20/2016
00-1102655		MOUNTAIN VIEW	CA		11/14/2016.	3.500	18,000,000						29,810,000	10/12/2016
00-1102656		EL SEGUNDO	CA		12/15/2016.	3.530	12,000,000						16,730,000	11/17/2016
00-1102665		GLASTONBURY	CT		10/20/2016.	3.410	18,800,000						24,690,000	09/07/2016
00-1102669		BROOKLYN	NY		10/06/2016.	3.250	25,500,000						40,350,000	09/27/2016
00-1102679		ANN ARBOR	MI		12/09/2016.	3.860	5,000,000						6,700,000	12/07/2016
00-9000126		CUMMING	GA		03/01/2002.	7.500	10,625						612,500	02/12/2002
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other							2,331,647,826	0	0	0	0	0	4,075,148,656	XXX
Mortgages in Good Standing - Mezzanine Loans														
99-0000036		BIRMINGHAM	AL		09/10/2015.	13.000	2,253,930				240,135		15,084,270	03/16/2015
99-0000041		HARRISON	NJ		03/02/2016.	10.500	6,488,409				488,409		130,000,000	01/26/2016
99-0000053		GREENVILLE	NC		09/09/2016.	11.500	0						36,900,000	07/25/2016
99-0000059		DENVER	CO		12/23/2016.	10.500	0						32,633,623	11/21/2016
0699999. Total - Mortgages in Good Standing - Mezzanine Loans							8,742,339	0	0	0	728,544	0	214,617,893	XXX
0899999. Total - Mortgages in Good Standing							2,340,390,164	0	0	0	728,544	0	4,289,766,549	XXX
3399999. Totals							2,340,390,164	0	0	0	728,544	0	4,289,766,549	XXX

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation

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 2	Location 3	4	5	6	7	8	9
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								
00-1102425	DALLAS	TX		04/04/2016	4.760	12,500,000		16,890,000
00-1102449	SALEM	OR		03/07/2016	3.950	9,200,000		12,340,000
00-1102454	GRANDVIEW HEIGHTS	OH	S	12/01/2015	3.800		16,350,000	34,030,000
00-1102476	BOULDER	CO		02/08/2016	4.370	8,000,000		11,120,000
00-1102481	CABIN JOHN	MD		02/10/2016	4.060	10,000,000		15,250,000
00-1102483	SALT LAKE CITY	UT		01/14/2016	4.200	5,300,000		7,340,000
00-1102488	MALDEN	MA		04/01/2016	3.660	39,000,000		60,560,000
00-1102489	ST CHARLES	MO		08/17/2016	3.460	15,000,000		20,530,000
00-1102490	LOUISVILLE	KY		03/09/2016	4.270	18,000,000		24,040,000
00-1102491	MERIDIAN	ID		02/01/2016	4.200	12,000,000		16,025,455
00-1102493	RANCHO CUCAMONGA	CA		02/01/2016	4.520	6,600,000		9,840,000
00-1102496	PHOENIX	AZ		01/21/2016	4.020	5,500,000		7,400,000
00-1102501	ADDISON	IL		01/28/2016	3.860	5,225,000		7,510,000
00-1102502	WEST CHESTER	OH		01/22/2016	3.920	8,550,000		12,350,000
00-1102504	PORTLAND	OR		01/20/2016	3.880	22,000,000		30,120,000
00-1102510	RALEIGH	NC		01/28/2016	4.070	14,145,000		19,600,000
00-1102511	WINSTON-SALEM	NC		02/01/2016	4.140	23,500,000		29,920,000
00-1102513	OCEANSIDE	CA		03/28/2016	3.930	3,900,000		5,810,000
00-1102515	MANASSAS	VA		03/22/2016	3.720	17,875,000		32,300,000
00-1102520	MCCANDLESS	PA		04/29/2016	4.270	70,000,000		94,240,000
00-1102534	SAN DIEGO	CA		04/07/2016	3.870	7,000,000		10,970,000
00-1102539	PITTSBURGH	PA		04/26/2016	3.820	6,475,000		12,280,000
00-1102540	PITTSBURGH	PA		04/26/2016	3.820	6,400,000		9,980,000
00-1102541	GARDEN GROVE	CA		03/29/2016	3.620	8,400,000		11,530,000
00-1102543	ROCHESTER	MN		04/05/2016	3.580	11,400,000		57,960,000
00-1102545	WESTERVILLE	OH		03/17/2016	4.240	7,400,000		9,430,000
00-1102551	BENTONVILLE	AR		04/21/2016	4.110	31,500,000		42,300,000
00-1102552	BOSTON	MA		04/05/2016	3.450	30,500,000		43,250,000
00-1102553	LEXINGTON	SC		09/01/2016	3.680	5,600,000		8,120,000
00-1102555	CHICAGO	IL		05/09/2016	3.620	58,500,000		95,790,000
00-1102557	ROWLAND HEIGHTS	CA		06/30/2016	3.520	25,750,000		130,710,000
00-1102559	ORANGE	CA		06/30/2016	3.520	2,850,000		19,120,000
00-1102560	ANAHEIM	CA		06/30/2016	3.520	5,900,000		35,340,000
00-1102562	WESTMINSTER	CA		06/30/2016	3.520	15,300,000		99,080,000
00-1102564	COSTA MESA	CA		06/30/2016	3.520	14,850,000		53,360,000
00-1102567	LAGUNA HILLS	CA		06/30/2016	3.520	7,900,000		42,110,000
00-1102569	SHEPHERDSVILLE	KY		04/19/2016	3.960	13,000,000		17,820,000
00-1102570	EVERETT	WA		05/03/2016	4.090	18,000,000		27,090,000
00-1102572	SEATTLE	WA		08/29/2016	3.850	12,350,000		16,780,000
00-1102574	ATLANTA	GA		07/26/2016	3.710	18,260,000		24,893,880
00-1102576	ASPEN	CO		06/20/2016	3.990	5,000,000		10,390,000
00-1102578	LYNDHURST	NJ		04/25/2016	4.280	14,673,332		50,380,000
00-1102593	CARY	NC		06/30/2016	3.760	7,100,000		11,600,000
00-1102599	OCONOMOWOC	WI		06/01/2016	3.440	8,500,000		11,530,000

SCHEDULE B - PART 2

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

1	Location 2	3	4	5	6	7	8	9
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
00-1102610	ONTARIO	CA		07/07/2016	3.460	5,900,000		12,210,000
00-1102611	MIRA LOMA	CA		07/01/2016	3.510	17,800,000		30,180,000
00-1102612	EDISON	NJ		08/04/2016	3.640	15,500,000		22,770,000
00-1102614	ROGERS	AR		09/01/2016	3.860	24,800,000		32,420,000
00-1102617	CONCORD	NH		06/23/2016	3.680	12,600,000		17,840,000
00-1102619	MADISON	WI		08/10/2016	3.970	7,450,000		9,740,000
00-1102630	EVERETT	WA		09/15/2016	3.580	4,000,000		5,920,000
00-1102631	GASTONIA	NC		11/22/2016	3.460	7,500,000		10,410,000
00-1102635	WESTPORT	CT		09/26/2016	3.450	14,700,000		21,460,000
00-1102636	OVIEDO	FL		08/08/2016	3.450	13,600,000		19,650,000
00-1102641	SAN ANTONIO	TX		08/08/2016	3.450	9,700,000		13,710,000
00-1102643	HILLSBORO	OR		11/07/2016	3.400	11,000,000		17,100,000
00-1102647	SEATTLE	WA		08/08/2016	3.110	38,000,000		55,720,000
00-1102648	COLUMBUS	OH		10/11/2016	3.580	10,800,000		15,920,000
00-1102649	BEXLEY	OH		11/23/2016	3.810	6,825,000		8,540,000
00-1102650	AURORA	CO		12/15/2016	3.350	60,000,000		92,010,000
00-1102653	CERRITOS	CA		09/23/2016	3.550	7,000,000		11,210,000
00-1102655	MOUNTAIN VIEW	CA		11/14/2016	3.500	18,000,000		29,810,000
00-1102656	EL SEGUNDO	CA		12/15/2016	3.530	12,000,000		16,730,000
00-1102665	GLASTONBURY	CT		10/20/2016	3.410	18,800,000		24,690,000
00-1102669	BROOKLYN	NY		10/06/2016	3.250	25,500,000		40,350,000
00-1102679	ANN ARBOR	MI		12/09/2016	3.860	5,000,000		6,700,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other						995,378,332	16,350,000	1,834,119,335
Mortgages in Good Standing - Mezzanine Loans								
99-0000036	BIRMINGHAM	AL		09/10/2015	13.000		1,056,319	15,084,270
99-0000041	HARRISON	NJ		03/02/2016	10.500	3,420,329	2,579,671	130,000,000
99-0000053	GREENVILLE	NC		09/09/2016	11.500	0		36,900,000
99-0000059	DENVER	CO		12/23/2016	10.500	0		32,633,623
0699999. Total - Mortgages in Good Standing - Mezzanine Loans						3,420,330	3,635,990	214,617,893
0899999. Total - Mortgages in Good Standing						998,798,662	19,985,990	2,048,737,228
3399999. Totals						998,798,662	19,985,990	2,048,737,228

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
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																	
00-1000746	HUBER HEIGHTS	OH		11/16/2001	12/01/2016	179,141					0		179,141	179,141			0
00-1000927	SAN DIEGO	CA		05/08/2002	10/28/2016	266,115					0		266,115	266,115			0
00-1100458	LINCOLNTON	NC		07/20/2004	06/27/2016	938,426					0		938,426	938,426			0
00-1100997	CHEEKTOWAGA	NY		11/17/2005	06/09/2016	957,333					0		957,333	957,333			0
00-1101027	KING OF PRUSSIA	PA		11/18/2005	06/01/2016	7,937,430					0		7,937,430	7,937,430			0
00-1101039	GREENVILLE	SC		01/25/2006	01/28/2016	5,000,000					0		5,000,000	5,000,000			0
00-1101217	COLORADO SPRINGS	CO		05/31/2006	02/01/2016	7,284,508					0		7,284,508	7,284,508			0
00-1101287	PALATINE	IL		08/25/2006	12/28/2016	4,452,501					0		4,452,501	4,452,501			0
00-1101742	PHILADELPHIA	PA		05/26/2011	03/10/2016	8,247,200					0		8,247,200	8,247,200			0
00-1101888	RALEIGH	NC		09/28/2012	05/12/2016	5,179,534					0		5,179,534	5,179,534			0
00-1102357	AUSTIN	TX		08/05/2015	05/24/2016	13,078,866					0		13,078,866	13,078,866			0
00-1102433	AUSTIN	TX		08/05/2015	05/24/2016	4,821,134					0		4,821,134	4,821,134			0
00-9000086	SAN DIEGO	CA		06/01/2001	05/18/2016	13,624					0		13,624	13,624			0
00-9000107	SANTA ANA	CA		08/01/2001	07/14/2016	33,896					0		33,896	33,896			0
03-0309790	NORWOOD	MA		02/13/1997	10/19/2016	160,097					0		160,097	160,097			0
0199999. Total - Mortgages Closed by Repayment						58,549,807	0	0	0	0	0	0	58,549,807	58,549,807	0	0	0
Mortgages With Partial Repayments																	
00-1000925	JACKSONVILLE	FL		12/23/2002		1,017,516					0		57,148	57,148			0
00-1001049	WAYNE	PA		10/24/2002		190,513					0		96,325	96,325			0
00-1001237	DALLAS	TX		11/20/2002		3,354,271					0		475,004	475,004			0
00-1001260	PITTSBURGH	PA		03/05/2003		410,321					0		168,063	168,063			0
00-1001267	TROY	OH		03/07/2003		947,029					0		110,591	110,591			0
00-1002012	CEDAR GROVE	NJ		03/04/2003		1,324,273					0		97,294	97,294			0
00-1100109	MILFORD	OH		09/23/2003		247,792					0		85,927	85,927			0
00-1100141	GRAND RAPIDS	MI		10/30/2003		1,040,184					0		334,813	334,813			0
00-1100202	BALDWINSVILLE	NY		12/10/2003		555,537					0		169,946	169,946			0
00-1100265	ALTAMONTE SPRINGS	FL		12/18/2003		895,454					0		109,021	109,021			0
00-1100347	VISALIA	CA		07/14/2004		644,346					0		163,484	163,484			0
00-1100375	ALGONQUIN	IL		09/15/2004		658,197					0		162,868	162,868			0
00-1100394	FORT WAYNE	IN		05/14/2004		1,205,818					0		94,281	94,281			0
00-1100406	EDISON	NJ		05/18/2004		2,213,924					0		212,274	212,274			0
00-1100421	PORT ORANGE	FL		09/16/2004		456,575					0		67,831	67,831			0
00-1100497	KENT	WA		08/23/2004		673,988					0		154,252	154,252			0
00-1100600	FARMERS BRANCH	TX		12/16/2004		728,270					0		33,020	33,020			0
00-1100669	BATTLE CREEK	MI		11/29/2004		853,695					0		203,617	203,617			0
00-1100719	FARMERS BRANCH	TX		12/16/2004		144,843					0		6,567	6,567			0
00-1100729	PHOENIX	AZ		03/30/2005		751,109					0		31,843	31,843			0
00-1100844	ORLAND PARK	IL		07/22/2005		2,739,807					0		231,497	231,497			0
00-1101147	SOUTH HAVEN	MI		04/20/2006		1,142,867					0		192,183	192,183			0
00-1101525	AUSTIN	TX		07/18/2007		2,354,706					0		82,704	82,704			0
00-1101660	BUFFALO GROVE	IL		06/08/2009		2,133,153					0		98,133	98,133			0
00-1101702	CLINTON	UT		10/08/2010		3,236,309					0		176,972	176,972			0

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
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
00-1101704	ST. PETERSBURG	FL		08/05/2010		125,444					0		106,823	106,823			0
00-1101713	SAN DIEGO	CA		10/05/2010		6,683,674					0		1,012,619	1,012,619			0
00-1101715	LYNDHURST	NJ		12/01/2010		8,123,497					0		158,485	158,485			0
00-1101727	WEST BABYLON	NY		02/15/2011		812,386					0		33,191	33,191			0
00-1101780	MINNEAPOLIS	MN		09/20/2011		9,311,487					0		186,719	186,719			0
00-1101800	CHICAGO	IL		11/30/2011		9,336,350					0		186,526	186,526			0
00-1101813	RALEIGH	NC		03/28/2012		3,366,115					0		87,464	87,464			0
00-1101817	OAKLAND	CA		06/27/2012		9,748,419					0		186,353	186,353			0
00-1101864	SUNSET VALLEY	TX		07/17/2012		8,647,697					0		602,294	602,294			0
00-1101866	BUFFALO GROVE	IL		08/09/2012		3,950,422					0		167,573	167,573			0
00-1101867	BUFFALO GROVE	IL		08/09/2012		3,950,422					0		167,573	167,573			0
00-1101897	PHOENIX	AZ		12/21/2012		3,723,753					0		469,565	469,565			0
00-1101908	OCEANSIDE	NY		11/28/2012		10,913,005					0		286,075	286,075			0
00-1101911	GRAND LEDGE	MI		12/27/2012		4,009,375					0		108,715	108,715			0
00-1101919	BLOOMINGTON	IN		12/05/2012		9,647,208					0		399,124	399,124			0
00-1101927	BRICK	NJ		12/12/2012		18,907,415					0		403,778	403,778			0
00-1101928	ANAHEIM	CA		12/14/2012		19,092,889					0		408,989	408,989			0
00-1101979	SEATTLE	WA		08/01/2013		13,771,316					0		560,340	560,340			0
00-1102007	LAKEWOOD	OH		06/28/2013		15,444,109					0		694,880	694,880			0
00-1102009	AVON	OH		08/22/2013		15,000,000					0		87,945	87,945			0
00-1102015	BOSTON	MA		07/30/2013		13,162,205					0		381,321	381,321			0
00-1102026	KNOXVILLE	TN		10/15/2013		5,326,502					0		192,871	192,871			0
00-1102029	BROKEN ARROW	OK		10/10/2013		12,814,803					0		567,678	567,678			0
00-1102037	INDEPENDENCE TWP	MI		09/05/2013		10,030,916					0		224,371	224,371			0
00-1102051	GAINESVILLE	FL		11/01/2013		2,947,471					0		50,810	50,810			0
00-1102054	COLUMBUS	OH		05/14/2014		13,200,129					0		212,884	212,884			0
00-1102080	GAINESVILLE	FL		12/12/2013		6,689,363					0		172,580	172,580			0
00-1102081	GAINESVILLE	FL		12/12/2013		1,337,873					0		34,516	34,516			0
00-1102082	TORRANCE	CA		10/28/2013		5,255,334					0		138,196	138,196			0
00-1102096	BALTIMORE	MD		11/12/2013		6,000,000					0		97,999	97,999			0
00-1102099	BEAVERTON	OR		12/10/2013		9,568,258					0		240,556	240,556			0
00-1102147	WALNUT CREEK	CA		09/29/2014		15,000,000					0		46,545	46,545			0
00-1102153	SANTA ANA	CA		05/28/2014		2,046,231					0		37,790	37,790			0
00-1102157	EXTON	PA		05/07/2015		12,632,655					0		241,276	241,276			0
00-1102176	PORTLAND	OR		07/01/2014		14,247,447					0		554,100	554,100			0
00-1102210	COLUMBUS	OH		08/20/2015		12,500,000					0		52,435	52,435			0
00-1102216	BELLEVUE	WA		10/16/2014		10,622,335					0		365,231	365,231			0
00-1102219	NASHVILLE	TN		09/29/2014		5,505,895					0		129,841	129,841			0
00-1102237	SHERIDAN	CO		10/07/2014		10,229,882					0		259,981	259,981			0
00-1102245	BEAVERTON	OR		10/16/2014		4,193,618					0		78,135	78,135			0
00-1102249	JERICHO	NY		12/19/2014		11,801,510					0		224,663	224,663			0
00-1102254	LONGMONT	CO		11/06/2014		7,803,618					0		203,915	203,915			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
00-1102255	ZEELAND	MI		12/18/2014		2,917,927					0		150,591	150,591			0
00-1102264	CHARLOTTESVILLE	VA		01/12/2015		4,277,690					0		152,192	152,192			0
00-1102276	STRONGSVILLE	OH		12/23/2014		15,985,620					0		567,445	567,445			0
00-1102278	DENVER	CO		01/16/2015		5,877,648					0		151,980	151,980			0
00-1102280	BOULDER	CO		02/02/2015		9,324,455					0		241,777	241,777			0
00-1102303	HENDERSON	NV		01/29/2015		8,079,015					0		150,529	150,529			0
00-1102305	SEATTLE	WA		03/10/2015		17,586,448					0		639,370	639,370			0
00-1102309	JACKSONVILLE	FL		01/29/2015		15,510,247					0		297,809	297,809			0
00-1102310	JACKSON HEIGHTS	NY		03/31/2015		20,655,120					0		533,510	533,510			0
00-1102315	ROCKVILLE	MD		06/01/2015		5,185,079					0		133,446	133,446			0
00-1102319	BIRMINGHAM	AL		05/07/2015		14,267,339					0		480,392	480,392			0
00-1102331	FREMONT	CA		10/01/2015		5,107,734					0		259,440	259,440			0
00-1102333	NASHVILLE	TN		09/04/2015		13,940,656					0		363,226	363,226			0
00-1102335	SCOTTSDALE	AZ		03/31/2015		6,910,963					0		137,506	137,506			0
00-1102350	MELVILLE	NY		04/29/2015		17,799,960					0		352,558	352,558			0
00-1102354	SAN ANTONIO	TX		05/18/2015		8,298,014					0		209,837	209,837			0
00-1102356	SAN JUAN CAPISTRANO	CA		04/16/2015		11,767,400					0		411,405	411,405			0
00-1102365	STRONGSVILLE	OH		05/14/2015		18,745,488					0		462,560	462,560			0
00-1102366	WILMINGTON	NC		06/18/2015		7,939,057					0		150,169	150,169			0
00-1102368	TORRANCE	CA		10/23/2015		8,983,892					0		198,151	198,151			0
00-1102370	CHICAGO	IL		06/10/2015		13,164,500					0		333,885	333,885			0
00-1102371	NORTH LAS VEGAS	NV		05/20/2015		8,915,131					0		174,319	174,319			0
00-1102374	SANTA ROSA	CA		06/30/2015		9,215,280					0		217,395	217,395			0
00-1102394	ANN ARBOR	MI		07/31/2015		19,840,910					0		489,782	489,782			0
00-1102399	WEST FARGO	ND		09/11/2015		8,476,156					0		146,585	146,585			0
00-1102402	LEHI	UT		08/17/2015		4,938,695					0		251,387	251,387			0
00-1102412	MADISON	WI		09/29/2015		8,325,769					0		148,794	148,794			0
00-1102413	KANSAS CITY	KS		08/27/2015		7,368,304					0		130,055	130,055			0
00-1102420	COLUMBUS	OH		11/19/2015		7,250,000					0		111,873	111,873			0
00-1102421	COLUMBUS	OH		11/19/2015		1,500,000					0		37,966	37,966			0
00-1102427	FOLSOM	PA		10/23/2015		12,315,449					0		423,174	423,174			0
00-1102428	COLUMBUS	OH	S	11/05/2015		16,700,000					0		546,977	546,977			0
00-1102434	VANCOUVER	WA		10/13/2015		19,062,581					0		458,758	458,758			0
00-1102435	AURORA	CO		10/09/2015		5,279,908					0		123,539	123,539			0
00-1102440	AMERICAN FORK	UT		10/08/2015		8,227,380					0		277,319	277,319			0
00-1102441	SOMERVILLE	MA		12/18/2015		17,000,000					0		351,079	351,079			0
00-1102442	SAN DIEGO	CA		10/19/2015		3,992,152					0		96,208	96,208			0
00-1102448	BELLINGHAM	MA		10/01/2015		12,163,451					0		224,202	224,202			0
00-1102449	SALEM	OR		03/07/2016							0		108,234	108,234			0
00-1102476	BOULDER	CO		02/08/2016							0		191,037	191,037			0
00-1102479	MURRAY	UT		12/10/2015		5,400,000					0		87,633	87,633			0
00-1102483	SALT LAKE CITY	UT		01/14/2016							0		143,529	143,529			0
00-1102488	MALDEN	MA		04/01/2016							0		482,561	482,561			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
00-1102489	ST CHARLES	MO		08/17/2016.							0		71,522	71,522			0
00-1102490	LOUISVILLE	KY		03/09/2016.							0		272,694	272,694			0
00-1102491	MERIDIAN	ID		02/01/2016.							0		230,335	230,335			0
00-1102493	RANCHO CUCAMONGA	CA		02/01/2016.							0		172,566	172,566			0
00-1102496	PHOENIX	AZ		01/21/2016.							0		108,290	108,290			0
00-1102511	WINSTON-SALEM	NC		02/01/2016.							0		454,922	454,922			0
00-1102513	OCEANSIDE	CA		03/28/2016.							0		46,042	46,042			0
00-1102541	GARDEN GROVE	CA		03/29/2016.							0		157,181	157,181			0
00-1102545	WESTERVILLE	OH		03/17/2016.							0		82,726	82,726			0
00-1102551	BENTONVILLE	AR		04/21/2016.							0		599,926	599,926			0
00-1102553	LEXINGTON	SC		09/01/2016.							0		34,320	34,320			0
00-1102557	ROWLAND HEIGHTS	CA		06/30/2016.							0		203,105	203,105			0
00-1102559	ORANGE	CA		06/30/2016.							0		22,480	22,480			0
00-1102560	ANAHEIM	CA		06/30/2016.							0		46,537	46,537			0
00-1102562	WESTMINSTER	CA		06/30/2016.							0		120,680	120,680			0
00-1102564	COSTA MESA	CA		06/30/2016.							0		117,130	117,130			0
00-1102567	LAGUNA HILLS	CA		06/30/2016.							0		62,312	62,312			0
00-1102569	SHEPHERDSVILLE	KY		04/19/2016.							0		251,707	251,707			0
00-1102570	EVERETT	WA		05/03/2016.							0		209,119	209,119			0
00-1102578	LYNDHURST	NJ		04/25/2016.							0		181,794	181,794			0
00-1102599	OCONOMOWOC	WI		06/01/2016.							0		81,692	81,692			0
00-1102612	EDISON	NJ		08/04/2016.							0		132,389	132,389			0
00-1102614	ROGERS	AR		09/01/2016.							0		206,723	206,723			0
00-1102617	CONCORD	NH		06/23/2016.							0		96,657	96,657			0
00-1102630	EVERETT	WA		09/15/2016.							0		33,689	33,689			0
00-1102635	WESTPORT	CT		09/26/2016.							0		46,742	46,742			0
00-1102636	OVIEDO	FL		08/08/2016.							0		86,109	86,109			0
00-1102641	SAN ANTONIO	TX		08/08/2016.							0		61,416	61,416			0
00-1102653	CERRITOS	CA		09/23/2016.							0		43,699	43,699			0
00-9000126	CUMMING	GA		03/01/2002.		51,750					0		41,125	41,125			0
0299999. Total - Mortgages With Partial Repayments						805,748,690	0	0	0	0	0	0	30,314,196	30,314,196	0	0	0
0599999. Total Mortgages						864,298,496	0	0	0	0	0	0	88,864,003	88,864,003	0	0	0

SCHEDULE BA - PART 1

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

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
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 Common Stocks - Unaffiliated																			
	Dyal Capital Partners III		New York	NY	NB Dyal Associates III, LP		09/30/2016	3	1,362,856	1,362,856	1,362,856							6,316,013	0.170
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated									1,362,856	1,362,856	1,362,856	0	0	0	0	0	0	6,316,013	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
	Olentangy RE LLC		Columbus	OH	Nationwide Life and Annuity Insurance Company		10/31/2009		56,000,000	61,107,456	61,107,456	1,707,393							100.000
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated									56,000,000	61,107,456	61,107,456	1,707,393	0	0	0	0	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Bell Institutional Fund V, LLC		Greensboro	NC	Bell Partners		05/28/2015		14,200,387	14,844,387	14,844,387	559,323					602,876	1,125,015	5.260
	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
	GEM Realty Fund VI, LP		Wilmington	DE	GEM Capital, LP		04/15/2016		1,336	1,336	1,336							12,000,000	1.200
	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
	The Baldwin LLC		Columbus	OH	655 Eden Park Drive LLC		05/20/2016		84,485	84,485	84,485							2,159,339	0.610
	US Regional Logistics Program, L.P.		Dover	DE	US RLP GP, LLC		10/18/2016		8,834,392	8,834,392	8,834,392							1,890,911	6.670
	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
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated									31,692,281	32,574,916	32,574,916	797,958	0	0	0	0	648,085	41,380,195	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
	NW - Deerfield, LLC		Alphretta	GA	Reve Development		06/24/2015		2,955,069	2,955,069	2,955,069							3,000	70.000
	NW REI (NLAIC), LLC		Columbus	OH	Nationwide Life and Annuity Insurance Company		02/29/2016		13,791,115	13,791,115	13,791,115								100.000
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated									16,746,184	16,746,184	16,746,184	0	0	0	0	0	0	3,000	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	GSO Capital Opportunities Fund III LP		Wilmington	DE	GSO Capital Partners LP		06/03/2016	2	473,783	471,800	471,800	(1,983)						9,526,141	0.150
	Guggenheim Private Debt Fund 2.0-I, LLC		Wilmington	DE	Guggenheim PDF 2.0		06/03/2016	2	9,705,682	9,763,774	9,763,774	58,092						5,294,318	2.000
	Newstone Capital Partners III, LP		Wilmington	DE	Newstone Capital Partners		09/20/2016	2	3,753,140	3,753,140	3,753,140							6,246,860	1.250
	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
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.									17,945,277	18,001,386	18,001,386	56,109	0	0	0	0	34,130	22,073,233	XXX
4499999. Subtotal - Unaffiliated									51,000,414	51,939,158	51,939,158	854,067	0	0	0	0	682,215	69,769,441	XXX
4599999. Subtotal - Affiliated									72,746,184	77,853,640	77,853,640	1,707,393	0	0	0	0	0	3,000	XXX
4699999. Totals									123,746,598	129,792,798	129,792,798	2,561,460	0	0	0	0	682,215	69,772,441	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 Common Stocks - Unaffiliated										
	Dyal Capital Partners III	New York	NY	NB Dyal Associates III, LP	09/30/2016	3	1,510,119			0.170
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							1,510,119	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated										
	Bell Institutional Fund V, LLC	Greensboro	NC	Bell Partners	05/28/2015			6,152,857		5.260
	Crow Holdings Realty Partners VII, LP	Wilmington	DE	Crow Holdings Capital Partners, LLC	05/01/2015			6,022,301		0.670
	GEM Realty Fund VI, LP	Wilmington	DE	GEM Capital, LP	04/15/2016		1,336			1.200
	PCCP Equity VII, LP	Dover	DE	PCCP, LP	05/10/2016		2,499,099			1.500
	The Baldwin LLC	Columbus	OH	655 Eden Park Drive LLC	05/20/2016		84,485			0.610
	US Regional Logistics Program, L.P	Dover	DE	US RLP GP, LLC	10/18/2016		8,834,392			6.670
	Walton Street Real Estate Fund VIII. LP	Wilmington	DE	Walton Street Capital, LLC	05/18/2016		2,500			1.000
	West 25th Street Lofts LLC	Cleveland	OH	Uncle Hanover Development LLC	07/22/2015			1,280,000		50.000
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							11,421,812	13,455,158	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated										
	NW - Deerfield, LLC	Alphretta	GA	Reve Development	06/24/2015			536,300		70.000
	NW REI (NLAIC), LLC	Columbus	OH	Nationwide Life and Annuity Insurance Company	02/29/2016		13,920,309			100.000
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							13,920,309	536,300	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated										
	GSO Capital Opportunities Fund III LP	Wilmington	DE	GSO Capital Partners LP	06/03/2016	2	473,859			0.150
	Guggenheim Private Debt Fund 2.0-I, LLC	Wilmington	DE	Guggenheim PDF 2.0	06/03/2016	2	9,705,682			2.000
	Newstone Capital Partners III, LP	Wilmington	DE	Newstone Capital Partners	09/20/2016	2	3,783,908			1.250
	Vista Credit Opportunities Fund II - B, L.P	San Francisco	CA	Vista Credit Opportunities Managment	06/01/2016	2	4,018,887			1.000
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							17,982,336	0	0	XXX
4499999. Subtotal - Unaffiliated							30,914,267	13,455,158	0	XXX
4599999. Subtotal - Affiliated							13,920,309	536,300	0	XXX
4699999. Totals							44,834,576	13,991,458	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Dyal Capital Partners III	New York	NY	Distribution	09/30/2016	12/28/2016	147,263					0		147,263	147,263			0	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							147,263	0	0	0	0	0	0	147,263	147,263	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Crow Holdings Realty Partners VII, LP	Wilmington	DE	Distribution	05/01/2015	12/20/2016	111,186					0		111,186	111,186			0	
	West 25th Street Lofts LLC	Cleveland	OH	Fully Amortized	07/22/2015	12/31/2016	360,000		(1,640,000)			(1,640,000)						0	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							471,186	0	(1,640,000)	0	0	(1,640,000)	0	111,186	111,186	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
	NW REI (NLAIC), LLC	Columbus	OH	Distribution	02/29/2016	06/30/2016	129,194					0		129,194	129,194			0	
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							129,194	0	0	0	0	0	0	129,194	129,194	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	GSO Capital Opportunities Fund III LP	Wilmington	DE	Distribution	06/03/2016	11/16/2016	76					0		76	76			0	
	Newstone Capital Partners III, LP	Wilmington	DE	Distribution	09/20/2016	12/27/2016	30,768					0		30,768	30,768			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	
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							37,059	0	0	0	0	0	0	37,059	37,059	0	0	0	0
4499999. Subtotal - Unaffiliated							655,508	0	(1,640,000)	0	0	(1,640,000)	0	295,508	295,508	0	0	0	0
4599999. Subtotal - Affiliated							129,194	0	0	0	0	0	0	129,194	129,194	0	0	0	0
4699999. Totals							784,702	0	(1,640,000)	0	0	(1,640,000)	0	424,702	424,702	0	0	0	0

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
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 DY 1	U S Treasury Bd				1	494,422	102.961	411,844	400,000	403,250		(8,448)			8.750	6.484	MN	4,544	35,000	09/20/1999.	05/15/2017.
912810 EC 8	U S Treasury Bd				1	112,125	116.172	116,172	100,000	102,098		(878)			8.875	7.783	FA	3,352	8,875	11/09/1992.	02/15/2019.
912810 EJ 3	U S Treasury Bd				1	111,875	126.203	126,203	100,000	103,749		(709)			8.125	7.112	MN	1,055	8,125	08/14/1995.	05/15/2021.
912810 EN 4	U S Treasury Bd	SD			1	518,906	130.617	653,086	500,000	507,398		(979)			7.625	7.310	MN	4,950	38,125	01/21/1993.	11/15/2022.
912828 HR 4	U S Treasury Nt	SD			1	485,469	102.805	514,024	500,000	498,052		1,668			3.500	3.858	FA	6,610	17,500	04/24/2008.	02/15/2018.
912828 KQ 2	U S Treasury Nt	SD			1	1,344,938	104.262	1,407,533	1,350,000	1,348,653		540			3.125	3.169	MN	5,477	42,188	05/12/2009.	05/15/2019.
0199999. U.S. Government - Issuer Obligations						8,033,685	XXX	8,731,542	7,950,000	7,947,114	0	(5,955)	0	0	XXX	XXX	XXX	35,544	364,813	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
36209M YH 1	GNMA I PTC #476012			4	1	59,991	114.227	69,109	60,501	60,060		11			6.500	6.787	MON	328	3,933	04/21/1998.	05/15/2028.
911760 LQ 7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1			4	1	340,623	114.524	379,424	331,305	336,064		(226)			6.750	6.296	MON	1,864	22,363	06/10/2002.	06/15/2028.
0299999. U.S. Government - Residential Mortgage-Backed Securities						400,614	XXX	448,533	391,806	396,124	0	(215)	0	0	XXX	XXX	XXX	2,192	26,296	XXX	XXX
0599999. Total - U.S. Government						8,434,299	XXX	9,180,075	8,341,806	8,343,238	0	(6,170)	0	0	XXX	XXX	XXX	37,736	391,109	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063A 7D 0	California St GO Bld Amer Bd	SD		4	1FE	13,759,305	141.528	15,398,246	10,880,000	13,515,641		(57,769)			7.300	5.432	AO	198,560	794,240	05/01/2012.	10/01/2039.
13063B FR 8	California St GO Bld Amer Bd			4	1FE	7,842,763	147.952	9,557,699	6,460,000	7,725,406		(24,665)			7.625	6.043	MS	164,192	492,575	07/19/2011.	03/01/2040.
20772J AA 0	Connecticut St GO School Const Bd Ser B				1FE	10,060,400	113.635	11,363,500	10,000,000	10,046,444		(2,511)			5.295	5.245	AO	132,375	529,500	10/06/2010.	10/01/2029.
452152 FA 4	Illinois St GO Bld Amer Bd Ser 3			4	2FE	5,088,250	101.932	5,096,600	5,000,000	5,076,221		(2,119)			6.725	6.580	AO	84,063	336,250	04/29/2010.	04/01/2035.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						36,750,718	XXX	41,416,045	32,340,000	36,363,712	0	(87,064)	0	0	XXX	XXX	XXX	579,190	2,152,565	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						36,750,718	XXX	41,416,045	32,340,000	36,363,712	0	(87,064)	0	0	XXX	XXX	XXX	579,190	2,152,565	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
167486 HL 6	Chicago IL GO Ser B			4	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.
199507 3S 1	Columbus OH City Sch Dist GO Ref Txbl Sc			2	1FE	7,419,360	111.198	7,227,870	6,500,000	7,297,437		(76,369)			4.750	3.160	JD	25,729	308,750	04/24/2015.	12/01/2026.
717883 SD 5	Philadelphia PA Sch Dist GO Build Amer B				1FE	20,000,000	96.449	19,289,800	20,000,000	20,000,000					5.060	5.060	MS	126,500		10/20/2016.	09/01/2042.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						37,419,360	XXX	35,584,470	36,500,000	37,297,437	0	(76,369)	0	0	XXX	XXX	XXX	462,579	929,450	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						37,419,360	XXX	35,584,470	36,500,000	37,297,437	0	(76,369)	0	0	XXX	XXX	XXX	462,579	929,450	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 CY 8	American Mun Pwr Ohio Inc Rev Bld Amer B			4	1FE	3,790,700	123.521	4,323,235	3,500,000	3,771,567		(4,434)			6.449	5.862	FA	85,270	225,715	05/01/2012.	02/15/2044.
167593 AP 7	Chicago IL O'Hare Int Arpt Rev Bld Amer			4	1FE	9,758,175	127.951	9,596,325	7,500,000	9,717,624		(40,551)			6.145	4.139	JJ	230,438	230,438	04/07/2016.	01/01/2040.
20281P CS 9	Commonwealth PA Fin Auth Rev Bld Amer Bd			4	1FE	10,000,000	111.747	11,174,700	10,000,000	10,000,000					5.653	5.653	JD	47,108	565,300	11/04/2009.	06/01/2024.
20281P CT 7	Commonwealth PA Fin Auth Rev Bld Amer Bd			4	1FE	4,188,713	120.008	4,050,270	3,375,000	4,110,119		(18,351)			6.218	4.644	JD	17,488	209,858	05/01/2012.	06/01/2039.
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.
313586 RC 5	FNMA Deb Zero Cpn	@			1	5,192,800	94.830	9,483,030	10,000,000	8,406,606		510,195				6.360	N/A			04/16/2009.	10/09/2019.
31359Y DZ 7	FNMA Strips	@			1	5,006,965	62.880	9,746,431	15,500,000	8,005,834		400,534				5.199	N/A			11/08/2007.	11/15/2029.
432275 AG 0	Hillsborough Cnty Fl Aviation Txbl Tampa				1FE	5,000,000	101.761	5,088,050	5,000,000	5,000,000					3.901	3.901	AO	48,763	210,221	08/19/2015.	10/01/2024.
432275 AH 8	Hillsborough Cnty Fl Aviation Txbl Tampa				1FE	3,880,000	101.675	3,944,990	3,880,000	3,880,000					3.981	3.981	AO	38,616	166,477	08/19/2015.	10/01/2025.
432275 AJ 4	Hillsborough Cnty Fl Aviation Txbl Tampa			2	1FE	7,500,000	103.469	7,760,175	7,500,000	7,500,000					4.151	4.151	AO	77,831	335,539	08/19/2015.	10/01/2026.
432275 AP 0	Hillsborough Cnty Fl Aviation Txbl Tampa			2	1FE	1,505,000	102.966	1,549,638	1,505,000	1,505,000					5.170	5.170	AO	19,452	83,860	08/19/2015.	10/01/2035.
432275 AQ 8	Hillsborough Cnty Fl Aviation Txbl Tampa			2	1FE	5,000,000	102.841	5,142,050	5,000,000	5,000,000					5.250	5.250	AO	65,625	282,917	08/19/2015.	10/01/2041.
452024 GQ 9	Illinois Mun Elec Agy Supp Rev Bld Amer				1FE	10,730,000	106.984	11,479,383	10,730,000	10,730,000					5.628	5.628	FA	251,619	603,884	07/15/2009.	02/01/2019.
452252 FH 7	Illinois St Toll Hwy Auth Rev Bld Amer B			4	1FE	2,500,000	125.108	3,127,700	2,500,000	2,500,000					6.184	6.184	JJ	77,300	154,600	05/12/2009.	01/01/2034.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
452252 FK 0	Illinois St Toll Hwy Auth Rev Bld Amer B				1FE	4,070,064	122.103	5,006,223	4,100,000	4,074,692		772			5.851	5.907	JD	19,991	239,891	01/19/2010.	12/01/2034.
463632 4P 1	Irvin Ranch CA Wtr Dist Rev Taxable Ser			4	1FE	8,992,204	128.551	8,612,917	6,700,000	8,950,588		(41,616)			6.622	4.322	MN	73,946	443,674	03/23/2016.	05/01/2040.
47770V AY 6	JobsOH Beverage System Rev Stwd Liq Prof			4	1FE	18,000,000	105.793	19,042,740	18,000,000	18,000,000					3.985	3.985	JJ	358,650	717,300	01/29/2013.	01/01/2029.
485429 Z7 2	Kansas St Dev Fin Auth Rev Txbl Ser H			4	1FE	23,004,712	106.941	25,671,187	24,005,000	23,023,054		15,024			4.927	5.205	AO	249,687	1,182,726	10/01/2015.	04/15/2045.
49151F NT 3	Kentucky ST Prop & Bldgs Rev Bld Amer Bd			4	1FE	1,230,200	116.638	1,166,380	1,000,000	1,221,523		(8,677)			5.921	3.841	MN	9,868	59,210	04/06/2016.	11/01/2030.
49151F QY 9	Kentucky ST Prop & Bldgs Rev Bld Amer Bd			4	1FE	11,224,800	119.062	10,715,580	9,000,000	11,129,959		(94,841)			6.573	4.141	FA	246,488	295,785	03/29/2016.	08/01/2029.
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.
59259Y BY 4	Metropolitan Trans Auth NY Rev Bld Amer			4	1FE	14,221,587	132.614	18,413,454	13,885,000	14,187,460		(5,674)			6.668	6.484	MN	118,303	925,852	01/20/2010.	11/15/2039.
59259Y CB 3	Metropolitan Trans Auth NY Rev Bld Amer				1FE	5,000,000	114.792	5,739,600	5,000,000	5,000,000					5.654	5.654	MN	36,123	282,700	02/05/2010.	11/15/2022.
59259Y CC 1	Metropolitan Trans Auth NY Rev Bld Amer				1FE	9,000,000	115.883	10,429,470	9,000,000	9,000,000					5.754	5.754	MN	66,171	517,860	02/05/2010.	11/15/2023.
59259Y CH 0	Metropolitan Trans Auth NY Rev Bld Amer				1FE	6,000,000	113.196	6,791,760	6,000,000	6,000,000					5.554	5.554	MN	42,581	333,240	02/05/2010.	11/15/2021.
592643 AA 8	Metropolitan Washington DC Rev Bld Amer			4	2FE	8,768,486	140.231	9,220,188	6,575,000	8,698,955		(29,018)			7.462	5.294	AO	122,657	490,627	06/19/2014.	10/01/2046.
592643 BN 9	Metropolitan Washington DC Rev Bld Amer			4	2FE	9,000,000	132.943	11,964,870	9,000,000	9,000,000					8.000	8.000	AO	180,000	720,000	05/18/2010.	10/01/2047.
59333P V7 0	Miami-Dade Cnty FL Rev Txbl Ref			2	1FE	3,500,000	93.328	3,266,480	3,500,000	3,500,000					3.656	3.656	AO	31,990	12,796	08/04/2016.	10/01/2034.
59333P V8 8	Miami-Dade Cnty FL Rev Txbl Ref			2	1FE	7,750,000	92.837	7,194,868	7,750,000	7,750,000					3.706	3.706	AO	71,804	28,722	08/04/2016.	10/01/2035.
59333P V9 6	Miami-Dade Cnty FL Rev Txbl Ref			2	1FE	4,250,000	92.233	3,919,903	4,250,000	4,250,000					3.756	3.756	AO	39,908	15,963	08/04/2016.	10/01/2036.
59447T KA 0	Michigan St Fin Auth Rev Txbl Ref Ser C-			4	1FE	26,640,000	91.613	24,405,703	26,640,000	26,640,000					3.260	3.260	MN	144,744	192,992	07/29/2016.	11/01/2031.
59447T KB 8	Michigan St Fin Auth Rev Txbl Ref Ser C-			4	1FE	7,000,000	91.913	6,433,910	7,000,000	7,000,000					3.585	3.585	MN	41,825	55,767	07/29/2016.	11/01/2035.
59447T KN 2	Michigan St Fin Auth Rev Txbl Ref Ser C-			4	1FE	6,000,000	92.534	5,552,040	6,000,000	6,000,000					3.610	3.610	MN	36,100	48,133	07/29/2016.	11/01/2032.
594610 5T 0	Michigan St Enviro Protn Rev Bld Amer Bd			2	1FE	7,945,680	109.697	8,775,760	8,000,000	7,962,350		2,207			7.625	7.690	MS	179,611	610,000	06/17/2009.	09/15/2027.
60636W NT 8	Missouri St Hwys & Trans Rev Bld Amer Bd				1FE	8,000,000	113.898	9,111,840	8,000,000	8,000,000					5.252	5.252	MN	70,027	420,160	09/16/2009.	05/01/2026.
626207 YM 0	Municipal Elec Auth GA Rev Bld Amer Bd			4	1FE	5,203,550	122.211	6,110,550	5,000,000	5,198,494		(1,050)			6.655	6.380	AO	83,188	332,750	04/29/2010.	04/01/2057.
646136 K8 3	New Jersey St Trans Fd Rev Trans Sys Ser				1FE	9,500,000	97.387	9,251,765	9,500,000	9,500,000					1.758	1.758	JD	7,423	167,010	04/17/2013.	12/15/2018.
646139 X8 3	New Jersey St Tpk Auth Rev Bld Amer Bd S			4	1FE	17,064,761	139.915	18,328,865	13,100,000	16,915,337		(81,616)			7.102	5.000	JJ	465,181	930,362	09/22/2015.	01/01/2041.
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.
665250 BW 5	Northern IL Mun Pwr Agy Rev Bld Amer Bds			4	1FE	12,011,477	113.715	11,360,129	9,990,000	11,967,918		(43,559)			6.859	5.321	JJ	342,607	342,607	01/15/2016.	01/01/2039.
677555 XD 1	Ohio St Econ Development Rev Txbl Ohio E			4	1FE	3,420,000	106.721	3,649,858	3,420,000	3,420,000					5.540	5.540	MJSD.	15,789	189,468	11/17/2005.	12/01/2021.
677632 G9 6	Ohio St Univ Gen Rcpts Rev Txbl Ser A				1FE	12,000,000	99.419	11,930,280	12,000,000	12,000,000					4.048	4.048	JD	40,480	353,525	03/03/2016.	12/01/2056.
709223 A2 7	Pennsylvania St Tpk Commn Rev Bld Amer B			4	1FE	10,000,000	120.493	12,049,300	10,000,000	10,000,000					5.511	5.511	JD	45,925	551,100	08/31/2010.	12/01/2045.
73358W CX 0	Port Auth NY & NJ Rev Taxable-Cons 165th			4	1FE	4,337,685	120.452	3,974,916	3,300,000	4,331,385		(6,300)			5.647	3.668	MN	31,059	93,176	10/04/2016.	11/01/2040.
73358W EK 6	Port Auth NY & NJ Rev Cons 168th			4	1FE	6,150,000	110.603	6,802,085	6,150,000	6,150,000					4.926	4.926	AO	75,737	302,949	09/27/2011.	10/01/2051.
73358W RP 1	Port Auth NY & NJ Rev Transportation			4	1FE	10,000,000	112.372	11,237,200	10,000,000	10,000,000					4.960	4.960	FA	206,667	496,000	01/23/2014.	08/01/2046.
79742G AF 8	San Diego Cnty CA Refl Rev Arpt Auth Ref			4	1FE	6,000,000	109.655	6,579,300	6,000,000	6,000,000					5.594	5.594	JJ	167,820	335,640	02/06/2014.	07/01/2043.
79765R TK 5	San Francisco Cty&Cnty CA Rev Bld Amer B			4	1FE	19,036,073	122.384	18,663,560	15,250,000	18,718,470		(80,692)			6.000	4.443	MN	152,500	915,000	10/03/2012.	11/01/2040.
837151 JB 6	South Carolina Pub Svc AuthRev Ser C			4	1FE	10,000,000	117.743	11,774,300	10,000,000	10,000,000					5.784	5.784	JD	48,200	578,400	08/08/2013.	12/01/2041.
842475 F7 5	Southern CA Pub Pwr Aut Rev Bld Amer Bd			4	1FE	13,233,600	121.626	12,162,600	10,000,000	13,212,137		(21,463)			5.943	3.853	JJ	297,150		09/21/2016.	07/01/2040.
873519 ML 3	Tacoma WA Elec Sys Rev Bld Amer Bd			4	1FE	8,421,225	120.352	9,026,400	7,500,000	8,336,214		(28,074)			5.966	5.018	JJ	223,725	447,450	10/08/2013.	01/01/2035.
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	10,000,000	119.134	11,913,400	10,000,000	10,000,000					5.705	5.705	JD	25,356	570,500	10/08/2010.	06/15/2040.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						451,028,457	XXX	486,828,798	441,605,000	456,265,286	0	422,816	0	0	XXX	XXX	XXX	5,665,080	18,221,414	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	85,584	104.399	97,499	93,391	91,644		690			3.500	5.887	MON	272	3,269	09/03/2003.	08/15/2018.
3128H6 SG 0	FHLMC Pool #E98619			4	1	97,673	104.399	111,253	106,565	104,441		786			3.500	6.093	MON	311	3,730	08/26/2003.	08/15/2018.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
3128H7 CB 6	FHLMC Pool #E99066			4	1	127,683	104.399	145,460	139,330	136,589		1,203			3.500	5.919	MON	406	4,877	08/26/2003	09/15/2018
3128H7 JS 2	FHLMC Pool #E99273			4	1	68,103	104.399	75,612	72,426	71,341		436			3.500	5.232	MON	211	2,535	09/12/2003	10/15/2018
3128H7 MX 7	FHLMC Pool #E99374			4	1	111,752	104.399	127,551	122,176	119,759		954			3.500	5.805	MON	356	4,276	09/03/2003	10/15/2018
3128S4 BP 1	FHLMC Pool #1Q0046			4	1	58,052	105.064	61,164	58,216	58,056					2.665	2.660	MON	129	1,543	03/28/2006	03/15/2036
312905 KJ 0	FHLMC REMIC Ser 1060-X			4	1	13,241	99.091	12,838	12,956	13,080		(23)			7.250	6.446	MON	78	939	08/26/1998	03/15/2021
312913 ZE 9	FHLMC REMIC Ser 1437-HD			4	1	129,110	109.064	137,279	125,870	127,283		(155)			7.000	6.319	MON	734	8,811	09/05/2001	12/15/2022
312915 UF 6	FHLMC REMIC Ser 1504 Z			4	1	31,858	109.985	34,064	30,971	31,357		(40)			7.000	6.316	MON	181	2,168	02/26/2002	05/15/2023
31294K UC 7	FHLMC Gold PC Pool #E01479			4	1	235,158	104.399	261,347	250,334	246,864		1,435			3.500	5.134	MON	730	8,762	09/18/2003	09/15/2018
3133T2 YE 4	FHLMC REMIC Ser 1643-E			4	1	136,563	109.723	146,790	133,783	134,928		(131)			6.500	6.030	MON	725	8,696	05/11/2001	05/15/2023
3133T6 M4 0	FHLMC REMIC Ser 1837-Z			4	1	99,124	110.757	106,491	96,149	97,570		(87)			6.500	5.841	MON	521	6,250	07/23/2002	04/15/2026
3133TE LG 7	FHLMC REMIC Ser 2064 M			4	1	38,651	109.457	41,249	37,685	38,276		(15)			6.000	5.248	MON	188	2,261	06/24/2002	06/15/2028
3133TK 5S 5	FHLMC REMIC Ser 2136-A			4	1	15,368	105.262	17,252	16,390	16,085		27			6.000	7.899	MON	82	983	08/13/1999	03/15/2029
31340Y DB 2	FHLMC REMIC Ser 12-A			4	1	584	103.048	573	556	557		(3)			9.250	7.632	MON	2	52	11/17/1992	11/15/2019
31340Y QS 1	FHLMC REMIC Ser 46-B			4	1	399	102.972	447	434	425		2			7.800	9.573	MON	2	34	08/28/1990	09/15/2020
31358E RK 0	FNMA REMIC Ser 1990-72B			4	1	7,165	107.654	7,900	7,339	7,265		5			9.000	9.511	MON	55	661	05/23/1990	07/25/2020
31358H GT 6	FNMA REMIC Ser 1991-73A			4	1	16,967	108.177	19,107	17,663	17,434		15			8.000	8.785	MON	118	1,413	05/23/1991	07/25/2021
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
31358N 4F 6	FNMA REMIC Ser 1992-123 Z			4	1	44,277	109.596	48,318	44,087	44,075		(19)			7.500	7.332	MON	276	3,306	10/26/2000	07/25/2022
313602 3E 2	FNMA REMIC Ser 1989-67D			4	1	2,349	104.531	2,463	2,357	2,343					9.000	9.128	MON	18	212	09/14/1989	10/25/2019
313602 DV 3	FNMA REMIC Ser 1988-15A			4	1	2,887	103.702	2,946	2,841	2,837		(6)			9.000	8.316	MON	21	256	06/26/1991	06/25/2018
313602 GQ 1	FNMA REMIC Ser 1988-25B			4	1	214	99.945	210	210	209		(1)			9.250	8.321	MON	2	19	04/09/1992	10/25/2018
313602 W4 2	FNMA REMIC Ser 1989-62G			4	1	4,467	106.063	4,924	4,642	4,591		6			8.600	9.299	MON	33	399	08/30/1989	10/25/2019
313603 GW 6	FNMA REMIC Ser 1989-86E			4	1	2,975	106.059	3,158	2,978	2,963		(1)			8.750	8.817	MON	22	261	03/25/1991	11/25/2019
313603 JJ 2	FNMA REMIC Ser 1989-90E			4	1	1,380	106.828	1,353	1,266	1,282		(5)			8.700	7.089	MON	9	110	09/11/1992	12/25/2019
31371H FZ 6	FNMA Pool #252284			4	1	171,674	115.668	199,632	172,591	171,707		5			6.500	6.617	MON	935	11,218	01/09/2001	01/25/2029
31371L D9 7	FNMA Pool #254928			4	1	27,721	104.182	30,491	29,267	28,913		158			3.500	4.778	MON	85	1,024	09/29/2003	08/25/2018
31381M V2 8	FNMA Pool #465133			4	1	2,589,588	115.041	2,626,197	2,282,832	2,522,670		(20,497)			6.040	4.090	MON	11,490	137,883	09/13/2013	05/25/2028
31381M VG 7	FNMA DUS Pool #465115			4	1	1,235,104	120.774	1,221,288	1,011,215	1,195,514		(16,236)			6.470	3.242	MON	5,452	65,426	07/21/2014	05/25/2028
31381N FH 1	FNMA DUS Pool #465568			4	1	974,475	110.504	1,006,389	910,725	958,787		(5,523)			4.900	3.650	MON	3,719	44,626	02/20/2014	11/25/2025
31381N X9 9	FNMA Pool #466104			4	1	4,814,440	118.256	4,826,794	4,081,656	4,672,062		(48,971)			6.340	3.797	MON	21,565	258,777	01/22/2014	10/25/2028
31381R QF 4	FNMA Pool #468554			4	1	3,800,303	119.162	3,697,676	3,103,080	3,674,183		(44,164)			6.935	3.969	MON	18,531	218,785	02/03/2014	07/25/2029
31381R QU 1	FNMA Pool #468567			4	1	3,800,303	119.049	3,694,198	3,103,080	3,674,183		(44,164)			6.935	3.969	MON	18,531	218,785	02/03/2014	07/25/2029
31381R VU 5	FNMA Pool #468727			4	1	1,966,930	118.007	1,873,753	1,587,835	1,871,217		(30,173)			7.040	3.301	MON	9,315	111,784	11/05/2013	07/25/2026
3138L7 PE 0	FNMA Pool #AM6720			4	1	18,731,563	103.148	17,962,743	17,414,585	18,653,102		(38,316)			4.150	3.571	MON	60,225	722,705	12/11/2014	10/25/2044
3138WH F6 4	FNMA Pool #AS7388			4	1	143,162,487	102.584	144,669,407	141,025,863	143,159,906		(2,581)			3.500	3.386	MON	411,325		12/21/2016	06/25/2046
3138WJ RD 2	FNMA Pool #AS8583			4	1	76,224,609	102.590	76,942,725	75,000,000	76,224,429		(180)			3.500	3.377	MON	218,750		12/27/2016	01/25/2047
31392R SJ 1	FHLMC SPC Ser T-45 Cl A5			4	1	3,848,152	114.275	4,274,596	3,740,609	3,791,662		(3,890)			6.280	6.083	MON	19,576	234,910	01/21/2003	10/27/2031
31392U KL 7	FHLMC REMIC Ser 2504 N			4	1	5,911	101.033	5,845	5,786	5,783		(11)			5.500	5.068	MON	27	318	09/25/2002	09/15/2017
31392V XT 4	FHLMC Struc PTC Ser T50 Cl A7			4	1	3,909,996	108.775	4,305,573	3,958,237	3,936,276		1,486			5.048	5.180	MON	16,651	199,812	10/29/2002	10/27/2031
31393C CQ 4	FNMA REMIC Ser 2003-34 Cl ME			4	1	3,823,138	108.982	3,984,740	3,656,319	3,718,185		130			5.500	4.727	MON	16,758	201,097	03/16/2009	05/25/2033
31393D TX 9	FNMA REMIC Ser 2003-W10 Cl 1A4			4	1	350,730	104.413	366,222	350,744	350,142		(5)			4.505	4.513	MON	1,317	15,801	06/06/2003	06/25/2043
31393E LF 4	FNMA REMIC Ser 2003-W12 Cl 1A8			4	1	772,735	107.322	846,236	788,505	778,661		102			4.550	4.859	MON	2,990	35,877	01/12/2005	06/25/2043

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31394D VB 3	FNMA REMIC Ser 2005-43 Cl GC			4	1	11,841,440	108.732	12,233,159	11,250,775	11,466,268		(33,388)			5.500	4.901	MON	51,566	618,793	03/16/2009	05/25/2035
31394E LC 0	FNMA REMIC Ser 2005-61 Cl LH			4	1	5,718,081	110.945	6,041,839	5,445,792	5,553,792		959			5.500	4.768	MON	24,960	299,518	04/02/2009	07/25/2035
31394H ZZ 7	FHLMC REMIC Ser 2672 Cl XB			4	1	146,918	108.596	155,277	142,986	144,741		(174)			5.500	4.815	MON	655	7,864	02/03/2005	09/15/2023
31395K Z2 2	FHLMC REMIC Ser 2926 Cl EW			4	1	395,876	107.342	430,522	401,077	398,940		76			5.000	5.201	MON	1,671	20,054	02/16/2005	01/15/2025
31395M QS 1	FHLMC REMIC Ser 2935 Cl LM			4	1	27,475	101.069	29,211	28,902	28,654		173			4.500	6.057	MON	108	1,301	08/03/2006	02/15/2035
31395M TR 0	FHLMC REMIC Ser 2922 Cl QG			4	1	5,200,000	110.058	5,502,885	5,000,000	5,090,960		(15,540)			5.000	4.616	MON	20,833	250,000	04/02/2009	02/15/2035
31396F G3 1	FHLMC REMIC Ser 3068 Cl Z			4	1	5,837,867	112.638	6,348,660	5,636,354	5,753,199		(1,392)			5.500	4.771	MON	25,833	310,000	04/02/2009	11/15/2035
31396V RY 6	FNMA REMIC Ser 2007-36 Cl PH			4	1	3,381,744	110.081	3,553,850	3,228,396	3,284,385		656			5.500	4.722	MON	14,797	177,562	04/02/2009	04/25/2037
31396X UC 6	FNMA REMIC Ser 2007-88 Cl AE			4	1	1,534,888	107.938	1,612,135	1,493,581	1,504,290		(102)			6.000	5.500	MON	7,468	89,615	01/29/2008	09/25/2037
31402Q NH 0	FNMA Pool #734892			4	1	63,578	104.182	72,045	69,153	67,838		554			3.500	5.710	MON	202	2,420	08/28/2003	08/25/2018
31403B 3K 7	FNMA Pool #744302			4	1	163,611	104.182	181,092	173,823	171,353		921			3.500	4.997	MON	507	6,084	09/19/2003	09/25/2018
31405E 6P 5	FNMA Pool #787578			4	1	247,534	114.084	276,140	242,050	246,954		(57)			6.000	5.287	MON	1,210	14,523	08/26/2005	07/25/2035
31409K Y3 5	FNMA Pool #873830			4	1	334,698	112.908	331,040	293,193	323,178		(4,040)			5.940	3.163	MON	1,451	17,416	02/20/2014	07/25/2024
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						306,444,266	XXX	310,779,267	297,018,482	304,802,133	0	(299,124)	0	0	XXX	XXX	XXX	994,040	4,360,456	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 Cl 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
2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities						248,794	XXX	229,320	231,635	244,097	0	(718)	0	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																					
462590 JL 5	Iowa Student Ln Liq Corp Rev LBASS AMT S			2	1FE	4,855,000	104.041	5,051,191	4,855,000	4,855,000					5.500	5.500	JD	22,252	267,025	11/10/2011	12/01/2025
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						4,855,000	XXX	5,051,191	4,855,000	4,855,000	0	0	0	0	XXX	XXX	XXX	22,252	267,025	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						762,576,517	XXX	802,888,576	743,710,117	766,166,516	0	122,974	0	0	XXX	XXX	XXX	6,682,747	22,865,399	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00003# AA 1	A&E Television Networks LLC Sr Nt				1	15,000,000	101.456	15,218,452	15,000,000	15,000,000					3.110	3.110	FA	167,163	466,500	08/22/2012	08/22/2019
0010EP A# 5	AEP Texas Priv Pl				2	10,000,000	102.003	10,200,251	10,000,000	10,000,000					4.670	4.670	AO	79,131	467,000	04/30/2014	04/30/2044
00115A AA 7	AEP Transmission Co LLC Sr Nt				1FE	7,984,240	98.488	7,879,072	8,000,000	7,984,371		131			3.100	3.123	JD	27,556		11/16/2016	12/01/2026
00115A AC 3	AEP Transmission Co LLC Sr Nt			2	1FE	4,229,007	99.197	4,265,475	4,300,000	4,229,125		118			4.000	4.096	JD	19,111		11/16/2016	12/01/2046
001192 AL 7	AGL Capital Corp Sr Nt				2FE	29,989,781	102.523	30,680,008	29,925,000	29,984,539		(5,244)			3.875	3.848	MN	148,170	1,149,930	01/28/2016	11/15/2025
00163M AK 0	AMB Property LP Co Gtd Nt				2FE	13,057,479	111.913	12,786,026	11,425,000	12,112,709		(216,699)			6.625	4.401	JD	63,076	756,906	04/11/2012	12/01/2019
00206R AG 7	AT&T Inc Nt				2FE	3,614,774	113.654	4,693,906	4,130,000	3,670,583		8,975			6.300	7.347	JJ	119,977	260,190	03/26/2009	01/15/2038
00206R AJ 1	AT&T Inc Nt				2FE	6,984,600	103.899	7,272,944	7,000,000	6,997,898		1,833			5.500	5.529	FA	160,417	385,000	01/29/2008	02/01/2018
00206R AS 1	AT&T Inc Sr Nt				2FE	5,966,220	115.772	6,946,302	6,000,000	5,970,182		585			6.550	6.593	FA	148,467	393,000	01/29/2009	02/15/2039
00206R BM 3	AT&T Inc Sr Nt				2FE	2,699,865	99.780	2,694,060	2,700,000	2,699,974		28			1.400	1.401	JD	3,150	37,800	12/06/2012	12/01/2017
00206R BN 1	AT&T Inc Sr Nt				2FE	4,996,100	95.882	4,794,095	5,000,000	4,997,551		378			2.625	2.634	JD	10,938	131,250	12/06/2012	12/01/2022
00206R CZ 3	AT&T Inc Sr Nt				2FE	521,508	105.768	528,839	500,000	518,353		(3,155)			4.600	3.633	FA	8,689	11,500	03/21/2016	02/15/2021
002824 AU 4	Abbott Labs Sr Nt				1FE	8,363,999	107.001	8,900,310	8,318,000	8,330,558		(5,162)			5.125	5.053	AO	106,574	426,298	03/13/2009	04/01/2019
002824 AV 2	Abbott Labs Sr Nt				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
002824 AY 6	Abbott Labs Sr Nt				1FE	4,961,400	107.099	5,354,970	5,000,000	4,965,551		726			5.300	5.352	MN	25,028	265,000	05/24/2010	05/27/2040
00287Y AQ 2	ABBVIE Inc Sr Nt				2FE	28,136,365	99.049	28,228,908	28,500,000	28,183,204		32,608			3.600	3.755	MN	133,950	1,026,000	03/01/2016	05/14/2025
00287Y AS 8	ABBVIE Inc Sr Nt				2FE	25,907,625	98.113	25,999,945	26,500,000	25,918,519		9,136			4.700	4.842	MN	162,607	1,245,500	11/10/2015	05/15/2045
00287Y AW 9	ABBVIE Inc Sr Nt				2FE	9,436,160	95.753	9,096,507	9,500,000	9,436,844		684			4.450	4.491	MN	55,192	213,724	05/09/2016	05/14/2046
00802# AA 4	Aerostar Airport Sr Nt			4	3FE	4,936,066	94.039	4,641,804	4,936,066	4,936,066					5.750	5.750	MS	78,052	283,824	03/22/2013	03/22/2035
00817Y AW 8	Aetna Inc Sr Nt				2FE	7,970,080	98.927	7,914,152	8,000,000	7,971,553		1,473			3.200	3.244	JD	11,378	132,267	06/02/2016	06/15/2026
00817Y AX 6	Aetna Inc Sr Nt				2FE	4,995,000	100.415	5,020,735	5,000,000	4,995,086		86			4.375	4.381	JD	9,722	113,021	06/02/2016	06/15/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
009363 AP 7	Airgas Inc Sr Nt				1FE	6,992,370	100.049	7,003,458	7,000,000	6,996,443		1,085			2.375	2.392	FA	62,806	176,750	02/11/2013	02/15/2020
010392 FL 7	Alabama Power Co Sr Nt				1FE	9,920,400	100.497	10,049,700	10,000,000	9,923,582		1,446			4.150	4.197	FA	156,778	415,000	08/20/2014	08/15/2044
01741R AC 6	Allegheny Technologies Inc Sr Nt				4FE	12,295,086	107.000	10,471,020	9,786,000	10,639,585		(322,528)			9.375	5.468	JD	76,453	917,438	03/30/2011	06/01/2019
018522 F@ 6	Allete Inc 1st Mtg				1	15,000,000	99.764	14,964,577	15,000,000	15,000,000					1.830	1.830	AO	57,950	274,500	04/02/2013	04/15/2018
02209S AR 4	Altria Group Inc Sr Nt				1FE	5,476,570	115.512	6,353,171	5,500,000	5,479,010		337			5.375	5.402	JJ	123,998	295,625	10/28/2013	01/31/2044
023608 AG 7	Ameren Corp Sr Nt				2FE	34,099,636	100.499	34,169,660	34,000,000	34,098,653		(808)			3.650	3.612	FA	468,822	688,025	11/18/2016	02/15/2026
02361D AQ 3	Ameren Illinois Co 1st Mtg				1FE	8,910,090	102.501	9,225,099	9,000,000	8,911,213		1,123			4.150	4.209	MS	109,975	281,163	12/07/2015	03/15/2046
025537 AF 8	American Electric Power Sr Nt				2FE	4,994,200	100.033	5,001,665	5,000,000	4,998,866		1,170			1.650	1.674	JD	3,667	82,500	11/28/2012	12/15/2017
02665W BH 3	American Honda Finance Sr Nt				1FE	6,967,280	93.340	6,533,800	7,000,000	6,968,167		887			2.300	2.353	MS	50,089		09/09/2016	09/09/2026
02666Q D7 5	American Honda Fin Corp Nt				1FE	21,076,404	109.961	17,632,214	16,035,000	17,558,478		(849,180)			7.625	2.059	AO	305,667	1,222,669	09/13/2012	10/01/2018
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	6,000,000	100.067	6,004,031	6,000,000	6,000,000					3.350	3.350	JD	11,167	201,000	12/11/2014	12/11/2024
03040W AN 5	American Water Cap Corp Sr Nt			2	1FE	8,913,820	98.298	8,846,802	9,000,000	8,914,383		563			3.000	3.112	JD	33,000		12/01/2016	12/01/2026
03040W AP 0	American Water Cap Corp Sr Nt			2	1FE	19,833,600	100.416	20,083,180	20,000,000	19,833,921		321			4.000	4.048	JD	97,778		11/14/2016	12/01/2046
03073E AM 7	AmerisourceBergen Corp Sr Nt				1FE	8,919,630	99.175	8,925,714	9,000,000	8,926,464		6,834			3.250	3.365	MS	97,500	292,500	02/12/2016	03/01/2025
03073E AN 5	AmerisourceBergen Corp Sr Nt				1FE	19,326,010	95.753	19,629,447	20,500,000	19,350,877		18,633			4.250	4.607	MS	290,417	871,250	02/12/2016	03/01/2045
031100 E* 7	Ametek Inc Sr Nt Ser J				2	10,000,000	101.504	10,150,410	10,000,000	10,000,000					3.730	3.730	MS	94,286	373,000	09/30/2014	09/30/2024
031162 AZ 3	Amgen Inc Sr Nt				2FE	3,330,871	107.481	3,439,395	3,200,000	3,232,979		(14,627)			5.700	5.172	FA	76,000	182,400	01/14/2009	02/01/2019
031162 BH 2	Amgen Inc Sr Nt				2FE	12,784,880	109.622	12,058,453	11,000,000	12,666,881		(33,814)			5.650	4.630	JD	27,622	621,500	04/03/2013	06/15/2042
031162 BP 4	Amgen Inc Sr Nt				2FE	5,421,851	109.240	5,325,465	4,875,000	5,394,143		(8,681)			5.375	4.668	MN	33,482	262,031	03/09/2016	05/15/2043
031162 BZ 2	Amgen Inc Sr Nt				2FE	7,551,360	95.855	7,668,368	8,000,000	7,562,840		7,212			4.400	4.753	MN	58,667	352,000	06/03/2015	05/01/2045
032479 AD 9	Anadarko Finance Co Co Gtd Nt Ser B				3FE	1,248,990	127.265	1,272,647	1,000,000	1,208,336		(9,447)			7.500	5.394	MN	12,500	75,000	03/27/2012	05/01/2031
032511 BF 3	Anadarko Petroleum Corp Sr Nt				3FE	7,075,953	110.945	6,573,485	5,925,000	6,334,621		(156,691)			6.950	3.958	JD	18,302	411,788	04/05/2012	06/15/2019
032654 AM 7	Analog Devices Inc Sr Nt			2	1FE	14,945,850	99.992	14,998,770	15,000,000	14,946,367		517			3.125	3.183	JD	33,854		11/30/2016	12/05/2023
032654 AN 5	Analog Devices Inc Sr Nt			2	1FE	5,961,960	99.075	5,944,470	6,000,000	5,962,197		237			3.500	3.576	JD	15,167		11/30/2016	12/05/2026
035242 AA 4	Anheuser-Busch Inbev Fin Sr Nt				2FE	1,986,940	98.021	1,960,420	2,000,000	1,991,693		1,249			2.625	2.700	JJ	23,917	52,500	01/14/2013	01/17/2023
035242 AN 6	Anheuser-Busch Inbev Fin Sr Nt				1FE	31,294,786	108.087	31,777,578	29,400,000	31,273,961		(20,825)			4.900	4.497	FA	600,250	744,310	06/02/2016	02/01/2046
035242 AP 1	Anheuser-Busch Inbev Fin Sr Nt				1FE	49,916,500	101.519	50,759,500	50,000,000	49,923,317		6,817			3.650	3.670	FA	760,417	942,917	01/13/2016	02/01/2026
03524B AF 3	Anheuser-Busch Inbev Fin Sr Nt				1FE	17,039,520	104.005	16,640,720	16,000,000	16,991,883		(19,273)			4.625	4.238	FA	308,333	740,000	05/19/2014	02/01/2044
037735 CE 5	Appalachian Pwr Co Sr Nt				2FE	7,836,430	115.518	8,086,274	7,000,000	7,769,604		(24,647)			5.800	4.897	AO	101,500	406,000	02/20/2014	10/01/2035
037735 CG 0	Appalachian Pwr Co Sr Nt				2FE	13,166,136	122.850	12,796,025	10,416,000	12,874,593		(78,871)			6.375	4.525	AO	166,005	664,020	01/11/2013	04/01/2036
037833 BY 5	Apple Inc Sr Nt				1FE	22,450,500	100.053	22,511,948	22,500,000	22,454,140		3,640			3.250	3.276	FA	260,000	365,625	02/16/2016	02/23/2026
037833 BZ 2	Apple Inc Sr Nt				1FE	5,983,620	93.855	5,631,282	6,000,000	5,984,212		592			2.450	2.481	FA	60,025		07/28/2016	08/04/2026
039483 BE 1	Archer-Daniels-Midland Co Sr Nt				1FE	20,880,300	105.458	21,091,640	20,000,000	20,844,004		(18,499)			4.535	4.260	MS	239,347	907,000	09/18/2015	03/26/2042
039483 BH 4	Archer-Daniels-Midland Co Sr Nt				1FE	10,193,758	97.936	10,206,859	10,422,000	10,199,837		4,604			4.016	4.150	AO	87,197	418,548	09/18/2015	04/16/2043
044209 AF 1	Ashland Inc Nt				3FE	3,942,500	103.750	4,150,000	4,000,000	3,950,652		6,698			4.750	5.001	FA	71,778	194,000	02/02/2016	08/15/2022
044209 AK 0	Ashland Inc Sr Nt				3FE	990,000	102.625	1,026,250	1,000,000	996,982		2,245			3.875	4.119	AO	8,181	39,750	09/30/2013	04/15/2018
04774# AA 0	Atlanta Falcons Stadium Co LLC Sr Nt Ser			4	2FE	8,750,000	94.043	8,228,736	8,750,000	8,750,000					3.590	3.590	MS	109,944		08/25/2016	09/01/2042
04774# AB 8	Atlanta Falcons Stadium Co LLC Sr Sec Nt			4	2FE	6,250,000	94.047	5,877,954	6,250,000	6,250,000					3.590	3.590	MS	37,396		11/01/2016	09/01/2042
05348E AP 4	AvalonBay Communities Inc MT Nt				1FE	14,076,918	104.974	14,932,580	14,225,000	14,152,645		16,166			3.950	4.088	JJ	259,093	561,888	12/09/2011	01/15/2021
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	9,967,400	100.193	10,019,340	10,000,000	9,970,525		2,780			3.500	3.539	MN	44,722	349,028	11/04/2015	11/15/2025
054937 AF 4	Branch Bk & Tr Co Sub Nt				1FE	8,506,200	108.041	8,103,098	7,500,000	7,996,723		(166,490)			5.250	2.800	MN	65,625	393,750	11/01/2013	11/01/2019

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
057224 AZ 0	Baker Hughes Inc Sr Nt				2FE	4,521,454	109.935	4,892,094	4,450,000	4,520,113		(1,300)			5.125	5.011	MS	67,152	228,063	11/24/2015	09/15/2040
058498 AR 7	Ball Corp Nt				3FE	4,562,538	104.750	4,708,513	4,495,000	4,548,831		(9,181)			5.000	4.733	MS	66,176	224,750	01/21/2015	03/15/2022
058498 AT 3	Ball Corp Sr Nt				3FE	11,036,875	104.500	11,495,000	11,000,000	11,034,885		(2,594)			5.250	5.202	JJ	288,750	566,781	03/10/2016	07/01/2025
06051G FC 8	Bank of America Corp Sr Nt				2FE	4,989,200	109.509	5,475,465	5,000,000	4,989,696		177			5.000	5.014	JJ	111,111	250,000	01/15/2014	01/21/2044
06051G FH 7	Bank of America Corp Sub Nt				2FE	8,993,430	101.870	9,168,336	9,000,000	8,994,737		572			4.200	4.209	FA	131,250	378,000	08/21/2014	08/26/2024
06051G FP 9	Bank of America Corp Sub Nt				2FE	8,973,450	99.549	8,959,401	9,000,000	8,977,255		2,273			3.950	3.986	AO	69,125	355,500	04/16/2015	04/21/2025
06051G GC 7	Bank of America Corp Sub Nt			2	2FE	8,000,000	100.064	8,005,112	8,000,000	8,000,000					4.183	4.183	MN	33,464		11/21/2016	11/25/2027
06406H CV 9	Bank NY Co Inc Sr Nt				1FE	9,002,795	101.394	9,024,022	8,900,000	8,989,106		(10,518)			3.400	3.246	MN	38,666	302,600	08/28/2015	05/15/2024
067383 AA 7	Bard (C R) Inc Nt				1FE	1,597,005	121.667	1,825,001	1,500,000	1,557,110		(4,073)			6.700	6.181	JD	8,375	100,500	09/06/2002	12/01/2026
06849R AG 7	Barrick NA Finance LLC Co Gtd Nt				2FE	9,954,555	102.061	10,206,120	10,000,000	9,959,086		757			5.700	5.731	MN	49,083	570,000	09/13/2011	05/30/2041
071813 BP 3	Baxter Intl Sr Nt				2FE	4,772,750	83.927	4,196,345	5,000,000	4,774,074		1,324			3.500	3.754	FA	66,111		09/08/2016	08/15/2046
07330N AL 9	Branch Banking & Trust Sr Nt				1FE	4,995,450	98.887	4,944,330	5,000,000	4,996,410		960			1.450	1.481	MN	10,271	36,250	05/05/2016	05/10/2019
075887 AU 3	Becton Dickinson & Co Sr Nt				2FE	3,532,740	106.569	3,197,061	3,000,000	3,214,929		(87,919)			5.000	1.894	MN	19,167	150,000	04/11/2013	05/15/2019
075887 AW 9	Becton Dickinson & Co Sr Nt				2FE	5,932,864	102.818	5,757,830	5,600,000	5,774,343		(42,625)			3.250	2.401	MN	24,772	182,000	02/20/2013	11/12/2020
075887 BF 5	Becton Dickinson & Co Sr Nt				2FE	6,000,000	102.262	6,135,732	6,000,000	6,000,000					3.734	3.734	JD	9,957	224,040	12/04/2014	12/15/2024
075887 BG 3	Becton Dickinson & Co Sr Nt				2FE	26,161,375	103.595	25,898,625	25,000,000	26,146,467		(14,908)			4.685	4.394	JD	52,056	1,171,250	04/13/2016	12/15/2044
08888@ AA 6	Safe Harbor Hydro Sr Nt				2Z	20,000,000	99.152	19,830,498	20,000,000	20,000,000					4.610	4.610	MJSD	40,978		12/16/2016	12/31/2026
09062X AB 9	Biogen Inc Sr Nt				1FE	9,534,853	105.753	8,295,257	7,844,000	8,197,908		(295,721)			6.875	2.899	MS	179,758	539,275	03/19/2012	03/01/2018
09062X AF 0	Biogen Inc Sr Nt				2FE	4,988,200	102.956	5,147,820	5,000,000	4,989,478		991			4.050	4.079	MS	59,625	202,500	09/10/2015	09/15/2025
092113 AH 2	Black Hills Corp Sr Nt				2FE	4,920,840	105.305	4,944,074	4,695,000	4,880,281		(22,283)			4.250	3.599	MN	17,182	199,538	01/08/2016	11/30/2023
092113 AL 3	Black Hills Corp Sr Nt				2FE	24,429,607	102.111	24,961,132	24,445,000	24,430,890		1,283			3.950	3.958	JJ	445,239	488,153	01/11/2016	01/15/2026
092113 AN 9	Black Hills Corp Sr Nt				2FE	4,975,081	95.329	4,766,435	5,000,000	4,975,323		242			4.200	4.229	MS	77,000		08/10/2016	09/15/2046
096630 AC 2	Boardwalk Pipelines LLC Sr Nt				2FE	8,541,035	95.198	9,043,829	9,500,000	8,793,532		97,840			3.375	4.799	FA	133,594	320,625	04/23/2014	02/01/2023
099724 AG 1	Borg Warner Automotive Nt				2FE	11,881,649	105.353	11,288,520	10,715,000	11,289,864		(144,731)			4.625	3.080	MS	145,917	495,569	09/10/2012	09/15/2020
099724 AJ 5	Borg Warner Automotive Sr Nt				2FE	6,870,660	98.293	7,126,221	7,250,000	6,901,531		30,871			3.375	4.070	MS	72,047	244,688	02/16/2016	03/15/2025
100743 AJ 2	Boston Gas Company Sr Nt				1FE	7,000,000	102.254	7,157,752	7,000,000	7,000,000					4.487	4.487	FA	118,656	314,090	02/14/2012	02/15/2042
10112R AT 1	Boston Properties LP Sr Nt				2FE	5,992,920	103.004	6,180,228	6,000,000	5,997,937		1,047			3.700	3.719	MN	28,367	222,000	11/03/2011	11/15/2018
10112R AW 4	Boston Properties LP Sr Nt				2FE	4,087,200	101.421	4,056,824	4,000,000	4,076,072		(9,200)			3.800	3.495	FA	63,333	152,000	10/07/2015	02/01/2024
10112R AX 2	Boston Properties LP Sr Nt				2FE	36,848,847	98.752	36,365,277	36,825,000	36,847,971		(876)			3.650	3.642	FA	560,047	713,126	02/12/2016	02/01/2026
11523@ AA 1	Brown Bear II LLC Sr Sec Nt				2	35,000,000	91.912	32,169,097	35,000,000	35,000,000					4.620	4.621	JJ	745,617	1,617,000	04/09/2015	04/09/2030
115637 AL 4	Brown-Forman Corp Sr Nt				1FE	5,224,150	91.841	4,592,070	5,000,000	5,222,048		(2,102)			3.750	3.489	JJ	86,458		07/28/2016	01/15/2043
12189L AC 5	Burlington Northern Santa Fe Sr Nt				1FE	14,944,650	113.483	17,022,405	15,000,000	14,950,166		1,036			5.050	5.074	MS	252,500	757,500	09/07/2010	03/01/2041
12189L AS 0	Burlington Northern Santa Fe Sr Nt				1FE	6,380,880	112.062	6,723,714	6,000,000	6,365,792		(6,464)			4.900	4.509	AO	73,500	294,000	08/14/2014	04/01/2044
12189L AV 3	Burlington Northern Santa Fe Sr Nt				1FE	7,962,720	99.750	7,980,008	8,000,000	7,968,736		3,292			3.000	3.054	AO	60,000	240,000	03/04/2015	04/01/2025
12189L AW 1	Burlington Northern Santa Fe Sr Nt				1FE	9,967,300	101.411	10,141,060	10,000,000	9,968,614		576			4.150	4.169	AO	103,750	415,000	03/04/2015	04/01/2045
124857 AN 3	CBS Corp Sr Nt				2FE	11,350,615	96.245	11,068,141	11,500,000	11,355,404		2,458			4.600	4.681	JJ	243,928	529,000	01/07/2015	01/15/2045
124857 AQ 6	CBS Corp Sr Nt				2FE	13,746,320	101.704	14,238,616	14,000,000	13,775,661		20,029			4.000	4.215	JJ	258,222	567,778	07/07/2015	01/15/2026
124857 AR 4	CBS Corp Sr Nt				2FE	4,425,750	92.760	4,174,209	4,500,000	4,428,614		2,864			2.900	3.085	JJ	61,625		07/06/2016	01/15/2027
1248EP AZ 6	CCO Holdings LLC Sr Nt				3FE	4,220,625	102.750	4,366,875	4,250,000	4,227,433		3,170			5.125	5.227	FA	82,285	217,813	11/05/2015	02/15/2023
1248EP BG 7	CCO Holdings LLC Sr Nt				3FE	2,500,000	103.000	2,575,000	2,500,000	2,500,000					5.375	5.375	MN	22,396	134,375	04/16/2015	05/01/2025
1248EP BK 8	CCO Holdings LLC Sr Nt	LS			3FE	1,000,000	103.750	1,037,500	1,000,000	1,000,000					5.875	5.875	MN	9,792	58,750	04/15/2015	05/01/2027
1248EP BM 4	CCO Holdings LLC Hgh Yld Sr Nt				3FE	8,020,134	103.500	8,280,000	8,000,000	8,019,676		(459)			5.750	5.715	FA	173,778	230,000	05/23/2016	02/15/2026
12519@ AA 5	CED Alamo 7 LLC Sr Sec Nt			4	2	54,300,000	96.728	52,523,131	54,300,000	54,300,000					4.210	4.207	JD	6,350	1,981,226	02/18/2016	06/30/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
125896 BL 3	CMS Energy Corp Sr Nt				2FE	2,620,114	104.551	2,404,662	2,300,000	2,616,838		(3,276)			4.700	3.860	MS	27,325	54,050	06/30/2016.	03/31/2043.
125896 BP 4	CMS Energy Corp Sr Nt				2FE	9,968,300	101.230	10,122,980	10,000,000	9,971,428		2,760			3.600	3.638	MN	46,000	366,000	11/04/2015.	11/15/2025.
126408 HB 2	CSX Corp Sr Nt				2FE	19,983,000	101.862	20,372,420	20,000,000	19,986,759		1,506			3.400	3.410	FA	283,333	680,000	07/16/2014.	08/01/2024.
126410 LK 3	CSX Transportation Inc Deb				2FE	5,940,096	123.112	5,170,696	4,200,000	4,739,883		(138,105)			9.750	5.604	JD	18,200	409,500	08/03/2005.	06/15/2020.
126650 CL 2	CVS Health Corp Sr Nt				2FE	7,708,200	103.160	7,737,000	7,500,000	7,684,133		(17,939)			3.875	3.540	JJ	129,974	290,625	08/24/2015.	07/20/2025.
126650 CN 8	CVS Health Corp Sr Nt				2FE	6,974,450	111.445	7,801,129	7,000,000	6,974,993		379			5.125	5.149	JJ	160,441	358,750	07/13/2015.	07/20/2045.
12673P AC 9	CA Inc Nt				2FE	9,916,200	108.004	10,800,400	10,000,000	9,970,995		8,950			5.375	5.484	JD	44,792	537,500	11/09/2009.	12/01/2019.
131347 CC 8	Calpine Corp 1st Lien HY Nt				3FE	2,328,660	104.250	2,380,028	2,283,000	2,318,550		(1,637)			5.875	5.604	JJ	61,847	134,126	04/16/2014.	01/15/2024.
134429 AT 6	Campbell Soup Co Sr Nt				1FE	1,067,022	105.104	1,140,383	1,085,000	1,080,452		1,993			4.500	4.710	FA	18,445	48,825	03/13/2009.	02/15/2019.
14040H BK 0	Capital One Financial Corp Sr Nt				2FE	19,929,000	96.940	19,387,900	20,000,000	19,931,519		2,519			3.750	3.793	JJ	318,750		07/25/2016.	07/28/2026.
140420 NB 2	Capital One Bank USA NA Sub Nt				2FE	5,514,728	99.061	5,551,390	5,604,000	5,539,206		9,308			3.375	3.587	FA	71,451	189,135	04/21/2014.	02/15/2023.
140420 NH 9	Capital One Bank USA NA Sr Nt				2FE	5,999,460	100.447	6,026,790	6,000,000	5,999,764		108			2.250	2.252	FA	51,750	135,000	02/10/2014.	02/13/2019.
14149Y AT 5	Cardinal Health Inc Sr Nt				2FE	14,723,780	107.245	13,941,785	13,000,000	13,919,547		(217,497)			4.625	2.725	JD	26,722	601,250	02/27/2013.	12/15/2020.
14149Y AW 8	Cardinal Health Inc Sr Nt				2FE	3,986,280	98.823	3,952,900	4,000,000	3,987,317		246			4.600	4.621	MS	54,178	184,000	02/19/2013.	03/15/2043.
14149Y AX 6	Cardinal Health Inc Sr Nt				2FE	4,992,000	99.900	4,994,980	5,000,000	4,998,045		1,599			1.700	1.733	MS	25,028	85,000	02/19/2013.	03/15/2018.
14155# AB 6	Cardinals Ballpark LLC Sr Nt			4	2	3,213,848	110.516	3,551,813	3,213,848	3,213,848					5.770	5.769	MS	46,875	185,439	02/29/2012.	09/30/2027.
141781 AU 8	Cargill Inc Sr Nt				1FE	12,924,500	120.010	12,000,950	10,000,000	12,579,449		(83,066)			6.125	4.189	MS	180,347	612,500	07/09/2012.	09/15/2036.
141781 AY 0	Cargill Inc Sr Nt				1FE	41,068,135	106.733	40,771,015	38,199,000	39,643,457		(302,426)			4.307	3.368	MN	214,794	1,645,231	01/11/2012.	05/14/2021.
14912L 5Q 0	Caterpillar Finl Svcs Corp Sr Nt				1FE	9,943,300	98.351	9,835,120	10,000,000	9,963,302		5,416			2.625	2.690	MS	87,500	262,500	02/25/2013.	03/01/2023.
14916R AD 6	Catholic Health Initiative Nt			4	1FE	6,258,960	88.825	5,329,500	6,000,000	6,237,658		(5,449)			4.350	4.094	MN	43,500	261,000	11/13/2012.	11/01/2042.
151020 AH 7	Celgene Corp Sr Nt				2FE	15,287,700	100.891	15,133,635	15,000,000	15,174,805		(28,123)			3.250	3.023	FA	184,167	487,500	10/03/2012.	08/15/2022.
151020 AP 9	Celgene Corp Sr Nt				2FE	5,979,540	100.489	6,029,328	6,000,000	5,984,224		1,835			3.625	3.666	MN	27,792	217,500	05/06/2014.	05/15/2024.
151020 AU 8	Celgene Corp Sr Nt				2FE	5,720,395	103.973	5,718,515	5,500,000	5,717,612		(2,783)			5.000	4.746	FA	103,889	137,500	03/09/2016.	08/15/2045.
166764 AG 5	Chevron Corp Sr Nt				1FE	4,000,000	100.965	4,038,616	4,000,000	4,000,000					2.427	2.427	JD	1,888	97,080	06/17/2013.	06/24/2020.
166764 AH 3	Chevron Corp Sr Nt				1FE	15,000,000	102.428	15,364,125	15,000,000	15,000,000					3.191	3.191	JD	9,307	478,650	06/17/2013.	06/24/2023.
16725* AB 6	Chicago Bridge and Iron Co Sr Nt Ser B				2FE	20,000,000	104.162	20,832,305	20,000,000	20,000,000					4.570	4.570	JD	7,617	914,000	12/28/2012.	12/27/2019.
16876A AA 2	Children's Hospital Medi Nt				1FE	10,000,000	99.297	9,929,670	10,000,000	10,000,000					4.268	4.268	MN	54,536	426,800	10/30/2014.	05/15/2044.
17275R AD 4	Cisco Sys Inc Nt				1FE	9,446,300	126.998	12,699,770	10,000,000	9,510,050		9,991			5.900	6.314	FA	222,889	590,000	05/07/2009.	02/15/2039.
17275R BC 5	Cisco Sys Inc Sr Nt				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	3,996,480	95.111	3,804,440	4,000,000	3,996,569		89			2.500	2.510	MS	28,056		09/13/2016.	09/20/2026.
172967 EV 9	Citigroup Inc Sr Nt				2FE	12,312,200	114.084	11,408,360	10,000,000	10,769,969		(296,346)			8.500	5.038	MN	92,083	850,000	02/16/2011.	05/22/2019.
172967 JT 9	Citigroup Inc Sub Nt				2FE	24,898,000	102.305	25,576,250	25,000,000	24,911,120		8,511			4.400	4.451	JD	64,167	1,100,000	06/03/2015.	06/10/2025.
172967 KA 8	Citigroup Inc Sub Nt				2FE	9,954,000	101.585	10,158,460	10,000,000	9,957,762		3,005			4.450	4.500	MS	113,722	445,000	09/23/2015.	09/29/2027.
174610 AJ 4	Citizens Financial Group Sub Nt				2FE	22,928,927	100.467	22,856,129	22,750,000	22,912,175		(14,965)			4.350	4.250	FA	412,344	992,374	12/17/2015.	08/01/2025.
174610 AK 1	Citizens Financial Group Sr Nt				2FE	29,121,470	101.582	29,458,722	29,000,000	29,114,092		(7,512)			4.300	4.246	JD	96,989	1,247,000	03/10/2016.	12/03/2025.
189054 AN 9	Clorox Co Sr Nt				2FE	22,108,610	103.612	19,168,183	18,500,000	19,079,825		(726,935)			5.950	1.909	AO	232,381	1,100,750	09/10/2012.	10/15/2017.
191098 AJ 1	Coca-Cola Bottling Co Cons Nt				2FE	15,247,703	107.944	14,302,540	13,250,000	13,884,975		(257,502)			7.000	4.761	AO	195,806	927,500	01/20/2011.	04/15/2019.
191098 AK 8	Coca-Cola Bottling Co Cons Sr Nt				2FE	11,166,319	100.420	11,171,758	11,125,000	11,162,855		(3,382)			3.800	3.755	MN	42,275	422,750	12/17/2015.	11/25/2025.
191216 BZ 2	Coca-Cola Co Sr Nt				1FE	11,986,080	94.177	11,301,180	12,000,000	11,986,501		421			2.250	2.263	MS	90,000		08/29/2016.	09/01/2026.
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 BG 5	Comcast Corp Sr Nt				1FE	14,968,050	103.102	15,465,285	15,000,000	14,970,266		591			4.500	4.513	JJ	311,250	675,000	01/08/2013.	01/15/2043.
20030N BQ 3	Comcast Corp Sr Nt				1FE	5,167,100	104.827	5,241,340	5,000,000	5,164,599		(2,501)			4.600	4.397	FA	86,889	230,000	02/05/2016.	08/15/2045.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
20030N BS 9	Comcast Corp Sr Nt				1FE	14,971,800	98.667	14,800,095	15,000,000	14,973,965		2,165			3.150	3.172	MS	157,500	246,750	02/16/2016	03/01/2026
20030N BU 4	Comcast Corp Sr Nt				1FE	16,851,420	87.331	14,846,304	17,000,000	16,852,664		1,244			3.400	3.447	JJ	260,100		07/12/2016	07/15/2046
20030N BW 0	Comcast Corp Sr Nt				1FE	9,988,000	92.183	9,218,300	10,000,000	9,988,444		444			2.350	2.363	JJ	105,750		07/12/2016	01/15/2027
202795 JB 7	Commonwealth Edison Co Sr Nt				1FE	2,494,350	107.694	2,692,340	2,500,000	2,494,657		101			4.600	4.614	FA	43,444	115,000	08/12/2013	08/15/2043
20451N AE 1	Compass Minerals International Sr Nt				4FE	9,201,875	94.500	8,741,250	9,250,000	9,210,755		4,187			4.875	4.943	JJ	207,932	450,938	04/21/2015	07/15/2024
205887 BG 6	ConAgra Foods Inc Sr Nt				2FE	19,265,032	100.218	19,322,088	19,280,000	19,276,583		2,782			2.100	2.115	MS	119,215	404,880	09/11/2012	03/15/2018
205887 BR 2	ConAgra Foods Inc Sr Nt				2FE	21,199,930	99.907	22,179,421	22,200,000	21,436,552		109,901			3.200	3.841	JJ	307,840	710,400	12/11/2015	01/25/2023
205887 BS 0	ConAgra Foods Inc Sr Nt				2FE	27,184,809	91.898	27,569,400	30,000,000	27,238,164		49,240			4.650	5.306	JJ	604,500	1,395,000	12/02/2015	01/25/2043
207597 EE 1	Connecticut Lt & Pwr Co 1st Mtg Bd				1FE	2,028,700	107.246	2,144,924	2,000,000	2,007,286		(3,224)			5.500	5.313	FA	45,833	110,000	02/09/2009	02/01/2019
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
21017# AA 1	Consolidated Terminals LLC Sr Nt				2FE	9,000,000	107.306	9,657,546	9,000,000	9,000,000					4.820	4.820	JD	22,895	442,800	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 AN 8	Constellation Brands Inc Hgh Yld Bd				2FE	5,262,500	106.150	5,307,500	5,000,000	5,241,756		(20,744)			4.750	4.027	MN	30,347	237,500	03/03/2016	11/15/2024
21036P AP 3	Constellation Brands Inc Sr Nt				2FE	1,000,000	106.000	1,060,000	1,000,000	1,000,000					4.750	4.750	JD	3,958	47,104	11/19/2015	12/01/2025
210371 AL 4	Constellation Energy Group Sr Nt				2FE	6,546,540	108.107	6,486,396	6,000,000	6,262,913		(53,425)			5.150	3.931	JD	25,750	309,000	12/20/2011	12/01/2020
212168 AA 6	Continental Wind Sr Nt			4	2FE	8,865,260	104.553	9,268,931	8,865,260	8,865,260					6.000	6.001	FA	178,783	539,057	09/23/2013	02/28/2033
22003B AJ 5	Corporate Office Prop LP Sr Nt				2FE	13,977,310	102.066	14,289,296	14,000,000	13,985,253		2,991			3.700	3.726	JD	23,022	518,000	05/15/2014	06/15/2021
22025Y AM 2	Corrections Corp of America Sr Nt				3FE	997,500	99.750	997,500	1,000,000	998,453		437			4.125	4.176	AO	10,313	41,250	10/29/2014	04/01/2020
22025Y AP 5	Corrections Corp of America Sr Nt	LS			3FE	2,931,250	98.500	2,955,000	3,000,000	2,948,272		6,806			4.625	4.945	MN	23,125	138,750	11/03/2014	05/01/2023
22357@ AA 9	Cox Tower II PTC CTL			4	2	4,809,103	102.342	4,921,753	4,809,103	4,809,103					5.409	5.470	MON	20,954	260,124	10/02/2013	01/02/2040
224044 BS 5	Cox Communications Inc Sr Nt				2FE	1,615,380	105.512	1,582,682	1,500,000	1,523,023		(15,326)			6.250	5.111	JD	7,813	93,750	01/05/2010	06/01/2018
22546Q AD 9	Credit Suisse NY Sub Nt				2FE	11,281,788	107.214	12,115,171	11,300,000	11,293,407		1,947			5.400	5.421	JJ	283,065	610,200	01/11/2010	01/14/2020
228189 AB 2	Crown Amer / Cap Corp VI High Yield Corp				3FE	7,243,603	102.000	7,255,260	7,113,000	7,231,665		(11,937)			4.500	4.184	JJ	147,595	160,043	04/28/2016	01/15/2023
22819K AA 8	Crown Amer / Cap Corp VI Sr Nt				3FE	3,942,150	94.250	3,807,700	4,040,000	3,942,509		359			4.250	4.556	MS	50,556		12/13/2016	09/30/2026
231021 AQ 9	Cummins Engine Co Sr Nt	LS			1FE	8,808,210	111.252	10,012,689	9,000,000	8,818,178		3,187			4.875	5.013	AO	109,688	438,750	09/19/2013	10/01/2043
231021 AR 7	Cummins Engine Co Nt				1FE	6,958,140	103.491	7,244,377	7,000,000	6,970,178		3,821			3.650	3.722	AO	63,875	255,500	09/19/2013	10/01/2023
232820 AJ 9	Cytec Inds Inc Sr Nt				2FE	6,951,210	96.174	6,732,145	7,000,000	6,967,753		4,536			3.500	3.583	AO	61,250	245,000	02/26/2013	04/01/2023
23311V AB 3	DCP Midstream Operating Sr Nt				3FE	9,953,500	102.500	10,250,000	10,000,000	9,973,062		4,394			4.950	5.009	AO	123,750	495,000	03/08/2012	04/01/2022
23311V AD 9	DCP Midstream Operating Sr Nt				3FE	4,935,900	96.188	4,809,400	5,000,000	4,957,288		5,947			3.875	4.032	MS	57,049	193,750	03/11/2013	03/15/2023
23311V AE 7	DCP Midstream Operating Sr Nt				3FE	3,976,400	98.750	3,950,000	4,000,000	3,989,107		4,639			2.700	2.826	AO	27,000	108,000	03/10/2014	04/01/2019
23317H AA 0	DDR Corp Sr Nt				2FE	9,810,400	105.877	10,587,660	10,000,000	9,884,709		17,742			4.625	4.865	JJ	213,264	462,500	06/19/2012	07/15/2022
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
233851 AK 0	Daimler Fin NA LLC Co Gtd Nt				1FE	58,737,233	100.032	58,643,584	58,625,000	58,625,650		(23,778)			2.950	2.909	JJ	816,679	1,729,438	01/17/2012	01/11/2017
233851 AR 5	Daimler Fin NA LLC Sr Nt				1FE	4,967,900	100.132	5,006,600	5,000,000	4,987,549		4,626			2.250	2.350	JJ	47,188	112,500	07/25/2012	07/31/2019
233851 CB 8	Daimler Fin NA LLC Sr Nt				1FE	4,977,050	101.604	5,080,190	5,000,000	4,979,819		1,977			3.500	3.555	FA	71,944	175,000	07/28/2015	08/03/2025
23386# AK 8	Dairy Farmers of America Inc Sr Nt Ser A				2	16,000,000	101.086	16,173,825	16,000,000	16,000,000					3.690	3.690	JJ	287,000	598,400	01/06/2015	01/06/2025
239753 DJ 2	Target Corp Sr Nt				1FE	2,645,840	122.409	2,448,188	2,000,000	2,508,760		(36,443)			6.750	3.886	JJ	67,500	135,000	01/03/2013	01/01/2028
24422E RY 7	Deere /John/ Cap Corp Sr Nt				1FE	5,013,650	98.853	4,942,630	5,000,000	5,005,894		(1,876)			1.700	1.660	JJ	39,194	85,000	10/09/2012	01/15/2020
251591 AV 5	Developers Diversified Realty Sr Nt				2FE	9,082,410	116.452	8,151,654	7,000,000	8,037,162		(261,365)			7.875	3.527	MS	183,750	551,250	10/04/2012	09/01/2020
251591 AY 9	Developers Diversified Realty Sr Nt				2FE	1,589,085	102.846	1,542,695	1,500,000	1,521,562		(16,133)			4.750	3.595	AO	15,042	71,250	07/13/2012	04/15/2018
25179M AL 7	Devon Energy Corp Sr Nt				2FE	2,684,916	103.000	2,677,990	2,600,000	2,680,370		(1,439)			5.600	5.372	JJ	67,138	145,600	09/24/2013	07/15/2041
25179M AN 3	Devon Energy Corp Sr Nt				2FE	9,413,348	94.470	8,691,194	9,200,000	9,399,503		(4,088)			4.750	4.604	MN	55,839	437,000	05/16/2013	05/15/2042
25271C AL 6	Diamond Offshore Drilling Inc Nt	LS			3FE	3,270,937	78.500	2,783,610	3,546,000	3,297,749		4,820			5.700	6.282	AO	42,670	202,122	07/14/2010	10/15/2039

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
25468P DB 9	Disney Walt Co Sr Nt				1FE	20,176,800	103.385	20,676,940	20,000,000	20,174,127		(2,673)			4.125	4.072	JD	68,750	825,000	01/05/2016	06/01/2044
25468P DK 9	Disney Walt Co Sr Nt				1FE	43,824,000	99.498	43,779,252	44,000,000	43,839,887		15,887			3.000	3.046	FA	506,000	788,333	01/05/2016	02/13/2026
25470D AD 1	Discovery Communications Co Gtd Nt				2FE	1,055,507	106.190	1,070,391	1,008,000	1,051,417		(833)			6.350	6.005	JD	5,334	64,008	03/14/2011	06/01/2040
25654# AA 0	Dodger Tickets LLC 1st Mtg Bd			4	2FE	1,530,542	110.102	1,685,153	1,530,542	1,530,542					5.660	5.582	MAR	65,212	86,629	05/10/2005	03/31/2030
256746 AB 4	Dollar Tree Inc Sr Nt				3FE	13,700,303	105.882	13,764,660	13,000,000	13,663,697		(36,607)			5.750	4.780	MS	249,167	373,750	08/10/2016	03/01/2023
25746U CB 3	Dominion Resources Inc Sr Nt				2FE	14,974,950	100.626	15,093,855	15,000,000	14,979,552		2,193			3.625	3.645	JD	45,313	543,750	11/17/2014	12/01/2024
25746U CK 3	Dominion Resources Inc Sr Nt	LS			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	2,074,835	105.908	2,141,460	2,022,000	2,046,443		(5,039)			4.250	3.910	MN	10,981	85,935	08/08/2011	11/15/2020
26138E AH 2	Dr Pepper Snapple Group Inc Gtd Sr Nt				2FE	990,470	106.647	1,013,145	950,000	957,318		(5,129)			6.820	6.208	MN	10,798	64,790	01/19/2009	05/01/2018
26138E AJ 8	Dr Pepper Snapple Group Inc Gtd Sr Nt				2FE	3,944,160	139.192	5,010,919	3,600,000	3,904,363		(6,312)			7.450	6.700	MN	44,700	268,200	01/19/2009	05/01/2038
26138E AT 6	Dr Pepper Snapple Group Inc Sr Nt				2FE	11,299,677	101.455	11,515,143	11,350,000	11,300,709		1,039			4.500	4.527	MN	65,263	519,263	12/03/2015	11/15/2045
26138E AX 7	Dr Pepper Snapple Group Inc Sr Nt			2	2FE	19,991,200	99.687	19,937,460	20,000,000	19,991,234		34			3.430	3.435	JD	32,394		12/05/2016	06/15/2027
26138E AY 5	Dr Pepper Snapple Group Inc Sr Nt			2	2FE	2,497,925	101.900	2,547,488	2,500,000	2,497,927		2			4.420	4.425	JD	5,218		12/05/2016	12/15/2046
26441C AN 5	Duke Energy Corp Sr Nt				2FE	19,988,200	103.123	20,624,540	20,000,000	19,991,175		1,036			3.750	3.757	AO	158,333	750,000	04/01/2014	04/15/2024
26441C AP 0	Duke Energy Corp Sr Nt				2FE	4,983,200	105.697	5,284,855	5,000,000	4,983,716		481			4.800	4.821	JD	10,667	257,333	11/16/2015	12/15/2045
26441Y AZ 0	Duke-Weeks Realty LP Sr Nt				2FE	2,037,358	96.709	1,934,178	2,000,000	2,035,813		(1,545)			3.250	3.032	JD	181	33,764	07/01/2016	06/30/2026
26442E AD 2	Duke Energy Corporation Sr Nt				1FE	999,670	104.963	1,049,631	1,000,000	999,763		31			3.800	3.804	MS	12,667	38,000	09/03/2013	09/01/2023
26444H AA 9	Duke Energy Florida LLC 1st Mtg Bd				1FE	12,940,824	88.978	11,567,075	13,000,000	12,941,275		451			3.400	3.424	AO	137,511		09/06/2016	10/01/2046
26483E AF 7	Dun & Bradstreet Corp Sr Nt				2FE	12,998,830	100.971	13,126,230	13,000,000	12,999,768		246			3.250	3.252	JD	35,208	422,500	11/28/2012	12/01/2017
26949@ AA 5	Eagle Creek Ren Ergy Hlds LLC Sr Sec Nt			4	2FE	15,000,000	93.173	13,976,019	15,000,000	15,000,000					3.980	3.999	MJSD	1,658	150,908	09/29/2016	08/31/2026
278058 E# 5	Eaton Corp Sr Nt				2	10,000,000	102.126	10,212,591	10,000,000	10,000,000					3.470	3.470	JD	15,422	347,000	06/28/2012	06/28/2021
278062 AE 4	Eaton Corp Sr Nt				2FE	14,293,750	97.747	14,662,110	15,000,000	14,327,928		13,693			4.150	4.443	MN	102,021	622,500	06/19/2014	11/02/2042
278865 AU 4	Ecolab Inc Sr Nt			2	2FE	6,111,780	101.826	6,109,584	6,000,000	6,110,420		(1,360)			3.250	2.907	JJ	90,458		11/28/2016	01/14/2023
278865 AV 2	Ecolab Inc Sr Nt				2FE	17,616,660	95.212	17,138,142	18,000,000	17,619,340		2,680			2.700	2.947	MN	98,550		12/02/2016	11/01/2026
278865 AW 0	Ecolab Inc Sr Nt				2FE	15,871,030	90.927	14,548,272	16,000,000	15,871,525		495			3.700	3.745	MN	120,044		10/31/2016	11/01/2046
281020 AJ 6	Edison International Sr Nt				1FE	3,100,110	98.825	2,964,735	3,000,000	3,095,763		(4,347)			2.950	2.393	MS	26,058	45,725	09/08/2016	03/15/2023
29250R AN 6	Enbridge Energy Partners LP Sr Nt	LS			2FE	2,457,280	105.228	2,104,558	2,000,000	2,114,390		(87,139)			6.500	1.971	AO	27,444	130,000	12/06/2012	04/15/2018
29250R AR 7	Enbridge Energy Partners LP Sr Nt				2FE	32,463,412	113.654	27,924,788	24,570,000	27,015,629		(1,050,481)			9.875	4.958	MS	808,762	2,426,288	09/06/2012	03/01/2019
29250R AT 3	Enbridge Energy Partners LP Sr Nt				2FE	10,492,500	99.306	9,930,590	10,000,000	10,458,042		(8,839)			5.500	5.163	MS	161,944	550,000	02/22/2013	09/15/2040
29273R AH 2	Energy Transfer Partners Sr Nt				2FE	11,263,540	106.236	11,686,004	11,000,000	11,049,843		(30,775)			6.700	6.378	JJ	368,500	737,000	06/05/2008	07/01/2018
29273R AK 5	Energy Transfer Partners Sr Nt				2FE	3,997,120	114.778	4,591,132	4,000,000	4,000,002		(1)			9.700	9.700	MS	114,244	388,000	12/18/2008	03/15/2019
29364D AU 4	Entergy Arkansas Inc 1st Mtg Bd				1FE	26,384,192	101.905	26,362,746	25,870,000	26,366,969		(17,223)			3.500	3.252	AO	226,363	621,134	09/26/2016	04/01/2026
293791 AF 6	Enterprise Products Ptnrs LP Co Gtd Nt				2FE	5,179,733	122.209	5,774,375	4,725,000	5,110,562		(13,761)			6.875	6.075	MS	108,281	324,844	03/10/2011	03/01/2033
29379V AZ 6	Enterprise Products Operations Nt				2FE	11,793,600	101.236	12,148,272	12,000,000	11,860,878		19,753			3.350	3.560	MS	118,367	402,000	06/12/2013	03/15/2023
29379V BA 0	Enterprise Products Operations Nt				2FE	6,597,780	100.960	7,067,221	7,000,000	6,617,233		6,279			4.850	5.229	MS	99,964	339,500	09/26/2013	03/15/2044
29379V BC 6	Enterprise Products Operations Nt				2FE	14,976,750	105.465	15,819,735	15,000,000	14,977,791		349			5.100	5.110	FA	289,000	765,000	02/05/2014	02/15/2045
294429 AK 1	Equifax Inc Sr Nt				2FE	8,995,680	98.000	8,819,973	9,000,000	8,996,259		579			2.300	2.310	JD	17,250	114,425	05/05/2016	06/01/2021
294752 A* 1	Equity One Inc Priv Pl				2FE	33,400,000	99.776	33,325,148	33,400,000	33,400,000					3.810	3.810	MN	176,742	636,270	05/11/2016	05/11/2026
30161M AE 3	Exelon Generation Co LLC Sr Nt				2FE	2,706,475	103.358	2,583,955	2,500,000	2,522,697		(29,206)			6.200	4.945	AO	38,750	155,000	09/02/2009	10/01/2017
30219G AF 5	Express Scripts Hldg Co Sr Nt				2FE	980,123	104.014	1,040,139	1,000,000	987,908		2,077			3.900	4.165	FA	14,733	39,000	01/14/2013	02/15/2022
30219G AG 3	Express Scripts Hldg Co Sr Nt	LS			2FE	13,820,400	114.016	13,681,872	12,000,000	13,726,143		(33,961)			6.125	5.098	MN	93,917	735,000	01/15/2014	11/15/2041
30251B AC 2	FMR LLC Sr Nt				1FE	5,003,873	123.177	4,984,985	4,047,000	4,981,587		(20,313)			6.500	4.858	JD	12,422	263,055	11/18/2015	12/14/2040
30251B AD 0	FMR LLC Sr Nt				1FE	3,181,740	103.569	3,107,073	3,000,000	3,177,394		(4,346)			4.950	4.432	FA	61,875	74,250	05/18/2016	02/01/2033

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
302567 AA 0	FPL Energy American Wind LLC Sr Nt			4	2FE	1,418,386	102.500	1,459,056	1,423,469	1,419,739		414			6.639	6.610	JUN	50,140	94,504	09/17/2013.	06/20/2023.
313747 AU 1	Federal Realty Investors Tr Sr Nt				1FE	9,901,800	104.021	10,402,120	10,000,000	9,927,824		8,694			3.950	4.069	JJ	182,139	395,000	12/04/2013.	01/15/2024.
313747 AV 9	Federal Realty Investors Tr Sr Nt				1FE	17,794,800	101.223	18,220,086	18,000,000	17,802,439		3,451			4.500	4.570	JD	67,500	810,000	11/10/2014.	12/01/2044.
313747 AX 5	Federal Realty Investors Tr Sr Nt				1FE	5,865,360	87.767	5,266,008	6,000,000	5,866,592		1,232			3.625	3.750	FA	102,104		07/07/2016.	08/01/2046.
31428X AU 0	Fedex Corp Sr Nt				2FE	5,078,990	93.393	4,949,840	5,300,000	5,088,096		4,252			4.100	4.357	AO	45,874	217,300	10/23/2014.	04/15/2043.
31428X AV 8	Fedex Corp Sr Nt				2FE	4,986,500	98.666	4,933,300	5,000,000	4,991,109		1,282			2.700	2.731	AO	28,500	135,000	04/08/2013.	04/15/2023.
31428X AZ 9	Fedex Corp Sr Nt	LS			2FE	2,495,475	100.118	2,502,940	2,500,000	2,497,194		868			2.300	2.338	FA	23,958	57,500	01/06/2015.	02/01/2020.
31428X BB 1	Fedex Corp Sr Nt				2FE	24,906,100	93.634	23,408,500	25,000,000	24,910,042		1,670			4.100	4.122	FA	427,083	1,025,000	01/06/2015.	02/01/2045.
31428X BC 9	Fedex Corp Sr Nt				2FE	9,984,500	99.805	9,980,530	10,000,000	9,987,310		1,354			3.200	3.218	FA	133,333	320,000	01/06/2015.	02/01/2025.
31428X BE 5	Fedex Corp Sr Nt				2FE	23,841,416	103.567	21,541,998	20,800,000	23,815,226		(26,190)			4.750	3.908	MN	126,244	494,000	07/05/2016.	11/15/2045.
31428X BG 0	Fedex Corp Sr Nt				2FE	6,969,270	100.771	7,053,963	7,000,000	6,969,719		449			4.550	4.577	AO	79,625	165,443	03/21/2016.	04/01/2046.
316773 CH 1	Fifth Third Bancorp Sub Bk Nt				2FE	8,654,624	139.004	8,972,708	6,455,000	8,514,150		(49,673)			8.250	5.648	MS	177,513	532,538	01/07/2014.	03/01/2038.
316773 CT 5	Fifth Third Bancorp Sr Nt				2FE	11,984,520	101.100	12,132,000	12,000,000	11,988,721		2,957			2.875	2.903	JJ	147,583	345,000	07/22/2015.	07/27/2020.
31677A AB 0	Fifth Third Bancorp Sub Nt				2FE	9,990,100	100.632	10,063,230	10,000,000	9,990,760		660			3.850	3.862	MS	113,361	192,500	03/10/2016.	03/15/2026.
32007U BR 9	First Data Corp 1st Lien New Ext Term Ln				3FE	263,501	100.938	277,445	274,868	263,990		488			4.756	5.565	MON	285	2,029	10/14/2016.	03/24/2021.
33829T AA 4	Five Corners Funding Trust Sr Nt				2FE	26,035,700	105.722	26,430,450	25,000,000	25,840,462		(105,085)			4.419	3.857	MN	141,163	1,104,750	08/26/2015.	11/15/2023.
341081 FG 7	Florida Pwr & Lt Co 1st Mtg Bd				1FE	3,224,430	101.944	3,058,329	3,000,000	3,221,434		(2,996)			4.050	3.604	JD	10,125	60,750	06/02/2016.	06/01/2042.
341081 FJ 1	Florida Pwr & Lt Co 1st Mtg Bd				1FE	4,539,645	100.072	4,503,231	4,500,000	4,539,059		(586)			2.750	2.602	JD	10,313	61,875	11/18/2016.	06/01/2023.
341081 FL 6	Florida Pwr & Lt Co Nt				1FE	14,950,500	102.459	15,368,775	15,000,000	14,952,926		904			4.050	4.069	AO	151,875	607,500	09/02/2014.	10/01/2044.
341099 CK 3	Florida Power Corp 1st Mtg Bd				1FE	5,327,200	105.719	5,285,955	5,000,000	5,062,244		(40,452)			5.650	4.753	JD	12,556	282,500	05/14/2009.	06/15/2018.
341099 CR 8	Florida Power Corp 1st Mtg Bd				1FE	13,955,620	95.892	13,424,838	14,000,000	13,959,076		909			3.850	3.868	MN	68,872	539,000	11/15/2012.	11/15/2042.
34488@ AA 6	Football Club Nt				1FE	17,000,000	101.233	17,209,533	17,000,000	17,000,000					3.560	3.560	OCT	144,576	615,287	10/25/2012.	10/05/2024.
345397 XA 6	Ford Motor Cr Co Sr Nt				2FE	2,500,000	98.880	2,471,993	2,500,000	2,500,000					3.219	3.219	JJ	38,449	80,475	01/06/2015.	01/09/2022.
345397 XL 2	Ford Motor Cr Co Sr Nt				2FE	40,558,800	100.120	40,048,080	40,000,000	40,505,447		(47,748)			4.134	3.959	FA	675,220	1,653,600	11/04/2015.	08/04/2025.
35671D AZ 8	Freeport-McMoran Copper & Gold Sr Nt	LS			3FE	5,996,682	91.750	5,505,000	6,000,000	5,997,779		312			3.875	3.882	MS	68,458	232,500	10/10/2013.	03/15/2023.
35671D BC 8	Freeport-McMoran Copper & Gold Sr Nt	LS			3FE	1,963,040	82.752	1,655,040	2,000,000	1,964,427		591			5.450	5.580	MS	32,094	109,000	11/12/2014.	03/15/2043.
35906A AB 4	Frontier Communications High Yield Corp	LS			4FE	1,290,500	108.000	1,296,000	1,200,000	1,265,174		(25,326)			8.125	4.843	AO	24,375	48,750	04/13/2016.	10/01/2018.
361448 AQ 6	GATX Corp Sr Nt				2FE	9,889,400	99.856	9,985,600	10,000,000	9,926,151		10,226			3.900	4.035	MS	98,583	390,000	03/14/2013.	03/30/2023.
361448 AU 7	GATX Corp Sr Nt	LS			2FE	3,994,480	98.953	3,958,124	4,000,000	3,994,796		86			5.200	5.209	MS	61,244	208,000	02/27/2014.	03/15/2044.
369550 AT 5	General Dynamics Corp Nt				1FE	9,547,983	94.788	9,060,785	9,559,000	9,548,954		260			3.600	3.606	MN	43,971	344,124	11/01/2012.	11/15/2042.
369550 AW 8	General Dynamics Corp Sr Nt			2	1FE	1,920,560	95.070	1,901,396	2,000,000	1,921,871		1,311			1.875	2.519	FA	14,479		11/15/2016.	08/15/2023.
369550 AX 6	General Dynamics Corp Sr Nt	LS		2	1FE	10,520,675	92.379	10,161,668	11,000,000	10,526,306		5,631			2.125	2.634	FA	90,253		11/09/2016.	08/15/2026.
369604 BF 9	General Elec Co Sr Nt				1FE	33,578,188	100.885	32,787,658	32,500,000	33,490,326		(22,096)			4.125	3.935	AO	305,365	1,340,625	10/02/2012.	10/09/2042.
37186* AA 6	Genesis Solar Funding LLC Sr Nt			4	2FE	10,281,900	104.098	10,409,761	10,000,000	10,256,598		(19,680)			5.600	5.260	MS	180,444	560,000	09/24/2015.	09/05/2038.
372546 AU 5	George Washington University Nt				1FE	38,571,363	108.130	40,748,904	37,685,000	38,561,742		(11,092)			4.868	4.718	MS	540,160	2,211,599	11/05/2015.	09/15/2045.
373334 KA 8	Georgia Pwr Co Sr Nt				1FE	14,902,350	100.929	15,139,275	15,000,000	14,908,941		1,843			4.300	4.339	MS	189,917	645,000	03/12/2013.	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 AX 1	Gilead Sciences Inc Sr Nt				1FE	18,333,200	103.837	17,652,222	17,000,000	18,281,317		(23,500)			4.800	4.326	AO	204,000	816,000	11/12/2014.	04/01/2044.
375558 AZ 6	Gilead Sciences Inc Sr Nt				1FE	19,981,200	101.106	20,221,180	20,000,000	19,986,000		1,474			3.500	3.510	FA	291,667	700,000	11/12/2014.	02/01/2025.
375558 BA 0	Gilead Sciences Inc Sr Nt				1FE	17,894,340	99.916	17,984,862	18,000,000	17,900,489		1,730			4.500	4.535	FA	337,500	810,000	11/12/2014.	02/01/2045.
375558 BG 7	Gilead Sciences Inc Sr Nt	LS			1FE	14,958,800	103.719	15,557,850	15,000,000	14,960,253		1,231			4.600	4.621	MS	230,000	665,083	09/10/2015.	09/01/2035.
377372 AE 7	Glaxosmithkline Cap Inc Co Gtd Nt				1FE	1,694,798	131.525	2,235,932	1,700,000	1,695,475		97			6.375	6.398	MN	13,848	108,375	05/06/2008.	05/15/2038.

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
379352 AL 1	Global Marine Inc Sr Nt				4FE	4,168,040	81.000	3,240,000	4,000,000	4,134,984		(7,743)			7.000	6.575	JD	23,333	280,000	02/02/2012.	06/01/2028.
38119# AA 2	Golden Spread Elec Cooperative 1st Mtg B			4	1FE	1,691,427	112.041	1,895,094	1,691,427	1,691,427					5.750	5.745	MN	14,922	97,790	05/06/2005.	05/06/2025.
38141G GS 7	Goldman Sachs Group Inc Sr Nt				1FE	12,090,430	112.422	12,366,365	11,000,000	11,643,838		(111,101)			5.750	4.446	JJ	275,840	632,500	08/30/2012.	01/24/2022.
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.
38148L AE 6	Goldman Sachs Group Inc Sr Nt				1FE	8,871,332	100.260	8,822,889	8,800,000	8,864,977		(6,418)			3.750	3.648	MN	35,750	330,000	10/28/2015.	05/22/2025.
39121J A* 1	Great River Energy 1st Mtg Bd			4	1	6,511,628	108.573	7,069,883	6,511,628	6,511,628					5.810	5.811	JJ	189,163	378,326	09/02/2009.	07/01/2021.
402740 AD 6	Gulfstream Natural Gas Sr Nt				2FE	19,992,400	103.606	20,721,160	20,000,000	19,992,971		540			4.600	4.605	MS	270,889	897,000	09/21/2015.	09/15/2025.
404119 BU 2	HCA Inc High Yield Corp				3FE	15,906,375	98.250	15,572,625	15,850,000	15,905,024		(1,351)			4.500	4.457	FA	269,450		09/14/2016.	02/15/2027.
404122 AT 0	HCA Inc Term Ln B7 Nt 1				3FE	279,600	101.018	282,446	279,600	279,600					3.588	3.615	MON	56	2,452	10/03/2016.	02/09/2024.
410345 AJ 1	Hanesbrands Ind Sr Nt				3FE	2,733,413	97.000	2,648,100	2,730,000	2,733,201		(212)			4.625	4.606	MN	16,134	66,288	05/03/2016.	05/15/2024.
410345 AL 6	Hanesbrands Ind Sr Nt	LS			3FE	2,734,575	97.750	2,668,575	2,730,000	2,734,364		(211)			4.875	4.854	MN	17,006	69,871	05/03/2016.	05/15/2026.
412822 AD 0	Harley-Davidson Inc Sr Nt				1FE	6,961,430	100.122	7,008,547	7,000,000	6,966,137		3,323			3.500	3.566	JJ	104,125	245,000	07/23/2015.	07/28/2025.
41283D AB 9	Harley-Davidson Inc Co Gtd Nt				1FE	11,911,725	106.911	11,225,603	10,500,000	10,841,489		(223,169)			6.800	4.461	JD	31,733	714,000	04/04/2012.	06/15/2018.
42251# AA 2	HEB Grocery Company Sr Nt				1	3,000,000	101.988	3,059,651	3,000,000	3,000,000					5.700	5.700	JJ	85,500	171,000	07/15/2004.	07/01/2017.
42307T AH 1	Heinz /H J/ Co Sr Nt				2FE	2,185,000	127.398	2,547,968	2,000,000	2,178,748		(3,480)			7.125	6.373	FA	59,375	142,500	02/11/2015.	08/01/2039.
423457 AB 6	Helmerich & Payne Intl Sr Nt				2FE	5,180,254	103.327	5,373,014	5,200,000	5,182,735		1,680			4.650	4.699	MS	71,197	241,800	08/14/2015.	03/15/2025.
42809H AD 9	Hess Corp Sr Nt				2FE	6,043,767	101.114	5,763,492	5,700,000	6,022,663		(6,632)			5.600	5.186	FA	120,587	319,200	09/25/2013.	02/15/2041.
431282 AF 9	Highwoods Realty Ltd Sr Nt				2FE	996,390	106.689	1,066,891	1,000,000	999,579		302			7.500	7.535	AO	15,833	75,000	04/15/1998.	04/15/2018.
437076 BM 3	Home Depot Inc Sr Nt				1FE	6,954,920	99.808	6,986,567	7,000,000	6,958,596		3,676			3.000	3.074	AO	52,500	133,583	02/03/2016.	04/01/2026.
437076 BN 1	Home Depot Inc Sr Nt				1FE	17,836,470	92.241	16,603,326	18,000,000	17,840,852		4,382			2.125	2.227	MS	112,625		09/06/2016.	09/15/2026.
437076 BP 6	Home Depot Inc Sr Nt				1FE	12,781,590	87.535	11,379,537	13,000,000	12,782,334		744			3.500	3.579	MS	133,972		09/06/2016.	09/15/2056.
438516 BL 9	Honeywell International Inc Sr Nt			2	1FE	25,873,405	94.654	25,556,580	27,000,000	25,884,252		10,847			2.500	2.988	MN	114,375		12/09/2016.	11/01/2026.
446150 AG 9	Huntington Bancshares Sub Bk Nt				2FE	12,132,250	113.225	11,322,520	10,000,000	11,112,324		(255,442)			7.000	3.933	JD	31,111	700,000	11/09/2012.	12/15/2020.
446413 AG 1	Huntington Ingalls Industries Sr Nt				3FE	6,605,000	104.000	6,708,000	6,450,000	6,571,942		(15,431)			5.000	4.569	JD	14,333	322,500	08/12/2015.	12/15/2021.
446413 AH 9	Huntington Ingalls Industries Sr Nt				3FE	11,525,438	103.875	11,789,813	11,350,000	11,511,016		(12,812)			5.000	4.801	MN	72,514	564,347	04/20/2016.	11/15/2025.
446438 RQ 8	Huntington Bancshares Sr Nt				1FE	2,987,400	100.891	3,026,724	3,000,000	2,990,658		2,399			2.875	2.966	FA	31,385	86,250	08/17/2015.	08/20/2020.
44919* AC 2	I595 Express LLC Sr Nt			4	1FE	20,800,921	100.331	20,869,859	20,800,921	20,800,921					3.310	3.325	MJSD.	1,913	688,511	10/15/2015.	12/31/2031.
44923Q AD 6	Hyundai Capital America Sr Nt				2FE	16,523,770	100.189	16,531,119	16,500,000	16,503,713		(4,877)			2.125	2.095	AO	86,682	350,625	09/27/2012.	10/02/2017.
449669 AK 6	IMC Global Inc Sr Nt				2FE	25,433,858	115.778	27,173,120	23,470,000	24,929,451		(88,309)			7.300	6.501	JJ	790,026	1,713,310	05/27/2010.	01/15/2028.
449934 AD 0	IMS Health Inc High Yield Corp				3FE	9,279,375	100.250	9,223,000	9,200,000	9,278,312		(1,063)			5.000	4.889	AO	118,833		12/14/2016.	10/15/2026.
452308 AQ 2	Illinois Tool Works Inc Sr Nt				1FE	11,639,700	112.604	12,161,264	10,800,000	11,595,962		(16,761)			4.875	4.384	MS	155,025	526,500	05/20/2014.	09/15/2041.
452308 AR 0	Illinois Tool Works Inc Sr Nt	LS			1FE	9,933,100	99.932	9,993,190	10,000,000	9,935,792		1,430			3.900	3.940	MS	130,000	390,000	02/18/2015.	09/01/2042.
45475Q AL 7	Indiana Gas Co MT Nt Ser F				1FE	1,099,730	113.144	1,131,444	1,000,000	1,060,683		(3,932)			6.340	5.592	MS	18,668	63,400	02/21/2003.	12/10/2027.
45475Q AR 4	Indiana Gas Co MT Nt				1FE	2,514,725	119.788	2,994,700	2,500,000	2,509,475		(441)			7.080	7.035	MS	52,117	177,000	02/23/2001.	10/05/2029.
458140 AS 9	Intel Corp Sr Nt				1FE	13,122,380	105.476	13,711,815	13,000,000	13,109,040		(10,691)			3.700	3.585	JJ	203,089	481,000	09/22/2015.	07/29/2025.
459200 GJ 4	International Bus Machs Corp Sr Nt				1FE	20,995,800	102.997	20,599,440	20,000,000	20,100,094		(137,900)			5.700	4.961	MS	338,833	1,140,000	05/14/2009.	09/14/2017.
459200 GM 7	International Bus Machs Corp Nt				1FE	9,843,990	110.404	9,384,357	8,500,000	8,804,556		(158,453)			7.625	5.489	AO	136,826	648,125	02/20/2009.	10/15/2018.
459200 HU 8	International Bus Machs Corp Sr Nt				1FE	10,271,000	104.135	10,413,490	10,000,000	10,213,497		(26,238)			3.625	3.286	FA	139,965	362,500	09/29/2014.	02/12/2024.
465685 AE 5	ITC Holdings Corp Sr Nt				2FE	10,531,588	104.291	9,521,732	9,130,000	9,397,184		(239,169)			6.050	3.272	JJ	231,686	552,365	03/30/2012.	01/31/2018.
465685 AJ 4	ITC Holdings Corp Sr Nt				2FE	5,177,550	100.229	5,011,455	5,000,000	5,146,480		(16,706)			3.650	3.205	JD	8,111	182,500	02/24/2015.	06/15/2024.
46625H HF 0	JPMorgan Chase & Co Sr Nt				1FE	4,546,950	129.578	6,478,920	5,000,000	4,599,037		7,820			6.400	7.137	MN	40,889	320,000	07/17/2008.	05/15/2038.
46625H HL 7	JPMorgan Chase & Co Sr Nt				1FE	13,099,440	109.274	13,112,844	12,000,000	12,331,656		(132,578)			6.300	5.016	AO	142,800	756,000	05/07/2010.	04/23/2019.
46625H JM 3	JPMorgan Chase & Co Sub Nt				2FE	7,701,530	114.753	8,032,738	7,000,000	7,671,458		(11,933)			5.625	4.971	FA	147,656	393,750	04/24/2014.	08/16/2043.

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
46625H MN 7	JPMorgan Chase & Co Sr Nt				1FE	14,943,600	102.828	15,424,185	15,000,000	14,950,390		4,794			3.900	3.946	JJ	269,750	575,250	07/14/2015.	07/15/2025.
46625H NJ 5	JPMorgan Chase & Co Sub Nt				2FE	12,957,542	102.743	13,356,564	13,000,000	12,961,177		2,872			4.250	4.285	AO	138,125	561,708	09/24/2015.	10/01/2027.
478111 AC 1	Johns Hopkins Health Sys Nt	LS			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.
478165 AH 6	Johnson SC & Son Inc Sr Nt				1FE	19,643,708	107.581	20,716,873	19,257,000	19,637,867		(5,356)			4.750	4.627	AO	193,105	912,167	11/18/2015.	10/15/2046.
485134 BP 4	Kansas City Power and Light Sr Nt				2FE	32,384,300	100.116	32,537,733	32,500,000	32,397,700		9,888			3.650	3.693	FA	448,139	1,176,365	08/13/2015.	08/15/2025.
485170 AQ 7	Kansas City Southern Inds Inc Sr Nt				2FE	28,719,195	92.244	28,694,434	31,107,000	28,740,017		20,822			4.300	4.809	MN	170,916	668,801	07/26/2016.	05/15/2043.
485260 BM 4	Kansas Gas & Elec Co Sr Nt				1FE	19,949,400	102.056	20,411,260	20,000,000	19,951,920		897			4.300	4.315	JJ	396,556	860,000	06/25/2014.	07/15/2044.
491674 BK 2	Kentucky Utilities Co 1st Mtg Bd				1FE	12,494,625	101.697	12,712,175	12,500,000	12,495,235		479			3.300	3.305	AO	103,125	415,938	09/21/2015.	10/01/2025.
492386 AT 4	Kerr McGee Corp Co Gtd Nt				3FE	1,765,320	128.052	1,920,782	1,500,000	1,716,367		(8,716)			7.875	6.351	MS	34,781	118,125	04/20/2010.	09/15/2031.
49338C AB 9	Keyspan Gas East Corp Sr Nt				1FE	9,921,102	94.934	9,398,436	9,900,000	9,920,383		(719)			2.742	2.717	FA	110,091		08/03/2016.	08/15/2026.
494368 BU 6	Kimberly-Clark Corp Sr Nt				1FE	5,228,050	97.433	4,871,640	5,000,000	5,221,526		(6,524)			2.750	2.211	FA	51,944		09/08/2016.	02/15/2026.
494368 BV 4	Kimberly-Clark Corp Sr Nt	LS			1FE	10,862,493	86.954	9,478,030	10,900,000	10,862,822		329			3.200	3.218	JJ	147,271		09/08/2016.	07/30/2046.
49446R AQ 2	Kimco Realty Corp Sr Nt			2	2FE	14,881,950	93.357	14,003,610	15,000,000	14,882,210		260			4.125	4.171	JD	87,656		11/01/2016.	12/01/2046.
49446R AR 0	Kimco Realty Corp Sr Nt			2	2FE	4,974,450	95.577	4,778,825	5,000,000	4,974,859		409			2.700	2.778	MS	19,125		11/01/2016.	03/01/2024.
494550 AW 6	Kinder Morgan Energy - LP Sr Nt				2FE	5,057,800	115.997	5,799,845	5,000,000	5,050,851		(1,059)			6.950	6.858	JJ	160,236	347,500	02/07/2008.	01/15/2038.
494550 AY 2	Kinder Morgan Energy - LP Sr Nt				2FE	3,012,990	104.312	3,129,363	3,000,000	3,001,860		(1,560)			5.950	5.892	FA	67,433	178,500	02/06/2008.	02/15/2018.
494550 BC 9	Kinder Morgan Energy - LP Sr Nt				2FE	12,973,480	109.589	14,246,544	13,000,000	12,988,129		2,459			5.800	5.825	MS	251,333	754,000	09/11/2009.	03/01/2021.
494550 BQ 8	Kinder Morgan Energy - LP Sr Nt				2FE	4,986,500	98.630	4,931,500	5,000,000	4,991,531		1,111			3.500	3.529	MS	58,333	175,000	02/21/2013.	09/01/2023.
49456B AH 4	Kinder Morgan Inc Sr Nt				2FE	23,919,120	105.177	25,242,552	24,000,000	23,921,643		1,113			5.550	5.573	JD	111,000	1,332,000	11/24/2014.	06/01/2045.
49803X AA 1	Kite Realty Group LP Sr Nt				2FE	7,967,920	95.688	7,655,048	8,000,000	7,968,625		705			4.000	4.049	AO	84,444		09/15/2016.	10/01/2026.
50075N AS 3	Kraft Foods Inc Sr Nt				2FE	11,295,148	103.074	10,719,654	10,400,000	10,482,951		(130,468)			6.500	5.156	FA	262,889	676,000	09/23/2009.	08/11/2017.
50075N AU 8	Kraft Foods Inc Sr Nt				2FE	8,479,050	104.606	8,368,480	8,000,000	8,074,394		(65,078)			6.125	5.231	FA	204,167	490,000	09/16/2009.	02/01/2018.
50076Q AN 6	Kraft Foods Group Inc Sr Nt				2FE	14,227,816	121.844	14,133,916	11,600,000	14,085,541		(56,857)			6.500	4.934	FA	297,411	754,000	06/09/2014.	02/09/2040.
50076Q AZ 9	Kraft Foods Inc Sr Nt				2FE	3,612,064	101.697	3,772,962	3,710,000	3,645,501		10,486			3.500	3.858	JD	9,017	129,850	09/04/2013.	06/06/2022.
50077L AM 8	Kraft Heinz Foods Co Sr Nt				2FE	5,306,926	104.681	5,234,060	5,000,000	5,305,302		(1,624)			5.200	4.805	JJ	119,889		08/19/2016.	07/15/2045.
502413 AY 3	L-3 Communications Corp Gtd Nt				2FE	4,050,680	107.557	4,302,264	4,000,000	4,019,085		(6,246)			5.200	5.014	AO	43,911	208,000	10/20/2011.	10/15/2019.
502413 BA 4	L-3 Communications Corp Co Gtd Nt				2FE	9,874,600	106.835	10,683,510	10,000,000	9,937,577		13,285			4.950	5.120	FA	187,000	495,000	10/18/2011.	02/15/2021.
50540R AJ 1	Laboratory Corp of America Sr Nt				2FE	10,107,803	107.207	9,862,998	9,200,000	9,657,920		(97,270)			4.625	3.246	MN	54,369	425,500	08/28/2012.	11/15/2020.
513272 AA 2	Lamb Weston HLD Sr Nt			2	3FE	4,029,000	100.250	4,010,000	4,000,000	4,028,466		(534)			4.625	4.503	MN	26,722		11/01/2016.	11/01/2024.
513272 AB 0	Lamb Weston HLD Sr Nt			2	3FE	4,539,938	98.938	4,452,188	4,500,000	4,539,313		(624)			4.875	4.740	MN	31,687		11/01/2016.	11/01/2026.
524660 AT 4	Leggett & Platt Inc Sr Nt				2FE	7,746,200	102.651	7,185,535	7,000,000	7,222,332		(144,156)			4.400	2.235	JJ	154,000	308,000	03/27/2013.	07/01/2018.
52736R BG 6	Levi Strauss & Co Sr Nt	LS			3FE	3,331,000	100.000	3,346,000	3,346,000	3,332,479		1,317			5.000	5.060	MN	27,883	167,300	11/16/2015.	05/01/2025.
53117C AN 2	Liberty Property LP Sr Nt				2FE	8,304,400	104.154	8,332,304	8,000,000	8,183,703		(27,167)			4.125	3.657	JD	14,667	330,000	09/12/2012.	06/15/2022.
53117C AR 3	Liberty Property LP Sr Nt				2FE	7,971,520	100.522	8,041,792	8,000,000	7,975,860		2,454			3.750	3.793	AO	75,000	300,000	03/17/2015.	04/01/2025.
53117C AS 1	Liberty Property LP Sr Nt				2FE	5,739,900	95.760	5,745,570	6,000,000	5,741,563		1,663			3.250	3.782	AO	54,708		12/06/2016.	10/01/2026.
532716 AU 1	Limited Brands Inc High Yield Corp				3FE	11,541,500	106.750	11,529,000	10,800,000	11,421,600		(105,852)			5.625	4.359	FA	229,500	607,500	11/17/2015.	02/15/2022.
53359# AE 2	Lincoln Electric Sr Nt				1Z	10,000,000	90.792	9,079,151	10,000,000	10,000,000					2.750	2.750	AO	54,236		10/20/2016.	10/20/2028.
53621@ AE 6	Lion Industrial Sr Gtd Nt Ser B				2	17,000,000	101.245	17,211,733	17,000,000	17,000,000					3.990	3.990	MS	171,459	339,150	03/31/2016.	03/31/2026.
539830 BD 0	Lockheed Martin Corp Sr Nt				2FE	9,892,000	94.702	9,470,200	10,000,000	9,895,827		2,023			3.800	3.861	MS	126,667	380,000	02/12/2015.	03/01/2045.
539830 BH 1	Lockheed Martin Corp Sr Nt				2FE	45,457,400	102.171	45,977,040	45,000,000	45,428,607		(30,060)			3.550	3.424	JJ	736,625	1,029,500	02/12/2016.	01/15/2026.
539830 BL 2	Lockheed Martin Corp Sr Nt				2FE	17,530,799	108.773	19,252,750	17,700,000	17,533,427		2,404			4.700	4.760	MN	106,298	813,413	11/16/2015.	05/15/2046.
54233* AA 4	Lone Star Trans LLC Sr Nt Ser A			4	1FE	4,000,000	99.662	3,986,487	4,000,000	4,000,000					2.450	2.450	JD	4,356	98,000	07/17/2014.	12/15/2021.
546676 AW 7	Louisville Gas & Elec Co 1st Mtg Bd				1FE	16,492,905	100.935	16,654,275	16,500,000	16,493,710		633			3.300	3.305	AO	136,125	549,038	09/21/2015.	10/01/2025.

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
546676 AX 5	Louisville Gas & Elec Co 1st Mtg Bd				1FE	4,995,850	105.093	5,254,660	5,000,000	4,995,957		79			4.375	4.380	AO	54,688	220,573	09/21/2015.	10/01/2045.
564759 QB 7	Manufacturers & Traders Tr Co Fx-to-Flt				1FE	4,000,000	98.125	3,925,000	4,000,000	4,000,000					5.629	5.629	JD	18,763	225,160	11/28/2006.	12/01/2021.
565849 AD 8	Marathon Oil Corp Sr Nt				3FE	12,812,140	102.988	11,328,636	11,000,000	11,263,237		(344,869)			6.000	2.739	AO	165,000	660,000	04/04/2012.	10/01/2017.
57169* AX 5	Mars Inc Sr Nt Ser N				1	25,000,000	93.435	23,358,864	25,000,000	25,000,000					2.720	2.720	MS	177,556		09/27/2016.	09/27/2026.
578454 AD 2	Mayo Clinic Ser 2016 Nt			4	1FE	22,000,000	98.321	21,630,664	22,000,000	22,000,000					4.128	4.128	MN	116,043	600,395	03/10/2016.	11/15/2052.
581557 AM 7	McKesson Corp Deb				2FE	12,112,100	124.745	12,474,530	10,000,000	11,547,034		(110,424)			7.650	5.630	MS	255,000	765,000	02/24/2011.	03/01/2027.
581557 AZ 8	McKesson Corp Sr Nt				2FE	6,992,020	97.811	6,846,777	7,000,000	6,995,032		759			2.700	2.713	JD	8,400	189,000	11/29/2012.	12/15/2022.
581557 BC 8	McKesson Corp Sr Nt				2FE	11,446,510	101.726	11,189,882	11,000,000	11,428,733		(7,455)			4.883	4.629	MS	158,155	537,130	08/21/2014.	03/15/2044.
581557 BE 4	McKesson Corp Sr Nt				2FE	10,206,700	103.067	10,306,710	10,000,000	10,178,111		(21,180)			3.796	3.514	MS	111,771	379,600	08/21/2015.	03/15/2024.
58155Q AE 3	McKesson Corp Sr Nt				2FE	5,419,480	115.701	6,363,539	5,500,000	5,426,167		1,317			6.000	6.107	MS	110,000	330,000	02/23/2011.	03/01/2041.
585055 AN 6	Medtronic Inc Sr Nt				1FE	5,161,900	107.689	5,384,455	5,000,000	5,043,559		(18,265)			5.600	5.176	MS	82,444	280,000	04/28/2009.	03/15/2019.
585055 AS 5	Medtronic Inc Sr Nt				1FE	4,477,080	106.946	4,170,878	3,900,000	4,175,373		(82,358)			4.450	2.155	MS	51,101	173,550	03/19/2013.	03/15/2020.
585055 AX 4	Medtronic Inc Sr Nt				1FE	5,263,471	102.170	5,180,039	5,070,000	5,179,622		(17,519)			3.125	2.677	MS	46,651	158,438	06/15/2012.	03/15/2022.
585055 AY 2	Medtronic Inc Sr Nt				1FE	14,691,450	94.899	14,234,895	15,000,000	14,712,876		5,995			4.000	4.120	AO	150,000	600,000	03/19/2013.	04/01/2043.
585055 BS 4	Medtronic Inc Sr Nt				1FE	13,873,355	102.971	14,415,996	14,000,000	13,888,727		11,486			3.500	3.613	MS	144,278	490,000	09/02/2015.	03/15/2025.
585055 BU 9	Medtronic Inc Sr Nt				1FE	24,933,000	108.142	27,035,525	25,000,000	24,934,908		1,105			4.625	4.642	MS	340,451	1,156,250	09/02/2015.	03/15/2045.
591894 BX 7	Metropolitan Edison Company Nt				2FE	1,000,000	110.037	1,100,370	1,000,000	1,000,000					7.700	7.700	JJ	35,506	77,000	01/14/2009.	01/15/2019.
59447# AG 8	Michigan Electric Transmission Sr Sec Nt				1	20,000,000	92.026	18,405,172	20,000,000	20,000,000					3.900	3.900	AO	140,833	390,000	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	20,281,477	106.542	21,414,922	20,100,000	20,278,034		(2,976)			4.450	4.395	MN	144,106	894,450	11/05/2015.	11/03/2045.
595620 AP 0	MidAmerican Energy Co 1st Mtg Bd				1FE	10,485,510	102.993	10,814,244	10,500,000	10,486,019		392			4.250	4.258	MN	74,375	466,083	10/05/2015.	05/01/2046.
60871R AD 2	Molson Coors Brewing Co Co Gtd Nt				2FE	9,356,050	104.535	9,408,177	9,000,000	9,340,412		(7,077)			5.000	4.739	MN	75,000	450,000	08/18/2014.	05/01/2042.
60871R AG 5	Molson Coors Brewing Co Sr Nt				2FE	14,837,560	94.531	14,179,680	15,000,000	14,835,513		(2,047)			3.000	3.129	JJ	217,500		11/15/2016.	07/15/2026.
61166W AP 6	Monsanto Co Sr Nt				1FE	4,960,350	96.650	4,832,480	5,000,000	4,962,123		691			4.400	4.448	JJ	101,444	220,000	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				1FE	11,265,740	99.566	10,952,249	11,000,000	11,221,656		(25,464)			3.375	3.071	JJ	171,188	371,250	04/07/2015.	07/15/2024.
61746B DZ 6	Morgan Stanley Sr Nt				1FE	10,977,450	101.011	11,111,166	11,000,000	10,979,199		1,749			3.875	3.900	JJ	182,340	213,125	01/22/2016.	01/27/2026.
61747W AF 6	Morgan Stanley Sr Nt				1FE	4,531,660	110.958	4,993,092	4,500,000	4,515,231		(3,272)			5.750	5.655	JJ	112,125	258,750	03/17/2011.	01/25/2021.
61747Y DY 8	Morgan Stanley Sr Nt				1FE	19,016,400	99.657	19,931,380	20,000,000	19,038,443		16,742			4.300	4.607	JJ	367,889	860,000	09/16/2015.	01/27/2045.
61761J ZN 2	Morgan Stanley Sub Nt				2FE	5,978,400	98.991	5,939,454	6,000,000	5,980,864		1,477			3.950	3.988	AO	44,767	237,000	04/20/2015.	04/23/2027.
61945C AA 1	Mosaic Co Sr Nt				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 AK 5	Motorola Solutions Inc Deb				2FE	10,202,300	110.284	11,028,360	10,000,000	10,137,945		(11,690)			6.500	6.291	MS	216,667	650,000	05/06/2010.	09/01/2025.
620076 BB 4	Motorola Solutions Inc Sr Nt				2FE	6,192,024	101.077	6,292,037	6,225,000	6,202,329		3,728			3.750	3.826	MN	29,828	233,438	04/08/2014.	05/15/2022.
626717 AF 9	Murphy Oil Corp Sr Nt	LS			3FE	6,428,217	96.719	6,248,047	6,460,000	6,439,029		2,822			4.700	3.761	JD	25,302	271,320	04/11/2013.	12/01/2022.
626717 AG 7	Murphy Oil Corp Sr Nt				3FE	12,692,460	93.686	12,179,115	13,000,000	12,706,502		2,847			6.125	5.285	JD	66,354	731,250	04/17/2014.	12/01/2042.
628530 BC 0	Mylan Inc Sr Nt	LS			2FE	9,938,200	93.645	9,364,530	10,000,000	9,940,986		952			5.400	5.442	MN	48,000	540,000	11/19/2013.	11/29/2043.
629568 AQ 9	Nabors Industries Inc Co Gtd Nt				3FE	5,455,100	103.750	5,187,500	5,000,000	5,083,755		(71,180)			6.150	4.600	FA	116,167	307,500	03/08/2011.	02/15/2018.
629568 AT 3	Nabors Industries Inc Co Gtd Nt				3FE	2,545,100	111.000	2,220,000	2,000,000	2,162,823		(74,113)			9.250	4.998	JJ	85,306	185,000	03/14/2011.	01/15/2019.
637071 AJ 0	National Oilwell Varco Inc Sr Nt				2FE	9,964,000	92.674	9,267,350	10,000,000	9,977,671		3,446			2.600	2.641	JD	21,667	260,000	11/15/2012.	12/01/2022.
637071 AL 5	National Oilwell Varco Inc Sr Nt				2FE	3,996,120	99.610	3,984,408	4,000,000	3,999,276		782			1.350	1.370	JD	4,500	54,000	11/15/2012.	12/01/2017.
637417 AJ 5	National Retail Properties Inc Sr Nt			2	2FE	31,098,835	98.511	31,031,060	31,500,000	31,100,550		1,715			3.600	3.754	JD	59,850		12/09/2016.	12/15/2026.
649322 AA 2	NY & Presbyterian Hospital Nt				1FE	25,000,000	97.057	24,264,250	25,000,000	25,000,000					4.024	4.024	FA	419,167	1,006,000	01/29/2015.	08/01/2045.

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
649322 AC 8	NY & Presbyterian Hospital Nt				1FE	6,999,790	95.666	6,696,599	7,000,000	6,999,985		195			3.563	3.563	FA	126,783		06/21/2016.	08/01/2036.
64952W CH 4	New York Life Global Fdg Sec Nt				1FE	23,439,942	93.195	21,877,550	23,475,000	23,440,709		766			2.350	2.367	JJ	255,910		09/09/2016.	07/14/2026.
651229 AU 0	Newell Rubbermaid Inc Sr Nt				2FE	1,010,890	101.770	1,017,696	1,000,000	1,009,343		(1,547)			3.150	2.914	AO	7,875	15,838	03/21/2016.	04/01/2021.
651229 AY 2	Newell Rubbermaid Inc Sr Nt				2FE	6,294,260	114.803	6,888,156	6,000,000	6,291,076		(3,184)			5.500	5.176	AO	82,500	165,917	03/21/2016.	04/01/2046.
651229 BA 3	Newell Rubbermaid Inc Sr Nt			2	2FE	3,061,024	107.251	3,217,539	3,000,000	3,059,117		(1,907)			5.000	4.544	MN	19,167	75,000	10/26/2016.	11/15/2023.
651639 AN 6	Newmont Mining Corp Co Gtd Nt	LS			2FE	7,059,850	101.637	7,114,597	7,000,000	7,035,076		(5,570)			3.500	3.394	MS	72,139	245,000	09/04/2012.	03/15/2022.
654740 AN 9	Nissan Motor Acceptance Corp Sr Nt				1FE	1,498,185	99.801	1,497,009	1,500,000	1,498,465		280			2.550	2.576	MS	12,006	19,019	03/02/2016.	03/08/2021.
654894 AF 1	Noble Energy Inc Sr Nt				2FE	3,545,100	121.699	3,650,973	3,000,000	3,397,246		(27,052)			8.000	6.232	AO	60,000	240,000	07/19/2010.	04/01/2027.
655042 AD 1	Noble Corp Sr Nt				3FE	3,931,168	105.000	3,412,500	3,250,000	3,458,340		(88,414)			7.500	4.411	MS	71,771	243,750	01/13/2011.	03/15/2019.
655044 AG 0	Noble Energy Inc Sr Nt				2FE	26,846,100	101.861	27,502,578	27,000,000	26,853,703		2,429			5.250	5.288	MN	181,125	1,417,500	11/05/2013.	11/15/2043.
655044 AH 8	Noble Energy Inc Sr Nt				2FE	12,488,525	100.762	12,595,263	12,500,000	12,490,728		996			3.900	3.911	MN	62,292	487,500	11/05/2014.	11/15/2024.
655844 BR 8	Norfolk Southern Corp Sr Nt				2FE	19,865,400	106.326	21,265,280	20,000,000	19,870,728		5,328			4.650	4.691	JJ	428,833	651,000	10/29/2015.	01/15/2046.
665772 CJ 6	Northern States Pwr Co MN 1st Mtg Bd				1FE	1,660,482	91.757	1,591,991	1,735,000	1,661,800		1,319			3.400	3.655	FA	22,285	29,495	03/31/2016.	08/15/2042.
665772 CK 3	Northern States Pwr Co MN 1st Mtg Bd			2	1FE	6,005,580	98.934	5,936,010	6,000,000	6,005,491		(89)			2.600	2.583	MN	19,933		11/18/2016.	05/15/2023.
665772 CL 1	Northern States Pwr Co MN 1st Mtg Bd				1FE	1,332,388	101.673	1,270,906	1,250,000	1,331,173		(1,214)			4.125	3.744	MN	6,589	51,563	03/30/2016.	05/15/2044.
666807 BG 6	Northrop Grumman Corp Sr Nt				2FE	6,170,220	101.945	6,116,724	6,000,000	6,168,167		(2,053)			3.250	2.781	FA	81,250		11/22/2016.	08/01/2023.
666807 BH 4	Northrop Grumman Corp Sr Nt				2FE	27,193,015	108.950	28,430,529	26,095,000	27,186,153		(12,867)			4.750	4.466	JD	103,293	1,073,263	06/20/2016.	06/01/2043.
666807 BJ 0	Northrop Grumman Corp Sr Nt				2FE	1,767,580	94.862	1,897,244	2,000,000	1,771,821		3,973			3.850	4.573	AO	16,256	77,000	12/03/2015.	04/15/2045.
66989H AD 0	Novartis Capital Corp Sr Nt				1FE	10,219,700	107.265	9,400,678	8,764,000	9,407,602		(186,081)			4.400	2.092	AO	71,767	385,616	06/18/2012.	04/24/2020.
66989H AG 3	Novartis Capital Corp Nt				1FE	992,870	103.050	1,030,502	1,000,000	994,597		636			3.400	3.484	MN	5,194	34,000	02/18/2014.	05/06/2024.
66989H AH 1	Novartis Capital Corp Nt				1FE	18,101,856	107.844	17,805,044	16,510,000	18,074,719		(26,623)			4.400	3.837	MN	110,984	726,440	02/24/2016.	05/06/2044.
670877 AA 7	OMX Timber Fin Inv LLC Gtd Nt Ser A-1				1FE	2,003,660	110.205	2,204,100	2,000,000	2,001,148		(80)			5.420	5.402	AO	18,368	108,400	01/19/2005.	01/29/2020.
674599 BY 0	Occidental Petroleum Corp Sr Nt	LS			1FE	2,661,984	106.227	2,761,910	2,600,000	2,636,358		(7,425)			4.100	3.728	FA	44,417	106,600	09/04/2013.	02/01/2021.
679574 AG 8	Old Dominion Elec 1st Mtg Bd			4	1FE	1,000,000	110.165	1,101,646	1,000,000	1,000,000					6.210	6.210	JD	5,175	62,100	12/12/2002.	12/01/2028.
682134 AC 5	Omnicom Group Inc Nt				2FE	9,690,248	106.371	9,451,072	8,885,000	9,297,899		(106,176)			4.450	3.084	FA	149,367	395,383	02/19/2013.	08/15/2020.
68233D AR 8	Oncor Electric Delivery Sr Sec Nt				1FE	11,380,900	122.057	12,205,690	10,000,000	10,733,844		(108,064)			7.000	5.475	MS	233,333	700,000	12/17/2009.	09/01/2022.
68233J AD 6	Oncor Electric Delivery 1st Mtg Bd				1FE	14,644,880	108.056	14,047,254	13,000,000	13,370,024		(208,878)			6.800	4.994	MS	294,667	884,000	12/16/2009.	09/01/2018.
68233J AH 7	Oncor Electric Delivery Sr Nt				1FE	8,155,815	115.964	9,277,120	8,000,000	8,141,407		(3,007)			5.250	5.121	MS	106,167	420,000	05/31/2011.	09/30/2040.
68268N AE 3	Oneok Partners LP Sr Nt				2FE	4,983,250	112.802	5,640,095	5,000,000	4,995,077		1,994			8.625	8.676	MS	143,750	431,250	02/26/2009.	03/01/2019.
68389X AC 9	Oracle Corp Sr Nt				1FE	7,282,980	105.646	7,395,192	7,000,000	7,048,794		(35,903)			5.750	5.182	AO	84,972	402,500	05/08/2009.	04/15/2018.
68389X AG 0	Oracle Corp Sr Nt				1FE	996,950	107.842	1,078,418	1,000,000	999,083		333			5.000	5.039	JJ	24,028	50,000	06/30/2009.	07/08/2019.
68389X AM 7	Oracle Corp Sr Nt				1FE	14,113,934	116.211	16,269,554	14,000,000	14,110,601		(2,576)			5.375	5.314	JJ	346,986	752,500	12/06/2013.	07/15/2040.
68389X BF 1	Oracle Corp Sr Nt				1FE	18,921,910	96.916	18,414,040	19,000,000	18,924,398		1,380			4.125	4.149	MN	100,146	783,750	04/28/2015.	05/15/2045.
684065 A# 2	Orange & Rockland Utils Inc Sr Nt Ser 20				1Z	10,000,000	89.670	8,966,974	10,000,000	10,000,000					3.880	3.880	JD	18,322		12/14/2016.	12/01/2046.
684065 A@ 4	Orange & Rockland Utils Inc Deb Ser 2015				1	50,000,000	103.188	51,594,130	50,000,000	50,000,000					4.690	4.690	JD	195,417	2,305,917	12/07/2015.	12/04/2045.
68557N AA 1	Orbital ATK Inc Sr Nt				3FE	4,195,268	103.863	4,237,590	4,080,000	4,180,817		(13,975)			5.250	4.661	AO	53,550	148,575	03/31/2016.	10/01/2021.
68557N AC 7	Orbital ATK Inc Sr Nt				3FE	4,859,049	103.000	4,841,000	4,700,000	4,847,924		(11,125)			5.500	4.946	AO	64,625	129,250	05/17/2016.	10/01/2023.
69073T AS 2	Owens Brockway Sr Nt	LS			4FE	6,506,250	105.500	6,857,500	6,500,000	6,505,570		(485)			6.375	6.362	FA	156,542	404,016	08/12/2015.	08/15/2025.
690872 AB 2	Owens Brockway Sr Nt				4FE	7,964,938	100.750	7,732,563	7,675,000	7,920,362		(24,387)			5.375	4.890	AO	87,090	412,531	03/04/2015.	01/15/2025.
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	12,635,200	99.911	12,488,925	12,500,000	12,633,732		(2,302)			3.150	3.006	AO	83,125	363,125	08/24/2016.	10/15/2025.
693475 AP 0	PNC Financial Services Group Sub Nt				1FE	15,302,190	102.510	15,376,530	15,000,000	15,279,100		(25,333)			3.900	3.607	AO	100,750	585,000	03/17/2016.	04/29/2024.
69353R ET 1	PNC Bank NA Sr Nt	LS			1FE	9,998,500	100.182	10,018,150	10,000,000	9,999,074		495			1.800	1.805	MN	28,000	181,000	10/29/2015.	11/05/2018.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
69362B AY 8	PSEG Power LLC Sr Nt				2FE	3,530,520	104.287	3,650,059	3,500,000	3,515,925		(3,023)			4.150	4.043	MS	42,768	145,250	09/23/2011.	09/15/2021.
69362B BA 9	PSEG Power LLC Sr Nt	LS			2FE	2,731,900	103.362	2,584,045	2,500,000	2,686,727		(23,346)			4.300	3.085	MN	13,736	107,500	02/02/2015.	11/15/2023.
693656 AA 8	PVH CORP Sr Nt				3FE	11,444,400	101.500	11,733,400	11,560,000	11,460,558		14,190			4.500	4.667	JD	23,120	520,200	11/17/2015.	12/15/2022.
694308 GQ 4	Pacific Gas & Elec Co Sr Nt				2FE	7,917,980	127.299	10,183,880	8,000,000	7,927,292		1,477			6.250	6.327	MS	166,667	500,000	03/03/2009.	03/01/2039.
694308 HP 5	Pacific Gas & Elec Co Sr Nt				1FE	12,469,222	97.971	12,246,400	12,500,000	12,471,466		2,244			2.950	2.979	MS	122,917	184,375	02/23/2016.	03/01/2026.
695114 BZ 0	Pacificorp 1st Mtg Bd				1FE	10,005,200	114.886	11,488,570	10,000,000	10,004,676		(148)			5.250	5.246	JD	23,333	525,000	05/21/2010.	06/15/2035.
695114 CG 1	Pacificorp 1st Mtg Bd				1FE	995,950	129.535	1,295,353	1,000,000	996,541		79			6.250	6.280	AO	13,194	62,500	03/02/2009.	10/15/2037.
695114 CK 2	Pacificorp 1st Mtg Bd				1FE	1,453,599	107.219	1,506,420	1,405,000	1,416,991		(5,454)			5.500	5.054	JJ	35,632	77,275	01/16/2009.	01/15/2019.
695114 CL 0	Pacificorp 1st Mtg Bd				1FE	2,931,660	127.241	3,817,218	3,000,000	2,940,067		1,255			6.000	6.167	JJ	83,000	180,000	03/02/2009.	01/15/2039.
70213H AC 2	Partners Healthcare Syst Nt				1FE	10,000,000	96.911	9,691,090	10,000,000	10,000,000					4.117	4.117	JJ	205,850	411,700	01/21/2015.	07/01/2055.
70466@ AA 6	Peach State Labs Inc Sr Sec Term Ln Nt 1				4	7,313,379	100.000	7,313,379	7,313,379	7,313,379					8.000	8.134	MON	50,381	455,102	03/01/2016.	06/30/2020.
71270Q EB 8	Peoples United Bank Sr Nt				2FE	1,988,180	98.505	1,970,104	2,000,000	1,990,740		1,030			4.000	4.072	JJ	36,889	80,000	06/23/2014.	07/15/2024.
713448 CG 1	Pepsico Inc Sr Nt				1FE	17,034,920	99.891	16,981,521	17,000,000	17,022,615		(3,336)			2.750	2.726	MS	155,833	467,500	02/25/2013.	03/01/2023.
713448 CY 2	Pepsico Inc Sr Nt				1FE	29,570,690	103.357	29,973,559	29,000,000	29,503,992		(49,830)			3.500	3.265	JJ	462,389	1,015,000	08/25/2015.	07/17/2025.
713448 CZ 9	Pepsico Inc Sr Nt				1FE	18,722,340	108.986	19,617,498	18,000,000	18,708,022		(12,131)			4.600	4.358	JJ	377,200	828,000	10/01/2015.	07/17/2045.
713448 DD 7	Pepsico Inc Sr Nt				1FE	10,579,100	106.508	10,650,780	10,000,000	10,571,018		(8,082)			4.450	4.113	AO	95,181	445,000	02/19/2016.	04/14/2046.
713448 DN 5	Pepsico Inc Sr Nt	LS		2	1FE	15,103,870	94.667	14,673,416	15,500,000	15,108,500		4,630			2.375	2.671	AO	86,918		11/09/2016.	10/06/2026.
717081 DQ 3	Pfizer Inc Sr Nt				1FE	1,682,123	101.211	1,619,373	1,600,000	1,613,600		(55,336)			6.050	2.509	MS	24,469	96,800	10/05/2015.	03/30/2017.
717081 EA 7	Pfizer Inc Nt				1FE	20,325,340	98.720	20,237,621	20,500,000	20,326,808		1,468			3.000	3.099	JD	68,333		11/14/2016.	12/15/2026.
717081 ED 1	Pfizer Inc Nt				1FE	13,476,510	101.726	13,733,037	13,500,000	13,476,570		60			4.125	4.135	JD	61,875		11/14/2016.	12/15/2046.
71713U AQ 5	Pharmacia Corp Deb				1FE	2,277,420	108.940	2,178,806	2,000,000	2,050,813		(24,678)			6.500	5.090	JD	10,833	130,000	01/27/2005.	12/01/2018.
718172 AA 7	Philip Morris Intl Inc Sr Nt				1FE	12,898,156	105.399	12,516,155	11,875,000	12,065,471		(131,890)			5.650	4.432	MN	83,867	670,938	10/20/2009.	05/16/2018.
720198 AC 4	Piedmont Operating Partnership Sr Nt				2FE	13,926,750	94.501	14,175,120	15,000,000	14,209,052		104,851			3.400	4.351	JD	42,500	510,000	03/12/2014.	06/01/2023.
720198 AD 2	Piedmont Operating Partnership Sr Nt				2FE	1,095,146	99.606	1,070,763	1,075,000	1,090,589		(1,740)			4.450	4.214	MS	14,085	47,838	05/12/2014.	03/15/2024.
737446 AH 7	Post Holdings Inc Sr Nt				4FE	2,214,660	111.000	2,442,000	2,200,000	2,212,956		(995)			7.750	7.642	MS	50,203	183,288	08/13/2015.	03/15/2024.
74005P BD 5	Praxair Inc Sr Nt				1FE	14,975,700	92.906	13,935,915	15,000,000	14,977,280		529			3.550	3.559	MN	79,875	532,500	01/29/2015.	11/07/2042.
74005P BN 3	Praxair Inc Sr Nt				1FE	4,980,850	96.916	4,845,790	5,000,000	4,984,115		1,734			2.650	2.694	FA	53,736	132,500	01/29/2015.	02/05/2025.
74005P BQ 6	Praxair Inc Sr Nt				1FE	60,078,400	100.354	60,212,520	60,000,000	60,069,632		(6,897)			3.200	3.185	JJ	805,333	1,632,000	10/07/2015.	01/30/2026.
740189 AG 0	Precision Castparts Corp Sr Nt				1FE	37,897,538	98.490	37,574,049	38,150,000	37,958,464		25,971			2.500	2.590	JJ	439,785	851,875	03/02/2016.	01/15/2023.
740189 AK 1	Precision Castparts Corp Sr Nt				1FE	10,983,280	99.802	10,978,187	11,000,000	10,996,495		3,333			1.250	1.281	JJ	63,403	137,500	12/17/2012.	01/15/2018.
74052B AA 5	Premier Health Partners Nt Ser G				1FE	11,513,411	92.111	11,615,184	12,610,000	11,515,490		2,080			2.911	3.983	MN	46,904		12/21/2016.	11/15/2026.
74052B AB 3	Premier Health Partners Nt Ser G				1FE	7,000,000	87.232	6,106,240	7,000,000	7,000,000					3.992	3.992	MN	35,706	58,217	08/24/2016.	11/15/2046.
74170* AA 7	Prime Property Fd LLC Sr Nt Ser A				1	11,500,000	102.616	11,800,839	11,500,000	11,500,000					3.510	3.510	FA	144,641	403,650	08/22/2013.	08/22/2019.
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	131,250	04/01/2016.	04/01/2026.
742741 AA 9	Procter & Gamble ESOP Deb Ser A			4	1FE	3,019,214	115.653	2,650,582	2,291,850	2,587,190		(75,234)			9.360	3.072	JJ	107,259	214,517	07/20/2011.	01/01/2021.
74340X AN 1	Prologis LP Sr Nt				2FE	4,097,240	113.750	3,986,948	3,505,000	3,747,433		(78,481)			7.375	4.731	AO	43,800	258,494	02/13/2012.	10/30/2019.
74340X AU 5	Prologis LP Co Gtd Nt				2FE	13,661,839	112.175	13,068,353	11,650,000	12,544,944		(222,684)			6.875	4.281	MS	235,832	800,938	04/10/2012.	03/15/2020.
74340X AV 3	Prologis LP Sr Nt				2FE	2,998,950	101.447	3,043,422	3,000,000	2,999,576		191			2.750	2.757	FA	31,167	82,500	08/08/2013.	02/15/2019.
74340X AX 9	Prologis LP Sr Nt				2FE	4,975,946	102.029	5,101,425	5,000,000	4,993,303		6,190			4.000	4.133	JJ	92,222	200,000	02/10/2014.	01/15/2018.
74340X BE 0	Prologis LP Sr Nt				2FE	46,668,530	102.467	48,159,584	47,000,000	46,700,883		28,272			3.750	3.836	MN	293,750	1,767,396	11/12/2015.	11/01/2025.
743756 AC 2	Prov St Joseph Health Obl Unsecured			4	1FE	15,000,000	92.272	13,840,815	15,000,000	15,000,000					3.744	3.744	AO	145,080		09/20/2016.	10/01/2047.
744448 CC 3	Public Svc Co CO 1st Mtg Bd				1FE	3,242,430	107.782	3,233,469	3,000,000	3,236,104		(6,326)			5.125	1.780	JD	12,813		12/05/2016.	06/01/2019.
744448 CD 1	Public Svc Co CO 1st Mortgage Bond			2	1FE	2,071,140	103.243	2,064,866	2,000,000	2,069,814		(1,326)			3.200	2.121	MN	8,178		12/05/2016.	11/15/2020.

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond CHAR	6 NAIC Designation	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	Interest 16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	Dates 21 Acquired	22 Stated Contractual Maturity Date
744448 CK 5	Public Svc Co CO 1st Mtg Bd				1FE	8,836,240	104.514	8,361,096	8,000,000	8,823,224		(13,016)			4.300	3.697	MS	101,289	172,000	03/29/2016.	03/15/2044.
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	7,889	89,736	06/06/2016.	06/15/2046.
74456Q BK 1	Public Svc Elec & Gas Sr Nt				1FE	9,952,000	100.784	10,078,440	10,000,000	9,961,142		4,300			3.050	3.106	MN	38,972	305,000	11/04/2014.	11/15/2024.
74456Q BM 7	Public Svc Elec & Gas Nt Ser K				1FE	5,999,674	100.133	6,198,257	6,190,000	6,004,159		3,352			4.050	4.233	MN	41,783	250,695	09/16/2015.	05/01/2045.
74465@ AA 9	Prudential Ins Co Amer Acting Sr Nt Ser				2	30,000,000	104.313	31,293,881	30,000,000	30,000,000					4.350	4.350	FA	485,750	652,500	02/17/2016.	02/17/2025.
74834L AN 0	Quest Diagnostics Inc Co Gtd Nt				2FE	19,774,384	118.444	21,672,883	18,298,000	19,603,649		(32,006)			6.950	6.316	JJ	635,856	1,271,711	10/05/2010.	07/01/2037.
74834L AQ 3	Quest Diagnostics Inc Co Gtd Nt				2FE	1,944,560	107.945	2,158,898	2,000,000	1,950,874		975			5.750	5.947	JJ	48,236	115,000	11/12/2009.	01/30/2040.
74836J AE 3	Questar Market Resources Sr Nt				4FE	1,499,085	103.000	1,545,000	1,500,000	1,499,928		142			6.800	6.810	MS	34,000	102,000	04/01/2008.	04/01/2018.
74836J AF 0	Questar Market Resources Sr Nt				4FE	1,996,440	104.000	2,080,000	2,000,000	1,998,657		370			6.800	6.824	MS	45,333	136,000	08/24/2009.	03/01/2020.
751277 AQ 7	Ralston-Purina Group Deb				1FE	2,771,120	124.530	2,490,600	2,000,000	2,296,498		(49,216)			8.625	5.283	FA	65,167	172,500	01/28/2004.	02/15/2022.
75524R AA 7	RBS Citizens Financial Grp Inc Sr Nt				2FE	5,073,400	101.217	5,060,855	5,000,000	5,063,685		(9,525)			4.150	3.900	MS	53,604	207,500	12/21/2015.	09/28/2022.
756109 AQ 7	Realty Income Corp Sr Nt				2FE	1,527,555	102.111	1,531,662	1,500,000	1,527,437		(118)			3.875	3.596	JJ	26,802		12/13/2016.	07/15/2024.
756109 AR 5	Realty Income Corp Sr Nt				2FE	6,722,797	102.949	6,691,692	6,500,000	6,721,594		(1,203)			4.125	3.706	AO	56,604		12/05/2016.	10/15/2026.
756109 AS 3	Realty Income Corp Sr Nt				2FE	2,960,130	94.150	2,824,485	3,000,000	2,960,786		656			3.000	3.153	JJ	19,750		10/04/2016.	01/15/2027.
758202 AG 0	Reed Elsevier Cap Inc Co Gtd Nt				2FE	1,014,920	112.379	1,123,785	1,000,000	1,004,114		(1,780)			8.625	8.401	JJ	39,771	86,250	01/14/2009.	01/15/2019.
760759 AK 6	Republic Services Inc Co Gtd Nt				2FE	6,994,400	125.423	8,779,575	7,000,000	6,995,285		90			6.200	6.206	MS	144,667	434,000	08/05/2010.	03/01/2040.
760759 AR 1	Republic Services Inc Sr Nt				2FE	5,104,150	95.865	4,793,250	5,000,000	5,099,711		(4,439)			2.900	2.661	JJ	70,889		07/01/2016.	07/01/2026.
771196 BE 1	Roche Hldgs Inc Sr Nt				1FE	10,150,300	102.363	10,236,280	10,000,000	10,122,291		(13,341)			3.350	3.171	MS	84,681	335,000	11/13/2014.	09/30/2024.
771196 BH 4	Roche Hldgs Inc Sr Nt				1FE	14,273,220	99.673	14,452,643	14,500,000	14,281,691		4,136			4.000	4.091	MN	53,167	580,000	11/13/2014.	11/28/2044.
771196 BK 7	Roche Hldgs Inc Sr Nt				1FE	16,846,330	96.192	16,352,623	17,000,000	16,858,184		11,854			2.625	2.726	MN	57,021	314,854	02/22/2016.	05/15/2026.
779382 AP 5	Rowan Companies Inc Co Gtd Nt				4FE	7,593,540	94.500	6,615,000	7,000,000	7,362,672		(53,801)			4.875	3.807	JD	28,438	341,250	11/27/2012.	06/01/2022.
780153 AG 7	Royal Caribbean Cruises Ltd Sr Nt				3FE	8,510,688	118.000	8,584,500	7,275,000	8,403,118		(74,702)			7.500	5.568	AO	115,188	545,625	08/26/2015.	10/15/2027.
780153 AU 6	Royal Caribbean Cruises Ltd Hgh Yld Bd				3FE	11,032,125	106.875	11,328,750	10,600,000	10,954,327		(49,236)			5.250	4.592	MN	71,108	556,500	02/29/2016.	11/15/2022.
78446@ AA 4	SL Green Realty Corp Sr Nt				2FE	60,000,000	100.521	60,312,800	60,000,000	60,000,000					4.270	4.270	JD	99,633	2,562,000	12/17/2015.	12/17/2025.
785592 AD 8	Sabine Pass Liquefaction Hgh Yld Corp				3FE	6,315,000	106.250	6,375,000	6,000,000	6,301,154		(13,846)			5.625	4.693	AO	71,250	168,750	08/24/2016.	04/15/2023.
785592 AH 9	Sabine Pass Liquefaction Hgh Yld Corp 1s				3FE	2,687,500	109.500	2,737,500	2,500,000	2,678,021		(9,479)			6.250	4.691	MS	46,007	78,125	09/06/2016.	03/15/2022.
785592 AP 1	Sabine Pass Liquefaction Hgh Yld Corp 1s				3FE	4,131,000	107.750	4,094,500	3,800,000	4,123,594		(7,406)			5.875	4.750	JD	620	121,547	09/13/2016.	06/30/2026.
785592 AR 7	Sabine Pass Liquefaction High Yield Corp				3FE	4,225,625	100.875	4,236,750	4,200,000	4,225,219		(406)			5.000	4.924	MS	57,167		10/26/2016.	03/15/2027.
79546V AJ 5	Sally Holdings Sr Nt				3FE	1,038,750	103.875	1,038,750	1,000,000	1,032,123		(4,192)			5.750	5.064	JD	4,792	57,500	08/25/2015.	06/01/2022.
79546V AL 0	Sally Holdings Sr Nt				3FE	27,732,875	104.000	28,340,000	27,250,000	27,692,454		(36,729)			5.625	5.393	JD	127,734	1,524,297	02/09/2016.	12/01/2025.
81211K AX 8	Sealed Air Corp Sr Nt				3FE	2,703,575	103.250	2,622,550	2,540,000	2,700,131		(3,444)			5.500	4.611	MS	41,134	31,350	12/13/2016.	09/15/2025.
816851 AY 5	Sempra Energy Sr Nt				2FE	59,950,740	101.014	60,608,520	60,000,000	59,955,301		4,082			3.750	3.760	MN	287,500	2,237,500	11/13/2015.	11/15/2025.
817565 CB 8	Service Corp Intl Sr Nt				3FE	9,047,625	104.250	8,965,500	8,600,000	9,038,182		(9,443)			5.375	4.553	MN	59,065	147,813	12/14/2016.	05/15/2024.
832696 AK 4	Smucker JM Co Sr Nt				2FE	9,799,191	100.834	10,083,400	10,000,000	9,821,622		18,391			3.500	3.755	MS	103,056	350,000	10/13/2015.	03/15/2025.
832696 AM 0	Smucker JM Co Sr Nt				2FE	23,384,269	100.958	24,457,027	24,225,000	23,419,002		28,352			4.250	4.520	MS	303,149	1,029,563	10/13/2015.	03/15/2035.
832696 AP 3	Smucker JM Co Sr Nt				2FE	3,364,236	99.220	3,495,514	3,523,000	3,367,515		2,662			4.375	4.657	MS	45,383	154,131	10/13/2015.	03/15/2045.
83379# AC 9	Sodexo Inc Gtd Sr Nt Ser C				1	9,000,000	103.908	9,351,717	9,000,000	9,000,000					3.990	3.990	MS	116,708	359,100	03/04/2014.	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.
834423 AA 3	Solvay Finance Sr Nt				2FE	3,999,440	101.749	4,069,972	4,000,000	3,999,553		105			3.400	3.403	JD	10,578	136,000	11/30/2015.	12/03/2020.
842434 CM 2	Southern CA Gas Co 1st Mtg				1FE	7,472,550	101.578	7,618,380	7,500,000	7,478,152		2,470			3.150	3.193	MS	69,563	236,250	09/08/2014.	09/15/2024.
842434 CQ 3	Southern CA Gas Co 1st Mtg				1FE	5,776,601	96.004	5,400,214	5,625,000	5,770,837		(5,763)			2.600	2.293	JD	6,500	78,000	07/25/2016.	06/15/2026.
8426EP AB 4	Southern CO Gas Capital Sr Nt				2FE	21,545,615	92.532	19,894,316	21,500,000	21,545,510		(105)			3.950	3.938	AO	254,775		09/08/2016.	10/01/2046.

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
84756N AC 3	Spectra Energy Partners Nt				2FE	1,497,435	101.578	1,523,675	1,500,000	1,499,070		517			2.950	2.987	MS	11,800	44,250	09/16/2013.	09/25/2018.
84756N AE 9	Spectra Energy Partners Nt				2FE	13,832,358	113.177	14,995,966	13,250,000	13,806,708		(8,523)			5.950	5.641	MS	210,233	788,375	12/09/2013.	09/25/2043.
854502 AC 5	Stanley Black & Decker Inc Co Gtd Nt				1FE	5,993,880	103.182	6,190,902	6,000,000	5,996,765		595			3.400	3.412	JD	17,000	204,000	11/17/2011.	12/01/2021.
857477 AN 3	State Street Corp Sr Nt				1FE	5,359,953	100.985	5,372,391	5,320,000	5,355,260		(3,835)			3.300	3.205	JD	7,315	175,560	09/18/2015.	12/16/2024.
857477 AT 0	State Street Corp Sr Nt				1FE	32,955,780	102.376	33,784,014	33,000,000	32,960,956		3,802			3.550	3.566	FA	432,804	1,171,500	08/13/2015.	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# AE 1	Stericycle Inc Sr Nt Ser B				1	10,000,000	106.205	10,620,536	10,000,000	10,000,000					4.470	4.470	AO	94,367	447,000	10/15/2010.	10/15/2020.
863667 AN 1	Stryker Corp Sr Nt				1FE	11,967,384	100.944	12,113,280	12,000,000	11,969,669		2,285			3.500	3.532	MS	123,667	215,833	03/03/2016.	03/15/2026.
86765B AG 4	Sunoco Logistics Ptnrs Op LP Co Gtd Nt				2FE	4,986,600	107.957	5,397,860	5,000,000	4,995,053		1,415			5.500	5.535	FA	103,889	275,000	02/18/2010.	02/15/2020.
86765B AH 2	Sunoco Logistics Ptnrs Op LP Co Gtd Nt				2FE	27,970,650	110.915	31,056,256	28,000,000	27,973,655		441			6.850	6.858	FA	724,578	1,918,000	03/03/2010.	02/15/2040.
86765B AJ 8	Sunoco Logistics Ptnrs Op LP Co Gtd Nt				2FE	3,997,920	105.769	4,230,740	4,000,000	3,998,908		185			4.650	4.656	FA	70,267	186,000	07/28/2011.	02/15/2022.
86787G AJ 1	SunTrust Bank Sub Nt				2FE	18,811,083	96.520	18,242,186	18,900,000	18,815,824		4,742			3.300	3.356	MN	79,695	310,118	05/12/2016.	05/15/2026.
867914 BK 8	SunTrust Bank Sr Nt				2FE	6,984,810	101.413	7,098,875	7,000,000	6,987,187		2,377			2.900	2.947	MS	66,539	101,500	02/29/2016.	03/03/2021.
870836 AC 7	Swiss Bank Corp-NY Sub Nt				2FE	1,244,880	122.288	1,222,878	1,000,000	1,194,046		(18,083)			7.500	4.713	JJ	34,583	75,000	01/17/2014.	07/15/2025.
871829 AM 9	Sysco Corp Sr Nt				2FE	5,023,500	107.132	5,356,600	5,000,000	5,006,380		(2,653)			5.375	5.313	MS	77,639	268,750	04/06/2009.	03/17/2019.
871829 AN 7	Sysco Corp Nt				2FE	2,595,875	127.011	3,175,275	2,500,000	2,585,188		(1,722)			6.625	6.337	MS	47,847	165,625	04/13/2009.	03/17/2039.
871829 AY 3	Sysco Corp Sr Nt				2FE	9,992,100	106.071	10,607,130	10,000,000	9,992,301		146			4.850	4.855	AO	121,250	489,042	09/23/2015.	10/01/2045.
871829 AZ 0	Sysco Corp Sr Nt				2FE	8,000,000	101.206	8,096,496	8,000,000	8,000,000					3.750	3.750	AO	75,000	302,500	09/23/2015.	10/01/2025.
872287 AF 4	TCI Communications Inc Deb				1FE	4,910,610	134.227	5,369,072	4,000,000	4,539,571		(43,484)			7.875	5.938	FA	119,000	315,000	08/25/2005.	02/15/2026.
87264A AB 1	T-Mobile USA Inc Hgh Yld Sr Nt				3FE	2,050,000	101.500	2,030,000	2,000,000	2,033,886		(16,114)			5.250	4.184	MS	35,000	52,500	02/29/2016.	09/01/2018.
87305Q CH 2	TTX Co Sr Nt				1FE	17,005,465	99.824	16,970,012	17,000,000	17,005,358		(566)			3.600	3.595	JJ	282,200	612,000	11/13/2014.	01/15/2025.
87875U AK 8	Teco Finance Inc Gtd Nt				2FE	1,991,820	106.191	2,123,826	2,000,000	1,996,913		866			5.150	5.203	MS	30,328	103,000	03/05/2010.	03/15/2020.
88031R AA 6	Tenaska Alabama II Partners LP Sr Sec Nt			4	2FE	1,129,575	104.726	1,182,961	1,129,575	1,129,575					6.125	6.172	MJSD	192	69,187	10/09/2003.	03/30/2023.
883556 AZ 5	Thermo Fisher Scientific Inc Sr Nt				2FE	7,984,720	103.351	8,268,104	8,000,000	7,992,250		1,514			3.600	3.623	FA	108,800	288,000	08/09/2011.	08/15/2021.
883556 BF 8	Thermo Fisher Scientific Inc Sr Nt				2FE	19,946,000	104.133	20,826,600	20,000,000	19,961,067		4,633			4.150	4.182	FA	345,833	830,000	12/04/2013.	02/01/2024.
88643@ AP 1	Tidewater Inc Sr Nt Ser 2013-B				5	5,300,000	56.500	5,650,000	10,000,000	5,300,000			4,700,000		5.010	5.010	MN	64,017	501,000	09/30/2013.	11/15/2023.
887315 BN 8	Time Warner Companies Inc Co Gtd Nt				2FE	2,795,162	122.299	2,843,461	2,325,000	2,730,196		(23,628)			6.625	4.746	MN	19,682	154,031	02/11/2014.	05/15/2029.
887317 AE 5	Time Warner Inc Co Gtd Nt				2FE	10,298,900	115.434	11,543,390	10,000,000	10,270,325		(5,297)			6.200	5.983	MS	182,556	620,000	05/21/2010.	03/15/2040.
887317 AS 4	Time Warner Inc Sr Nt				2FE	4,159,640	106.324	4,252,940	4,000,000	4,152,791		(2,606)			5.350	5.088	JD	9,511	214,000	02/12/2014.	12/15/2043.
887317 AW 5	Time Warner Inc Sr Nt				2FE	22,606,700	99.440	22,871,200	23,000,000	22,647,490		34,680			3.600	3.812	JJ	381,800	922,300	11/04/2015.	07/15/2025.
887317 AX 3	Time Warner Inc Sr Nt				2FE	987,280	100.109	1,001,089	1,000,000	987,664		202			4.850	4.931	JJ	22,364	54,024	06/02/2015.	07/15/2045.
88732J AL 2	Time Warner Cable Inc Sr Nt				2FE	9,991,700	106.762	10,676,200	10,000,000	9,998,457		946			6.750	6.761	JJ	337,500	675,000	06/16/2008.	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 AU 2	Time Warner Cable Inc Co Gtd Nt				2FE	6,905,990	116.258	7,556,777	6,500,000	6,862,695		(7,228)			6.750	6.283	JD	19,500	438,750	09/02/2009.	06/15/2039.
889184 AA 5	Toledo Hospital/The Sr Nt				1FE	11,000,000	109.174	12,009,140	11,000,000	11,000,000					4.982	4.982	MN	70,025	548,020	09/23/2015.	11/15/2045.
89054X AA 3	Topaz Solar Farms LLC Nt			4	2FE	5,584,172	104.301	5,824,358	5,584,172	5,584,172					5.750	5.749	MS	81,164	321,090	02/16/2012.	09/30/2039.
89233P 4C 7	Toyota Motor Credit Corp MT Nt				1FE	3,845,799	107.449	3,907,924	3,637,000	3,726,409		(23,796)			4.500	3.736	JD	6,365	163,665	07/20/2011.	06/17/2020.
89233P 4S 2	Toyota Motor Credit Corp Sr Nt				1FE	12,281,561	107.398	11,921,145	11,100,000	11,678,066		(133,689)			4.250	2.870	JJ	222,771	471,750	05/08/2012.	01/11/2021.
89233P 5S 1	Toyota Motor Credit Corp MT Nt				1FE	3,993,400	100.019	4,000,740	4,000,000	3,999,959		1,374			2.050	2.085	JJ	38,494	82,000	01/09/2012.	01/12/2017.
893830 AS 8	Transocean Sedco Forex Inc Sr Nt	LS			4FE	6,451,020	101.250	6,075,000	6,000,000	6,098,621		(78,296)			6.000	4.577	MS	106,000	360,000	01/26/2012.	03/15/2018.
893830 AY 5	Transocean Sedco Forex Inc Co Gtd Nt	LS			4FE	6,506,580	99.000	5,940,000	6,000,000	6,252,060		(57,330)			6.500	5.285	MN	49,833	390,000	01/26/2012.	11/15/2020.
893830 AZ 2	Transocean Sedco Forex Inc Co Gtd Nt				4FE	6,036,500	90.500	4,525,000	5,000,000	5,980,200		(353)			9.100	7.371	JD	20,222	442,500	02/07/2012.	12/15/2041.
89469A AC 8	TreeHouse Foods Inc Sr Unsecured Nt				3FE	31,700,000	105.000	32,550,000	31,000,000	31,635,223		(64,777)			6.000	5.646	FA	702,667	1,012,667	01/22/2016.	02/15/2024.

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes: 3 Code	Codes: 4 Foreign	Codes: 5 Bond CHAR	6 NAIC Designation	7 Actual Cost	Fair Value: 8 Rate Used to Obtain Fair Value	Fair Value: 9 Fair Value	10 Par Value	11 Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 12 Unrealized Valuation Increase (Decrease)	Change in Book/Adjusted Carrying Value: 13 Current Year's (Amortization) / Accretion	Change in Book/Adjusted Carrying Value: 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value: 15 Total Foreign Exchange Change in B./A.C.V.	Interest: 16 Rate of	Interest: 17 Effective Rate of	Interest: 18 When Paid	Interest: 19 Admitted Amount Due & Accrued	Interest: 20 Amount Rec. During Year	Dates: 21 Acquired	Dates: 22 Stated Contractual Maturity Date
90131H AB 1	21st Century Fox America Sr Nt				2FE	5,048,550	107.680	5,383,995	5,000,000	5,046,800		(778)			5.400	5.334	AO	67,500	270,000	01/23/2014.	10/01/2043.
90131H AP 0	21st Century Fox America Sr Nt				2FE	7,653,281	110.528	8,289,578	7,500,000	7,608,518		(26,577)			5.650	5.206	FA	160,083	423,750	04/06/2015.	08/15/2020.
90131H BQ 7	21st Century Fox America Sr Nt				2FE	23,021,161	118.277	23,655,360	20,000,000	22,918,489		(61,101)			6.150	5.090	FA	464,667	1,230,000	04/06/2015.	02/15/2041.
902494 AX 1	Tyson Foods Inc Sr Nt				2FE	19,055,468	101.879	19,229,737	18,875,000	19,019,367		(15,473)			3.950	3.833	FA	281,657	745,563	09/02/2014.	08/15/2024.
902494 AY 9	Tyson Foods Inc Sr Nt				2FE	17,123,270	103.688	16,590,000	16,000,000	17,105,869		(14,559)			5.150	4.697	FA	311,289	566,500	05/16/2016.	08/15/2044.
90261X HK 1	Swiss Bank Corp-NY Sr Nt				1FE	9,962,800	99.591	9,959,060	10,000,000	9,974,695		7,450			2.350	2.432	MS	62,014	235,000	05/27/2015.	03/26/2020.
90265E AG 5	UDR Inc Co Gtd Nt				2FE	9,032,525	107.122	9,105,336	8,500,000	8,801,407		(47,829)			4.625	3.842	JJ	186,734	393,125	05/08/2012.	01/10/2022.
90265E AK 6	UDR Inc Sr Nt				2FE	3,990,800	102.359	4,094,372	4,000,000	3,991,816		797			4.000	4.028	AO	40,000	164,000	09/15/2015.	10/01/2025.
904764 AQ 0	Unilever Cap Corp Sr Nt				1FE	23,724,720	101.012	24,242,856	24,000,000	23,886,704		50,192			2.200	2.424	MS	168,667	528,000	09/03/2013.	03/06/2019.
907818 DT 2	Union Pacific Corp Sr Nt				1FE	7,695,800	110.812	7,756,840	7,000,000	7,683,071		(12,729)			4.821	4.213	FA	140,613	337,470	01/08/2016.	02/01/2044.
907818 DY 1	Union Pacific Corp Nt				1FE	6,131,031	101.629	6,224,801	6,125,000	6,129,747		(508)			3.250	3.239	JJ	91,790	199,063	08/11/2014.	01/15/2025.
907818 EM 6	Union Pacific Corp Sr Nt			2	1FE	1,593,918	93.347	1,586,896	1,700,000	1,593,964		46			3.799	4.139	AO	15,608		12/22/2016.	10/01/2051.
90783R AA 2	Union Pacific RR PTC Ser 2002-1			4	1FE	2,372,334	108.007	2,224,066	2,059,192	2,244,514		(24,327)			6.061	2.010	JJ	56,857	124,808	05/30/2013.	01/17/2023.
90964* AG 0	United Bottling Mgt Co LLC Sr Nt Ser A				2Z	10,000,000	99.571	9,957,146	10,000,000	10,000,000					3.990	3.990	JD	11,083		12/21/2016.	12/21/2026.
90964* AH 8	United Bottling Mgt Co LLC Sr Nt Ser B				2Z	8,000,000	97.735	7,818,780	8,000,000	8,000,000					4.240	4.240	JD	9,422		12/21/2016.	12/21/2031.
90982P AA 5	United Cities Gas Co Nt Ser A				1FE	1,041,000	109.775	1,097,750	1,000,000	1,023,115		(1,870)			6.670	6.328	JD	2,964	66,700	01/16/2003.	12/15/2025.
91019P CS 9	UDR Inc Sr Nt				2FE	9,463,475	103.299	8,780,398	8,500,000	8,752,531		(174,151)			4.250	2.107	JD	30,104	361,250	10/05/2012.	06/01/2018.
911312 AZ 9	United Parcel Service Sr Nt				1FE	13,381,605	92.182	12,444,503	13,500,000	13,382,000		395			3.400	3.447	MN	85,425		10/19/2016.	11/15/2046.
91159H HK 9	US Bancorp Sub Nt				1FE	29,758,279	101.907	30,111,539	29,548,000	29,731,653		(20,440)			3.600	3.507	MS	325,028	1,063,728	09/11/2015.	09/11/2024.
91159H HM 5	US Bancorp Sub Nt MTN				1FE	1,498,845	97.356	1,460,340	1,500,000	1,498,914		69			3.100	3.109	AO	8,267	23,379	04/21/2016.	04/27/2026.
913017 BP 3	United Technologies Corp Sr Nt				1FE	3,880,159	127.209	3,816,279	3,000,000	3,821,874		(23,161)			6.125	4.183	JJ	84,729	183,750	05/19/2014.	07/15/2038.
913017 BT 5	United Technologies Corp Sr Nt				1FE	7,084,115	107.040	6,957,626	6,500,000	7,060,572		(12,978)			4.500	3.954	JD	24,375	292,500	07/08/2015.	06/01/2042.
91324P BZ 4	UnitedHealth Group Inc Sr Nt				1FE	9,128,930	99.444	8,949,951	9,000,000	9,080,563		(11,024)			2.750	2.591	FA	93,500	247,500	10/22/2012.	02/15/2023.
91324P CD 2	UnitedHealth Group Inc Sr Nt				1FE	10,850,840	102.052	11,225,676	11,000,000	10,861,222		2,813			4.250	4.331	MS	137,653	467,500	02/25/2013.	03/15/2043.
91324P CV 2	UnitedHealth Group Inc Sr Nt				1FE	18,977,226	98.630	18,739,719	19,000,000	18,979,155		1,929			3.100	3.114	MS	173,428	327,222	02/23/2016.	03/15/2026.
92343V BR 4	Verizon Communications Inc Sr Nt				2FE	4,347,040	110.574	4,422,972	4,000,000	4,256,197		(32,724)			5.150	4.049	MS	60,656	206,000	02/07/2014.	09/15/2023.
92343V BT 0	Verizon Communications Inc Sr Nt				2FE	38,792,850	124.898	41,216,241	33,000,000	38,537,618		(92,123)			6.550	5.361	MS	636,442	2,161,500	01/22/2014.	09/15/2043.
92553P AT 9	Viacom Inc Sr Nt				2FE	11,523,936	100.080	11,208,904	11,200,000	11,452,176		(31,651)			4.250	3.859	MS	158,667	476,000	08/27/2014.	09/01/2023.
92553P AU 6	Viacom Inc Sr Nt				2FE	24,838,250	98.000	24,500,025	25,000,000	24,846,359		2,343			5.850	5.896	MS	487,500	1,462,500	08/12/2013.	09/01/2043.
92553P AX 0	Viacom Inc Sr Nt	LS			2FE	8,076,640	97.052	7,764,176	8,000,000	8,058,820		(6,657)			3.875	3.758	AO	77,500	310,000	04/14/2014.	04/01/2024.
927804 FA 7	Virginia Elec & Pwr Co Sr Nt Ser B				2FE	4,029,200	123.201	4,928,056	4,000,000	4,024,837		(689)			6.000	5.945	JJ	110,667	240,000	01/27/2009.	01/15/2036.
927804 FP 4	Virginia Elec & Pwr Co Sr Nt				2FE	5,497,360	108.558	5,970,679	5,500,000	5,497,509		47			4.650	4.653	FA	96,617	255,750	08/12/2013.	08/15/2043.
92826C AD 4	Visa Inc Sr Nt				1FE	3,487,190	100.439	3,515,351	3,500,000	3,488,352		1,108			3.150	3.193	JD	5,206	110,250	12/09/2015.	12/14/2025.
92826C AE 2	Visa Inc Sr Nt			1	1FE	11,435,380	104.698	11,516,813	11,000,000	11,434,522		(858)			4.150	3.849	JD	21,557	228,250	12/07/2016.	12/14/2035.
92826C AF 9	Visa Inc Sr Nt				1FE	26,280,200	105.551	26,387,850	25,000,000	26,263,152		(17,062)			4.300	4.001	JD	50,764	1,075,000	03/28/2016.	12/14/2045.
92890H AD 4	WEA Fin LLC/Westfield Sr Nt				2FE	13,453,005	98.847	13,273,121	13,428,000	13,452,062		(424)			4.750	4.738	MS	184,262	637,830	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.
92979@ AB 8	Wacker Chemical Corp Sr Nt Ser B				2	21,000,000	101.880	21,394,782	21,000,000	21,000,000					3.490	3.490	AO	138,437	732,900	04/23/2013.	04/23/2020.
931142 CB 7	Wal-Mart Stores Inc Bd				1FE	10,230,770	119.603	13,156,297	11,000,000	10,352,824		18,963			5.250	5.769	MS	192,500	577,500	04/23/2009.	09/01/2035.
931142 CM 3	Wal-Mart Stores Inc Sr Nt				1FE	6,979,210	131.819	9,227,358	7,000,000	6,981,987		399			6.200	6.222	AO	91,622	434,000	04/08/2008.	04/15/2038.
931142 DB 6	Wal-Mart Stores Inc Sr Nt				1FE	10,185,400	124.360	12,435,960	10,000,000	10,169,105		(3,271)			5.625	5.498	AO	118,750	562,500	04/21/2011.	04/15/2041.
931142 DK 6	Wal-Mart Stores Inc Sr Nt				1FE	6,515,820	112.134	6,728,052	6,000,000	6,491,501		(9,308)			4.750	4.235	AO	70,458	285,000	05/20/2014.	10/02/2043.
931427 AP 3	Walgreens Boots Alliance Sr Nt				2FE	5,983,500	99.339	5,960,346	6,000,000	5,984,747		1,247			3.100	3.144	JD	15,500	93,000	05/26/2016.	06/01/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
931427 AQ 1	Walgreens Boots Alliance Sr Nt				2FE	4,987,400	98.160	4,908,005	5,000,000	4,988,024		624			3.450	3.480	JD	14,375	86,250	05/26/2016.	06/01/2026.
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.
941063 AQ 2	Waste Management Inc Co Gtd Nt				2FE	2,773,400	107.867	2,696,680	2,500,000	2,654,914		(34,504)			4.600	3.005	MS	38,333	115,000	05/31/2013.	03/01/2021.
94106L AS 8	Waste Management Inc Co Gtd Nt				2FE	5,286,600	105.323	5,266,135	5,000,000	5,048,695		(38,386)			6.100	5.252	MS	89,806	305,000	09/23/2009.	03/15/2018.
94106L AV 1	Waste Management Inc Co Gtd Nt				2FE	15,055,020	125.194	15,023,304	12,000,000	14,895,740		(71,777)			6.125	4.437	MN	63,292	735,000	09/10/2014.	11/30/2039.
94106L AW 9	Waste Management Inc Co Gtd Nt				2FE	21,447,755	107.797	21,559,480	20,000,000	20,578,765		(151,902)			4.750	3.857	JD	2,639	950,000	08/31/2010.	06/30/2020.
94106L BC 2	Waste Management Inc Sr Nt				2FE	40,606,955	98.967	40,576,593	41,000,000	40,623,592		9,797			4.100	4.152	MS	560,333	1,599,000	06/30/2016.	03/01/2045.
942683 AE 3	Watson Pharmaceuticals Inc Sr Nt				2FE	22,459,538	109.253	20,998,407	19,220,000	20,495,533		(458,418)			6.125	3.452	FA	444,729	1,177,225	11/14/2012.	08/15/2019.
948741 AH 6	Weingarten Realty Inv Sr Nt				2FE	6,496,395	99.713	6,481,332	6,500,000	6,497,755		382			3.375	3.382	MS	64,594	219,375	10/03/2012.	10/15/2022.
948741 AJ 2	Weingarten Realty Inv Sr Nt				2FE	19,905,600	99.585	19,916,900	20,000,000	19,937,482		8,742			3.500	3.556	AO	147,778	700,000	03/19/2013.	04/15/2023.
948741 AL 7	Weingarten Realty Inv Sr Nt				2FE	16,973,200	99.757	16,958,656	17,000,000	16,987,500		8,908			3.850	3.858	JD	54,542	596,750	08/02/2016.	06/01/2025.
948741 AM 5	Weingarten Realty Inv Sr Nt				2FE	3,966,200	94.338	3,773,528	4,000,000	3,967,322		1,122			3.250	3.350	FA	50,556		08/02/2016.	08/15/2026.
94974B GQ 7	Wells Fargo & Co Sub Nt				1FE	25,305,690	102.712	26,191,586	25,500,000	25,308,986		2,939			4.900	4.949	MN	152,717	1,249,500	11/09/2015.	11/17/2045.
94974B GT 1	Wells Fargo & Co MT Sub Nt				1FE	17,579,584	95.705	16,844,150	17,600,000	17,579,768		184			4.400	4.407	JD	36,569	387,200	06/07/2016.	06/14/2046.
96188# AA 6	WETT Holdings LLC Sr Sec Nt			4	2FE	11,466,667	102.854	11,793,884	11,466,667	11,466,667					4.310	4.334	MJSD.	1,373	494,213	12/18/2014.	12/18/2024.
963320 AR 7	Whirlpool Corp Sr Nt				2FE	17,235,652	103.742	17,221,205	16,600,000	17,157,928		(60,610)			4.000	3.464	MS	221,333	664,000	02/16/2016.	03/01/2024.
966244 AA 3	Whitewave Foods Co Sr Nt				4FE	5,986,500	109.500	6,241,500	5,700,000	5,924,430		(33,510)			5.375	4.587	AO	76,594	306,375	10/28/2015.	10/01/2022.
96950F AF 1	Williams Partners LP Sr Nt				2FE	17,982,750	106.739	19,319,777	18,100,000	17,998,696		1,871			6.300	6.346	AO	240,730	1,140,300	07/09/2010.	04/15/2040.
96950H AD 2	Williams Partners LP Sr Nt				2FE	7,976,080	100.391	7,027,342	7,000,000	7,014,382		(168,090)			7.250	4.753	FA	211,458	507,500	06/30/2010.	02/01/2017.
976656 CG 1	Wisconsin Electric Power Co Sr Nt				1FE	3,975,040	102.519	4,100,760	4,000,000	3,976,265		448			4.250	4.287	JD	14,167	170,000	05/12/2014.	06/01/2044.
976657 AL 0	Wisconsin Energy Corp Sr Nt				2FE	1,024,580	101.913	1,019,131	1,000,000	1,022,765		(1,815)			3.550	3.240	JD	1,578	35,500	03/09/2016.	06/15/2025.
976826 BK 2	Wisconsin Pwr & Lt Co Sr Nt				1FE	9,991,400	100.777	10,077,730	10,000,000	9,991,751		157			4.100	4.105	AO	86,556	410,000	10/06/2014.	10/15/2044.
98212B AD 5	WPX Energy Inc Sr Nt	LS			4FE	2,948,890	102.500	2,934,575	2,863,000	2,923,173		(9,503)			6.000	5.516	JJ	79,210	171,780	04/16/2014.	01/15/2022.
98389B AR 1	Xcel Energy Inc Sr Nt				2FE	9,061,650	100.027	9,002,466	9,000,000	9,057,171		(4,479)			3.300	3.213	JD	24,750	297,000	03/03/2016.	06/01/2025.
98389B AT 7	Xcel Energy Inc Sr Nt			2	2FE	6,498,245	99.592	6,473,493	6,500,000	6,498,245					2.600	2.606	MS	14,083		11/28/2016.	03/15/2022.
988498 AC 5	Yum Brands Inc Sr Nt				4FE	3,306,990	104.500	3,135,000	3,000,000	3,052,815		(41,865)			6.250	4.724	MS	55,208	187,500	01/12/2010.	03/15/2018.
988498 AF 8	Yum Brands Inc Sr Nt				4FE	1,008,060	105.750	1,057,500	1,000,000	1,002,638		(890)			5.300	5.194	MS	15,606	53,000	09/29/2009.	09/15/2019.
98934K AB 6	Zeneca Wilmington Gtd Deb				1FE	593,395	121.703	608,513	500,000	544,151		(5,179)			7.000	5.442	MN	4,472	35,000	02/25/2004.	11/15/2023.
008916 AC 2	Agrium Inc Sr Nt				2FE	4,070,528	122.775	4,321,687	3,520,000	3,914,152		(27,303)			7.800	6.284	FA	114,400	274,560	03/02/2010.	02/01/2027.
008916 AH 1	Agrium Inc Sr Nt				2FE	9,756,871	108.056	9,330,644	8,635,000	8,955,783		(147,015)			6.750	4.811	JJ	268,764	582,863	09/28/2011.	01/15/2019.
012873 AK 1	Alberta Energy Co Ltd Sr Nt				2FE	5,378,805	115.243	5,185,953	4,500,000	5,214,225		(29,846)			7.375	5.768	MN	55,313	331,875	07/23/2010.	11/01/2031.
067901 AH 1	Barrick Gold Corp Sr Nt				2FE	12,477,544	97.400	12,174,975	12,500,000	12,480,063		373			5.250	5.261	AO	164,063	656,250	06/14/2012.	04/01/2042.
136375 BT 8	Canadian Natl RR Co Nt				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				1FE	16,816,400	100.458	17,077,894	17,000,000	16,850,993		16,469			2.950	3.076	MN	55,722	501,500	11/04/2014.	11/21/2024.
13645R AP 9	Canadian Pacific Railway Sr Nt				2FE	11,205,110	107.435	11,817,872	11,000,000	11,114,739		(20,014)			4.500	4.268	JJ	228,250	495,000	01/10/2012.	01/15/2022.
13645R AQ 7	Canadian Pacific Railway Sr Nt				2FE	6,830,880	120.170	8,411,928	7,000,000	6,843,856		2,673			5.750	5.922	JJ	185,597	402,500	11/28/2011.	01/15/2042.
292505 AG 9	EnCana Corp Nt				3FE	10,774,000	108.076	10,807,600	10,000,000	10,704,571		(16,510)			6.500	5.911	FA	270,833	650,000	03/28/2012.	02/01/2038.
292505 AJ 3	EnCana Corp Sr Nt	LS			2FE	4,322,637	100.718	4,330,874	4,300,000	4,314,837		(2,725)			3.900	3.822	MN	21,428	167,700	12/18/2013.	11/15/2021.
29250N AB 1	Enbridge Inc Sr Nt				2FE	5,846,040	101.027	6,061,638	6,000,000	5,994,843		20,290			5.600	5.958	AO	84,000	336,000	10/03/2007.	04/01/2017.
448055 AD 5	Husky Energy Inc Sr Nt				2FE	23,637,682	118.812	25,823,853	21,735,000	23,435,281		(40,087)			6.800	6.128	MS	435,183	1,477,980	02/17/2011.	09/15/2037.
53278L A# 4	Linamar Corp Sr Nt				2	10,000,000	101.931	10,193,052	10,000,000	10,000,000					5.310	5.310	JJ	234,525	531,000	07/22/2010.	07/22/2017.
683715 AA 4	Open Text Corp Sr Nt		A		3FE	17,979,750	104.500	18,496,500	17,700,000	17,924,968		(20,838)			5.625	5.374	JJ	459,094	995,625	10/22/2015.	01/15/2023.

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
698900 AG 2	Encana Corp Sr Nt				3FE	5,674,100	112.236	5,611,800	5,000,000	5,574,401		(23,487)			7.200	6.018	MN	60,000	360,000	03/28/2012	11/01/2031
73755L AK 3	Potash Corp Saskatchewan Inc Sr Nt	LS	A		2FE	8,802,696	107.960	8,744,720	8,100,000	8,760,860		(14,061)			5.625	5.034	JD	37,969	455,625	11/05/2013	12/01/2040
73755L AM 9	Potash Corp Saskatchewan Inc Sr Nt		A		2FE	2,332,825	94.292	2,357,303	2,500,000	2,352,595		14,953			3.000	3.841	AO	18,750	75,000	09/01/2015	04/01/2025
775109 AY 7	Rogers Communications Inc Sr Nt		A		2FE	3,101,160	104.432	3,132,945	3,000,000	3,076,960		(9,425)			4.100	3.667	AO	30,750	123,000	06/17/2014	10/01/2023
775109 AZ 4	Rogers Communications Inc Sr Nt		A		2FE	8,197,200	110.329	8,274,660	7,500,000	8,166,243		(11,353)			5.450	4.853	AO	102,188	408,750	04/14/2014	10/01/2043
775109 BB 6	Rogers Communications Inc Sr Nt		A		2FE	10,915,410	106.970	11,766,711	11,000,000	10,919,177		1,366			5.000	5.050	MS	161,944	550,000	03/03/2014	03/15/2044
775109 BF 7	Rogers Communications Inc Sr Nt		A	2	2FE	28,733,440	94.205	28,732,586	30,500,000	28,743,868		10,428			2.900	3.598	MN	140,046		12/02/2016	11/15/2026
878742 AW 5	Teck Cominco Ltd Co Gtd Nt	LS			4FE	1,049,400	96.368	1,060,048	1,100,000	1,049,400		(621)	97,772		6.250	5.918	JJ	31,701	68,750	07/25/2011	07/15/2041
89346D AC 1	Transalta Corp Sr Nt	LS			2FE	12,125,740	104.171	11,458,821	11,000,000	11,226,916		(153,607)			6.900	5.318	MN	96,983	759,000	04/28/2010	05/15/2018
89352H AD 1	TransCanada Pipelines Ltd Sr Nt				1FE	9,860,760	123.990	11,159,100	9,000,000	9,766,389		(19,385)			6.200	5.507	AO	117,800	558,000	06/14/2011	10/15/2037
89352H AL 3	TransCanada Pipelines Ltd Nt		A		1FE	8,667,200	111.080	8,886,392	8,000,000	8,637,215		(11,552)			5.000	4.486	AO	83,333	400,000	05/22/2014	10/16/2043
91831A AC 5	VRX Escrow Corp Sr Nt	LS	A		5FE	6,487,750	75.125	4,732,875	6,300,000	6,462,505		(11,471)			6.125	5.729	AO	81,463	385,875	04/17/2015	04/15/2025
98417E AC 4	Xstrata Finance Canada Gtd Nt				2FE	9,677,900	109.736	10,973,580	10,000,000	9,717,383		5,748			6.900	7.163	MN	88,167	690,000	04/14/2008	11/15/2037
98417E AK 6	Xstrata Finance Canada Sr Nt				2FE	5,367,973	107.000	5,351,070	5,001,000	5,210,670		(38,312)			4.950	3.994	MN	31,631	247,550	08/06/2012	11/15/2021
00507U AF 8	Actavis Funding SCS Sr Nt		D		2FE	5,111,050	100.892	5,044,585	5,000,000	5,092,136		(10,357)			3.850	3.566	JD	8,556	192,500	02/27/2015	06/15/2024
00507U AS 0	Actavis Funding SCS Sr Nt		D		2FE	18,033,415	100.118	18,021,204	18,000,000	18,028,334		(2,819)			3.800	3.777	MS	201,400	684,000	03/13/2015	03/15/2025
00507U AU 5	Actavis Funding SCS Sr Nt		D		2FE	10,171,600	98.173	9,817,340	10,000,000	10,166,763		(2,762)			4.750	4.643	MS	139,861	475,000	03/13/2015	03/15/2045
00913R AD 8	Air Liquide Fin Sr Nt		D		1FE	15,441,410	93.894	14,553,493	15,500,000	15,442,784		1,374			2.500	2.543	MS	101,181		09/22/2016	09/27/2026
00913R AE 6	Air Liquide Fin Sr Nt		D		1FE	12,247,150	92.557	11,106,780	12,000,000	12,246,035		(1,115)			3.500	3.390	MS	109,667		10/03/2016	09/27/2046
034863 AB 6	Anglo American Capital Co Gtd Nt		C		3FE	19,637,940	114.250	18,280,000	16,000,000	17,078,424		(431,915)			9.375	6.141	AO	345,833	1,500,000	02/16/2010	04/08/2019
03938L AM 6	ArcelorMittal Sr Nt		C		3FE	12,876,800	117.000	11,700,000	10,000,000	11,022,049		(381,254)			10.850	6.224	JD	90,417	1,085,000	04/13/2010	06/01/2019
046353 AB 4	AstraZeneca PLC Sr Nt		C		1FE	10,615,600	103.130	10,313,020	10,000,000	10,061,247		(84,017)			5.900	4.999	MS	173,722	590,000	03/24/2009	09/15/2017
046353 AM 0	AstraZeneca PLC Nt		D		1FE	4,930,100	100.375	5,018,770	5,000,000	4,931,394		1,151			4.375	4.460	MN	27,344	218,750	11/10/2015	11/16/2045
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	5,952,600	106.295	6,377,682	6,000,000	5,974,952		4,654			4.000	4.097	AO	50,667	240,000	10/06/2011	10/15/2021
055451 AV 0	BHP Billiton Fin USA Ltd Sr Nt		D		1FE	27,096,500	111.696	27,924,000	25,000,000	27,002,084		(38,257)			5.000	4.483	MS	315,972	1,250,000	05/21/2014	09/30/2043
05565Q CJ 5	BP Capital Markets PLC Nt		C		1FE	5,000,000	105.112	5,255,575	5,000,000	5,000,000					3.994	3.994	MS	52,699	199,700	09/23/2013	09/26/2023
05565Q CZ 9	BP Capital Markets PLC Sr Nt		C		1FE	3,000,000	101.150	3,034,506	3,000,000	3,000,000					3.062	3.062	MS	26,537	91,860	03/12/2015	03/17/2022
05567H DC 7	BNP Paribas SIFMA MT Nt		C		1FE	10,000,000	112.250	11,225,000	10,000,000	10,000,000					9.283	7.381	MJSD	46,414	958,881	12/12/2007	12/13/2027
05578Q AD 5	BPCE SA Sub Nt		D		2FE	7,393,275	97.427	7,307,033	7,500,000	7,412,438		8,597			4.500	4.673	MS	99,375	337,500	09/08/2014	03/15/2025
067316 AD 1	Bacardi LTD Sr Nt	LS	D		2FE	31,792,492	93.320	29,628,941	31,750,000	31,790,824		(1,668)			2.750	2.735	JJ	405,033		09/07/2016	07/15/2026
21684A AB 2	Rabobank Nederland Sub Nt		D		1FE	1,065,290	115.884	1,158,843	1,000,000	1,062,489		(1,030)			5.750	5.311	JD	4,792	57,500	01/16/2014	12/01/2043
22303Q AG 5	Covidien International Fin SA Gtd Nt		C		1FE	8,967,300	103.562	8,802,770	8,500,000	8,552,883		(64,728)			6.000	5.180	AO	107,667	510,000	09/16/2009	10/15/2017
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
23636T AE 0	Danone SA Sr Nt		D	2	2FE	15,000,000	95.428	14,314,245	15,000,000	15,000,000					2.947	2.947	MN	72,447		10/26/2016	11/02/2026
25156P AL 7	Deutsche Telekom Co Gtd Nt		C		2FE	5,250,500	107.834	5,391,685	5,000,000	5,054,621		(30,893)			6.750	6.038	FA	122,813	337,500	04/17/2009	08/20/2018
25156P AN 3	Deutsche Telekom Co Gtd Nt		C		2FE	1,289,460	109.379	1,312,547	1,200,000	1,227,389		(9,959)			6.000	5.024	JJ	34,600	72,000	09/23/2009	07/08/2019
25156P AR 4	Deutsche Telekom Co Gtd Nt		D		2FE	22,610,076	107.091	22,371,268	20,890,000	22,562,092		(28,264)			4.875	4.345	MS	325,318	856,294	06/22/2016	03/06/2042
29358Q AD 1	Ensco Plc Sr Nt		D		4FE	7,188,930	72.500	5,075,000	7,000,000	7,183,748		(2,638)			5.750	5.563	AO	100,625	402,500	11/05/2014	10/01/2044
35177P AT 4	France Telecom Sr Nt		C		2FE	1,492,320	107.763	1,616,450	1,500,000	1,497,663		844			5.375	5.442	JJ	38,745	80,625	06/29/2009	07/08/2019
40052V AB 0	Grupo Bimbo SAB De CV Co Gtd Nt	LS	C		2FE	17,341,170	104.218	17,717,060	17,000,000	17,191,344		(33,198)			4.500	4.251	JJ	331,500	765,000	02/07/2012	01/25/2022
40052V AD 6	Grupo Bimbo SAB De CV Sr Nt		D		2FE	7,856,400	90.132	7,210,536	8,000,000	7,861,992		2,308			4.875	4.991	JD	4,333	390,000	06/24/2014	06/27/2044
423012 A@ 2	Heineken NV Sr Nt		C		2	5,000,000	106.497	5,324,873	5,000,000	5,000,000					6.340	6.340	FA	119,756	317,000	08/15/2008	08/15/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
423012 AD 5	Heineken NV Sr Nt		C		2FE	4,990,550	98.698	4,934,920	5,000,000	4,994,027		866			2.750	2.771	AO	34,375	137,500	10/02/2012.	04/01/2023.
423012 AE 3	Heineken NV Sr Nt		C		2FE	3,131,555	92.816	3,248,564	3,500,000	3,140,684		7,089			4.000	4.691	AO	35,000	140,000	09/15/2015.	10/01/2042.
449786 AY 8	Ing Bank NV Sub Nt		D		2FE	6,733,942	109.879	6,922,371	6,300,000	6,690,852		(43,090)			5.800	4.713	MS	97,440	365,400	02/05/2016.	09/25/2023.
500472 AE 5	Koninklijke Philips Electronic Sr Nt		C		2FE	14,044,940	102.127	14,297,724	14,000,000	14,041,996		(823)			5.000	4.979	MS	206,111	700,000	03/28/2012.	03/15/2042.
500472 AF 2	Koninklijke Philips Electronic Sr Nt		C		2FE	15,132,150	104.186	15,627,870	15,000,000	15,074,721		(12,848)			3.750	3.644	MS	165,625	562,500	03/09/2012.	03/15/2022.
65504L AD 9	Noble Hldg Intl Co Gtd Nt		C		3FE	15,621,606	71.500	10,939,500	15,300,000	15,591,085		(5,571)			6.200	6.047	FA	395,250	948,600	07/22/2010.	08/01/2040.
65504L AJ 6	Noble Hldg Intl Sr Nt	LS	C		3FE	15,686,550	92.500	13,875,000	15,000,000	15,402,400		(69,758)			3.950	3.383	MS	174,458	592,500	09/06/2012.	03/15/2022.
65557C AD 5	Nordea Bank AB Sr Nt		C		1FE	2,519,395	108.336	2,708,393	2,500,000	2,509,021		(1,982)			4.875	4.776	JJ	56,536	121,875	02/02/2011.	01/14/2021.
66989G AA 8	Novartis Co Gtd Nt		C		1FE	1,696,974	107.079	1,820,338	1,700,000	1,699,229		338			5.125	5.148	FA	34,124	87,125	02/04/2009.	02/10/2019.
685218 AB 5	Orange SA Sr Nt		D		2FE	11,148,840	114.860	11,486,040	10,000,000	11,107,188		(19,773)			5.500	4.767	FA	221,528	550,000	10/22/2014.	02/06/2044.
714264 AK 4	Pernod Ricard SA Sr Nt		C		2FE	14,893,560	110.096	13,211,532	12,000,000	14,865,601		(27,959)			5.500	3.984	JJ	304,333		07/26/2016.	01/15/2042.
714264 AM 0	Pernod Ricard SA Sr Nt		C		2FE	18,310,620	95.953	17,271,522	18,000,000	18,297,080		(13,540)			3.250	3.047	JD	37,375	292,500	06/30/2016.	06/08/2026.
71429M AB 1	Perrigo Finance Unlimited Sr Nt		D		2FE	13,466,385	100.102	13,513,784	13,500,000	13,468,687		2,302			4.375	4.406	MS	173,906	303,516	03/07/2016.	03/15/2026.
74986@ AV 3	RREEF America REIT II Inc Sr Nt Ser A		D		1	25,000,000	102.329	25,582,173	25,000,000	25,000,000					3.850	3.850	JJ	470,556	481,250	01/05/2016.	01/05/2026.
767201 AQ 9	Rio Tinto Finance USA Ltd Co Gtd Nt		C		2FE	9,978,920	105.018	10,501,770	10,000,000	9,989,108		2,077			3.750	3.775	MS	105,208	375,000	09/26/2011.	09/20/2021.
78467K B# 3	SSE Plc Sr Nt Ser B		B		1Z	49,102,800	104.661	43,911,404	41,956,000	41,956,000				(7,146,800)	3.050	3.050	JD	88,865	657,354	06/06/2016.	06/06/2026.
80105N AG 0	Sanofi - Aventis - ADR Sr Nt		C		1FE	14,846,400	106.464	15,969,600	15,000,000	14,927,175		15,440			4.000	4.126	MS	153,333	600,000	03/22/2011.	03/29/2021.
81725W AG 8	Sensata Technologies BV Sr Nt		D		3FE	3,943,750	102.250	4,090,000	4,000,000	3,957,185		5,176			4.875	5.063	AO	41,167	195,000	04/16/2014.	10/15/2023.
81725W AH 6	Sensata Technologies BV Sr Nt		D		3FE	1,595,625	104.250	1,563,750	1,500,000	1,578,788		(8,118)			5.625	4.812	MN	14,063	84,375	11/06/2014.	11/01/2024.
81725W AJ 2	Sensata Technologies BV Sr Nt		D		3FE	9,025,000	98.000	8,820,000	9,000,000	9,021,676		(1,942)			5.000	4.966	AO	112,500	450,000	03/19/2015.	10/01/2025.
81726J AE 1	Sensata Technologies 1st Lien Term Ln B		D		2FE	4,678,991	100.531	4,737,110	4,712,075	4,686,804		4,789			3.207	3.131	FMAN.	20,968	156,022	05/11/2015.	10/14/2021.
822582 BF 8	Shell International Finance Sr Nt		C		1FE	20,939,810	101.298	21,272,517	21,000,000	20,941,654		1,021			4.375	4.392	MN	127,604	918,750	07/09/2015.	05/11/2045.
82481L AD 1	Shire Acq Inv Ireland DA Sr Nt		D		2FE	15,560,985	93.434	15,416,528	16,500,000	15,569,723		8,738			3.200	3.902	MS	143,733		11/18/2016.	09/23/2026.
82620K AF 0	Siemens Financieringsmat Sr Nt		D		1FE	20,844,180	105.361	22,125,894	21,000,000	20,848,319		2,626			4.400	4.445	MN	87,267	924,000	05/18/2015.	05/27/2045.
82620K AL 7	Siemens Financieringsmat Nt	LS	D		1FE	29,913,900	92.561	27,768,240	30,000,000	29,916,159		2,259			2.350	2.382	AO	207,583		09/06/2016.	10/15/2026.
82620K AM 5	Siemens Financieringsmat Nt		D		1FE	13,949,740	87.067	12,189,338	14,000,000	13,950,035		295			3.300	3.319	MS	136,033		09/06/2016.	09/15/2046.
830505 AT 0	Skandinaviska Enskilda Banken Sr Nt		D		1FE	1,493,595	96.707	1,450,605	1,500,000	1,493,967		372			1.875	1.965	MS	8,438		09/06/2016.	09/13/2021.
85771S AA 4	StatoilHydro ASA Nt		C		1FE	6,007,950	107.371	6,442,254	6,000,000	6,002,136		(867)			5.250	5.233	AO	66,500	315,000	04/16/2009.	04/15/2019.
87927V AU 2	Telecom Italia Cap Gtd Nt		C		3FE	3,050,100	106.500	3,195,000	3,000,000	3,009,329		(6,054)			6.999	6.766	JD	15,748	209,970	06/05/2008.	06/04/2018.
88166J AA 1	Teva Pharm Fin IV BV St Nt		C		2FE	2,316,954	101.285	2,279,916	2,251,000	2,295,614		(8,370)			3.650	3.206	MN	11,640	82,162	05/14/2014.	11/10/2021.
88167A AF 8	Teva Pharmaceuticals NE Sr Nt	LS	C		2FE	16,921,880	85.686	14,566,654	17,000,000	16,922,802		922			4.100	4.126	AO	309,778		08/02/2016.	10/01/2046.
902133 AG 2	Tyco Electronics Group Co Gtd Nt		C		1FE	5,677,200	130.228	6,511,395	5,000,000	5,604,945		(14,272)			7.125	6.090	AO	89,063	356,250	02/11/2011.	10/01/2037.
902133 AK 3	Tyco Electronics Group Sr Nt		C		1FE	4,326,600	108.010	4,320,392	4,000,000	4,200,197		(45,358)			4.875	3.534	JJ	89,917	195,000	02/11/2014.	01/15/2021.
902133 AT 4	Tyco Electronics Group Sr Nt		D		1FE	8,978,130	102.082	9,187,407	9,000,000	8,979,967		1,837			3.700	3.729	FA	125,800	182,225	01/25/2016.	02/15/2026.
90351D AB 3	UBS Group Funding Sr Nt		D		1FE	18,964,790	101.927	19,366,073	19,000,000	18,968,379		3,174			4.125	4.148	MS	211,177	783,750	02/05/2016.	09/24/2025.
F3166# AC 8	Essilor Intl Sr Nt Ser A		C		1	12,000,000	100.043	12,005,181	12,000,000	12,000,000					1.840	1.840	MN	34,347	220,800	11/05/2013.	05/05/2017.
G0369@ AX 4	Anglian Water Services Fin plc Sr Sec Nt		B		1FE	29,086,000	102.945	25,406,854	24,680,000	24,680,000				(4,406,000)	2.930	2.930	AO	128,555	356,405	04/27/2016.	04/27/2026.
G0754# AD 9	Babcock Intl Grp Sr Nt Ser B		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.
G2479@ AC 3	Covent Garden Group Holdings Sr Nt Ser A		B		1Z	28,727,000	98.179	27,865,243	28,382,000	28,382,000				(345,000)	2.280	2.280	MN	84,484		11/14/2016.	11/14/2026.
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.
G4273* AA 3	Hammerson plc Sr Nt		D		2	20,000,000	104.218	20,843,574	20,000,000	20,000,000					3.970	3.970	JD	30,878	794,000	02/06/2014.	06/17/2021.
G4622# AE 9	Howard de Walden Sr Nt Ser B		C		1	10,000,000	106.368	10,636,753	10,000,000	10,000,000					4.320	4.321	JJ	198,000	432,000	09/16/2011.	09/16/2021.
G4622# AL 3	Howard de Walden Sr Nt Ser A		B		1	17,205,500	97.966	15,715,666	16,042,000	16,042,000				(1,163,500)	2.540	2.540	AO	121,108		09/14/2016.	09/14/2031.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
G5241# AD 9	Kerry Group Financial Services Sr Nt		D		2	5,000,000	100.129	5,006,440	5,000,000	5,000,000					4.370	4.370	JJ	97,718	218,500	01/20/2010.	01/20/2017.
G6750* AC 6	The 1887 Co Ltd Priv Pl Sr Nt Ser C		B		2	30,876,000	102.732	25,354,267	24,680,000	24,680,000				(4,792,000)	2.840	2.840	AO	120,713	761,035	04/29/2015.	04/29/2025.
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.
L2836* AA 1	EHI Int Fin Sarl Gtd Sr Nt Ser 2015-C		B		2	40,183,500	102.523	37,738,209	36,809,500	36,809,500				(1,207,500)	1.966	1.966	FA	297,511	765,649	02/03/2015.	02/05/2024.
L8367# AD 5	Shurgard Luxembourg Sarl Sr Nt Ser A				2	12,325,500	104.645	12,106,033	11,568,700	11,568,700				(379,500)	2.620	2.620	JD	5,052	310,867	06/25/2015.	06/25/2025.
L8367# AE 3	Shurgard Luxembourg Sarl Sr Nt Ser B2				2	12,325,500	104.732	12,116,113	11,568,700	11,568,700				(379,500)	2.770	2.770	JD	5,341	328,665	06/25/2015.	06/25/2027.
N6510@ AC 7	Nutreco NV Sr Nt		D		2	10,000,000	103.230	10,323,035	10,000,000	10,000,000					4.220	4.220	JJ	199,278	422,000	07/11/2012.	07/11/2022.
N6777# AG 4	Overseas Assistance Fin BV Sr Nt		D	4	2FE	8,000,000	96.726	7,738,078	8,000,000	8,000,000					5.000	5.002	JD	1,111	400,000	03/30/2012.	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.
Q1297# AH 1	CSL Finance Pty Ltd Sr Nt Ser A		B		1	49,684,298	98.574	46,433,134	47,105,005	47,105,005				(794,406)	0.755	0.755	OCT	81,995	370,742	10/08/2015.	10/08/2023.
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.
Q3629# AL 7	ETSA Utilities Finance Pty Ltd Sr Nt Ser		D		1FE	10,000,000	95.624	9,562,381	10,000,000	10,000,000					3.060	3.060	FA	119,850		08/10/2016.	08/10/2026.
Q3629# AM 5	ETSA Utilities Finance Pty Ltd Sr Nt Ser		D		1	16,000,000	94.830	15,172,814	16,000,000	16,000,000					3.160	3.160	FA	198,027		08/10/2016.	08/10/2028.
Q6518# AD 2	NSW Ports Fin Co Pty Ltd Sr Sec Nt Ser A		D		2	10,000,000	99.228	9,922,805	10,000,000	10,000,000					3.710	3.710	JJ	164,889	185,500	01/21/2016.	01/21/2026.
Q6518# AE 0	NSW Ports Fin Co Pty Ltd Sr Nt Ser B		D		2	12,000,000	98.836	11,860,286	12,000,000	12,000,000					3.860	3.860	MN	73,340	463,200	11/04/2015.	11/04/2028.
Q6518@ AA 0	NSW Elec Networks Fin Pty Ltd Sr Sec Nt		D		2FE	17,000,000	93.661	15,922,321	17,000,000	17,000,000					3.080	3.080	MS	152,717		09/16/2016.	09/16/2026.
Q6646* AB 5	New Term Fing Co Pty Ltd Nt Ser B		D		2	4,000,000	99.141	3,965,639	4,000,000	4,000,000					3.830	3.830	MS	45,534	152,774	09/15/2015.	09/14/2027.
Q6993# AA 2	Novion RE Ltd Sr Nt Ser A		D		1FE	12,000,000	101.657	12,198,814	12,000,000	12,000,000					3.670	3.670	JD	14,680	452,400	12/19/2014.	12/19/2025.
Q7450@ AE 0	Perth Airport Pty Ltd Sr Nt		D		2	11,000,000	98.087	10,789,534	11,000,000	11,000,000					3.500	3.500	JJ	183,944	385,000	07/09/2015.	07/09/2025.
Q9194* AA 7	Transurban Queensland Fin Pty Sr Sec Nt		D		2FE	11,000,000	102.781	11,305,937	11,000,000	11,000,000					4.160	4.160	MS	125,840	457,600	09/22/2015.	09/22/2025.
Q9194* AE 9	Transurban Queensland Fin Pty Sr Sec Nt		D		2FE	15,000,000	94.390	14,158,532	15,000,000	15,000,000					3.450	3.450	JD	15,813		12/20/2016.	12/20/2026.
Q9396# AK 7	Victoria Pwr Netwk Fin Pty Ltd Sr Nt Ser		D		1Z	9,000,000	92.974	8,367,694	9,000,000	9,000,000					2.760	2.760	AO	54,510		10/12/2016.	10/12/2026.
R8047# AA 3	Solveig Gas Norway AS Priv Pl		D	4	2FE	3,000,000	100.477	3,014,303	3,000,000	3,000,000					4.000	4.000	JD	333	120,000	06/27/2012.	12/30/2027.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						8,433,077,324	XXX	8,434,744,745	8,246,950,197	8,336,367,797	0	(14,563,057)	4,797,772	(23,307,456)	XXX	XXX	XXX	91,967,621	299,750,036	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
000759 CR 9	American Business Fin Svcs Inc RMBS Ser			4	5FM	1,927,797	78.429	1,512,303	1,928,239	1,926,146		(46)			5.756	5.809	MON	9,249	73,334	06/07/2002.	07/15/2033.
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 HB 6	Aames Mtg Tr RMBS Ser 2001-3 Cl M1			4	3FM	1,627,213	75.513	1,232,357	1,631,986	1,626,106		(13)			6.950	7.021	MON	9,452	111,486	09/07/2001.	11/25/2031.
00253C HH 3	Aames Mtg Tr RMBS Ser 2001-4 Cl A4			4	1FM	253,479	106.712	270,603	253,584	255,856		(2,782)			6.530	6.179	MON	1,380	16,560	11/30/2001.	04/25/2031.
00253C HK 6	Aames Mtg Tr RMBS Ser 2001-4 Cl M1			4	5FM	465,534	81.390	379,079	465,755	474,318		1,729			7.150	6.858	MON	2,775	30,526	11/30/2001.	01/25/2032.
00253C HS 9	Aames Mtg Tr RMBS Ser 2002-1 Cl M1			4	1FM	111,514	47.707	154,664	324,196	111,514					5.721	26.528	MON	1,546	14,663	03/14/2002.	06/25/2032.
02149H AW 0	Countrywide Alternative Ln Tr RMBS Ser 2			4	3FM	3,785,667	84.837	3,778,579	4,453,943	3,785,667					5.750	10.070	MON	21,342	243,998	01/26/2007.	03/25/2037.
02660T ER 0	American Home Mtg Inv Tr RMBS Ser 2005-2			4	1FM	423,645	98.918	423,426	428,059	424,771		60			5.064	5.220	MON	1,806	19,170	08/26/2005.	09/25/2035.
040104 BW 0	Argent Securities Inc RMBS Ser 2003-WD C			4	1FM	582,466	100.808	587,433	582,725	582,126		(16,722)			5.530	5.027	MON	2,685	32,225	09/22/2003.	10/25/2033.
04541G AS 1	Asset Backed Securities Corp RMBS Ser 20			4	1FM	333,203	103.049	330,456	320,677	326,075		4,114			7.615	7.289	MON	2,035	24,420	02/16/2001.	03/21/2029.
05948K RM 3	Bank of America Alt Loan Tr RMBS Ser 200			4	1FM	227,035	100.387	238,966	238,044	236,059		446			5.000	5.581	MON	992	11,902	07/12/2004.	06/25/2019.
05948K XQ 7	Bank of America Alt Loan Tr RMBS Ser 200			4	3FM	1,200,805	90.982	1,109,945	1,219,958	1,200,805					5.500	5.959	MON	5,591	67,095	02/16/2005.	03/25/2035.
05948K XS 3	Bank of America Alt Loan Tr RMBS Ser 200			4	3FM	1,328,062	90.982	1,242,118	1,365,231	1,328,062					5.500	6.352	MON	6,257	75,085	02/14/2005.	03/25/2035.
07386H QG 9	Bear Stearns Alt- A Tr RMBS Ser 2005-1 C			4	1FM	2,280,638	98.787	2,327,159	2,355,726	2,292,601		(29,150)			1.316	2.083	MON	420	24,782	11/04/2013.	01/25/2035.
105667 AB 5	Bravo Mtg Loan Trust RMBS Ser 2006-1 Cl			4	1FM	1,758,935	97.303	3,012,073	3,095,570	1,758,935					0.996	7.832	MON	428	22,499	04/28/2006.	07/25/2036.
12489W NP 5	C-BASS Tr RMBS Ser 2005-CB6 Cl A4			4	1FM	419,668	99.197	416,313	419,683	418,702		(406)			3.765	3.758	MON	1,317	16,105	09/23/2005.	07/25/2035.

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12558M BM 3	CIT Group Home Eq Loan Tr RMBS Ser 2003-			4	1FM	621,150	96.094	593,367	617,484	619,948		(13)			5.170	5.140	MON	2,660	31,924	04/06/2004	10/20/2032
126673 DQ 2	CWABS Inc RMBS Ser 2004-7 Cl MF1			4	1FM	2,747,807	99.219	2,732,508	2,754,019	2,747,807					5.251	5.297	MON	12,051	144,099	08/30/2004	12/25/2034
12667F 4S 1	Countrywide Alternative Ln Tr RMBS Ser 2			4	1FM	3,825,747	98.413	3,910,084	3,973,126	3,825,747					5.500	6.168	MON	18,210	218,522	02/23/2005	04/25/2035
12667F TA 3	Countrywide Alternative Ln Tr RMBS Ser 2			4	1FM	3,708	100.955	3,744	3,708	3,696					5.258	5.253	MON	16	197	08/26/2004	08/25/2034
12667G FD 0	Countrywide Alternative Ln Tr RMBS Ser 2			4	2FM	882,272	101.317	888,199	876,656	876,856		(247)			5.500	5.448	MON	4,018	48,216	03/07/2005	05/25/2035
12668B RZ 8	CWMBS Inc RMBS Ser 2006-6CB Cl 1A4			4	1FM	1,007,300	92.965	1,091,028	1,173,586	1,007,300					5.500	10.002	MON	5,379	61,236	04/21/2006	05/25/2036
126694 E9 5	CWHL Inc RMBS Ser 2006-OA4 Cl A1			4	4FM	5,008,580	48.013	3,699,653	7,705,507	5,008,580			213,203		1.527	10.340	MON	9,806	105,915	03/01/2007	04/25/2046
12669E 3P 9	CWALT Loan Tr RMBS Ser 2003-J9 Cl 1A6			4	1FM	457,322	103.087	485,062	470,537	467,753		5,845			5.500	6.063	MON	2,157	25,863	02/15/2006	10/25/2033
152314 DP 2	Centex Home Equity Loan Tr RMBS Ser 2001			4	4FM	1,077,881	95.628	1,030,844	1,077,968	1,075,917		1,066			7.030	7.092	MON	6,315	76,145	06/06/2001	07/25/2032
152314 FZ 8	Centex Home Equity Loan Tr RMBS Ser 2002			4	1FM	296,476	100.015	296,524	296,481	295,518		(325)			5.210	5.218	MON	1,287	15,447	12/06/2002	11/25/2028
16678R DU 8	Chevy Chase Mtg Funding Corp RMBS Ser 20			4	1FM	839,930	90.102	772,234	857,071	844,005		66			0.986	1.993	MON	113	8,189	10/11/2007	07/25/2036
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 MC 9	Citigroup Mtg Loan Trust RMBS Ser 2004-H			4	1FM	317,517	87.503	277,532	317,170	317,419		3			1.086	1.074	MON	53	2,558	03/30/2006	12/25/2034
225458 XJ 2	CS First Boston Mtg Sec Corp RMBS Ser 20			4	1FM	514,310	102.313	536,600	524,472	519,911		(128)			4.875	5.207	MON	2,131	25,568	08/29/2005	07/25/2035
24763L FN 5	Delta Funding Home Eq Ln Tr RMBS Ser 199			4	1FM	180,276	113.894	205,342	180,293	179,827		(84)			7.030	7.099	MON	1,056	8,534	05/28/1999	08/15/2030
251510 AW 3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS			4	1FM	242,928	100.948	245,283	242,979	242,806		(6)			5.470	5.457	MON	1,108	13,156	09/23/2003	09/25/2033
251510 FX 6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 C			4	2FM	1,081,998	88.878	1,024,966	1,153,224	1,081,998					5.300	7.000	MON	5,093	60,756	08/17/2005	09/25/2035
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl			4	1FM	297,756	101.620	302,665	297,840	300,573		(338)			5.240	4.780	MON	1,301	15,510	01/16/2004	12/25/2033
25157F AK 0	Deutsche Mtg Sec Inc RMBS Ser 2005-WF1 C			4	1FM	1,994,375	96.328	1,926,560	2,000,000	1,995,076		(72)			3.054	3.077	MON	5,090	58,689	08/25/2005	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
337925 ES 6	First Plus Home Ln Owner Tr RMBS Ser 199			4	3FM	458,818	49.000	219,941	448,859	219,941	(228,410)	(15)			7.510	7.296	MON	2,809	33,709	07/18/2001	12/10/2024
36226M AE 3	GRMT Mtg Loan Tr RMBS Ser 2001-1A Cl A5			4	1FM	224,200	99.180	222,352	224,191	224,191					6.650	6.696	MON	1,242	14,909	05/10/2001	07/20/2031
36228F 3Q 7	GS Mortgage Securities Corp RMBS Ser 200			4	1FM	141,089	102.234	144,247	141,094	140,654		(191)			5.092	5.086	MON	599	7,361	05/25/2004	04/25/2034
36242D DE 0	GS Mortgage Securities Corp RMBS Ser 200			4	1FM	2,776,010	99.221	2,754,459	2,776,099	2,768,631		(1,505)			5.187	5.180	MON	12,000	143,547	08/13/2004	06/25/2034
45254N GA 9	IMPAC CMB Tr RMBS Ser 2003-11 Cl 2A1			4	1FM	175,527	92.943	165,625	178,200	175,710		122			1.596	2.161	MON	40	2,379	10/11/2007	10/25/2033
45254N PV 3	IMPAC CMB Tr RMBS Ser 2005-5 Cl A2			4	1FM	1,175,576	86.671	1,040,819	1,200,884	1,175,576					1.196	1.562	MON	160	11,163	10/11/2007	08/25/2035
45254T PM 0	IMPAC Secd Assets CMN Owner Tr RMBS Ser			4	1FM	280,011	102.022	285,673	280,012	279,491		91			4.891	4.892	MON	1,141	14,384	05/19/2004	08/25/2034
45254T PY 4	IMPAC Secd Assets CMN Owner Tr RMBS Ser			4	1FM	183,625	97.612	178,765	183,139	183,385		175			1.696	1.651	MON	43	2,631	03/30/2006	11/25/2034
45254T TN 4	IMPAC Secd Assets CMN Owner Tr RMBS Ser			4	1FM	2,683,812	89.873	2,412,028	2,683,812	2,683,812					1.106	1.109	MON	330	22,518	03/29/2006	05/25/2036
45660N YZ 2	Residential Asset Sec Tr RMBS Ser 2004-R			4	1FM	292,964	98.947	317,677	321,057	314,595		(3,311)			3.750	5.153	MON	1,003	12,040	04/25/2005	08/25/2033
466247 MU 4	JP Morgan Mtg Tr RMBS Ser 2005-S1 Cl 2A3			4	1FM	1,991,085	99.823	1,971,235	1,974,732	1,978,505		1,782			5.500	5.395	MON	9,051	108,610	01/13/2005	01/25/2035
52518R CD 6	Lehman Structured Sec Corp RMBS Ser 2005			4	1FM	250,541	62.323	319,258	512,266	250,541					1.146	24.495	MON	63	4,758	05/22/2006	09/26/2045
55265K F6 1	Master Asset Sec Tr RMBS Ser 2003-7 Cl 4			4	1FM	528,742	105.833	592,937	560,256	555,909		11,586			5.250	6.281	MON	2,451	29,378	05/21/2004	09/25/2033
55265K Q3 6	Master Asset Sec Tr RMBS Ser 2003-9 Cl 2			4	1FM	1,044,807	100.533	1,077,822	1,072,112	1,065,372		11,666			5.500	6.185	MON	4,914	58,862	10/25/2006	10/25/2033
576434 A2 0	Master Asset Securitization Tr RMBS Ser			4	4FM	1,203,374	95.980	1,143,562	1,191,459	1,195,294		442			5.500	5.378	MON	5,461	65,530	01/13/2005	01/25/2035
576434 J5 4	Master Asset Securitization Tr RMBS Ser			4	1FM	1,882,406	103.917	1,921,909	1,849,462	1,863,963		7,526			5.500	5.321	MON	8,477	101,687	02/16/2005	03/25/2035
576434 N2 6	Master Asset Securitization Tr RMBS Ser			4	2FM	475,062	96.192	464,778	483,177	478,131		159			5.500	5.742	MON	2,215	26,575	03/31/2005	04/25/2035
576434 UH 5	Master Asset Securitization Tr RMBS Ser			4	1FM	72,453	103.483	74,976	72,453	72,453					5.143	5.144	MON	311	3,726	08/10/2004	08/25/2034
576434 WD 2	Master Asset Securitization Tr RMBS Ser			4	1FM	160,500	101.877	162,245	159,256	158,908		(69)			5.750	5.629	MON	763	9,157	03/29/2005	09/25/2034
57643M JM 7	Master Asset Securitization Tr RMBS Ser			4	1FM	3,290,529	103.113	3,457,784	3,353,405	3,333,658		24,525			5.750	6.141	MON	16,068	192,792	10/25/2006	12/25/2034
589929 XZ 6	Merrill Lynch Mtg Investors RMBS Ser 200			4	1FM	530,217	103.058	546,649	530,430	528,811		(518)			7.820	7.482	MON	3,457	41,357	01/25/2002	09/25/2032
64352V EF 4	New Century Home Equity Ln Tr RMBS Ser 2			4	1FM	291,916	102.283	298,646	291,982	291,041		(381)			5.150	5.160	MON	1,253	15,043	10/07/2003	11/25/2033

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
64352V KU 4	New Century Home Equity Ln Tr RMBS Ser 2			4	1FM	11,355,656	98.037	15,057,564	15,359,062	12,883,261		(454,665)			1.206	4.386	MON	2,503	170,923	03/22/2013.	06/25/2035.
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1			4	1FM	62,676	102.270	64,101	62,678	62,500		(13)			4.820	4.826	MON	252	3,335	02/05/2004.	03/25/2034.
65535V DC 9	Nomura Asset Sec Corp RMBS Ser 2004-AP2			4	1FM	188,994	102.936	196,089	190,497	189,616		48			5.603	5.724	MON	889	11,144	06/10/2004.	07/25/2034.
65535V GH 5	Nomura Asset Sec Corp RMBS Ser 2004-AP3			4	1FM	75,682	102.450	77,539	75,684	75,440		(63)			5.293	5.283	MON	334	3,817	10/22/2004.	10/25/2034.
74922P AC 8	Residential Accredit Loans Inc RMBS Ser			4	1FM	768,126	81.126	931,298	1,147,960	768,126					0.906	8.325	MON	116	7,295	10/11/2007.	02/25/2037.
75405W AE 2	Residential Asset Secs Corp RMBS Ser 200			4	1FM	12,587,645	99.217	14,052,458	14,163,314	13,453,856		(34,360)			1.166	2.986	MON	2,229	126,449	12/07/2012.	11/25/2035.
760985 M9 9	Residential Asset Mtg Prod Inc RMBS Ser			4	1FM	95,447	100.730	96,145	95,448	95,174		(51)			4.609	4.610	MON	367	4,399	01/15/2004.	01/25/2034.
760985 US 8	Residential Asset Mtg Prod Inc RMBS Ser			4	1FM	72,712	100.183	79,031	78,887	75,217		(1,266)			4.018	4.671	MON	264	3,170	08/27/2003.	03/25/2033.
760985 ZF 1	Residential Asset Mtg Prod Inc RMBS Ser			4	1FM	103,480	101.106	104,628	103,484	103,160		(71)			5.015	5.022	MON	432	5,190	09/18/2003.	09/25/2033.
76110W MC 7	Residential Asset Sec Corp RMBS Ser 2001			4	1FM	175,069	103.782	181,726	175,104	174,448		(290)			5.960	5.986	MON	870	10,436	09/06/2001.	09/25/2031.
76110W MF 0	Residential Asset Sec Corp RMBS Ser 2001			4	6FM	589,937	54.417	603,891	1,109,738	589,937					6.320	15.213	MON	5,845	70,111	11/12/2009.	09/25/2031.
76112B SN 1	Residential Asset Mtg Products RMBS Ser			4	1FM	193,096	101.622	205,946	202,659	201,203		1,629			5.250	6.128	MON	887	10,620	08/10/2006.	09/25/2034.
76114H AK 1	Residential Asset Sec Tr RMBS Ser 2007-A			4	3FM	183,937	87.849	177,392	201,929	183,937					6.000	8.738	MON	1,010	12,106	10/03/2007.	05/25/2037.
805564 PB 1	Saxon Asset Securities Tr RMBS Ser 2003-			4	1FM	123,033	100.701	123,895	123,033	123,033					4.818	4.824	MON	494	6,124	09/04/2003.	12/25/2033.
81441P BZ 3	Security Natl Mtg Loan Tr RMBS Ser 2004-			4	1FM	484,533	99.371	481,482	484,533	484,533					5.772	5.782	MON	2,331	27,967	10/28/2004.	11/25/2034.
863579 CD 8	Structured Adj Rate Mtg Ln RMBS Ser 2004			4	1FM	731,644	98.636	715,515	725,410	729,452		2,080			3.079	2.940	MON	1,861	20,972	10/23/2004.	10/25/2034.
86358R 5X 1	Structured Asset Sec Corp RMBS Ser 2002-			4	1FM	5,297,823	97.097	5,554,543	5,720,612	5,375,047		23,648			1.396	2.167	MON	887	64,778	11/20/2013.	08/25/2032.
86359A QK 2	Structured Asset Sec Corp RMBS Ser 2003-			4	1FM	204,938	100.181	205,437	205,066	204,406		(326)			5.040	5.043	MON	861	9,426	03/14/2003.	04/25/2033.
86359B ZG 9	Structured Asset Sec Corp RMBS Ser 2004-			4	1FM	170,443	103.270	176,071	170,496	169,998		(85)			5.000	5.002	MON	710	8,525	08/18/2004.	09/25/2034.
86359B ZS 3	Structured Asset Sec Corp RMBS Ser 2004-			4	1FM	1,370,074	100.081	1,351,752	1,350,658	1,358,945		70			5.750	5.594	MON	6,472	77,663	08/26/2004.	09/25/2034.
86359D FQ 5	Structured Asset Sec Corp RMBS Ser 2005-			4	3FM	1,130,336	97.924	1,095,060	1,118,280	1,120,959		(445)			5.400	5.237	MON	5,032	60,387	06/23/2005.	06/25/2035.
86359D GQ 4	Structured Asset Sec Corp RMBS Ser 2005-			4	3FM	228,784	96.512	220,160	228,116	228,039		244			5.250	5.219	MON	998	11,976	06/28/2005.	12/25/2034.
90263B HF 8	UCFC Home Equity Loans RMBS Ser 1998-D C			4	4FM	6,932	10.749	786	7,315	7,136		46			8.965	9.747	MON	55	656	02/08/2000.	04/15/2030.
92922F EB 0	Washington Mutual Mtg RMBS Ser 2003-AR10			4	1FM	565,286	101.768	583,899	573,758	568,700		35			2.825	3.014	MON	1,351	15,026	03/10/2005.	10/25/2033.
93934F CM 2	Washington Mutual MSC Mtg PT RMBS Ser 20			4	3FM	158,248	93.602	146,930	156,972	157,668		(94)			5.500	5.298	MON	719	8,427	10/13/2005.	10/25/2035.
94983B AM 1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2			4	1FM	4,870,616	103.545	5,305,220	5,123,593	4,977,296		52,519			5.750	7.494	MON	24,551	294,429	11/30/2011.	04/25/2036.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						104,925,017	XXX	108,953,229	118,178,309	107,350,465	(228,410)	(396,376)	213,203	0	XXX	XXX	XXX	304,021	3,916,692	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05604F AA 3	Bway Mortgage Trust CMBS Ser 2013-1515 C			4	1FM	14,303,131	100.598	14,037,751	13,954,291	14,150,418		(29,754)			2.809	2.457	MON	32,668	392,018	02/26/2013.	03/10/2033.
06054A AV 1	Banc of America Comm Mtg Tr CMBS Ser 201			4	1FM	5,149,939	102.839	5,141,930	5,000,000	5,125,469		(19,352)			3.429	2.976	MON	14,288	171,450	09/14/2015.	09/15/2048.
12593Y BD 4	Comm Mortgage Trust CMBS Ser 2016-CR28 C			4	1FM	10,099,474	102.060	10,205,950	10,000,000	10,090,889		(8,585)			3.495	3.387	MON	29,125	291,250	01/27/2016.	02/10/2049.
17313K AH 4	Citigroup Comm Mtg Tr CMBS Ser 2008-C7 C			4	1FM	6,308,076	102.847	7,199,262	7,000,000	6,909,648		87,852			6.136	7.696	MON	35,793	436,758	04/11/2008.	12/10/2049.
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		(10,428)			3.414	2.842	MON	5,690	68,274	04/14/2014.	01/15/2046.
50180L AC 4	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 Cl A			4	1FM	4,915,488	103.672	4,941,916	4,766,895	4,777,752		(11,118)			6.113	5.697	MON	16,188	297,065	05/07/2008.	04/15/2041.
50180L AD 2	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 Cl A			4	1FM	4,825,195	98.691	4,934,560	5,000,000	4,941,997		(6,149)			6.113	6.628	MON	16,980	309,012	05/01/2008.	04/15/2041.
556227 AA 4	Madison Avenue Trust CMBS Ser 2015-11MD			4	1FM	6,085,251	102.895	6,173,676	6,000,000	6,075,421		(7,863)			3.555	3.400	MON	17,774	216,843	09/15/2015.	09/10/2033.
61757L AF 7	Morgan Stanley Cap I CMBS Ser 2008-T29 C			4	1FM	9,775,739	103.402	11,374,176	11,000,000	10,807,191		155,875			6.275	8.009	MON	57,521	700,937	02/13/2008.	01/11/2043.
61761X AA 6	Morgan Stanley Capital I Tr CMBS Ser2013			4	1FM	8,199,750	100.476	8,038,072	8,000,000	8,088,651		(29,846)			2.695	2.301	MON	17,967	215,600	02/14/2013.	01/11/2032.
61761X AG 3	Morgan Stanley Capital I Tr CMBS Ser 201			4	1FM	4,099,969	99.118	3,964,736	4,000,000	4,044,421		(14,964)			2.897	2.501	MON	9,657	115,880	02/14/2013.	01/11/2032.
61761X AJ 7	Morgan Stanley Capital I Tr CMBS Ser 201			4	1FM	4,099,926	98.878	3,955,112	4,000,000	4,044,481		(14,997)			3.199	2.801	MON	10,663	127,960	02/14/2013.	01/11/2032.
61763B AS 3	Morgan Stanley BAML Tr CMBS Ser 2013-C13			4	1FM	5,149,964	104.766	5,238,305	5,000,000	5,089,372		(20,584)			3.557	3.099	MON	14,821	177,850	11/26/2013.	11/15/2046.
92939G AG 2	WFLD Mortgage Tr CMBS Ser 2014-MONT Cl B			4	1FM	6,081,288	98.989	5,939,353	6,000,000	6,063,409		(7,757)			3.755	3.609	MON	18,774	229,043	08/07/2014.	08/10/2031.
94989V AC 3	Wells Fargo Comm Mtg Tr CMBS Ser 2015-NX			4	1FM	15,148,965	101.119	15,167,895	15,000,000	15,130,699		(15,050)			3.354	3.241	MON	41,925	503,100	09/25/2015.	09/15/2057.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						106,308,560	XXX	108,386,748	106,721,186	107,378,676	0	47,280	0	0	XXX	XXX	XXX	339,834	4,253,036	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
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.
02376T AC 2	American Airlines Inc LBASS EETC Ser 201			4	3FE	1,616,604	103.750	1,636,319	1,577,175	1,602,792		(6,284)			5.600	4.905	JJ	40,726	88,322	11/06/2014.	07/15/2020.
03334@ AA 7	AnchoragePermit Ctr Bldg Ls Tr CTL			4	1	1,092,248	112.684	1,230,788	1,092,248	1,092,248					6.340	6.424	MON	3,078	69,249	02/11/2003.	02/15/2025.
05164# AA 5	Aurora Health Care (Badger RE) CTL			4	1	901,965	112.103	1,041,956	929,465	919,588		1,491			6.990	7.489	MON	2,888	64,970	12/27/2002.	12/15/2022.
055385 AA 6	BFC Guaranty Corp CTL			4	1	263,439	103.662	283,274	273,266	271,962		677			6.250	6.787	JD	1,423	17,079	06/26/2001.	12/01/2017.
12189P AF 9	Burlington Northern Santa Fe LBASS EETC			4	1FE	295,798	108.333	276,752	255,463	262,349		(2,953)			7.570	5.039	JJ	9,616	19,339	10/11/2005.	01/02/2021.
12644@ CA 1	CTL Cap Tr CTL Ser 2004-17 Texas Instr			4	1	6,349,164	109.600	6,958,707	6,349,164	6,349,164					5.462	5.525	MON	15,413	346,791	12/29/2004.	01/15/2026.
12665* AA 9	CVS Caremark CTL Wells Fargo Bk NW			4	2	5,857,039	112.293	6,577,055	5,857,039	5,857,039					7.870	8.000	MON	26,889	460,949	09/30/2009.	10/10/2031.
126650 BS 8	CVS Health Corp ABS PTC Nt			4	2FE	3,188,498	121.767	3,054,343	2,508,357	3,098,817		(36,639)			7.507	4.220	MON	10,984	188,302	07/15/2014.	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.
149837 AA 4	CBA Small Balance Comm Mtg Tr LBASS Frnc			4	1AM	524,251	59.006	778,412	1,319,212	524,251					1.006	8.013	MON	147	10,012	04/24/2006.	06/25/2038.
15189@ AA 7	Centerpoint Anchorage Tr CTL PTC Lease B			4	2	1,836,725	114.041	2,094,624	1,836,725	1,836,725					7.899	8.030	MON	6,448	145,080	09/18/2002.	09/15/2022.
210805 CB 1	Continental Airlines Inc LBASS EETC Ser			4	1FE	314,793	101.375	331,316	326,822	326,008		1,076			6.648	7.378	MS	6,397	21,727	12/13/2004.	03/15/2019.
26249G AE 0	Dryden Sr Ln Fd CLO 2014-33A AR			4	1FE	2,000,000	99.887	1,997,736	2,000,000	2,000,000					2.310	2.317	JAJO	5,133		11/07/2016.	10/15/2028.
26249G AF 7	Dryden Sr Ln Fd CLO 2014-33A BR			4	1FE	1,000,000	99.739	997,386	1,000,000	1,000,000					2.730	2.739	JAJO	3,033		11/07/2016.	10/15/2028.
30251T AA 7	FNBC 1993-A Pass Through Trust ABS PTC S			4	1FE	568,582	101.216	455,481	450,009	453,660		(7,392)			8.080	4.639	JJ	17,776	36,361	05/13/2003.	01/05/2018.
31331F AY 7	Fedex Corp ABS PTC Ser 1998-1 Cl B			4	2FE	675,682	103.570	699,804	675,682	675,682					6.845	6.843	JJ	21,327	47,940	04/10/2002.	01/15/2019.
50026* AA 3	Kohls Corp CTL Shelby MI			4	2	491,995	114.167	531,673	465,697	474,952		(1,422)			7.600	6.990	MON	1,573	35,393	09/11/2002.	12/15/2022.
52465# BF 1	Legg Mason Mtg Cap Corp LBASS Ser 2001-C			4	1	27,393	100.191	25,309	25,261	25,272		(277)			6.580	5.311	MON	97	1,345	08/24/2004.	04/10/2017.
52467@ BC 8	Legg Mason Mtg Cap Corp CTL Ser 2003 Cl			4	5*	499,922	105.717	480,509	454,522	460,840		(3,277)			8.200	6.825	MON	1,656	37,271	04/07/2003.	11/15/2018.
59549W AB 9	Mid State Tr LBASS Ser 11 Cl M1			4	2AM	650,528	107.601	699,989	650,541	650,539					5.598	5.664	MON	1,619	36,417	06/18/2003.	07/15/2038.
63080# AA 5	NARA Caves Lease Tr CTL				1	4,968,712	112.463	5,587,982	4,968,712	4,968,712					5.300	5.300	MON	11,704	263,342	06/03/2010.	09/15/2028.
63651P AA 2	National Inst Health Twinbrook CTL B Bld			4	1	983,084	105.614	1,038,277	983,084	983,084					5.830	5.901	MON	2,547	56,891	02/27/2003.	01/15/2019.
637432 HT 5	National Rural Utilities Coop ABS Coll T				1FE	4,050,560	101.132	4,045,288	4,000,000	4,002,130		(7,635)			5.450	5.249	AO	49,050	218,000	06/18/2009.	04/10/2017.
637432 KT 1	National Rural Utilities Coop ABS Coll T				1FE	2,426,175	104.293	2,607,323	2,500,000	2,488,902		9,645			5.450	5.879	FA	56,771	136,250	02/20/2009.	02/01/2018.
637432 LR 4	National Rural Utilities Coop ABS Coll T				1FE	3,131,726	115.323	2,998,390	2,600,000	2,731,063		(64,685)			10.375	7.379	MN	44,958	269,750	02/20/2009.	11/01/2018.
653240 AA 9	Newtown CTL Ser 2002			4	1	1,078,517	109.656	1,182,702	1,078,555	1,078,538		2			6.082	6.160	MON	2,915	65,598	08/08/2002.	05/15/2023.
73019# AD 4	PNC Equip Finc LLC LBASS Priv Pl Nt Ser			4	1	2,933,459	100.177	2,938,652	2,933,459	2,933,459					3.050	3.050	MN	11,432	89,471	11/15/2012.	11/15/2027.
74041E AC 9	Preferred Term Sec Ltd VI LBASS Mezz Nt			4	6FE	227,626	44.490	1,823,830	4,099,415	227,626	190,782				1.963	68.542	MJSD.	2,012	68,772	03/23/2016.	03/23/2035.
74042C AA 6	Preferred Term Sec Ltd LBASS Sr Nt Cl A-			4	1FE	4,754,085	100.900	7,067,214	7,004,176	5,054,607		62,654			1.857	4.892	MJSD.	3,612	111,233	10/02/2012.	03/22/2038.
74042H AC 1	Preferred Term Sec Ltd LBASS XIX Nt Cl B			4	1AM	2,823,523	40.580	1,145,615	2,823,102	1,145,615	(1,677,502)	(1)			1.563	1.565	MJSD.	1,226	36,219	03/23/2006.	12/22/2035.
74042J AA 1	Preferred Term Sec Ltd LBASS XXI Nt Ser			4	1FE	2,324,870	93.960	2,184,448	2,324,870	2,324,870					1.313	1.316	MJSD.	848	23,921	02/17/2006.	03/22/2038.
755920 AF 2	Receipts on Corp Sec Tr ABS Coll Tr Ser			4	3AM	198,796	101.169	177,096	175,049	176,346		(1,766)			6.375	4.318	MN	1,426	11,159	06/06/2003.	05/15/2017.
755920 AG 0	Receipts on Corp Sec Tr ABS Coll Tr Ser			4	1FE	735,739	101.681	673,846	662,704	666,365		(5,504)			6.500	4.806	FA	17,948	43,076	06/06/2003.	08/01/2017.
76126C BB 7	RACERS Tr ABS Ser 1997-S-7-1 Cl A1			4,6	1FE	3,517,520	3.533	141,319		137,779		(358,354)			9.500	5.303	MN	48,556	380,000	06/16/2004.	05/15/2017.
76126C DE 9	RACERS Tr ABS Ser 1998-CCE-1 Cl A1			4	1	376,102	104.231	399,891	383,660	382,698		511			6.625	6.912	MN	3,248	25,417	06/12/2001.	05/15/2018.
78402C AA 1	SC Commercial Mtg Pass Through CTL Ser 2			4	2	1,256,274	114.136	1,371,254	1,201,420	1,224,351		(3,158)			7.052	6.458	MON	7,060	83,358	11/20/2003.	11/10/2028.
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	765,325	107.215	820,546	765,325	765,325					6.910	6.912	JJ	24,385	52,884	05/20/2002.	01/15/2019.
85746* DR 8	State Street Bk & Tr Co ABS Sr Lev Lease			4	2	302,820	104.293	315,820	302,820	302,820					6.840	6.842	JJ	8,688	20,721	09/30/2002.	01/31/2019.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
85746* DU 1	State Street Bk & Tr Co ABS Sr Lev Lease			4	2	305,455	104.293	318,567	305,455	305,455					6.840	6.835	JJ	8,763	20,668	10/20/2004.	01/31/2019.
85746* DX 5	State Street Bk & Tr Co ABS Sr Lev Lease			4	2	263,352	104.293	274,657	263,352	263,352					6.840	6.835	JJ	7,556	18,122	10/20/2004.	01/31/2019.
85746* EA 4	State Street Bk & Tr Co ABS Sr Lev Lease			4	2	263,352	104.293	274,657	263,352	263,334		(2)			6.840	6.835	JJ	7,556	18,122	10/20/2004.	01/31/2019.
91737# AA 3	United States Govt SS Ls FinTr CTL GSA G			4	1	1,498,962	103.033	1,549,517	1,503,909	1,503,018		368			4.704	4.797	MON	3,144	70,744	06/24/2003.	11/15/2018.
91740# AA 8	United States of America BIA-2 CTL Alber			4	1	687,762	111.175	764,619	687,762	687,762					5.760	5.830	MON	1,761	39,615	12/15/2004.	10/15/2025.
91741@ AA 9	US Govt Ft Collins Tr GSA CTL APHIS Ls			4	1	3,347,312	110.187	3,688,311	3,347,312	3,347,312					5.400	5.461	MON	8,034	180,755	10/18/2005.	12/15/2026.
91847* AA 4	VA Evansville IN CTL Ls Fin Tr			4	1	9,104,438	108.287	9,858,917	9,104,438	9,104,438					4.950	5.001	MON	21,282	450,670	06/09/2011.	10/14/2031.
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L			4	1	1,137,193	128.412	1,394,745	1,086,151	1,118,182		(1,640)			7.380	7.019	MON	3,563	80,185	07/30/2002.	05/15/2032.
94978# BC 0	Wells Fargo Bank Northwest NA CTL			4	2	621,635	110.131	684,614	621,635	621,635					6.599	6.688	MON	3,418	41,022	02/26/2003.	11/01/2022.
96928# AC 7	William Blair CTL CTL PTC Ser 2004-1			4	2	492,222	107.874	463,100	429,299	444,930		(4,012)			7.660	5.658	MON	548	99,703	12/09/2004.	01/25/2023.
98881@ AA 4	ZC Specialty Ins Co CTL Ser 2002-31			4	3Z	2,267,697	110.503	2,505,877	2,267,697	2,267,697					7.338	7.339	JJ	72,108	166,656	12/20/2002.	12/23/2022.
009090 AC 5	Air Canada LBASS EETC Ser 2015-1C		A	4	3FE	15,000,000	99.500	14,925,000	15,000,000	15,000,000					5.000	5.001	MS	220,833	750,000	03/11/2015.	03/15/2020.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						109,781,964	XXX	111,191,101	111,502,850	104,177,749	(1,486,720)	(430,550)	0	0	XXX	XXX	XXX	853,339	5,806,414	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						8,754,092,865	XXX	8,763,275,823	8,583,352,542	8,655,274,687	(1,715,130)	(15,342,703)	5,010,975	(23,307,456)	XXX	XXX	XXX	93,464,815	313,726,178	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						8,966,309,544	XXX	9,007,305,600	8,765,345,197	8,874,241,346	0	(14,309,629)	4,797,772	(23,307,456)	XXX	XXX	XXX	98,710,014	321,418,278	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						411,769,897	XXX	420,181,029	415,588,597	412,548,722	(228,410)	(695,715)	213,203	0	XXX	XXX	XXX	1,300,253	8,303,444	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						106,557,354	XXX	108,616,068	106,952,821	107,622,773	0	46,562	0	0	XXX	XXX	XXX	341,209	4,269,540	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						114,636,964	XXX	116,242,292	116,357,850	109,032,749	(1,486,720)	(430,550)	0	0	XXX	XXX	XXX	875,591	6,073,439	XXX	XXX
8399999. Grand Total - Bonds						9,599,273,759	XXX	9,652,344,989	9,404,244,465	9,503,445,590	(1,715,130)	(15,389,332)	5,010,975	(23,307,456)	XXX	XXX	XXX	101,227,067	340,064,701	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
86358X 20 3	SFA ABS CDO III LTD Pfd		C	1,266.000	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		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
9899999. Total Common and Preferred Stock					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX

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

NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Political Subdivisions of States								
717883 SD 5	Philadelphia PA Sch Dist GO Build Amer B		10/20/2016	Bank of America BISD Dealer		20,000,000	20,000,000	
2499999. Total - Bonds - U.S. Political Subdivisions of States						20,000,000	20,000,000	0
Bonds - U.S. Special Revenue and Special Assessment								
167593 AP 7	Chicago IL O'Hare Int Arpt Rev Bld Amer		04/07/2016	Merrill Lynch		9,758,175	7,500,000	129,301
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	
3138WH F6 4	FNMA Pool #AS7388 3.500% 06/25/46		12/21/2016	Morgan/JP/Securities - Bonds		143,162,487	141,025,863	301,307
3138WJ RD 2	FNMA Pool #AS8583 3.500% 01/25/47		12/27/2016	Morgan/JP/Securities - Bonds		76,224,609	75,000,000	211,458
463632 4P 1	Irvin Ranch CA Wtr Dist Rev Taxable Ser		03/23/2016	Barclays Capital		8,992,204	6,700,000	182,399
49151F NT 3	Kentucky ST Prop & Bldgs Rev Bld Amer Bd		04/06/2016	Citigroup		1,230,200	1,000,000	26,316
49151F QY 9	Kentucky ST Prop & Bldgs Rev Bld Amer Bd		03/29/2016	Citigroup		11,224,800	9,000,000	98,595
59333P V7 0	Miami-Dade Cnty FL Rev Txbl Ref		08/04/2016	Merrill Lynch		3,500,000	3,500,000	
59333P V8 8	Miami-Dade Cnty FL Rev Txbl Ref		08/04/2016	Merrill Lynch		7,750,000	7,750,000	
59333P V9 6	Miami-Dade Cnty FL Rev Txbl Ref		08/04/2016	Merrill Lynch		4,250,000	4,250,000	
59447T KA 0	Michigan St Fin Auth Rev Txbl Ref Ser C-		07/29/2016	Barclays Capital		26,640,000	26,640,000	
59447T KB 8	Michigan St Fin Auth Rev Txbl Ref Ser C-		07/29/2016	Barclays Capital		7,000,000	7,000,000	
59447T KN 2	Michigan St Fin Auth Rev Txbl Ref Ser C-		07/29/2016	Barclays Capital		6,000,000	6,000,000	
665250 BW 5	Northern IL Mun Pwr Agy Rev Bld Amer Bds		01/15/2016	Ramirez & Co Inc		12,011,477	9,990,000	38,067
677632 G9 6	Ohio St Univ Gen Rcpts Rev Txbl Ser A		03/03/2016	Barclays Capital		12,000,000	12,000,000	
73358W CX 0	Port Auth NY & NJ Rev Taxable-Cons 165th		10/04/2016	Raymond James & Assoc Inc		4,337,685	3,300,000	80,752
842475 F7 5	Southern CA Pub Pwr Aut Rev Bld Amer Bd		09/21/2016	Morgan Stanley & Co Inc		13,233,600	10,000,000	140,321
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						362,315,237	345,655,863	1,208,516
Bonds - Industrial and Miscellaneous								
00115A AA 7	AEP Transmission Co LLC Sr Nt		11/16/2016	Barclays Capital		7,984,240	8,000,000	
00115A AC 3	AEP Transmission Co LLC Sr Nt		11/16/2016	Barclays Capital		4,229,007	4,300,000	
001192 AL 7	AGL Capital Corp Sr Nt		01/28/2016	Wells Fargo		1,743,792	1,700,000	13,541
00206R CZ 3	AT&T Inc Sr Nt 4.600% 02/15/21		03/21/2016	Tax Free Exchange		521,508	500,000	2,300
00287Y AQ 2	ABBVIE Inc Sr Nt 3.600% 05/14/25		03/01/2016	Barclays Capital		3,560,865	3,500,000	38,500
00287Y AW 9	ABBVIE Inc Sr Nt 4.450% 05/14/46		05/09/2016	Bank of America BISD Dealer		9,436,160	9,500,000	
00817Y AW 8	Aetna Inc Sr Nt 3.200% 06/15/26		06/02/2016	UBS Warburg London		7,970,080	8,000,000	
00817Y AX 6	Aetna Inc Sr Nt 4.375% 06/15/46		06/02/2016	UBS Warburg London		4,995,000	5,000,000	
023608 AG 7	Ameren Corp Sr Nt 3.650% 02/15/26		11/18/2016	Jeffries & Co Inc		8,109,600	8,000,000	79,489
02665W BH 3	American Honda Finance Sr Nt		09/09/2016	Various		6,967,280	7,000,000	1,917
03040W AN 5	American Water Cap Corp Sr Nt		12/01/2016	Various		8,913,820	9,000,000	6,333
03040W AP 0	American Water Cap Corp Sr Nt		11/14/2016	Mizuho Securities Inc		19,833,600	20,000,000	
03073E AM 7	AmerisourceBergen Corp Sr Nt		02/12/2016	Various		8,919,630	9,000,000	135,687
03073E AN 5	AmerisourceBergen Corp Sr Nt		02/12/2016	Credit Suisse First Boston		9,431,450	10,000,000	197,153
031162 BP 4	Amgen Inc Sr Nt 5.375% 05/15/43		03/09/2016	Morgan Stanley & Co Inc		1,634,595	1,500,000	26,651
032654 AM 7	Analog Devices Inc Sr Nt		11/30/2016	Credit Suisse First Boston		14,945,850	15,000,000	
032654 AN 5	Analog Devices Inc Sr Nt		11/30/2016	Credit Suisse First Boston		5,961,960	6,000,000	
035242 AN 6	Anheuser-Busch Inbev Fin Sr Nt		06/02/2016	Various		31,294,786	29,400,000	192,026
035242 AP 1	Anheuser-Busch Inbev Fin Sr Nt		01/13/2016	Barclays Capital		49,916,500	50,000,000	
037833 BY 5	Apple Inc Sr Nt 3.250% 02/23/26		02/16/2016	Deutsche Bank Securities		22,450,500	22,500,000	
037833 BZ 2	Apple Inc Sr Nt 2.450% 08/04/26		07/28/2016	Morgan/JP/Securities - Bonds		5,983,620	6,000,000	
044209 AF 1	Ashland Inc Nt 4.750% 08/15/22		02/02/2016	Goldman Sachs & Company		947,500	1,000,000	22,431
04774# AA 0	Atlanta Falcons Stadium Co LLC Sr Nt Ser		08/25/2016	Bank of America BISD Dealer		8,750,000	8,750,000	

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
04774# AB 8	Atlanta Falcons Stadium Co LLC Sr Sec Nt		11/01/2016	Bank of America BISD Dealer		6,250,000	6,250,000	
058498 AT 3	Ball Corp Sr Nt 5.250% 07/01/25		03/10/2016	Bank of America BISD Dealer		787,500	750,000	8,094
06051G GC 7	Bank of America Corp Sub Nt		11/21/2016	Bank of America BISD Dealer		8,000,000	8,000,000	
071813 BP 3	Baxter Intl Sr Nt 3.500% 08/15/46		09/08/2016	Barclays Capital		4,772,750	5,000,000	13,611
07330N AL 9	Branch Banking & Trust Sr Nt		05/05/2016	Deutsche Bank Securities		4,995,450	5,000,000	
075887 BG 3	Becton Dickinson & Co Sr Nt		04/13/2016	Various		14,661,375	13,500,000	192,801
08888@ AA 6	Safe Harbor Hydro Sr Nt		12/16/2016	Bank of Montreal		20,000,000	20,000,000	
092113 AH 2	Black Hills Corp Sr Nt		01/08/2016	Various		2,789,500	2,695,000	13,681
092113 AL 3	Black Hills Corp Sr Nt		01/11/2016	Various		24,429,607	24,445,000	433
092113 AN 9	Black Hills Corp Sr Nt		08/10/2016	Various		4,975,081	5,000,000	
099724 AJ 5	Borg Warner Automotive Sr Nt		02/16/2016	Morgan Stanley & Co Inc		6,870,660	7,250,000	104,672
10112R AX 2	Boston Properties LP Sr Nt		02/12/2016	Various		36,848,847	36,825,000	17,033
115637 AL 4	Brown-Forman Corp Sr Nt		07/28/2016	Merrill Lynch		5,224,150	5,000,000	8,854
124857 AR 4	CBS Corp Sr Nt 2.900% 01/15/27		07/06/2016	Morgan/JP/Securities - Bonds		4,425,750	4,500,000	
1248EP BM 4	CCO Holdings LLC Hgh Yld Sr Nt		05/23/2016	Tax Free Exchange		8,020,134	8,000,000	125,222
12519@ AA 5	CED Alamo 7 LLC Sr Sec Nt		02/18/2016	Barclays Capital		54,300,000	54,300,000	
125896 BL 3	CMS Energy Corp Sr Nt 4.700% 03/31/43		06/30/2016	Goldman Sachs & Company		2,620,114	2,300,000	28,827
12593Y BD 4	Comm Mortgage Trust CMBS Ser 2016-CR28 C		01/27/2016	Deutsche Bank Securities		10,099,474	10,000,000	8,738
14040H BK 0	Capital One Financial Corp Sr Nt		07/25/2016	Morgan Stanley & Co Inc		19,929,000	20,000,000	
151020 AU 8	Celgene Corp Sr Nt 5.000% 08/15/45		03/09/2016	Various		5,720,395	5,500,000	13,819
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		3,996,480	4,000,000	
174610 AK 1	Citizens Financial Group Sr Nt		03/10/2016	Jeffries & Co Inc		9,142,470	9,000,000	109,650
191216 BZ 2	Coca-Cola Co Sr Nt 2.250% 09/01/26		08/29/2016	Morgan/JP/Securities - Bonds		11,986,080	12,000,000	
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		02/05/2016	Morgan Stanley & Co Inc		5,167,100	5,000,000	111,806
20030N BS 9	Comcast Corp Sr Nt 3.150% 03/01/26		02/16/2016	Wells Fargo		14,971,800	15,000,000	
20030N BU 4	Comcast Corp Sr Nt 3.400% 07/15/46		07/12/2016	Morgan/JP/Securities - Bonds		16,851,420	17,000,000	
20030N BW 0	Comcast Corp Sr Nt 2.350% 01/15/27		07/12/2016	Citigroup		9,988,000	10,000,000	
21036P AN 8	Constellation Brands Inc Hgh Yld Bd		03/03/2016	Goldman Sachs & Company		5,262,500	5,000,000	74,549
228189 AB 2	Crown Amer / Cap Corp VI High Yield Corp		04/28/2016	Various		7,243,603	7,113,000	75,083
22819K AA 8	Crown Amer / Cap Corp VI Sr Nt		12/13/2016	Citigroup		3,942,150	4,040,000	27,287
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
25468P DB 9	Disney Walt Co Sr Nt 4.125% 06/01/44		01/05/2016	Citigroup		20,176,800	20,000,000	84,792
25468P DK 9	Disney Walt Co Sr Nt 3.000% 02/13/26		01/05/2016	Citigroup		43,824,000	44,000,000	
256746 AB 4	Dollar Tree Inc Sr Nt 5.750% 03/01/23		08/10/2016	Goldman Sachs & Company		4,345,000	4,000,000	104,778
256746 AB 4	Dollar Tree Inc Sr Nt 5.750% 03/01/23		08/01/2016	Tax Free Exchange		9,355,303	9,000,000	215,625
25746U CK 3	Dominion Resources Inc Sr Nt		08/04/2016	Mizuho Securities Inc		3,998,600	4,000,000	
26138E AX 7	Dr Pepper Snapple Group Inc Sr Nt		12/05/2016	Credit Suisse First Boston		19,991,200	20,000,000	
26138E AY 5	Dr Pepper Snapple Group Inc Sr Nt		12/05/2016	Credit Suisse First Boston		2,497,925	2,500,000	
26249G AE 0	Dryden Sr Ln Fd CLO 2014-33A AR		11/07/2016	Goldman Sachs & Company		2,000,000	2,000,000	3,776
26249G AF 7	Dryden Sr Ln Fd CLO 2014-33A BR		11/07/2016	Goldman Sachs & Company		1,000,000	1,000,000	2,304
26441Y AZ 0	Duke-Weeks Realty LP Sr Nt		07/01/2016	Various		2,037,358	2,000,000	2,528
26444H AA 9	Duke Energy Florida LLC 1st Mtg Bd		09/06/2016	Various		12,940,824	13,000,000	
26949@ AA 5	Eagle Creek Ren Ergy Hlds LLC Sr Sec Nt		09/29/2016	Barclays Capital		15,000,000	15,000,000	
278865 AU 4	Ecolab Inc Sr Nt 3.250% 01/14/23		11/28/2016	Cantor Fitzgerald		6,111,780	6,000,000	74,208

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
278865 AV 2	Ecolab Inc Sr Nt 2.700% 11/01/26		12/02/2016	Various		17,616,660	18,000,000	29,400
278865 AW 0	Ecolab Inc Sr Nt 3.700% 11/01/46		10/31/2016	Citigroup		15,871,030	16,000,000	10,021
281020 AJ 6	Edison International Sr Nt		09/08/2016	US Bancorp		3,100,110	3,000,000	45,233
29364D AU 4	Entergy Arkansas Inc 1st Mtg Bd		09/26/2016	Various		26,384,192	25,870,000	88,928
294429 AK 1	Equifax Inc Sr Nt 2.300% 06/01/21		05/05/2016	Merrill Lynch		8,995,680	9,000,000	
294752 A* 1	Equity One Inc Priv Pl		05/11/2016	Barclays Capital		33,400,000	33,400,000	
30251B AD 0	FMR LLC Sr Nt 4.950% 02/01/33		05/18/2016	Merrill Lynch		3,181,740	3,000,000	46,200
313747 AX 5	Federal Realty Investors Tr Sr Nt		07/07/2016	Wells Fargo		5,865,360	6,000,000	
31428X BE 5	Fedex Corp Sr Nt 4.750% 11/15/45		07/05/2016	Morgan Stanley & Co Inc		23,841,416	20,800,000	145,456
31428X BG 0	Fedex Corp Sr Nt 4.550% 04/01/46		03/21/2016	Goldman Sachs & Company		6,969,270	7,000,000	
31677A AB 0	Fifth Third Bancorp Sub Nt		03/10/2016	Deutsche Bank Securities		9,990,100	10,000,000	
32007U BR 9	First Data Corp 1st Lien New Ext Term Ln		10/14/2016	Tax Free Exchange		263,501	274,868	
341081 FG 7	Florida Pwr & Lt Co 1st Mtg Bd		06/02/2016	US Bancorp		3,224,430	3,000,000	2,025
341081 FJ 1	Florida Pwr & Lt Co 1st Mtg Bd		11/18/2016	Morgan Stanley & Co Inc		4,539,645	4,500,000	59,125
35906A AB 4	Frontier Communications High Yield Corp		04/13/2016	Goldman Sachs & Company		1,290,500	1,200,000	3,250
369550 AW 8	General Dynamics Corp Sr Nt		11/15/2016	BNP Paribas Securities		1,920,560	2,000,000	10,000
369550 AX 6	General Dynamics Corp Sr Nt		11/09/2016	Various		10,520,675	11,000,000	60,385
373334 KE 0	Georgia Pwr Co Sr Nt 3.250% 04/01/26		03/02/2016	Merrill Lynch		4,981,200	5,000,000	
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		15,906,375	15,850,000	16,750
404122 AT 0	HCA Inc Term Ln B7 Nt 1		10/03/2016	Bank of America BISD Dealer		279,600	279,600	
410345 AJ 1	Hanesbrands Ind Sr Nt 4.625% 05/15/24		05/03/2016	Various		2,733,413	2,730,000	
410345 AL 6	Hanesbrands Ind Sr Nt 4.875% 05/15/26		05/03/2016	Various		2,734,575	2,730,000	
437076 BM 3	Home Depot Inc Sr Nt 3.000% 04/01/26		02/03/2016	Morgan/JP/Securities - Bonds		6,954,920	7,000,000	
437076 BN 1	Home Depot Inc Sr Nt 2.125% 09/15/26		09/06/2016	Various		17,836,470	18,000,000	
437076 BP 6	Home Depot Inc Sr Nt 3.500% 09/15/56		09/06/2016	Various		12,781,590	13,000,000	
438516 BL 9	Honeywell International Inc Sr Nt		12/09/2016	Various		25,873,405	27,000,000	38,472
446413 AH 9	Huntington Ingalls Industries Sr Nt		04/20/2016	Bank of America BISD Dealer		893,563	850,000	18,653
449934 AD 0	IMS Health Inc High Yield Corp		12/14/2016	Various		9,279,375	9,200,000	45,000
478111 AC 1	Johns Hopkins Health Sys Nt		11/04/2016	Jeffries & Co Inc		5,000,000	5,000,000	
485170 AQ 7	Kansas City Southern Inds Inc Sr Nt		07/26/2016	Tax Free Exchange		28,719,195	31,107,000	263,805
49338C AB 9	Keyspan Gas East Corp Sr Nt		08/03/2016	Various		9,921,102	9,900,000	891
494368 BU 6	Kimberly-Clark Corp Sr Nt		09/08/2016	Merrill Lynch		5,228,050	5,000,000	10,694
494368 BV 4	Kimberly-Clark Corp Sr Nt		09/08/2016	Various		10,862,493	10,900,000	19,164
49446R AQ 2	Kimco Realty Corp Sr Nt		11/01/2016	Citigroup		14,881,950	15,000,000	
49446R AR 0	Kimco Realty Corp Sr Nt		11/01/2016	Wells Fargo		4,974,450	5,000,000	
49803X AA 1	Kite Realty Group LP Sr Nt		09/15/2016	US Bancorp		7,967,920	8,000,000	
50077L AM 8	Kraft Heinz Foods Co Sr Nt		08/19/2016	Tax Free Exchange		5,306,926	5,000,000	24,556
513272 AA 2	Lamb Weston HLD Sr Nt 4.625% 11/01/24		11/01/2016	Various		4,029,000	4,000,000	
513272 AB 0	Lamb Weston HLD Sr Nt 4.875% 11/01/26		11/01/2016	Various		4,539,938	4,500,000	
53117C AS 1	Liberty Property LP Sr Nt		12/06/2016	Wells Fargo		5,739,900	6,000,000	40,986
53359# AE 2	Lincoln Electric Sr Nt		10/20/2016	Bank of America BISD Dealer		10,000,000	10,000,000	
53621@ AE 6	Lion Industrial Sr Gtd Nt Ser B		03/31/2016	Bank of America BISD Dealer		17,000,000	17,000,000	
539830 BH 1	Lockheed Martin Corp Sr Nt		02/12/2016	Various		15,689,000	15,000,000	124,250
57169* AX 5	Mars Inc Sr Nt Ser N 2.720% 09/27/26		09/27/2016	Morgan/JP/Securities - Bonds		25,000,000	25,000,000	
578454 AD 2	Mayo Clinic Ser 2016 Nt		03/10/2016	Merrill Lynch		22,000,000	22,000,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
59447# AG 8	Michigan Electric Transmission Sr Sec Nt		04/26/2016	Barclays Capital		20,000,000	20,000,000	
60871R AG 5	Molson Coors Brewing Co Sr Nt		11/15/2016	Various		14,837,560	15,000,000	89,083
61746B DZ 6	Morgan Stanley Sr Nt 3.875% 01/27/26		01/22/2016	Morgan Stanley & Co Inc		10,977,450	11,000,000	
637417 AJ 5	National Retail Properties Inc Sr Nt		12/09/2016	Various		31,098,835	31,500,000	1,600
649322 AC 8	NY & Presbyterian Hospital Nt		06/21/2016	Goldman Sachs & Company		6,999,790	7,000,000	
64952W CH 4	New York Life Global Fdg Sec Nt		09/09/2016	Various		23,439,942	23,475,000	14,348
651229 AU 0	Newell Rubbermaid Inc Sr Nt		03/21/2016	Stifel Nicolaus & Co Villanova		1,010,890	1,000,000	
651229 AY 2	Newell Rubbermaid Inc Sr Nt		03/21/2016	Various		6,294,260	6,000,000	
651229 BA 3	Newell Rubbermaid Inc Sr Nt		10/26/2016	Tax Free Exchange		3,061,024	3,000,000	67,083
654740 AN 9	Nissan Motor Acceptance Corp Sr Nt		03/02/2016	Bank of America BISD Dealer		1,498,185	1,500,000	
665772 CJ 6	Northern States Pwr Co MN 1st Mtg Bd		03/31/2016	US Bancorp		1,660,482	1,735,000	8,193
665772 CK 3	Northern States Pwr Co MN 1st Mtg Bd		11/18/2016	Morgan Stanley & Co Inc		6,005,580	6,000,000	3,467
665772 CL 1	Northern States Pwr Co MN 1st Mtg Bd		03/30/2016	Goldman Sachs & Company		1,332,388	1,250,000	19,909
666807 BG 6	Northrop Grumman Corp Sr Nt		11/22/2016	BNP Paribas Securities		6,170,220	6,000,000	63,375
666807 BH 4	Northrop Grumman Corp Sr Nt		06/20/2016	Citigroup		8,146,320	7,000,000	20,319
66989H AH 1	Novartis Capital Corp Nt		02/24/2016	Morgan Stanley & Co Inc		16,476,327	15,010,000	207,305
684065 A# 2	Orange & Rockland Utils Inc Sr Nt Ser 20		12/14/2016	Barclays Capital		10,000,000	10,000,000	
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		05/17/2016	Tax Free Exchange		4,859,049	4,700,000	33,031
693304 AT 4	Peco Energy Co 1st Mtg Bd		08/24/2016	Wells Fargo		2,676,200	2,500,000	29,313
693475 AP 0	PNC Financial Services Group Sub Nt		03/17/2016	Goldman Sachs & Company		9,317,970	9,000,000	139,425
694308 HP 5	Pacific Gas & Elec Co Sr Nt		02/23/2016	Various		12,469,222	12,500,000	
70466@ AA 6	Peach State Labs Inc Sr Sec Term Ln Nt 1		03/01/2016	Direct		7,313,379	7,313,379	
713448 DD 7	Pepsico Inc Sr Nt 4.450% 04/14/46		02/19/2016	Morgan/JP/Securities - Bonds		10,579,100	10,000,000	160,694
713448 DN 5	Pepsico Inc Sr Nt 2.375% 10/06/26		11/09/2016	Various		15,103,870	15,500,000	39,880
717081 EA 7	Pfizer Inc Nt 3.000% 12/15/26		11/14/2016	Credit Suisse First Boston		20,325,340	20,500,000	
717081 ED 1	Pfizer Inc Nt 4.125% 12/15/46		11/14/2016	Bank of America BISD Dealer		13,476,510	13,500,000	
740189 AG 0	Precision Castparts Corp Sr Nt		03/02/2016	Credit Suisse First Boston		8,023,838	8,150,000	29,431
74041E AC 9	Preferred Term Sec Ltd VI LBASS Mezz Nt		03/23/2016	Interest Capitalization		15,608	15,608	
74052B AA 5	Premier Health Partners Nt Ser G		12/21/2016	Morgan/JP/Securities - Bonds		11,513,411	12,610,000	39,591
74052B AB 3	Premier Health Partners Nt Ser G		08/24/2016	Barclays Capital		7,000,000	7,000,000	
74264* AC 0	PRISA LHC LLC Sr Nt Ser A		04/01/2016	Morgan/JP/Securities - Bonds		7,000,000	7,000,000	
743756 AC 2	Prov St Joseph Health Obl Unsecured		09/20/2016	Merrill Lynch		15,000,000	15,000,000	
744448 CC 3	Public Svc Co CO 1st Mtg Bd		12/05/2016	Mitsubishi UFJ Sec		3,242,430	3,000,000	2,990
744448 CD 1	Public Svc Co CO 1st Mortgage Bond		12/05/2016	US Bancorp		2,071,140	2,000,000	4,089
744448 CK 5	Public Svc Co CO 1st Mtg Bd		03/29/2016	Wells Fargo		8,836,240	8,000,000	15,289
744448 CM 1	Public Svc Co CO 1st Mtg Bd		06/06/2016	Morgan/JP/Securities - Bonds		4,948,000	5,000,000	
74465@ AA 9	Prudential Ins Co Amer Acting Sr Nt Ser		02/17/2016	Morgan/JP/Securities - Bonds		30,000,000	30,000,000	
756109 AQ 7	Realty Income Corp Sr Nt		12/13/2016	Wells Fargo		1,527,555	1,500,000	24,380
756109 AR 5	Realty Income Corp Sr Nt		12/05/2016	Various		6,722,797	6,500,000	39,474
756109 AS 3	Realty Income Corp Sr Nt		10/04/2016	Citigroup		2,960,130	3,000,000	
760759 AR 1	Republic Services Inc Sr Nt		07/01/2016	BNP Paribas Securities		5,104,150	5,000,000	806
771196 BK 7	Roche Hldgs Inc Sr Nt 2.625% 05/15/26		02/22/2016	Various		16,846,330	17,000,000	
780153 AU 6	Royal Caribbean Cruises Ltd Hgh Yld Bd		02/29/2016	Morgan/JP/Securities - Bonds		5,100,000	5,000,000	78,750
785592 AD 8	Sabine Pass Liquefaction Hgh Yld Corp		08/24/2016	Various		6,315,000	6,000,000	124,219
785592 AH 9	Sabine Pass Liquefaction Hgh Yld Corp 1s		09/06/2016	Goldman Sachs & Company		2,687,500	2,500,000	75,521

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
785592 AP 1	Sabine Pass Liquefaction Hgh Yld Corp 1s		09/13/2016	Various		4,131,000	3,800,000	56,857
785592 AR 7	Sabine Pass Liquefaction High Yield Corp		10/26/2016	Various		4,225,625	4,200,000	2,639
79546V AL 0	Sally Holdings Sr Nt 5.625% 12/01/25		02/09/2016	Citigroup		1,277,875	1,250,000	13,039
81211K AX 8	Sealed Air Corp Sr Nt 5.500% 09/15/25		12/13/2016	Various		2,703,575	2,540,000	44,819
817565 CB 8	Service Corp Intl Sr Nt		12/14/2016	Various		9,047,625	8,600,000	117,205
842434 CQ 3	Southern CA Gas Co 1st Mtg		07/25/2016	Various		5,776,601	5,625,000	22,344
8426EP AB 4	Southern CO Gas Capital Sr Nt		09/08/2016	Various		21,545,615	21,500,000	
863667 AN 1	Stryker Corp Sr Nt 3.500% 03/15/26		03/03/2016	Various		11,967,384	12,000,000	
86787G AJ 1	SunTrust Bank Sub Nt 3.300% 05/15/26		05/12/2016	Various		18,811,083	18,900,000	610
867914 BK 8	SunTrust Bank Sr Nt 2.900% 03/03/21		02/29/2016	Suntrust		6,984,810	7,000,000	
87264A AB 1	T-Mobile USA Inc Hgh Yld Sr Nt		02/29/2016	Goldman Sachs & Company		2,050,000	2,000,000	583
89469A AC 8	TreeHouse Foods Inc Sr Unsecured Nt		01/22/2016	Various		31,700,000	31,000,000	
902494 AY 9	Tyson Foods Inc Sr Nt 5.150% 08/15/44		05/16/2016	Various		10,980,930	10,000,000	54,361
907818 DT 2	Union Pacific Corp Sr Nt		01/08/2016	Citigroup		7,695,800	7,000,000	151,862
907818 EM 6	Union Pacific Corp Sr Nt		12/22/2016	Tax Free Exchange		1,593,918	1,700,000	13,993
90964* AG 0	United Bottling Mgt Co LLC Sr Nt Ser A		12/21/2016	US Bancorp		10,000,000	10,000,000	
90964* AH 8	United Bottling Mgt Co LLC Sr Nt Ser B		12/21/2016	US Bancorp		8,000,000	8,000,000	
911312 AZ 9	United Parcel Service Sr Nt		10/19/2016	Goldman Sachs & Company		13,381,605	13,500,000	
91159H HM 5	US Bancorp Sub Nt MTN 3.100% 04/27/26		04/21/2016	US Bancorp		1,498,845	1,500,000	
91324P CV 2	UnitedHealth Group Inc Sr Nt		02/23/2016	Various		18,977,226	19,000,000	344
92826C AE 2	Visa Inc Sr Nt 4.150% 12/14/35		12/07/2016	Goldman Sachs & Company		11,435,380	11,000,000	225,714
92826C AF 9	Visa Inc Sr Nt 4.300% 12/14/45		03/28/2016	Various		16,296,900	15,000,000	191,708
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 AP 3	Walgreens Boots Alliance Sr Nt		05/26/2016	Merrill Lynch		5,983,500	6,000,000	
931427 AQ 1	Walgreens Boots Alliance Sr Nt		05/26/2016	Merrill Lynch		4,987,400	5,000,000	
94106L BC 2	Waste Management Inc Sr Nt		06/30/2016	Citigroup		4,384,255	4,000,000	56,944
948741 AL 7	Weingarten Realty Inv Sr Nt		08/02/2016	Wells Fargo		3,140,820	3,000,000	20,533
948741 AM 5	Weingarten Realty Inv Sr Nt		08/02/2016	Merrill Lynch		3,966,200	4,000,000	
94974B GT 1	Wells Fargo & Co MT Sub Nt		06/07/2016	Wells Fargo		17,579,584	17,600,000	
963320 AR 7	Whirlpool Corp Sr Nt 4.000% 03/01/24		02/16/2016	Amherst Pierpont Securities		10,517,380	10,000,000	186,222
976657 AL 0	Wisconsin Energy Corp Sr Nt		03/09/2016	BNP Paribas Securities		1,024,580	1,000,000	8,776
98389B AR 1	Xcel Energy Inc Sr Nt 3.300% 06/01/25		03/03/2016	Barclays Capital		9,061,650	9,000,000	80,025
98389B AT 7	Xcel Energy Inc Sr Nt 2.600% 03/15/22		11/28/2016	Barclays Capital		6,498,245	6,500,000	
775109 BF 7	Rogers Communications Inc Sr Nt	A	12/02/2016	Morgan Stanley & Co Inc		28,733,440	30,500,000	81,079
00913R AD 8	Air Liquide Fin Sr Nt 2.500% 09/27/26	D	09/22/2016	HSBC Securities		15,441,410	15,500,000	
00913R AE 6	Air Liquide Fin Sr Nt 3.500% 09/27/46	D	10/03/2016	Various		12,247,150	12,000,000	10,500
067316 AD 1	Bacardi LTD Sr Nt 2.750% 07/15/26	D	09/07/2016	Various		31,792,492	31,750,000	22,611
23636T AE 0	Danone SA Sr Nt 2.947% 11/02/26	D	10/26/2016	Citigroup		15,000,000	15,000,000	
25156P AR 4	Deutsche Telekom Co Gtd Nt	D	06/22/2016	Various		7,629,147	6,650,000	65,853
449786 AY 8	Ing Bank NV Sub Nt 5.800% 09/25/23	D	02/05/2016	Various		6,733,942	6,300,000	136,816
714264 AK 4	Pernod Ricard SA Sr Nt	C	07/26/2016	Credit Suisse First Boston		14,893,560	12,000,000	25,667
714264 AM 0	Pernod Ricard SA Sr Nt	C	06/30/2016	Various		18,310,620	18,000,000	26,000
71429M AB 1	Perrigo Finance Unlimited Sr Nt	D	03/07/2016	Bank of America BISD Dealer		13,466,385	13,500,000	
74986@ AV 3	RREEF America REIT II Inc Sr Nt Ser A	D	01/05/2016	Wells Fargo		25,000,000	25,000,000	
78467K B# 3	SSE Plc Sr Nt Ser B 3.050% 06/06/26	B	06/06/2016	Royal Bank of Scotland		49,102,800	49,102,800	
82481L AD 1	Shire Acq Inv Ireland DA Sr Nt	D	11/18/2016	Bank of America BISD Dealer		15,560,985	16,500,000	88,000
82620K AL 7	Siemens Financieringsmat Nt	D	09/06/2016	Goldman Sachs & Company		29,913,900	30,000,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
82620K AM 5	Siemens Financieringsmat Nt	D	09/06/2016	Goldman Sachs & Company		13,949,740	14,000,000	
830505 AT 0	Skandinaviska Enskilda Banken Sr Nt	D	09/06/2016	Goldman Sachs & Company		1,493,595	1,500,000	
88167A AF 8	Teva Pharmaceuticals NE Sr Nt	C	08/02/2016	Barclays Capital		16,921,880	17,000,000	11,161
902133 AT 4	Tyco Electronics Group Sr Nt	D	01/25/2016	Morgan/JP/Securities - Bonds		8,978,130	9,000,000	
90351D AB 3	UBS Group Funding Sr Nt	D	02/05/2016	Various		8,983,490	9,000,000	138,417
G0369@ AX 4	Anglian Water Services Fin plc Sr Sec Nt	B	04/27/2016	Commonwealth Bk of Australia		29,086,000	29,086,000	
G2479@ AC 3	Covent Garden Group Holdings Sr Nt Ser A	B	11/14/2016	Barclays Capital		28,727,000	28,727,000	
G4622# AL 3	Howard de Walden Sr Nt Ser A	B	09/14/2016	Royal Bank of Scotland		17,205,500	17,205,500	
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		10,000,000	10,000,000	
Q3629# AM 5	ETSA Utilities Finance Pty Ltd Sr Nt Ser	D	08/10/2016	National Australia Bank		16,000,000	16,000,000	
Q6518# AD 2	NSW Ports Fin Co Pty Ltd Sr Sec Nt Ser A	D	01/21/2016	Bank of America BISD Dealer		10,000,000	10,000,000	
Q6518@ AA 0	NSW Elec Networks Fin Pty Ltd Sr Sec Nt	D	09/16/2016	Morgan/JP/Securities - Bonds		17,000,000	17,000,000	
Q9194* AE 9	Transurban Queensland Fin Pty Sr Sec Nt	D	12/20/2016	Bank of America BISD Dealer		15,000,000	15,000,000	
Q9396# AK 7	Victoria Pwr Netwk Fin Pty Ltd Sr Nt Ser	D	10/12/2016	Morgan/JP/Securities - Bonds		9,000,000	9,000,000	
3899999. Total - Bonds - Industrial and Miscellaneous						2,437,992,574	2,422,551,655	6,477,183
8399997. Total - Bonds - Part 3						2,820,307,811	2,788,207,518	7,685,699
8399998. Total - Bonds - Summary Item from Part 5						57,072,742	56,428,091	481,226
8399999. Total - Bonds						2,877,380,553	2,844,635,609	8,166,925
9999999. Total - Bonds, Preferred and Common Stocks						2,877,380,553	XXX	8,166,925

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
36209M YH 1	GNMA I PTC #476012 6.500% 05/15/28		12/01/2016.	Paydown		4,326	4,326	4,289	4,293		32		32		4,326			0	155	05/15/2028.
911760 LQ 7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1		12/01/2016.	Paydown		57,704	57,704	59,327	58,572		(868)		(868)		57,704			0	1,974	06/15/2028.
912828 KW 9	U S Treasury Nt 3.250% 05/31/16		05/31/2016.	Maturity		5,000,000	5,000,000	4,896,875	4,993,172		6,828		6,828		5,000,000			0	81,250	05/31/2016.
0599999.	Total - Bonds - U.S. Government					5,062,030	5,062,030	4,960,491	5,056,037	0	5,992	0	5,992	0	5,062,030	0	0	0	83,379	XXX
Bonds - U.S. States, Territories and Possessions																				
745145 UZ 3	Puerto Rico Comwlth GO Ref Pub Impt		07/01/2016.	Maturity		750,000	750,000	790,883	753,262		(3,262)		(3,262)		750,000			0	41,250	07/01/2016.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					750,000	750,000	790,883	753,262	0	(3,262)	0	(3,262)	0	750,000	0	0	0	41,250	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
3128H6 DC 5	FHLMC Pool #E98199 3.500% 08/15/18		12/01/2016.	Paydown		107,984	107,984	98,957	105,165		2,818		2,818		107,984			0	1,632	08/15/2018.
3128H6 SG 0	FHLMC Pool #E98619 3.500% 08/15/18		12/01/2016.	Paydown		144,500	144,500	132,443	140,555		3,945		3,945		144,500			0	2,121	08/15/2018.
3128H7 CB 6	FHLMC Pool #E99066 3.500% 09/15/18		12/01/2016.	Paydown		162,531	162,531	148,944	157,929		4,601		4,601		162,531			0	3,384	09/15/2018.
3128H7 JS 2	FHLMC Pool #E99273 3.500% 10/15/18		12/01/2016.	Paydown		68,102	68,102	64,037	66,671		1,430		1,430		68,102			0	1,231	10/15/2018.
3128H7 MX 7	FHLMC Pool #E99374 3.500% 10/15/18		12/01/2016.	Paydown		121,049	121,049	110,722	117,709		3,340		3,340		121,049			0	1,940	10/15/2018.
3128S4 BP 1	FHLMC Pool #1Q0046 2.665% 03/15/36		12/01/2016.	Paydown		12,332	12,332	12,298	12,298		34		34		12,332			0	55	03/15/2036.
312904 AU 9	FHLMC REMIC Ser 181-E 7.000% 08/15/21		11/15/2016.	Paydown		2,951	2,951	2,994	2,943		8		8		2,951			0	93	08/15/2021.
312905 KJ 0	FHLMC REMIC Ser 1060-X		12/01/2016.	Paydown		6,556	6,556	6,700	6,630		(74)		(74)		6,556			0	319	03/15/2021.
312913 ZE 9	FHLMC REMIC Ser 1437-HD		12/01/2016.	Paydown		36,596	36,596	37,538	37,052		(456)		(456)		36,596			0	1,339	12/15/2022.
312915 UF 6	FHLMC REMIC Ser 1504 Z		12/01/2016.	Paydown		9,751	9,751	10,030	9,885		(134)		(134)		9,751			0	330	05/15/2023.
31294K UC 7	FHLMC Gold PC Pool #E01479		12/01/2016.	Paydown		237,903	237,903	223,481	233,242		4,661		4,661		237,903			0	4,340	09/15/2018.
3133T2 YE 4	FHLMC REMIC Ser 1643-E		12/01/2016.	Paydown		47,655	47,655	48,645	48,110		(455)		(455)		47,655			0	2,013	05/15/2023.
3133T6 M4 0	FHLMC REMIC Ser 1837-Z		12/01/2016.	Paydown		23,833	23,833	24,571	24,207		(374)		(374)		23,833			0	800	04/15/2026.
3133TE LG 7	FHLMC REMIC Ser 2064 M		12/01/2016.	Paydown		12,767	12,767	13,094	12,972		(205)		(205)		12,767			0	530	06/15/2028.
3133TK 5S 5	FHLMC REMIC Ser 2136-A		12/01/2016.	Paydown		4,536	4,536	4,253	4,444		92		92		4,536			0	148	03/15/2029.
31340Y DB 2	FHLMC REMIC Ser 12-A 9.250% 11/15/19		12/15/2016.	Paydown		820	820	860	826		(6)		(6)		820			0	39	11/15/2019.
31340Y QS 1	FHLMC REMIC Ser 46-B 7.800% 09/15/20		12/15/2016.	Paydown		864	864	795	844		20		20		864			0	33	09/15/2020.
31358E RK 0	FNMA REMIC Ser 1990-72B		12/01/2016.	Paydown		2,406	2,406	2,349	2,380		26		26		2,406			0	114	07/25/2020.
31358H GT 6	FNMA REMIC Ser 1991-73A		12/01/2016.	Paydown		9,322	9,322	8,955	9,193		129		129		9,322			0	352	07/25/2021.
31358J HU 8	FNMA REMIC Ser 1991-113 ZE		12/01/2016.	Paydown		2,610	2,610	2,686	2,640		(30)		(30)		2,610			0	95	09/25/2021.
31358N 4F 6	FNMA REMIC Ser 1992-123 Z		12/01/2016.	Paydown		10,634	10,634	10,680	10,635		(2)		(2)		10,634			0	367	07/25/2022.
31359P DJ 2	FNMA ACES Ser 1997-M2 Cl Z		12/01/2016.	Paydown		7,952	7,952	8,541	8,405		(452)		(452)		7,952			0	310	01/17/2037.
313602 3E 2	FNMA REMIC Ser 1989-67D		12/01/2016.	Paydown		2,443	2,443	2,435	2,430		13		13		2,443			0	115	10/25/2019.
313602 DV 3	FNMA REMIC Ser 1988-15A		12/01/2016.	Paydown		3,813	3,813	3,875	3,816		(3)		(3)		3,813			0	185	06/25/2018.
313602 GQ 1	FNMA REMIC Ser 1988-25B		12/01/2016.	Paydown		2,298	2,298	2,351	2,296		2		2		2,298			0	119	10/25/2018.
313602 W4 2	FNMA REMIC Ser 1989-62G		12/01/2016.	Paydown		3,753	3,753	3,611	3,707		46		46		3,753			0	128	10/25/2019.
313603 GW 6	FNMA REMIC Ser 1989-86E		12/01/2016.	Paydown		1,838	1,838	1,837	1,830		9		9		1,838			0	88	11/25/2019.
313603 JJ 2	FNMA REMIC Ser 1989-90E		12/01/2016.	Paydown		464	464	506	472		(8)		(8)		464			0	22	12/25/2019.
31371H FZ 6	FNMA Pool #252284 6.500% 01/25/29		12/01/2016.	Paydown		34,487	34,487	34,303	34,309		178		178		34,487			0	990	01/25/2029.
31371L D9 7	FNMA Pool #254928 3.500% 08/25/18		12/01/2016.	Paydown		17,393	17,393	16,474	17,089		304		304		17,393			0	332	08/25/2018.
31381M V2 8	FNMA Pool #465133 6.040% 05/25/28		12/01/2016.	Paydown		39,380	39,380	44,672	43,871		(4,491)		(4,491)		39,380			0	1,301	05/25/2028.
31381M VG 7	FNMA DUS Pool #465115 6.470% 05/25/28		12/01/2016.	Paydown		15,496	15,496	18,927	18,569		(3,073)		(3,073)		15,496			0	549	05/25/2028.
31381N FH 1	FNMA DUS Pool #465568 4.900% 11/25/25		12/01/2016.	Paydown		16,422	16,422	17,572	17,389		(966)		(966)		16,422			0	440	11/25/2025.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31381N X9 9	FNMA Pool #466104 6.340% 10/25/28		12/01/2016	Paydown		42,126	42,126	49,689	48,725		(6,599)		(6,599)		42,126			0	1,462	10/25/2028
31381R QF 4	FNMA Pool #468554 6.935% 07/25/29		12/01/2016	Paydown		31,949	31,949	39,128	38,284		(6,335)		(6,335)		31,949			0	1,240	07/25/2029
31381R QU 1	FNMA Pool #468567 6.935% 07/25/29		12/01/2016	Paydown		31,949	31,949	39,128	38,284		(6,335)		(6,335)		31,949			0	1,240	07/25/2029
31381R VU 5	FNMA Pool #468727 7.040% 07/25/26		12/01/2016	Paydown		19,333	19,333	23,948	23,150		(3,818)		(3,818)		19,333			0	746	07/25/2026
3138L7 PE 0	FNMA Pool #AM6720 4.150% 10/25/44		12/01/2016	Paydown		278,175	278,175	299,212	298,571		(20,396)		(20,396)		278,175			0	6,302	10/25/2044
31392R SJ 1	FHLMC SPC Ser T-45 Cl A5		12/01/2016	Paydown		520,789	520,789	535,762	528,438		(7,649)		(7,649)		520,789			0	17,413	10/27/2031
31392U KL 7	FHLMC REMIC Ser 2504 N		12/01/2016	Paydown		14,707	14,707	15,026	14,728		(21)		(21)		14,707			0	404	09/15/2017
31392V XT 4	FHLMC Struc PTC Ser T50 Cl A7		12/01/2016	Paydown		418,363	418,363	413,264	415,885		2,478		2,478		418,363			0	11,067	10/27/2031
31393C CQ 4	FNMA REMIC Ser 2003-34 Cl ME		12/01/2016	Paydown		913,602	913,602	955,285	929,028		(15,426)		(15,426)		913,602			0	22,681	05/25/2033
31393D TX 9	FNMA REMIC Ser 2003-W10 Cl 1A4		12/01/2016	Paydown		45,445	45,445	45,443	45,368		77		77		45,445			0	1,037	06/25/2043
31393E LF 4	FNMA REMIC Ser 2003-W12 Cl 1A8		12/01/2016	Paydown		114,156	114,156	111,873	112,716		1,440		1,440		114,156			0	2,741	06/25/2043
31394D VB 3	FNMA REMIC Ser 2005-43 Cl GC		12/01/2016	Paydown		961,225	961,225	1,011,690	982,489		(21,264)		(21,264)		961,225			0	45,165	05/25/2035
31394E LC 0	FNMA REMIC Ser 2005-61 Cl LH		12/01/2016	Paydown		1,136,019	1,136,019	1,192,820	1,158,349		(22,329)		(22,329)		1,136,019			0	35,337	07/25/2035
31394H ZZ 7	FHLMC REMIC Ser 2672 Cl XB		12/01/2016	Paydown		42,120	42,120	43,278	42,688		(568)		(568)		42,120			0	1,285	09/15/2023
31395K Z2 2	FHLMC REMIC Ser 2926 Cl EW		12/01/2016	Paydown		120,238	120,238	118,679	119,575		664		664		120,238			0	3,114	01/15/2025
31395M QS 1	FHLMC REMIC Ser 2935 Cl LM		12/01/2016	Paydown		39,328	39,328	37,386	38,755		573		573		39,328			0	917	02/15/2035
31396F G3 1	FHLMC REMIC Ser 3068 Cl Z		12/01/2016	Paydown		1,622,300	1,622,300	1,680,301	1,656,332		(34,032)		(34,032)		1,622,300			0	46,570	11/15/2035
31396V RY 6	FNMA REMIC Ser 2007-36 Cl PH		12/01/2016	Paydown		996,644	996,644	1,043,984	1,013,726		(17,082)		(17,082)		996,644			0	28,551	04/25/2037
31396X UC 6	FNMA REMIC Ser 2007-88 Cl AE		12/01/2016	Paydown		760,596	760,596	781,631	766,101		(5,506)		(5,506)		760,596			0	23,408	09/25/2037
31402E HA 9	FNMA Pool #726625 3.500% 07/25/18		07/01/2016	Paydown		13,760	13,760	13,034	13,480		281		281		13,760			0	251	07/25/2018
31402Q NH 0	FNMA Pool #734892 3.500% 08/25/18		12/01/2016	Paydown		80,392	80,392	73,910	78,219		2,172		2,172		80,392			0	1,376	08/25/2018
31403B 3K 7	FNMA Pool #744302 3.500% 09/25/18		12/01/2016	Paydown		155,726	155,726	146,577	152,688		3,038		3,038		155,726			0	2,784	09/25/2018
31405E 6P 5	FNMA Pool #787578 6.000% 07/25/35		12/01/2016	Paydown		100,129	100,129	102,398	102,182		(2,052)		(2,052)		100,129			0	2,728	07/25/2035
31409K Y3 5	FNMA Pool #873830 5.940% 07/25/24		12/01/2016	Paydown		7,245	7,245	8,270	8,085		(841)		(841)		7,245			0	235	07/25/2024
462590 JL 5	Iowa Student Ln Liq Corp Rev LBASS AMT S		12/01/2016	Call 100.0000		880,000	880,000	880,000	880,000				0		880,000			0	36,025	12/01/2025
677555 XD 1	Ohio St Econ Development Rev Txbl Ohio E		12/01/2016	Call 100.0000		415,000	415,000	415,000	415,000				0		415,000			0	17,659	12/01/2021
677555 XD 1	Ohio St Econ Development Rev Txbl Ohio E		03/01/2016	Redemption 100.0000		20,000	20,000	20,000	20,000				0		20,000			0	277	12/01/2021
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					10,952,757	10,952,757	11,216,852	11,101,359	0	(148,603)	0	(148,603)	0	10,952,757	0	0	0	337,869	XXX
Bonds - Industrial and Miscellaneous																				
000759 CR 9	American Business Fin Svcs Inc RMBS Ser		12/01/2016	Paydown		143,395	143,395	143,363	143,243		152		152		143,395			0	2,433	07/15/2033
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
00241Y AB 0	AVSC Holding (PSAV Presen) 1st Lien Term		04/19/2016	Barclays Capital		834,906	882,000	878,546	878,651		177		177		878,828		(43,921)	(43,921)	19,184	01/22/2021
00241Y AB 0	AVSC Holding (PSAV Presen) 1st Lien Term		01/28/2016	Tax Free Exchange		883,180	886,500	883,031	883,136		44		44		883,180			0	10,195	01/22/2021
00253C HH 3	Aames Mtg Tr RMBS Ser 2001-4 Cl A4		12/01/2016	Paydown		27,211	27,211	27,199	27,753		(542)		(542)		27,211			0	1,054	04/25/2031
00253C HK 6	Aames Mtg Tr RMBS Ser 2001-4 Cl M1		08/01/2016	Paydown		5,207	32,248	32,233	32,721		(12)		(12)		32,709		(27,502)	(27,502)	541	01/25/2032
00253C HS 9	Aames Mtg Tr RMBS Ser 2002-1 Cl M1		07/01/2016	Paydown			88,047	30,285	30,285				0		30,285		(30,285)	(30,285)	1,947	06/25/2032
00802# AA 4	Aerostar Airport Sr Nt		09/22/2016	Redemption 100.0000		63,934	63,934	63,934	63,934				0		63,934			0	3,676	03/22/2035
009363 AL 6	Airgas Inc Sr Nt 2.950% 06/15/16		05/15/2016	Call 100.0000		10,000,000	10,000,000	9,986,000	9,998,660		1,340		1,340		10,000,000			0	122,917	06/15/2016
01877K AB 9	Alliance Pipeline LP Sr Nt		12/31/2016	Redemption 100.0000		24,545	24,545	24,465	24,517		28		28		24,545			0	1,609	12/31/2019
02149H AW 0	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2016	Paydown		856,897	734,452	624,253	624,253				0		624,253		232,643	232,643	34,737	03/25/2037
02376T AC 2	American Airlines Inc LBASS EETC Ser 201		07/15/2016	Redemption 100.0000		169,251	169,251	173,482	172,675		(3,423)		(3,423)		169,251			0	7,336	07/15/2020
02660T ER 0	American Home Mtg Inv Tr RMBS Ser 2005-2		12/01/2016	Paydown		209,558	209,558	207,397	207,919		1,639		1,639		209,558			0	5,124	09/25/2035

Annual Statement for the year 2016 of the **NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY**

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
03334@ AA 7	AnchoragePermit Ctr Bldg Ls Tr CTL		12/15/2016	Redemption 100.0000		99,007	99,007	99,007	99,007				0		99,007			0	3,433	02/15/2025
040104 BW 0	Argent Securities Inc RMBS Ser 2003-WD C		12/01/2016	Paydown		447,157	447,157	446,959	459,530		(12,373)		(12,373)		447,157			0	13,540	10/25/2033
04231# AA 7	Armstrong/Heinz Contract Sec ABS Lease B		08/15/2016	Redemption 100.0000		71,972	71,972	71,972	71,972				0		71,972			0	1,789	03/15/2027
04541G AS 1	Asset Backed Securities Corp RMBS Ser 20		11/01/2016	Paydown		30,776	30,776	31,978	30,899		(123)		(123)		30,776			0	1,027	03/21/2029
05070G AE 8	Audatex NA Inc HY Sr Nt		03/03/2016	Call 96.2500		3,609,375	3,750,000	3,916,875	3,865,684		(256,309)		(256,309)		3,609,375			0	48,750	06/15/2021
05164# AA 5	Aurora Health Care (Badger RE) CTL		12/15/2016	Redemption 100.0000		120,522	120,522	116,957	119,048		1,474		1,474		120,522			0	4,612	12/15/2022
055385 AA 6	BFC Guaranty Corp CTL 6.250% 12/01/17		12/01/2016	Redemption 100.0000		257,359	257,359	248,104	255,494		1,865		1,865		257,359			0	16,085	12/01/2017
05604F AA 3	Bway Mortgage Trust CMBS Ser 2013-1515 C		12/01/2016	Paydown		1,045,709	1,045,709	1,071,851	1,062,636		(16,927)		(16,927)		1,045,709			0	19,681	03/10/2033
05948K RM 3	Bank of America Alt Loan Tr RMBS Ser 200		12/01/2016	Paydown		213,610	213,610	203,730	211,428		2,182		2,182		213,610			0	5,127	06/25/2019
05948K XQ 7	Bank of America Alt Loan Tr RMBS Ser 200		12/01/2016	Paydown		236,600	307,034	302,213	302,213				0		302,213		(65,613)	(65,613)	9,468	03/25/2035
05948K XS 3	Bank of America Alt Loan Tr RMBS Ser 200		12/01/2016	Paydown		264,775	343,595	334,241	334,241				0		334,241		(69,466)	(69,466)	10,596	03/25/2035
07386H QG 9	Bear Stearns Alt- A Tr RMBS Ser 2005-1 C		12/27/2016	Paydown		819,577	819,577	793,453	807,757		11,820		11,820		819,577			0	4,542	01/25/2035
105667 AB 5	Bravo Mtg Loan Trust RMBS Ser 2006-1 Cl		12/27/2016	Paydown		859,071	859,071	488,133	488,133		370,938		370,938		859,071			0	3,516	07/25/2036
12189P AF 9	Burlington Northern Santa Fe LBASS EETC		07/02/2016	Redemption 100.0000		73,732	73,732	85,374	76,572		(2,840)		(2,840)		73,732			0	2,832	01/02/2021
12489W NP 5	C-BASS Tr RMBS Ser 2005-CB6 Cl A4		12/01/2016	Paydown		352,614	352,614	352,602	352,131		483		483		352,614			0	7,535	07/25/2035
12624P AE 5	Comm Mortgage Trust CMBS PTC Ser 2012-CR		09/13/2016	Goldman Sachs & Company		5,192,188	5,000,000	5,129,102	5,089,207		(9,589)		(9,589)		5,079,618		112,569	112,569	111,704	10/15/2045
126408 GM 9	CSX Corp Sr Nt 6.250% 03/15/18		11/17/2016	Call 106.8230		10,682,300	10,000,000	12,200,200	11,010,574		(328,274)		(328,274)		10,682,300			0	732,639	03/15/2018
12644@ CA 1	CTL Cap Tr CTL Ser 2004-17 Texas Instr		12/15/2016	Redemption 100.0000		486,278	486,278	486,278	486,278				0		486,278			0	14,524	01/15/2026
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			0	8,660	10/10/2031
126650 BS 8	CVS Health Corp ABS PTC Nt		12/10/2016	Redemption 100.0000		88,584	88,584	112,603	110,730		(22,146)		(22,146)		88,584			0	3,643	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			0	3,730	01/10/2036
12667F 4S 1	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2016	Paydown		4,147,744	4,147,744	3,993,888	3,993,888		153,856		153,856		4,147,744			0	118,578	04/25/2035
12667F TA 3	Countrywide Alternative Ln Tr RMBS Ser 2		10/01/2016	Paydown		12,133	12,133	12,132	12,095		38		38		12,133			0	252	08/25/2034
12667G FD 0	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2016	Paydown		219,843	219,843	221,251	219,955		(112)		(112)		219,843			0	6,474	05/25/2035
12668B RZ 8	CWMBS Inc RMBS Ser 2006-6CB Cl 1A4		12/01/2016	Paydown		324,870	272,696	234,057	234,057				0		234,057		90,812	90,812	10,897	05/25/2036
126694 E9 5	CWHL Inc RMBS Ser 2006-OA4 Cl A1		12/01/2016	Paydown		1,721,837	1,721,837	1,166,836	1,166,836		555,002		555,002		1,721,837			0	20,504	04/25/2046
12669E 3P 9	CWALT Loan Tr RMBS Ser 2003-J9 Cl 1A6		12/01/2016	Paydown		65,875	65,875	64,025	64,667		1,208		1,208		65,875			0	2,595	10/25/2033
14155# AB 6	Cardinals Ballpark LLC Sr Nt		09/30/2016	Redemption 100.0000		205,017	205,017	205,017	205,017				0		205,017			0	8,914	09/30/2027
149837 AA 4	CBA Small Balance Comm Mtg Tr LBASS Frnc		12/28/2016	Paydown		426,311	458,145	182,066	182,066				0		182,066		244,246	244,246	1,153	06/25/2038
14987E AC 1	CCOH Safari LLC Hgh Yld Corp		05/23/2016	Tax Free Exchange		8,020,134	8,000,000	8,021,750	8,021,240		(1,106)		(1,106)		8,020,134			0	233,833	02/15/2026
15189@ AA 7	Centerpoint Anchorage Tr CTL PTC Lease B		12/15/2016	Redemption 100.0000		242,878	242,878	242,878	242,878				0		242,878			0	10,517	09/15/2022
152314 DP 2	Centex Home Equity Loan Tr RMBS Ser 2001		12/01/2016	Paydown		81,801	81,801	81,794	81,564		237		237		81,801			0	3,535	07/25/2032
152314 FZ 8	Centex Home Equity Loan Tr RMBS Ser 2002		12/01/2016	Paydown		109,138	109,138	109,136	108,903		235		235		109,138			0	3,105	11/25/2028
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
16678R DU 8	Chevy Chase Mtg Funding Corp RMBS Ser 20		12/27/2016	Paydown		149,382	149,382	146,394	147,093		2,289		2,289		149,382			0	675	07/25/2036
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 MC 9	Citigroup Mtg Loan Trust RMBS Ser 2004-H		12/25/2016	Paydown		76,157	76,157	76,241	76,216		(59)		(59)		76,157			0	254	12/25/2034
19075Q AB 8	Cobank ACB Sub Nt 7.875% 04/16/18		04/15/2016	Call 100.0000		18,750,000	18,750,000	19,836,708	19,294,906		(544,906)		(544,906)		18,750,000			0	738,281	04/16/2018
191098 AH 5	Coca-Cola Bottling Co Cons Deb		06/15/2016	Maturity		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	50,000	06/15/2016
20030N AG 6	Comcast Corp Co Gtd Nt		06/15/2016	Maturity		3,363,000	3,363,000	3,436,246	3,368,651		(5,651)		(5,651)		3,363,000			0	83,234	06/15/2016
210805 CB 1	Continental Airlines Inc LBASS EETC Ser		09/15/2016	Paydown		271,099	271,099	261,121	269,530		1,569		1,569		271,099			0	9,059	03/15/2019
212168 AA 6	Continental Wind Sr Nt		08/31/2016	Redemption 100.0000		473,330	473,330	473,330	473,330				0		473,330			0	14,117	02/28/2033

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date
22357@ AA 9	Cox Tower II PTC CTL 5.409% 01/02/40		12/02/2016	Redemption 100.0000		102,060	102,060	102,060	102,060				0		102,060			0	3,015	01/02/2040
225458 BU 1	CS First Boston Mtg Sec Corp RMBS Ser 20		04/01/2016	Paydown		131,396	131,396	132,485	131,026		371		371		131,396			0	1,866	05/25/2028
225458 XJ 2	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2016	Paydown		310,250	310,250	304,239	307,628		2,622		2,622		310,250			0	6,718	07/25/2035
24763L FN 5	Delta Funding Home Eq Ln Tr RMBS Ser 199		11/01/2016	Paydown		58,857	58,857	58,852	58,733		125		125		58,857			0	1,648	08/15/2030
251510 AW 3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS		12/01/2016	Paydown		162,172	162,172	162,137	162,060		112		112		162,172			0	3,893	09/25/2033
251510 FX 6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 C		12/01/2016	Paydown		194,280	246,496	231,271	231,271				0		231,271		(36,992)	(36,992)	6,384	09/25/2035
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl		12/01/2016	Paydown		195,176	195,176	195,121	197,189		(2,013)		(2,013)		195,176			0	6,594	12/25/2033
25459H AW 5	DirectTV Holdings/Fin Sr Nt		03/21/2016	Tax Free Exchange		521,508	500,000	529,415	522,431		(923)		(923)		521,508			0	13,800	02/15/2021
25654# AA 0	Dodger Tickets LLC 1st Mtg Bd		03/31/2016	Redemption 100.0000		70,590	70,590	70,590	70,590				0		70,590			0	3,995	03/31/2030
26138E AH 2	Dr Pepper Snapple Group Inc Gtd Sr Nt		10/11/2016	Call 108.5490		1,139,765	1,050,000	1,094,730	1,063,757		76,007		76,007		1,139,765			0	67,632	05/01/2018
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
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
30251T AA 7	FNBC 1993-A Pass Through Trust ABS PTC S		01/05/2016	Redemption 100.0000		306,367	306,367	387,092	313,885		(7,518)		(7,518)		306,367			0	12,377	01/05/2018
302567 AA 0	FPL Energy American Wind LLC Sr Nt		06/20/2016	Redemption 100.0000		205,211	205,211	204,478	204,613		597		597		205,211			0	13,624	06/20/2023
30706V AA 3	Family Tree Escrow LLC Nt		08/01/2016	Tax Free Exchange		8,300,153	8,000,000	8,380,000	8,333,675		(33,522)		(33,522)		8,300,153			0	421,667	03/01/2023
31331F AY 7	Fedex Corp ABS PTC Ser 1998-1 Cl B		01/15/2016	Paydown		149,011	149,011	149,011	149,011				0		149,011			0	5,100	01/15/2019
32007U BE 8	First Data Corp 1st Len Extended Term Ln		10/06/2016	Redemption 100.0000		29,331	29,331	27,514	27,934		1,398		1,398		29,331			0	927	03/24/2021
32007U BE 8	First Data Corp 1st Len Extended Term Ln		10/14/2016	Tax Free Exchange		266,679	278,183	260,959	264,940		1,739		1,739		266,679			0	10,156	03/24/2021
337925 ES 6	First Plus Home Ln Owner Tr RMBS Ser 199		12/01/2016	Paydown		76,943	76,943	78,651	76,859		84		84		76,943			0	2,447	12/10/2024
35671D AU 9	Freeport-McMoran Copper & Gold Sr Nt		03/14/2016	Various		12,824,813	19,100,000	18,189,129	18,269,785		20,880		20,880		18,290,664		(5,465,852)	(5,465,852)	338,640	03/01/2022
35671D BG 9	Freeport-McMoran Copper & Gold Sr Nt		02/29/2016	Various		2,820,500	5,150,000	5,147,500	5,148,297		41		41		5,148,338		(2,327,838)	(2,327,838)	64,019	03/15/2020
36225* AA 1	GSA IRS Lease Tr CTL PTC Ser 2009		01/14/2016	Call 125.1642		21,891,467	17,490,199	17,490,199	17,490,199		4,401,268		4,401,268		21,891,467			0	95,074	09/11/2030
36225* AA 1	GSA IRS Lease Tr CTL PTC Ser 2009		01/11/2016	Redemption 100.0000		62,177	62,177	62,177	62,177				0		62,177			0	307	09/11/2030
36226M AE 3	GRMT Mtg Loan Tr RMBS Ser 2001-1A Cl A5		12/01/2016	Paydown		108,278	108,278	108,282	108,278				0		108,278			0	3,825	07/20/2031
36228F 3Q 7	GS Mortgage Securities Corp RMBS Ser 200		12/01/2016	Paydown		58,321	58,321	58,319	58,218		103		103		58,321			0	1,594	04/25/2034
38119# AA 2	Golden Spread Elec Cooperative 1st Mtg B		11/06/2016	Redemption 100.0000		150,573	150,573	150,573	150,573				0		150,573			0	6,542	05/06/2025
39121J A* 1	Great River Energy 1st Mtg Bd		07/01/2016	Redemption 100.0000		930,232	930,232	930,232	930,232				0		930,232			0	54,047	07/01/2021
404122 AN 3	HCA Inc Term Ln B4 Nt 1		08/15/2016	Redemption 100.0000		541,789	541,789	541,789	541,789				0		541,789			0	11,544	05/01/2018
404122 AP 8	HCA Inc Term Ln B5 Nt 1		03/18/2016	Tax Free Exchange		1,299,317	1,299,317	1,299,317	1,299,317				0		1,299,317			0	8,949	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		5,000,000	5,000,000	5,285,800	5,063,040		(63,040)		(63,040)		5,000,000			0	312,500	06/15/2017
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		5,306,926	5,000,000	5,311,250	5,309,973		(3,047)		(3,047)		5,306,926			0	293,944	07/15/2045
44919* AC 2	I595 Express LLC Sr Nt		12/31/2016	Redemption 100.0000		3,999,555	3,999,555	3,999,555	3,999,555				0		3,999,555			0	97,365	12/31/2031
45254N GA 9	IMPAC CMB Tr RMBS Ser 2003-11 Cl 2A1		12/27/2016	Paydown		59,678	59,678	58,783	58,804		875		875		59,678			0	457	10/25/2033
45254N PV 3	IMPAC CMB Tr RMBS Ser 2005-5 Cl A2		12/27/2016	Paydown		192,486	192,486	188,429	188,429		4,057		4,057		192,486			0	989	08/25/2035
45254T PM 0	IMPAC Secd Assets CMN Owner Tr RMBS Ser		12/01/2016	Paydown		232,673	232,673	232,673	232,164		509		509		232,673			0	4,898	08/25/2034
45254T PY 4	IMPAC Secd Assets CMN Owner Tr RMBS Ser		12/27/2016	Paydown		101,929	101,929	102,199	101,968		(39)		(39)		101,929			0	877	11/25/2034
45254T TN 4	IMPAC Secd Assets CMN Owner Tr RMBS Ser		12/27/2016	Paydown		272,117	272,117	272,117	272,117				0		272,117			0	1,054	05/25/2036
45660N YZ 2	Residential Asset Sec Tr RMBS Ser 2004-R		12/01/2016	Paydown		483,787	483,787	441,456	479,038		853		853		479,891		3,896	3,896	9,258	08/25/2033
466247 MU 4	JP Morgan Mtg Tr RMBS Ser 2005-S1 Cl 2A3		12/01/2016	Paydown		379,833	379,833	382,979	380,216		(383)		(383)		379,833			0	11,560	01/25/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
471109 AN 8	Jarden Corp Nt 5.000% 11/15/23		04/20/2016.	Tax Free Exchange		3,073,886	3,000,000	3,071,250	3,069,449		(3,062)		(3,062)		3,066,386		7,500	7,500	70,833	11/15/2023.
478366 AR 8	Johnson Controls Inc Sr Nt		01/15/2016.	Maturity		1,500,000	1,500,000	1,623,915	1,500,895		(895)		(895)		1,500,000			0	41,250	01/15/2016.
485170 AJ 3	Kansas City Southern Inds Inc Sr Nt		07/26/2016.	Tax Free Exchange		28,719,195	31,107,000	28,693,282	28,695,821		23,374		23,374		28,719,195			0	843,432	05/15/2043.
50026* AA 3	Kohls Corp CTL Shelby MI		12/15/2016.	Redemption 100.0000		59,043	59,043	62,377	60,396		(1,354)		(1,354)		59,043			0	2,459	12/15/2022.
50180L AC 4	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 Cl A		12/11/2016.	Paydown		848,526	848,526	874,976	852,438		(3,912)		(3,912)		848,526			0	32,898	04/15/2041.
52465# BF 1	Legg Mason Mtg Cap Corp LBASS Ser 2001-C		12/10/2016.	Redemption 100.0000		73,039	73,039	79,206	73,873		(834)		(834)		73,039			0	2,141	04/10/2017.
52467@ BC 8	Legg Mason Mtg Cap Corp CTL Ser 2003 Cl		12/15/2016.	Redemption 100.0000		198,506	198,506	218,333	202,696		(4,190)		(4,190)		198,506			0	8,928	11/15/2018.
52518R CD 6	Lehman Structured Sec Corp RMBS Ser 2005		12/27/2016.	Paydown		131,242	252,250	123,372	123,372				0		123,372		7,871	7,871	1,043	09/26/2045.
54233* AA 4	Lone Star Trans LLC Sr Nt Ser A		12/15/2016.	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	49,000	12/15/2021.
55265K F6 1	Master Asset Sec Tr RMBS Ser 2003-7 Cl 4		12/01/2016.	Paydown		189,672	189,672	179,003	184,278		5,394		5,394		189,672			0	5,069	09/25/2033.
55265K Q3 6	Master Asset Sec Tr RMBS Ser 2003-9 Cl 2		12/01/2016.	Paydown		481,618	481,618	469,351	473,349		8,269		8,269		481,618			0	14,593	10/25/2033.
576434 A2 0	Master Asset Securitization Tr RMBS Ser		12/01/2016.	Paydown		250,065	250,065	252,565	250,777		(712)		(712)		250,065			0	5,706	01/25/2035.
576434 J5 4	Master Asset Securitization Tr RMBS Ser		12/01/2016.	Paydown		277,370	277,370	282,310	278,416		(1,046)		(1,046)		277,370			0	9,807	03/25/2035.
576434 N2 6	Master Asset Securitization Tr RMBS Ser		12/01/2016.	Paydown		117,275	117,275	115,305	116,011		1,263		1,263		117,275			0	3,365	04/25/2035.
576434 UH 5	Master Asset Securitization Tr RMBS Ser		12/01/2016.	Paydown		54,074	54,074	54,074	54,074				0		54,074			0	1,300	08/25/2034.
576434 WD 2	Master Asset Securitization Tr RMBS Ser		12/01/2016.	Paydown		72,211	72,211	72,776	72,085		126		126		72,211			0	1,824	09/25/2034.
57643M JM 7	Master Asset Securitization Tr RMBS Ser		12/01/2016.	Paydown		857,852	857,852	841,767	846,526		11,325		11,325		857,852			0	25,440	12/25/2034.
580645 AE 9	McGraw-Hill Cos Sr Nt 5.900% 11/15/17		07/29/2016.	Tax Free Exchange		17,993,697	18,000,000	17,956,800	17,990,601		3,095		3,095		17,993,697			0	837,800	11/15/2017.
589929 XZ 6	Merrill Lynch Mtg Investors RMBS Ser 200		12/01/2016.	Paydown		163,094	163,094	163,028	162,755		(129)		(129)		162,626		468	468	6,191	09/25/2032.
59023B AE 4	Merrill Lynch Mortgage Tr CMBS Ser 2006-		03/01/2016.	Paydown		592,836	592,836	587,788	591,735		1,101		1,101		592,836			0	4,060	05/12/2039.
59549W AB 9	Mid State Tr LBASS Ser 11 Cl M1		12/15/2016.	Paydown		56,093	56,093	56,092	56,093				0		56,093			0	1,731	07/15/2038.
59560# AC 8	Mid America Pref Cap Tr ABS Cumulative G		08/27/2016.	Redemption 100.0000		665,347	665,347	756,865	672,330		(6,984)		(6,984)		665,347			0	39,072	08/27/2016.
61749M AV 1	Morgan Stanley Cap I Tr CMBS Ser 2006-T2		06/01/2016.	Paydown		2,081,894	2,081,894	2,135,974	2,080,391		1,503		1,503		2,081,894			0	33,153	08/12/2041.
61762D AU 5	Morgan Stanley BAML Tr CMBS Ser 2013-C9		09/07/2016.	Bank of America BISD Dealer		3,118,711	3,000,000	3,089,910	3,058,096		(8,635)		(8,635)		3,049,461		69,250	69,250	62,218	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.
61765L AS 9	Morgan Stanley BAML Tr CMBS Ser 2015-C24		09/20/2016.	Nationwide Mutual		11,369,740	10,600,000	10,942,344	10,930,184		(32,589)		(32,589)		10,897,595		472,145	472,145	296,044	08/15/2047.
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.
63651P AA 2	National Inst Health Twinbrook CTL B Bld		12/15/2016.	Redemption 100.0000		122,736	122,736	122,736	122,736				0		122,736			0	3,851	01/15/2019.
64352V EF 4	New Century Home Equity Ln Tr RMBS Ser 2		12/01/2016.	Paydown		191,426	191,426	191,384	191,059		367		367		191,426			0	4,814	11/25/2033.
653240 AA 9	Newtown CTL Ser 2002 6.082% 05/15/23		12/15/2016.	Redemption 100.0000		122,756	122,756	122,752	122,754		2		2		122,756			0	4,150	05/15/2023.
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1		12/01/2016.	Paydown		56,080	56,080	56,079	55,932		148		148		56,080			0	1,642	03/25/2034.
65535V DC 9	Nomura Asset Sec Corp RMBS Ser 2004-AP2		12/01/2016.	Paydown		49,864	49,864	49,470	49,621		243		243		49,864			0	1,820	07/25/2034.
65535V GH 5	Nomura Asset Sec Corp RMBS Ser 2004-AP3		12/01/2016.	Paydown		100,266	100,266	100,264	100,026		240		240		100,266			0	2,331	10/25/2034.
66988A AD 6	Novant Health Inc Nt 5.345% 11/01/16		11/01/2016.	Maturity		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	160,350	11/01/2016.
679574 AG 8	Old Dominion Elec 1st Mtg Bd		12/01/2016.	Redemption 100.0000		83,333	83,333	83,333	83,333				0		83,333			0	5,175	12/01/2028.
681919 AS 5	Omnicom Group Inc Sr Nt		04/15/2016.	Maturity		10,000,000	10,000,000	11,265,100	10,069,294		(69,294)		(69,294)		10,000,000			0	295,000	04/15/2016.
68557N AB 9	Orbital ATK Inc Sr Nt 5.500% 10/01/23		05/17/2016.	Tax Free Exchange		3,456,632	3,350,000	3,464,750	3,462,939		(6,308)		(6,308)		3,456,632			0	116,692	10/01/2023.
73019# AD 4	PNC Equip Finc LLC LBASS Priv Pl Nt Ser		11/15/2016.	Redemption 100.0000		266,678	266,678	266,678	266,678				0		266,678			0	6,100	11/15/2027.
74041E AC 9	Preferred Term Sec Ltd VI LBASS Mezz Nt		09/23/2016.	Paydown		428,112	428,112	22,226	2,226	20,000	405,886		425,886		428,112			0	3,667	03/23/2035.
74042C AA 6	Preferred Term Sec Ltd LBASS Sr Nt Cl A-		12/22/2016.	Paydown		12,772	12,772	8,669	9,103		3,669		3,669		12,772			0	167	03/22/2038.
74042H AC 1	Preferred Term Sec Ltd LBASS XIX Nt Cl B		03/22/2016.	Paydown		15,499	15,499	15,501	15,499				0		15,499			0	44	12/22/2035.
74042J AA 1	Preferred Term Sec Ltd LBASS XXI Nt Ser		12/22/2016.	Redemption 100.0000		147,961	147,961	147,961	147,961				0		147,961			0	467	03/22/2038.

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
74153Q AH 5	Pride International Inc Co Gtd Nt	..	03/11/2016.	Imperial Capital LLC		418,000	550,000	665,341	618,092		(2,762)		(2,762)		615,331		(197,331)	(197,331)	22,162	08/15/2020.
74153Q AH 5	Pride International Inc Co Gtd Nt	..	04/05/2016.	Call 71.0000		1,739,500	2,450,000	1,788,500	2,753,320		(4,347)	1,009,473	(1,013,820)		1,739,500			0	107,613	08/15/2020.
742741 AA 9	Procter & Gamble ESOP Deb Ser A	..	07/01/2016.	Redemption 100.0000		389,150	389,150	512,655	452,073		(62,923)		(62,923)		389,150			0	27,535	01/01/2021.
74922P AC 8	Residential Accredit Loans Inc RMBS Ser	..	12/27/2016.	Paydown		199,827	199,682	133,612	133,612				0		133,612		66,216	66,216	710	02/25/2037.
75405W AE 2	Residential Asset Secs Corp RMBS Ser 200	..	12/27/2016.	Paydown		2,176,686	2,176,686	1,934,530	2,072,934		15,383		15,383		2,088,317		88,369	88,369	16,424	11/25/2035.
755920 AF 2	Receipts on Corp Sec Tr ABS Coll Tr Ser	..	11/15/2016.	Redemption 100.0000		334,043	334,043	379,360	339,887		(5,844)		(5,844)		334,043			0	16,055	05/15/2017.
755920 AG 0	Receipts on Corp Sec Tr ABS Coll Tr Ser	..	08/01/2016.	Redemption 100.0000		621,641	621,641	690,151	630,238		(8,597)		(8,597)		621,641			0	30,467	08/01/2017.
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 M9 9	Residential Asset Mtg Prod Inc RMBS Ser	..	12/01/2016.	Paydown		48,699	48,699	48,699	48,586		114		114		48,699			0	1,136	01/25/2034.
760985 US 8	Residential Asset Mtg Prod Inc RMBS Ser	..	12/01/2016.	Paydown		88,380	88,380	81,462	85,687		2,693		2,693		88,380			0	1,999	03/25/2033.
760985 ZF 1	Residential Asset Mtg Prod Inc RMBS Ser	..	12/01/2016.	Paydown		101,318	101,318	101,314	101,070		248		248		101,318			0	2,682	09/25/2033.
76110H EU 9	Residential Accredit Loans Inc RMBS Ser	..	05/01/2016.	Paydown		1,969,881	1,969,881	1,958,801	1,960,565		9,317		9,317		1,969,881			0	42,394	06/25/2033.
76110W MC 7	Residential Asset Sec Corp RMBS Ser 2001	..	12/01/2016.	Paydown		166,264	166,264	166,231	165,916		348		348		166,264			0	4,887	09/25/2031.
76110W MF 0	Residential Asset Sec Corp RMBS Ser 2001	..	12/01/2016.	Paydown		108,993	198,495	105,520	105,520				0		105,520		3,473	3,473	8,155	09/25/2031.
76112B SN 1	Residential Asset Mtg Products RMBS Ser	..	12/01/2016.	Paydown		106,618	106,618	101,587	104,995		1,623		1,623		106,618			0	3,253	09/25/2034.
76114H AK 1	Residential Asset Sec Tr RMBS Ser 2007-A	..	12/01/2016.	Paydown		47,788	51,726	47,117	47,117				0		47,117		670	670	1,616	05/25/2037.
76126C DE 9	RACERS Tr ABS Ser 1998-CCE-1 Cl A1	..	11/15/2016.	Redemption 100.0000		235,709	235,709	231,066	234,804		905		905		235,709			0	11,775	05/15/2018.
761713 AF 3	Reynolds American Inc Co Gtd Nt	..	03/05/2016.	Call 114.2861		4,000,012	3,500,000	3,844,890	3,618,029		381,983		381,983		4,000,012			0	70,826	06/01/2018.
761713 BQ 8	Reynolds American Inc Sr Nt	..	08/04/2016.	Maturity		2,300,000	2,300,000	2,299,183	2,299,226		774		774		2,300,000			0	80,500	08/04/2016.
779382 AK 6	Rowan Companies Inc Sr Nt	..	12/19/2016.	Call 108.0000		4,546,800	4,210,000	5,005,864	4,602,994		(56,194)		(56,194)		4,546,800			0	458,627	08/01/2019.
779382 AN 0	Rowan Companies Inc Sr Nt	..	12/19/2016.	Call 99.5500		13,190,375	13,250,000	13,586,568	13,349,751		(159,376)		(159,376)		13,190,375			0	861,250	09/01/2017.
78402C AA 1	SC Commercial Mtg Pass Through CTL Ser 2	..	12/01/2016.	Redemption 100.0000		89,390	89,390	93,472	91,332		(1,941)		(1,941)		89,390			0	3,398	11/10/2028.
805564 HJ 3	Saxon Asset Securities Tr RMBS Ser 2000-	..	01/01/2016.	Paydown		25,784	25,784	26,231	25,784				0		25,784			0	136	01/25/2032.
805564 PB 1	Saxon Asset Securities Tr RMBS Ser 2003-	..	12/01/2016.	Paydown		92,909	92,909	92,909	92,909				0		92,909			0	2,533	12/25/2033.
81441P BZ 3	Security Natl Mtg Loan Tr RMBS Ser 2004-	..	12/01/2016.	Paydown		172,710	172,710	172,710	172,710				0		172,710			0	4,349	11/25/2034.
84762L AT 2	Spectrum Brands Inc Sr Nt	..	01/29/2016.	Various		7,431,250	7,250,000	7,418,125	7,409,270		(1,376)		(1,376)		7,407,893		23,357	23,357	290,415	07/15/2025.
85231C AA 3	St Louis Fed Office Bldg Tr CTL GSA Gtd	..	07/15/2016.	Redemption 100.0000		94,773	94,773	94,773	94,773				0		94,773			0	4,939	01/15/2019.
85430R AA 9	Stanfield CLO Ltd CDO Combo Nt Mix Corp	..	12/22/2016.	Direct			145,351						0					0		07/15/2014.
85746* DR 8	State Street Bk & Tr Co ABS Sr Lev Lease	..	01/31/2016.	Redemption 100.0000		102,383	102,383	102,383	102,383				0		102,383			0	3,501	01/31/2019.
85746* DU 1	State Street Bk & Tr Co ABS Sr Lev Lease	..	01/31/2016.	Redemption 100.0000		104,240	104,240	104,240	104,240				0		104,240			0	3,565	01/31/2019.
85746* DX 5	State Street Bk & Tr Co ABS Sr Lev Lease	..	01/31/2016.	Redemption 100.0000		96,799	96,799	96,799	96,799				0		96,799			0	3,311	01/31/2019.
85746* EA 4	State Street Bk & Tr Co ABS Sr Lev Lease	..	01/31/2016.	Redemption 100.0000		96,799	96,799	96,799	96,793		6		6		96,799			0	3,311	01/31/2019.
863579 CD 8	Structured Adj Rate Mtg Ln RMBS Ser 2004	..	12/01/2016.	Paydown		128,245	128,245	129,347	128,591		(11)		(11)		128,580		(336)	(336)	1,897	10/25/2034.
86358R 5X 1	Structured Asset Sec Corp RMBS Ser 2002-	..	09/26/2016.	Paydown		367,578	367,578	340,411	343,854		23,724		23,724		367,578			0	2,416	08/25/2032.
86359A QK 2	Structured Asset Sec Corp RMBS Ser 2003-	..	12/01/2016.	Paydown		23,856	23,856	23,841	23,817		39		39		23,856			0	547	04/25/2033.
86359B ZG 9	Structured Asset Sec Corp RMBS Ser 2004-	..	12/01/2016.	Paydown		93,002	93,002	92,973	92,776		226		226		93,002			0	2,608	09/25/2034.
86359B ZS 3	Structured Asset Sec Corp RMBS Ser 2004-	..	12/01/2016.	Paydown		329,795	329,795	334,536	331,801		(2,006)		(2,006)		329,795			0	6,626	09/25/2034.
86359D FQ 5	Structured Asset Sec Corp RMBS Ser 2005-	..	12/01/2016.	Paydown		309,028	309,028	312,359	309,891		(863)		(863)		309,028			0	9,373	06/25/2035.
86359D GQ 4	Structured Asset Sec Corp RMBS Ser 2005-	..	12/01/2016.	Paydown		59,669	59,722	59,897	59,638		31		31		59,669		1	1	1,989	12/25/2034.
87875U AJ 1	Teco Finance Inc Co Gtd Nt	..	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 AA 6	Tenaska Alabama II Partners LP Sr Sec Nt	..	12/30/2016.	Redemption 100.0000		121,583	121,583	121,583	121,583				0		121,583			0	4,654	03/30/2023.
89054X AA 3	Topaz Solar Farms LLC Nt	..	09/30/2016.	Redemption 100.0000		246,903	246,903	246,903	246,903				0		246,903			0	12,071	09/30/2039.

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
89615# AH 9	Trident Seafoods Corp Sr Sec Nt		09/21/2016.	Maturity		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	119,200	09/21/2016.
90781# AH 5	Union Pacific RR ABS PTC Ser 2009-2		02/27/2016.	Redemption 99.9981		1,155,867	1,155,889	1,155,889	1,155,889		(22)		(22)		1,155,867			0	23,638	08/27/2017.
90783R AA 2	Union Pacific RR PTC Ser 2002-1		01/17/2016.	Redemption 100.0000		541,568	541,568	623,925	596,706		(55,138)		(55,138)		541,568			0	16,412	01/17/2023.
908594 A* 5	Union Tank Car Co ABS Sr Sec Nt		06/01/2016.	Redemption 100.0000		311,544	311,544	311,544	311,544				0		311,544			0	10,624	06/01/2016.
91737# AA 3	United States Govt SS Ls FinTr CTL GSA G		12/15/2016.	Redemption 100.0000		435,838	435,838	434,404	435,473		365		365		435,838			0	11,185	11/15/2018.
91740# AA 8	United States of America BIA-2 CTL Alber		12/15/2016.	Redemption 100.0000		47,674	47,674	47,674	47,674				0		47,674			0	1,509	10/15/2025.
91741@ AA 9	US Govt Ft Collins Tr GSA CTL APHIS Ls		12/15/2016.	Redemption 100.0000		208,329	208,329	208,329	208,329				0		208,329			0	6,144	12/15/2026.
91802M AA 8	Utility Contract Funding LLC Nt		08/01/2016.	Call 101.1946		114,719	113,364	113,302	113,342		1,376		1,376		114,719			0	7,505	10/01/2016.
91802M AA 8	Utility Contract Funding LLC Nt		04/01/2016.	Redemption 100.0000		188,618	188,618	188,515	188,582		37		37		188,618			0	7,492	10/01/2016.
91847* AA 4	VA Evansville IN CTL Ls Fin Tr		12/14/2016.	Redemption 100.0000		406,018	406,018	406,018	406,018				0		406,018			0	10,969	10/14/2031.
92922F EB 0	Washington Mutual Mtg RMBS Ser 2003-AR10		12/01/2016.	Paydown		136,147	136,147	134,137	134,871		1,276		1,276		136,147			0	2,043	10/25/2033.
93934F CM 2	Washington Mutual MSC Mtg PT RMBS Ser 20		12/01/2016.	Paydown		39,885	45,412	45,781	45,641		(7)		(7)		45,634		(5,750)	(5,750)	1,537	10/25/2035.
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L		12/15/2016.	Redemption 100.0000		36,533	36,533	38,250	37,665		(1,132)		(1,132)		36,533			0	1,450	05/15/2032.
94978# BC 0	Wells Fargo Bank Northwest NA CTL		12/01/2016.	Redemption 100.0000		76,446	76,446	76,446	76,446				0		76,446			0	2,766	11/01/2022.
94983B AM 1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		12/01/2016.	Paydown		1,698,263	1,698,263	1,614,411	1,632,363		65,900		65,900		1,698,263			0	47,918	04/25/2036.
94989V AE 9	Wells Fargo Comm Mtg Tr CMBS Ser 2015-NX		09/07/2016.	Bank of America BISD Dealer		16,125,000	15,000,000	15,449,400	15,437,067		(40,317)		(40,317)		15,396,751		728,249	728,249	352,550	09/15/2057.
96188# AA 6	WETT Holdings LLC Sr Sec Nt		12/31/2016.	Redemption 100.0000		266,667	266,667	266,667	266,667				0		266,667			0	7,183	12/18/2024.
96928# AC 7	William Blair CTL CTL PTC Ser 2004-1		12/25/2016.	Redemption 101.4330		126,777	124,986	143,305	130,704		(3,928)		(3,928)		126,777			0	5,521	01/25/2023.
98149B AK 7	World Kitchen LLC Term Ln Nt 1		12/06/2016.	Bank of Montreal		2,746,114	2,802,157	2,788,146	2,794,445		3,057		3,057		2,797,502		(51,388)	(51,388)	145,985	04/02/2018.
98149B AK 7	World Kitchen LLC Term Ln Nt 1		04/29/2016.	Redemption 100.0000		127,292	127,292	126,655	126,941		350		350		127,292			0	2,299	04/02/2018.
984121 CD 3	Xerox Corp Sr Nt 4.500% 05/15/21		10/20/2016.	Merrill Lynch		5,339,900	5,000,000	4,966,075	4,979,384		2,809		2,809		4,982,193		357,707	357,707	212,500	05/15/2021.
98881@ AA 4	ZC Specialty Ins Co CTL Ser 2002-31		07/15/2016.	Redemption 100.0000		123,600	123,600	123,600	123,600				0		123,600			0	8,818	12/23/2022.
878742 AT 2	Teck Cominco Ltd Sr Nt		01/19/2016.	Goldman Sachs & Company		2,470,000	5,200,000	5,198,700	5,199,997				0		5,199,997		(2,729,997)	(2,729,997)	121,550	01/15/2021.
878742 AV 7	Teck Cominco Ltd Co Gtd Nt		01/27/2016.	Various		5,244,375	11,000,000	11,285,060	11,177,395		(1,836)		(1,836)		11,175,559		(5,931,184)	(5,931,184)	276,140	01/15/2022.
878742 AW 5	Teck Cominco Ltd Co Gtd Nt		12/07/2016.	Various		3,364,000	3,900,000	3,986,656	4,077,665		(2,068)	98,785	(100,853)		3,976,812		(612,812)	(612,812)	288,715	07/15/2041.
98417E AB 6	Xstrata Finance Canada Nt		11/15/2016.	Maturity		14,937,000	14,937,000	15,187,540	14,976,256		(39,256)		(39,256)		14,937,000			0	866,346	11/15/2016.
26249G AA 8	Dryden Sr Ln Fd CLO Ser 2014-33A Cl A	C	11/22/2016.	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	46,489	07/15/2026.
26249G AB 6	Dryden Sr Ln Fd CLO Ser 2014-33A Cl B	C	11/22/2016.	Call 100.0000		1,000,000	1,000,000	993,250	994,280		5,720		5,720		1,000,000			0	29,080	07/15/2026.
449786 AL 6	Ing Bank NV Sr Nt 4.000% 03/15/16	C	03/15/2016.	Maturity		15,000,000	15,000,000	14,991,900	14,999,640		360		360		15,000,000			0	300,000	03/15/2016.
71645W AP 6	Petrobras Intl Fin Co Sr Nt	C	01/20/2016.	Barclays Capital		1,460,000	2,000,000	2,256,000	2,149,596		(2,229)		(2,229)		2,147,367		(687,367)	(687,367)	59,097	01/20/2020.
71645W AR 2	Petrobras Intl Fin Co Sr Nt	C	02/24/2016.	Various		4,905,375	6,650,000	7,403,971	7,133,468		(10,510)		(10,510)		7,122,957		(2,217,582)	(2,217,582)	196,359	01/27/2021.
767201 AC 0	Rio Tinto Finance USA Ltd Co Gtd Nt	C	10/26/2016.	Call 108.9493		4,357,971	4,000,000	4,330,000	4,111,833		246,138		246,138		4,357,971			0	332,944	07/15/2018.
81726J AE 1	Sensata Technologies 1st Lien Term Ln B	D	12/30/2016.	Redemption 100.0000		225,612	225,612	224,028	224,173		1,439		1,439		225,612			0	7,120	10/14/2021.
893830 BA 6	Transocean Sedco Forex Inc Co Gtd Nt	C	12/15/2016.	Maturity		11,000,000	11,000,000	11,127,300	11,027,214		(27,214)		(27,214)		11,000,000			0	693,000	12/15/2016.
D5861# AA 7	Nuplex Industries GmbH Sr Nt Ser A	C	09/20/2016.	Call 113.2989		13,595,866	12,000,000	12,000,000	12,000,000		1,595,866		1,595,866		13,595,866			0	837,083	07/30/2019.
K7802# AN 9	Royal Greenland A/S Sr Nt	C	08/26/2016.	Maturity		11,000,000	11,000,000	11,000,000	11,000,000				0		11,000,000			0	733,700	08/26/2016.
N6508# AA 3	Nuplex Industries BV Sr Nt	D	09/20/2016.	Call 113.2989		9,063,911	8,000,000	8,000,000	8,000,000		1,063,911		1,063,911		9,063,911			0	558,056	07/30/2019.
Q2264@ AA 5	Challenger Life No 2 Ltd Sub Nt Ser A	D	12/07/2016.	Maturity		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	68,178	12/07/2016.
Q2594# AA 4	Coca-Cola Amatil Ltd Sr Nt	D	03/10/2016.	Maturity		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	130,000	03/10/2016.
3899999.	Total - Bonds - Industrial and Miscellaneous					462,179,486	473,731,531	475,912,378	471,106,367	20,000	7,922,055	1,108,258	6,833,797	0	477,940,162	0	(15,760,677)	(15,760,677)	17,320,325	XXX
Bonds - Hybrid Securities																				
749769 AA 3	Rabobank Cap Fd Tr III ABS Perpetual NC		10/21/2016.	Call 100.0000		2,075,000	2,075,000	1,933,132	1,941,912		133,088		133,088		2,075,000			0	88,125	12/31/2049.

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
4899999.	Total - Bonds - Hybrid Securities					2,075,000	2,075,000	1,933,132	1,941,912	0	133,088	0	133,088	0	2,075,000	0	0	0	88,125	XXX
8399997.	Total - Bonds - Part 4					481,019,273	492,571,318	494,813,736	489,958,937	20,000	7,909,270	1,108,258	6,821,012	0	496,779,949	0	(15,760,677)	(15,760,677)	17,870,948	XXX
8399998.	Total - Bonds - Summary Item from Part 5					58,891,373	56,428,091	57,072,742			835,463		835,463		57,908,205		983,168	983,168	1,424,188	XXX
8399999.	Total - Bonds					539,910,646	548,999,409	551,886,478	489,958,937	20,000	8,744,733	1,108,258	7,656,475	0	554,688,154	0	(14,777,509)	(14,777,509)	19,295,136	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					539,910,646	XXX	551,886,478	489,958,937	20,000	8,744,733	1,108,258	7,656,475	0	554,688,154	0	(14,777,509)	(14,777,509)	19,295,136	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous																				
00241Y AB 0	AVSC Holding (PSAV Presen) 1st Lien Term	..	01/28/2016	Tax Free Exchange	04/19/2016	Barclays Capital	882,000	878,697	834,906	878,830		133		133			(43,923)	(43,923)	9,041	
00241Y AB 0	AVSC Holding (PSAV Presen) 1st Lien Term	..	01/28/2016	Tax Free Exchange	03/31/2016	Redemption 100.0000	4,500	4,483	4,500	4,500		17		17				0	35	
23312L AS 7	Deutsche Bank Comm Mtg Trust CMBS Ser 20	..	03/31/2016	Deutsche Bank Securities	09/13/2016	Deutsche Bank Securities	5,000,000	5,149,957	5,282,422	5,144,355		(5,601)		(5,601)			138,067	138,067	75,075	8,190
30706V AA 3	Family Tree Escrow LLC Nt	..	05/06/2016	Goldman Sachs & Company	08/01/2016	Tax Free Exchange	1,000,000	1,057,500	1,055,150	1,055,150		(2,350)		(2,350)				0	23,958	11,181
32007U BR 9	First Data Corp 1st Lien New Ext Term Ln	..	10/14/2016	Tax Free Exchange	12/05/2016	Redemption 100.0000	3,315	3,178	3,315	3,315		137		137				0	17	
404122 AS 2	HCA Inc Term Ln B6 Nt 1	..	03/18/2016	Tax Free Exchange	03/18/2016	Redemption 100.0000	1,299,317	1,299,317	1,299,317	1,299,317				0				0		
404122 AT 0	HCA Inc Term Ln B7 Nt 1	..	10/03/2016	Bank of America BISD Dealer	12/30/2016	Redemption 100.0000	701	701	701	701				0				0	6	
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	19,000,000	19,189,052	20,066,523	19,177,499		(11,553)		(11,553)			889,024	889,024	407,546	41,445
651229 AZ 9	Newell Rubbermaid Inc Sr Nt	..	04/20/2016	Tax Free Exchange	10/26/2016	Tax Free Exchange	3,000,000	3,066,386	3,061,024	3,061,024		(5,362)		(5,362)				0	148,333	70,833
68557N AB 9	Orbital ATK Inc Sr Nt 5.500% 10/01/23.	..	03/03/2016	Citigroup	05/17/2016	Tax Free Exchange	1,350,000	1,404,000	1,402,418	1,402,418		(1,582)		(1,582)				0	47,025	32,794
70466@ AA 6	1	..	03/01/2016	Direct	12/30/2016	Redemption 100.0000	186,621	186,621	186,621	186,621				0				0	6,526	
74041E AC 9	Preferred Term Sec Ltd VI LBASS Mezz Nt	..	03/23/2016	Interest Capitalization	12/23/2016	Paydown	1,636	1,636	1,636	1,636				0				0	8	
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	18,000,000	17,993,697	18,952,020	18,952,020		958,323		958,323				0	545,750	306,800
82967N AQ 1	Sirius XM Radio Inc Nt	..	03/30/2016	Morgan Stanley & Co Inc	10/01/2016	Call 102.9380	5,000,000	5,243,750	5,146,900	5,146,900		(96,850)		(96,850)				0	146,875	2,448
907818 EL 8	Union Pacific Corp Sr Nt	..	11/10/2016	Bank of America BISD Dealer	12/22/2016	Tax Free Exchange	1,700,000	1,593,767	1,593,918	1,593,918		151		151				0	13,993	7,535
3899999.	Total - Bonds - Industrial and Miscellaneous						56,428,091	57,072,742	58,891,371	57,908,204	0	835,463	0	835,463	0	0	983,168	983,168	1,424,188	481,226
8399998.	Total - Bonds						56,428,091	57,072,742	58,891,371	57,908,204	0	835,463	0	835,463	0	0	983,168	983,168	1,424,188	481,226
9999999.	Total - Bonds, Preferred and Common Stocks							57,072,742	58,891,371	57,908,204	0	835,463	0	835,463	0	0	983,168	983,168	1,424,188	481,226

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	
										11	12
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	Number of Shares	% of Outstanding

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: $..........0.

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

NONE

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	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Other Short-Term Invested Assets																				
	Nationwide Cash Mgmt Partn			12/30/2016	Various	12/30/2017	388,123,241					388,123,241	388,123,241			0.420	0.147	MON	184,967	
9099999. Total - Other Short-Term Invested Assets							388,123,241	0	0	0	0	XXX	388,123,241	0	0	XXX	XXX	XXX	184,967	0
9199999. Total - Short-Term Investments							388,123,241	0	0	0	0	XXX	388,123,241	0	0	XXX	XXX	XXX	184,967	0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/ Index	Goldman Sachs Group FOR8UP27PHTHYVLBNG30	01/19/2016	01/13/2017	34,115,583	34,115,583	1,880.3300		1,602,700		4,401,684		4,401,684	2,798,984						003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/ Index	Morgan Stanley & Co International Ltd 4PQUHN3JPFGFNF3BB653	03/16/2016	03/15/2017	26,600,266	26,600,266	2,015.9300		1,111,891		2,163,908		2,163,908	1,052,017						003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/ Index	Goldman Sachs Group FOR8UP27PHTHYVLBNG30	04/06/2016	02/15/2017	51,874,413	51,874,413	2,015.9300		5,208,191		7,247,357		7,247,357	2,039,166						003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/ Index	Goldman Sachs Group FOR8UP27PHTHYVLBNG30	04/18/2016	04/14/2017	29,958,752	29,958,752	2,080.7300		1,156,408		1,507,953		1,507,953	351,545						003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/ Index	Morgan Stanley & Co International Ltd 4PQUHN3JPFGFNF3BB653	05/17/2016	05/15/2017	11,150,172	11,150,172	2,046.6100		500,420		1,200,266		1,200,266	699,846						003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/ Index	Morgan Stanley & Co International Ltd 4PQUHN3JPFGFNF3BB653	05/17/2016	05/15/2017	29,206,106	29,206,106	2,046.6100		1,169,120		2,733,832		2,733,832	1,564,711						003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/ Index	Morgan Stanley & Co International Ltd 4PQUHN3JPFGFNF3BB653	06/16/2016	06/15/2017	11,582,202	11,582,202	2,071.5000		529,307		1,132,752		1,132,752	603,446						003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/ Index	Goldman Sachs Group FOR8UP27PHTHYVLBNG30	06/16/2016	06/15/2017	34,992,864	34,992,864	2,071.5000		1,508,192		3,062,501		3,062,501	1,554,308						003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/ Index	Morgan Stanley & Co International Ltd 4PQUHN3JPFGFNF3BB653	06/17/2016	06/15/2017	8,430	18,873,919	2,071.5000		842,436		1,288,489		1,288,489	446,054						003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/ Index	Morgan Stanley & Co International Ltd 4PQUHN3JPFGFNF3BB653	06/17/2016	06/15/2017			2,299.3700		(0)											003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/ Index	Wells Fargo & Co. KB1H1DSPRFMYMCUFXT09	07/18/2016	07/14/2017	26,167,135	26,167,135	2,161.6400		955,100		1,321,848		1,321,848	366,747						003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/ Index	Wells Fargo & Co. KB1H1DSPRFMYMCUFXT09	07/19/2016	07/14/2017	5,550	12,424,812	2,161.7400		530,162		667,612		667,612	137,450						003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/ Index	Wells Fargo & Co. KB1H1DSPRFMYMCUFXT09	07/19/2016	07/14/2017			2,399.5300		(0)											003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/ Index	Goldman Sachs Group FOR8UP27PHTHYVLBNG30	08/16/2016	08/15/2017	29,924,316	29,924,316	2,190.1500		994,684		1,057,085		1,057,085	62,401						003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/ Index	Goldman Sachs Group FOR8UP27PHTHYVLBNG30	08/16/2016	08/15/2017	13,513,113	13,513,113	2,190.1500		503,499		547,323		547,323	43,824						003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/ Index	Wells Fargo & Co. KB1H1DSPRFMYMCUFXT09	08/16/2016	08/15/2017	6,746	15,103,147	2,190.1500		641,342		747,089		747,089	105,747						003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/ Index	Wells Fargo & Co. KB1H1DSPRFMYMCUFXT09	08/16/2016	08/15/2017			2,431.0700		(0)											003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/ Index	Wells Fargo & Co. KB1H1DSPRFMYMCUFXT09	09/16/2016	09/15/2017	36,434,108	36,434,108	2,147.2600		1,317,348		2,042,463		2,042,463	725,115						003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/ Index	Bank of America Corp B4TYDEB6GKMZO031MB27	09/16/2016	09/15/2017	17,814,149	17,814,149	2,147.2600		712,566		1,091,358		1,091,358	378,792						003

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/ Index	Wells Fargo & Co. KB1H1DSPRFMYMCUFXT09.	09/22/2016.	09/15/2017.	6,148	13,763,678	2,147.2600		684,117		785,995		785,995	101,878						003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/ Index	Wells Fargo & Co. KB1H1DSPRFMYMCUFXT09.	09/22/2016.	09/15/2017.			2,383.4600													003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/ Index	Bank of America Corp B4TYDEB6GKMZO031MB27..	10/18/2016.	10/13/2017.	12,935,164	12,935,164	2,132.9800		575,615		878,400		878,400	302,785						003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/ Index	Morgan Stanley & Co International Ltd 4PQUHN3JPFGFNF3BB653...	10/18/2016.	10/13/2017.	35,287,961	35,287,961	2,132.9800		1,467,979		2,325,071		2,325,071	857,091						003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	11/16/2016.	11/15/2017.	36,443,375	36,443,375	2,180.3900		1,366,627		1,878,552		1,878,552	511,925						003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	11/16/2016.	11/15/2017.	14,445,891	14,445,891	2,180.3900		596,615		828,447		828,447	231,832						003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/16/2016.	12/15/2017.	39,200,229	39,200,229	2,262.0300		1,372,008		1,117,916		1,117,916	(254,092)						003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/16/2016.	12/15/2017.	15,636,100	15,636,100	2,262.0300		594,172		502,344		502,344	(91,828)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	07/16/2015.	07/09/2018.	29,232	7,470,525	244.0100	292,027			393,313		393,313	303,394						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	07/16/2015.	07/09/2018.	5,486	1,402,033	251.5300	39,665			46,184		46,184	37,335						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	07/16/2015.	07/07/2017.	55	13,946	239.4200	511			885		885	727						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	07/16/2015.	07/09/2018.	40,895	10,451,251	246.7500	364,379			469,087		469,087	368,682						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	07/16/2015.	07/09/2018.	8,480	2,167,259	248.6100	69,709			86,659		86,659	68,910						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	07/16/2015.	07/07/2017.	670	171,138	243.9600	4,902			8,028		8,028	6,840						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	07/16/2015.	07/07/2017.	119	30,345	240.0100	1,077			1,859		1,859	1,535						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	07/16/2015.	07/07/2017.	2,554	652,695	244.6200	18,006			29,120		29,120	24,922						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	07/16/2015.	07/07/2017.	5,273	1,347,616	248.5300	29,583			42,987		42,987	37,607						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	07/16/2015.	07/07/2017.	8,196	2,094,442	247.3700	49,255			74,339		74,339	64,662						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	07/16/2015.	07/07/2017.	4,414	1,128,096	246.3600	28,163			43,719		43,719	37,817						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	07/16/2015.	07/09/2018.	18,216	4,655,406	242.8400	190,909			261,391		261,391	199,875						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	07/16/2015.	07/09/2018.	5,901	1,508,057	250.6200	44,434			52,858		52,858	42,524						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	08/04/2015.	07/31/2018.	65,621	16,770,070	240.9300	717,236			1,045,179		1,045,179	782,842						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 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/04/2015	07/31/2018	13,910	3,554,776	254.8600	82,902			93,555		93,555	76,433						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/04/2015	07/31/2017	135	34,598	240.0600	1,170			2,120		2,120	1,739						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/04/2015	07/31/2018	124,414	31,795,173	243.4600	1,226,719			1,735,568		1,735,568	1,326,051						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/04/2015	07/31/2018	15,647	3,998,811	250.7200	112,660			140,824		140,824	112,765						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/04/2015	07/31/2018	19,608	5,010,949	250.6600	141,568			177,174		177,174	141,826						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/04/2015	07/31/2018	101,914	26,045,160	247.9000	831,619			1,098,919		1,098,919	865,521						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/04/2015	07/31/2017	173	44,209	241.7100	1,367			2,442		2,442	2,032						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/04/2015	07/31/2017	3,802	971,741	242.5200	28,746			50,855		50,855	42,589						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/04/2015	07/31/2017	9,579	2,448,081	239.3100	86,118			156,786		156,786	127,751						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/04/2015	07/31/2017	6,765	1,728,973	245.5700	42,960			72,357		72,357	61,889						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/04/2015	07/31/2017	7,179	1,834,576	251.1700	32,448			46,167		46,167	40,582						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/04/2015	07/31/2017	8,649	2,210,459	248.1900	47,053			74,176		74,176	64,377						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/04/2015	07/31/2017	22,218	5,678,111	247.1200	128,866			209,250		209,250	180,611						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/04/2015	07/31/2018	2,655	678,627	240.7900	29,183			42,594		42,594	31,866						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/25/2015	08/21/2018	21,136	5,401,445	249.6200	116,458			206,786		206,786	163,859						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/25/2015	08/21/2018	143,768	36,741,271	238.6200	1,314,037			2,570,615		2,570,615	1,878,071						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/25/2015	08/21/2017	819	209,398	239.0000	5,211			13,682		13,682	11,035						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/25/2015	08/21/2018	40,798	10,426,306	246.6400	259,475			478,861		478,861	372,526						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/25/2015	08/21/2018	18,133	4,633,952	245.3000	122,757			229,889		229,889	177,226						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/25/2015	08/21/2018	154,124	39,387,932	243.5600	1,131,270			2,150,690		2,150,690	1,637,133						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/25/2015	08/21/2017	1,566	400,118	239.0600	9,926			26,055		26,055	21,027						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/25/2015	08/21/2017	2,564	655,279	238.6700	16,641			43,619		43,619	35,069						003

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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/25/2015	08/21/2017	6,555	1,675,099	238.9900	41,687			109,514		109,514	88,320						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/25/2015	08/21/2017	5,040	1,288,097	243.7000	23,992			62,507		62,507	52,449						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/25/2015	08/21/2017	3,140	802,456	247.1300	11,932			29,961		29,961	25,698						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/25/2015	08/21/2017	9,291	2,374,403	244.7500	41,345			106,812		106,812	90,278						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/25/2015	08/21/2017	12,642	3,230,856	244.2000	58,281			151,294		151,294	127,397						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/25/2015	08/21/2018	84,169	21,510,125	238.9300	758,359			1,483,243		1,483,243	1,086,704						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/08/2015	08/31/2018	74,863	19,131,935	233.3400	821,245			1,683,477		1,683,477	1,163,597						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/08/2015	08/31/2018	10,883	2,781,183	243.7800	75,526			150,544		150,544	114,554						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/08/2015	09/01/2017	1,551	396,399	232.4700	13,588			35,731		35,731	26,644						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/08/2015	08/31/2018	112,391	28,722,751	233.5300	1,222,819			2,508,257		2,508,257	1,737,274						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/08/2015	08/31/2018	116,162	29,686,363	241.5400	893,286			1,806,038		1,806,038	1,350,477						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/08/2015	08/31/2018	15,263	3,900,663	239.8700	126,532			257,685		257,685	189,982						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/08/2015	08/31/2018	132,285	33,806,806	238.0400	1,189,244			2,433,518		2,433,518	1,764,710						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/08/2015	09/01/2017	2,944	752,302	234.4800	23,079			62,006		62,006	47,417						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/08/2015	09/01/2017	1,838	469,699	233.8600	14,924			39,828		39,828	30,228						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/08/2015	09/01/2017	6,084	1,554,927	232.6600	52,752			139,020		139,020	103,920						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/08/2015	09/01/2017	7,316	1,869,746	237.7800	47,409			130,778		130,778	103,755						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/08/2015	09/01/2017	4,068	1,039,580	241.0800	21,560			60,154		60,154	49,232						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/08/2015	09/01/2017	28,599	7,308,755	240.0700	161,298			449,530		449,530	364,644						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/08/2015	09/01/2017	12,911	3,299,527	238.4000	80,694			223,176		223,176	178,173						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/08/2015	08/31/2018	1,218	311,175	233.5600	13,236			27,141		27,141	18,805						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/28/2015	09/24/2018	684	174,749	234.0100	7,870			14,990		14,990	10,391						003

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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/28/2015	09/24/2018	105,803	27,038,938	232.9200	1,272,806			2,422,211		2,422,211	1,659,192						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/28/2015	09/22/2017	73	18,605	233.4600	664			1,607		1,607	1,206						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/28/2015	09/24/2018	33,286	8,506,611	243.8500	251,311			461,554		461,554	349,823						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/28/2015	09/24/2018	184,720	47,207,145	233.1700	2,200,020			4,187,542		4,187,542	2,876,377						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/28/2015	09/24/2018	86,259	22,044,230	241.2000	733,198			1,370,066		1,370,066	1,016,771						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/28/2015	09/24/2018	35,739	9,133,461	239.8500	322,008			606,062		606,062	444,639						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/28/2015	09/24/2018	234,030	59,808,804	237.7100	2,312,220			4,381,394		4,381,394	3,152,712						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/28/2015	09/22/2017	206	52,666	232.0600	2,024			4,831		4,831	3,562						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/28/2015	09/22/2017	2,260	577,502	232.3600	21,852			52,310		52,310	38,722						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/28/2015	09/22/2017	6,348	1,622,318	232.8100	59,926			144,148		144,148	107,322						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/28/2015	09/22/2017	9,038	2,309,754	233.0700	84,144			202,929		202,929	151,585						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/28/2015	09/22/2017	14,793	3,780,601	237.8000	106,069			264,670		264,670	208,651						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/28/2015	09/22/2017	9,230	2,358,832	241.5100	53,165			133,510		133,510	108,954						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/28/2015	09/22/2017	16,080	4,109,374	238.9500	107,896			270,316		270,316	215,546						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/28/2015	09/22/2017	25,034	6,397,753	238.7500	169,983			425,525		425,525	338,650						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/14/2015	10/12/2018	1,284	328,175	234.7600	15,525			27,337		27,337	19,040						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/14/2015	10/12/2018	164,448	42,026,438	234.6200	1,999,693			3,520,872		3,520,872	2,448,609						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/14/2015	10/13/2017	61	15,525	234.4300	582			1,284		1,284	969						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/14/2015	10/12/2018	37,067	9,472,804	245.3500	286,527			476,579		476,579	364,005						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/14/2015	10/12/2018	248,268	63,447,416	234.6500	3,013,976			5,308,954		5,308,954	3,693,303						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/14/2015	10/12/2018	37,764	9,651,068	242.6700	328,550			559,368		559,368	418,739						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/14/2015	10/12/2018	70,492	18,014,836	241.1500	654,867			1,126,501		1,126,501	832,985						003

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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/14/2015	10/12/2018	224,899	57,475,255	239.2900	2,260,238			3,927,638		3,927,638	2,857,934						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/14/2015	10/13/2017	84	21,477	233.9900	824			1,812		1,812	1,361						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/14/2015	10/13/2017	1,893	483,698	234.7900	17,810			39,355		39,355	29,840						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/14/2015	10/13/2017	1,878	479,949	234.3400	18,085			39,866		39,866	30,068						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/14/2015	10/13/2017	11,791	3,013,395	234.5800	112,136			247,568		247,568	187,254						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/14/2015	10/13/2017	14,304	3,655,609	239.1700	105,995			238,193		238,193	189,146						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/14/2015	10/13/2017	4,986	1,274,286	243.0800	29,419			65,615		65,615	53,885						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/14/2015	10/13/2017	22,476	5,744,015	240.2300	156,659			352,453		352,453	282,645						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/14/2015	10/13/2017	50,494	12,904,224	240.1400	353,962			795,932		795,932	637,766						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/05/2015	10/30/2018	154,362	39,448,696	235.4900	1,643,953			3,192,666		3,192,666	2,232,948						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/05/2015	10/30/2018	34,352	8,778,897	246.3700	226,377			419,688		419,688	321,679						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/05/2015	10/30/2017	3,880	991,511	235.1100	31,698			79,541		79,541	60,259						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/05/2015	10/30/2018	217,248	55,519,815	235.4900	2,313,688			4,493,350		4,493,350	3,142,643						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/05/2015	10/30/2018	62,615	16,001,851	243.6600	467,733			884,985		884,985	665,392						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/05/2015	10/30/2018	57,736	14,755,132	242.2600	459,582			876,462		876,462	651,968						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/05/2015	10/30/2018	235,520	60,189,435	240.3000	2,044,312			3,933,559		3,933,559	2,878,645						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/05/2015	10/30/2017	3,531	902,278	235.5700	28,139			70,830		70,830	53,940						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/05/2015	10/30/2017	6,039	1,543,327	235.3600	48,674			122,364		122,364	92,965						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/05/2015	10/30/2017	9,306	2,378,262	235.3600	75,007			188,563		188,563	143,259						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/05/2015	10/30/2017	20,270	5,180,283	240.1300	124,054			320,632		320,632	255,755						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/05/2015	10/30/2017	15,703	4,013,120	243.6000	76,632			198,090		198,090	162,815						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/05/2015	10/30/2017	17,328	4,428,464	241.4300	98,079			253,984		253,984	204,919						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/05/2015	10/30/2017	29,835	7,624,594	241.0500	172,744			447,337		447,337	359,746						003

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/05/2015	10/30/2018	2,860	731,022	235.2200	30,807			59,829		59,829	41,729						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/16/2015	11/10/2017	13,396	3,423,387	233.4900	121,364			295,633		295,633	219,166						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/16/2015	11/10/2017	826	211,167	240.8900	4,916			12,536		12,536	10,034						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/16/2015	11/10/2017	294	75,219	233.8000	2,622			6,408		6,408	4,768						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/16/2015	11/10/2017	16,209	4,142,336	238.4000	111,679			282,443		282,443	220,969						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/16/2015	11/10/2017	7,942	2,029,640	241.9200	44,395			113,313		113,313	91,482						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/16/2015	11/10/2017	366	93,538	239.0800	2,423			6,149		6,149	4,842						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/16/2015	11/10/2017	334	85,431	238.6900	2,266			5,736		5,736	4,500						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/16/2015	11/10/2017	15,575	3,980,347	239.1200	102,951			261,111		261,111	205,692						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/16/2015	11/10/2017	34,815	8,897,270	239.1600	229,430			582,390		582,390	458,954						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/16/2015	11/12/2018	1,287	328,801	232.9900	15,323			29,444		29,444	19,996						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/16/2015	11/12/2018	1,473	376,402	233.2200	17,380			33,407		33,407	22,745						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/16/2015	11/12/2018	1,620	414,066	233.5500	18,876			36,278		36,278	24,788						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/16/2015	11/12/2018	921	235,327	243.7000	6,952			13,026		13,026	9,767						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/16/2015	11/10/2017	810	207,070	233.1100	7,487			18,179		18,179	13,414						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/16/2015	11/12/2018	137,838	35,225,752	233.5100	1,607,185			3,091,118		3,091,118	2,111,176						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/16/2015	11/12/2018	21,452	5,482,329	244.1800	158,317			295,987		295,987	222,735						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/16/2015	11/12/2018	3,731	953,384	233.1600	44,133			84,813		84,813	57,706						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/16/2015	11/12/2018	1,955	499,599	241.7300	16,109			30,536		30,536	22,548						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/16/2015	11/12/2018	192,378	49,164,071	233.6200	2,233,506			4,295,607		4,295,607	2,937,309						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/16/2015	11/12/2018	31,689	8,098,313	241.7800	260,479			493,761		493,761	364,750						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/16/2015	11/12/2018	54,093	13,823,941	240.2000	476,557			909,387		909,387	662,951						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/16/2015	11/12/2018	7,656	1,956,693	239.2500	70,287			134,532		134,532	97,259						003

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

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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/16/2015	11/12/2018	220,817	56,432,021	238.3300	2,108,803			4,045,255		4,045,255	2,900,155						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/16/2015	11/10/2017	271	69,162	233.3700	2,468			6,004		6,004	4,445						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/16/2015	11/10/2017	553	141,445	233.3500	5,053			12,290		12,290	9,096						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/16/2015	11/10/2017	79	20,284	242.0600	440			1,123		1,123	908						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/16/2015	11/10/2017	227	58,084	233.3700	2,073			5,042		5,042	3,732						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/16/2015	11/10/2017	279	71,380	232.9900	2,598			6,299		6,299	4,641						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/16/2015	11/10/2017	366	93,632	241.1500	2,143			5,474		5,474	4,391						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/16/2015	11/10/2017	6,391	1,633,205	233.4500	58,027			141,285		141,285	104,690						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/24/2015	11/17/2017	5,209	1,331,107	238.8000	35,783			88,932		88,932	69,749						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/24/2015	11/17/2017	744	190,121	242.0200	4,226			10,570		10,570	8,530						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/24/2015	11/17/2017	54	13,764	233.9300	486			1,166		1,166	868						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/24/2015	11/17/2017	3,717	949,988	239.3200	24,794			61,707		61,707	48,635						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/24/2015	11/17/2017	866	221,284	239.5900	5,680			14,162		14,162	11,190						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/24/2015	11/17/2017	10,320	2,637,264	239.8900	66,561			165,994		165,994	131,519						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/24/2015	11/17/2017	23,536	6,014,814	239.5500	154,866			385,795		385,795	304,720						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/24/2015	11/19/2018	1,439	367,715	234.4600	16,389			31,080		31,080	21,410						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/24/2015	11/19/2018	4,168	1,065,146	233.9600	48,431			91,845		91,845	62,933						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/24/2015	11/19/2018	1,975	504,849	234.0100	22,915			43,445		43,445	29,785						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/24/2015	11/19/2018	300	76,640	244.6000	2,210			4,052		4,052	3,053						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/24/2015	11/19/2018	84,412	21,572,308	234.1100	974,958			1,849,061		1,849,061	1,269,022						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/24/2015	11/19/2018	9,914	2,533,509	244.6100	73,063			133,884		133,884	100,871						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/24/2015	11/17/2017	43	11,063	234.1400	386			929		929	693						003

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/24/2015	11/19/2018	5,431	1,387,862	234.0200	62,941			119,387		119,387	81,857						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/24/2015	11/19/2018	3,438	878,741	242.2300	28,161			52,446		52,446	38,812						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/24/2015	11/19/2018	139,856	35,741,707	234.1200	1,615,342			3,062,364		3,062,364	2,101,943						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/24/2015	11/19/2018	8,222	2,101,168	241.6300	69,146			129,159		129,159	95,122						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/24/2015	11/19/2018	38,872	9,934,223	242.1200	319,920			596,142		596,142	440,778						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/24/2015	11/19/2018	47,096	12,035,854	240.5200	415,858			780,403		780,403	569,480						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/24/2015	11/19/2018	16,671	4,260,349	240.2800	148,869			279,391		279,391	203,462						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/24/2015	11/19/2018	144,030	36,808,192	238.7900	1,371,161			2,585,799		2,585,799	1,858,421						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/24/2015	11/17/2017	934	238,716	243.3000	4,895			12,253		12,253	9,988						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/24/2015	11/17/2017	1,667	426,059	233.9300	15,038			36,100		36,100	26,876						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/24/2015	11/17/2017	1,737	443,841	234.2100	15,422			37,140		37,140	27,742						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/24/2015	11/17/2017	906	231,468	241.9400	5,163			12,931		12,931	10,428						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/24/2015	11/17/2017	670	171,154	234.1600	5,967			14,354		14,354	10,715						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/24/2015	11/17/2017	14,013	3,581,045	234.0700	125,412			301,536		301,536	224,860						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/24/2015	11/17/2017	2,120	541,680	241.4300	12,463			31,201		31,201	25,055						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2017	8,332	2,129,272	239.2200	45,991			139,308		139,308	109,391						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2017	1,560	398,653	242.7300	6,879			21,283		21,283	17,220						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2017	80	20,521	234.4800	588			1,697		1,697	1,268						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2017	2,440	623,595	240.0900	12,737			38,893		38,893	30,784						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2017	8,887	2,271,210	239.7300	47,458			144,514		144,514	114,013						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2017	7,619	1,947,191	240.1000	39,773			121,378		121,378	96,079						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2017	22,368	5,716,277	239.9000	118,325			360,316		360,316	284,705						003

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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2018	1,328	339,471	234.8900	12,951			28,223		28,223	19,491						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2018	5,420	1,385,092	234.6000	53,494			116,512		116,512	80,222						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2018	7,158	1,829,229	234.5300	70,862			154,306		154,306	106,166						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2018	4,775	1,220,409	245.1900	29,226			62,709		62,709	47,321						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2018	97,428	24,898,672	234.5000	965,510			2,102,874		2,102,874	1,446,375						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2018	21,420	5,473,980	245.2700	130,659			280,074		280,074	211,464						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2017	1,586	405,341	234.7200	11,467			33,157		33,157	24,843						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2018	29,716	7,594,300	234.6300	293,003			638,051		638,051	439,453						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2018	4,880	1,247,235	242.5200	33,821			73,536		73,536	54,411						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2018	115,022	29,395,012	234.5100	1,139,868			2,481,626		2,481,626	1,707,062						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2018	12,971	3,314,976	241.9000	92,746			201,520		201,520	148,383						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2018	33,334	8,518,832	242.5900	230,338			500,515		500,515	370,542						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2018	24,306	6,211,621	241.1100	180,107			392,348		392,348	287,045						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2018	20,444	5,224,710	240.5600	155,171			338,766		338,766	246,713						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2018	170,279	43,516,606	239.2500	1,372,452			2,998,539		2,998,539	2,159,069						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2017	677	173,075	234.4900	4,957			14,306		14,306	10,690						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2017	716	182,973	234.2200	5,320			15,309		15,309	11,404						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2017	4,332	1,107,186	234.2500	32,146			92,510		92,510	68,935						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2017	1,415	361,582	242.5800	6,296			19,484		19,484	15,746						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2017	5,675	1,450,392	234.4800	41,544			119,940		119,940	89,616						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2017	7,057	1,803,489	234.3600	52,010			149,947		149,947	111,880						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2017	3,217	822,259	241.6300	15,251			46,931		46,931	37,638						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/15/2015	12/08/2017	6,435	1,644,518	238.7500	37,065			110,445		110,445	86,169						003

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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/15/2015	12/08/2017	7,648	1,954,446	236.6000	50,169			146,385		146,385	111,776						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/15/2015	12/08/2017	369	94,427	231.9400	3,163			8,713		8,713	6,301						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/15/2015	12/08/2017	1,476	377,191	240.5700	7,601			22,929		22,929	18,189						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/15/2015	12/08/2017	6,335	1,619,042	237.1100	40,356			118,262		118,262	90,782						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/15/2015	12/08/2017	19,153	4,894,853	238.0700	115,112			340,605		340,605	263,996						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/15/2015	12/08/2017	1,544	394,577	240.1700	8,152			24,532		24,532	19,392						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/15/2015	12/08/2017	17,935	4,583,484	237.6400	110,659			326,016		326,016	251,611						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/15/2015	12/10/2018	1,201	306,961	231.8200	13,465			28,770		28,770	19,184						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/15/2015	12/10/2018	8,736	2,232,478	232.1800	96,529			206,440		206,440	138,209						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/15/2015	12/10/2018	15,629	3,994,165	231.8800	174,733			373,522		373,522	249,233						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/15/2015	12/10/2018	3,708	947,678	242.1700	26,477			56,928		56,928	41,913						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/15/2015	12/10/2018	84,784	21,667,483	232.1400	937,715			2,006,625		2,006,625	1,342,816						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/15/2015	12/08/2017	1,502	383,895	231.7600	12,979			35,683		35,683	25,746						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/15/2015	12/10/2018	9,929	2,537,432	243.3400	67,119			143,790		143,790	106,824						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/15/2015	12/10/2018	29,180	7,457,146	232.0000	324,769			694,247		694,247	463,859						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/15/2015	12/10/2018	6,807	1,739,656	240.7900	51,803			111,699		111,699	81,318						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/15/2015	12/10/2018	117,480	30,023,133	232.0200	1,306,375			2,792,990		2,792,990	1,866,548						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/15/2015	12/10/2018	16,800	4,293,454	239.2800	136,753			295,710		295,710	212,497						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/15/2015	12/10/2018	20,293	5,186,000	240.8700	153,819			331,719		331,719	241,657						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/15/2015	12/10/2018	28,285	7,228,507	238.7500	235,897			509,940		509,940	364,712						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/15/2015	12/10/2018	55,251	14,120,066	238.4600	466,875			1,009,122		1,009,122	719,834						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/15/2015	12/10/2018	152,663	39,014,541	237.2400	1,360,227			2,941,565		2,941,565	2,074,707						003

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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/15/2015	12/08/2017	127	32,328	231.1200	1,132			3,084		3,084	2,207						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/15/2015	12/08/2017	309	78,981	240.1300	1,635			4,921		4,921	3,888						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/15/2015	12/08/2017	675	172,503	235.0700	4,847			13,891		13,891	10,432						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/15/2015	12/08/2017	8,227	2,102,615	231.9700	70,345			193,763		193,763	140,182						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/15/2015	12/08/2017	2,997	766,033	239.5700	16,426			49,230		49,230	38,705						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/15/2015	12/08/2017	1,867	477,194	231.8000	16,114			44,434		44,434	32,043						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/15/2015	12/08/2017	7,591	1,939,974	232.9200	61,564			171,810		171,810	125,788						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2017	2,096	535,741	232.1300	18,595			49,052		49,052	35,253						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2017	11,277	2,881,930	232.0400	100,477			264,847		264,847	190,128						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2017	628	160,458	231.9600	5,619			14,794		14,794	10,609						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2017	9,997	2,554,925	239.4100	58,385			165,986		165,986	129,160						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2017	4,075	1,041,279	236.7100	27,951			77,661		77,661	58,834						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2017	4,476	1,143,792	239.9300	25,332			72,243		72,243	56,484						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2017	13,660	3,490,919	237.4400	89,745			251,159		251,159	191,712						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2017	51,261	13,100,294	237.3600	338,836			946,289		946,289	721,722						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2017	2,689	687,083	237.6600	17,449			48,891		48,891	37,403						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2017	13,879	3,546,922	237.5600	90,630			253,659		253,659	193,857						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2018	1,507	385,131	232.3400	17,105			35,429		35,429	23,569						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2018	544	138,976	232.1100	6,227			12,895		12,895	8,557						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2018	17,782	4,544,378	232.2700	202,360			419,150		419,150	278,627						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2017	325	82,934	232.3900	2,840			7,512		7,512	5,416						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2018	39,626	10,126,759	232.1800	452,526			937,197		937,197	622,375						003

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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2018	11,202	2,862,714	242.5500	81,773			169,492		169,492	124,135						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2018	84,445	21,580,815	232.1000	967,742			2,003,215		2,003,215	1,329,117						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2018	12,983	3,317,994	242.7100	94,128			194,902		194,902	142,922						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2018	108,741	27,789,904	232.2800	1,236,388			2,562,232		2,562,232	1,703,415						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2018	31,016	7,926,354	240.1200	252,777			526,956		526,956	378,344						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2018	163,139	41,691,903	232.0600	1,872,840			3,875,792		3,875,792	2,570,414						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2018	67,043	17,133,540	239.6000	559,140			1,166,555		1,166,555	833,793						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2018	45,690	11,676,590	240.2500	370,091			771,624		771,624	554,628						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2018	35,312	9,024,401	238.5300	308,629			644,670		644,670	456,410						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2017	157	40,164	232.4200	1,372			3,634		3,634	2,621						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2018	156,048	39,879,658	238.2400	1,381,026			2,885,526		2,885,526	2,037,512						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2018	196,036	50,098,975	236.7800	1,848,620			3,860,451		3,860,451	2,688,965						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2017	1,234	315,456	232.4600	10,751			28,491		28,491	20,561						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2017	1,940	495,855	231.7200	17,598			46,168		46,168	33,008						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2017	371	94,780	241.2700	1,932			5,552		5,552	4,392						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2017	3,454	882,663	232.1200	30,636			80,850		80,850	58,099						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2017	15,148	3,871,210	232.0500	134,968			355,615		355,615	255,321						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2017	4,342	1,109,619	240.0900	24,358			69,471		69,471	54,395						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/20/2016	01/12/2018	19,506	4,984,889	237.8000		129,323		352,871		352,871	223,548						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/20/2016	01/12/2018	27,990	7,153,017	237.6100		187,810		511,192		511,192	323,382						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/20/2016	01/12/2018	1,154	295,006	232.3900		10,389		26,732		26,732	16,343						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/20/2016	01/12/2018	6,109	1,561,282	237.8900		40,321		110,020		110,020	69,699						003

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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016.	01/12/2018.	16,166	4,131,457	237.6100		108,476		295,255		295,255	186,779						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016.	01/14/2019.	1,599	408,561	232.1700		18,801		37,842		37,842	19,041						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016.	01/14/2019.	294	75,035	232.5600		3,400		6,849		6,849	3,449						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016.	01/14/2019.	14,610	3,733,798	232.3100		170,940		344,032		344,032	173,092						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016.	01/14/2019.	26,999	6,899,864	232.3400		315,348		635,039		635,039	319,691						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016.	01/14/2019.	14,117	3,607,815	242.7500		105,315		212,065		212,065	106,750						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016.	01/14/2019.	33,473	8,554,426	232.2900		391,972		788,795		788,795	396,823						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016.	01/14/2019.	8,074	2,063,302	243.0000		59,584		119,791		119,791	60,207						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016.	01/14/2019.	110,088	28,134,056	232.2900		1,289,129		2,594,213		2,594,213	1,305,084						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016.	01/12/2018.	178	45,403	232.2500		1,611		4,138		4,138	2,527						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016.	01/14/2019.	34,986	8,941,043	240.3700		290,734		588,782		588,782	298,048						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016.	01/14/2019.	71,124	18,176,554	232.3000		832,156		1,675,415		1,675,415	843,259						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016.	01/14/2019.	72,402	18,503,134	239.7100		619,040		1,255,905		1,255,905	636,865						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016.	01/14/2019.	10,534	2,692,013	240.6000		86,588		175,391		175,391	88,803						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016.	01/14/2019.	16,059	4,104,081	238.8800		142,445		289,149		289,149	146,704						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016.	01/14/2019.	135,151	34,539,205	238.4200		1,223,117		2,483,349		2,483,349	1,260,232						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016.	01/14/2019.	91,122	23,287,212	236.9900		877,508		1,780,766		1,780,766	903,258						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016.	01/12/2018.	1,261	322,177	232.4200		11,321		29,158		29,158	17,837						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016.	01/12/2018.	5,067	1,294,866	232.3700		45,652		117,434		117,434	71,782						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016.	01/12/2018.	8,256	2,109,896	239.9900		48,050		133,176		133,176	85,126						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016.	01/12/2018.	621	158,772	232.5500		5,542		14,292		14,292	8,750						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016.	01/12/2018.	5,085	1,299,436	232.2100		46,169		118,629		118,629	72,460						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016.	01/12/2018.	15,567	3,978,267	239.5100		93,245		257,700		257,700	164,455						003

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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/20/2016	01/12/2018	2,939	751,147	236.9600		20,486		55,429		55,429	34,943						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2018	8,802	2,249,564	241.0800		71,212		134,011		134,011	62,799						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2018	517	132,194	237.5200		5,054		9,503		9,503	4,449						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2018	114	29,047	233.6700		1,346		2,495		2,495	1,149						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2018	1,626	415,495	241.2000		13,055		24,585		24,585	11,530						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2018	20,808	5,317,608	240.5200		173,536		326,823		326,823	153,287						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2018	40,401	10,324,862	239.4400		357,144		672,743		672,743	315,599						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2018	204	52,104	238.3600		1,906		3,591		3,591	1,685						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2018	1,280	327,030	238.7500		11,722		22,092		22,092	10,370						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2019	1,570	401,275	233.7600		22,658		35,014		35,014	12,356						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2019	20,515	5,242,880	234.2300		290,906		449,174		449,174	158,268						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2019	18,467	4,719,513	233.7100		267,038		412,606		412,606	145,568						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2019	9,559	2,442,796	244.5300		89,946		131,741		131,741	41,795						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2019	10,887	2,782,197	233.5600		158,292		244,647		244,647	86,355						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2018	2,046	522,781	234.3400		23,443		43,605		43,605	20,162						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2019	1,979	505,781	243.5600		19,395		28,647		28,647	9,252						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2019	81,469	20,820,205	233.8500		1,172,338		1,810,370		1,810,370	638,032						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2019	27,553	7,041,560	242.0400		287,658		429,658		429,658	142,000						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2019	31,516	8,054,347	233.4200		460,771		712,064		712,064	251,293						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2019	71,037	18,154,211	241.5900		755,123		1,131,796		1,131,796	376,673						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2019	2,554	652,583	241.0500		27,757		41,734		41,734	13,977						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2019	9,320	2,381,817	240.3000		104,384		157,713		157,713	53,329						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2019	167,502	42,806,893	240.2800		1,877,701		2,837,075		2,837,075	959,374						003

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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2019	35,710	9,125,930	238.5500		428,872		653,608		653,608	224,736						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2018	713	182,296	232.8300		8,795		16,226		16,226	7,431						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2018	2,939	750,971	243.4400		20,834		38,947		38,947	18,113						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2018	1,892	483,517	233.6600		22,420		41,545		41,545	19,125						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2018	6,847	1,749,850	233.8900		80,180		148,862		148,862	68,682						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2018	11,017	2,815,433	240.7700		90,668		170,657		170,657	79,989						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2018	881	225,274	233.2200		10,666		19,724		19,724	9,058						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2018	661	168,953	235.1000		7,299		13,621		13,621	6,322						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/16/2016	02/09/2018	3,745	957,159	248.9900		23,933		34,371		34,371	10,438						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/16/2016	02/09/2018	7,141	1,825,043	241.4000		69,057		107,056		107,056	37,999						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/16/2016	02/09/2018	231	59,009	239.7000		2,431		3,799		3,799	1,368						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/16/2016	02/09/2018	2,552	652,212	250.8400		14,649		20,352		20,352	5,703						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/16/2016	02/09/2018	1,801	460,136	251.0500		10,191		14,123		14,123	3,932						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/16/2016	02/09/2018	247	63,031	236.7400		2,999		4,712		4,712	1,713						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/16/2016	02/09/2018	7,982	2,039,816	249.1500		50,524		72,388		72,388	21,864						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/16/2016	02/09/2018	70	17,764	243.8100		592		904		904	312						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/16/2016	02/09/2018	3,694	943,970	250.5900		21,498		30,036		30,036	8,538						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/16/2016	02/09/2018	103	26,358	251.0200		585		811		811	226						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/16/2016	02/09/2018	12,447	3,180,945	245.2200		98,331		148,144		148,144	49,813						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/16/2016	02/09/2018	24,801	6,338,187	246.3200		184,273		274,569		274,569	90,296						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/16/2016	02/09/2018	5,042	1,288,649	244.0600		42,407		64,584		64,584	22,177						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/16/2016	02/09/2018	160	40,992	236.7400		1,950		3,064		3,064	1,114						003

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019	5,268	1,346,387	238.2100		74,126		98,026		98,026	23,900						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019	557	142,229	241.9300		6,795		8,747		8,747	1,952						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019	587	149,950	260.6200		3,204		3,029		3,029	(175)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019	14,387	3,676,777	239.4400		193,363		253,621		253,621	60,258						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019	24,417	6,239,899	240.6500		313,265		407,445		407,445	94,180						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019	12,360	3,158,727	250.0500		108,521		126,656		126,656	18,135						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019	15,125	3,865,409	240.8200		192,847		250,426		250,426	57,579						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019	1,249	319,235	255.3100		8,707		9,263		9,263	556						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019	80,553	20,586,040	240.3200		1,047,185		1,364,697		1,364,697	317,512						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019	28,022	7,161,267	248.8900		258,362		306,845		306,845	48,483						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/09/2018	2,755	703,953	245.5600		21,348		32,069		32,069	10,721						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019	8,189	2,092,684	253.9000		60,841		66,458		66,458	5,617						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019	6,753	1,725,827	239.8300		89,411		116,982		116,982	27,571						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019	64,302	16,432,904	247.8100		619,867		747,786		747,786	127,919						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019	5,769	1,474,221	247.6300		56,071		67,751		67,751	11,680						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019	1,001	255,923	247.8200		9,654		11,639		11,639	1,985						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019	1,595	407,718	243.5000		18,315		23,235		23,235	4,920						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019	123,255	31,498,946	246.7200		1,243,639		1,520,756		1,520,756	277,117						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019	6,562	1,677,072	244.0900		73,629		92,801		92,801	19,172						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/09/2018	1,529	390,836	243.2300		13,443		20,606		20,606	7,163						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/09/2018	313	80,016	256.7400		1,246		1,503		1,503	257						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/09/2018	793	202,557	243.8900		6,729		10,259		10,259	3,530						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/09/2018	97	24,909	239.3300		1,046		1,636		1,636	590						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 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/16/2016.	02/09/2018.	714	182,401	247.1600		5,060		7,463		7,463	2,403						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/16/2016.	02/09/2018.	2,453	626,873	239.5800		25,977		40,621		40,621	14,644						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/03/2016.	02/28/2018.	6,638	1,696,313	252.4100		37,171		47,481		47,481	10,310						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/03/2016.	02/28/2018.	8,499	2,172,076	241.9800		84,483		123,802		123,802	39,319						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/03/2016.	02/28/2018.	195	49,908	243.1600		1,828		2,656		2,656	828						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/03/2016.	02/28/2018.	898	229,396	251.1500		5,413		7,092		7,092	1,679						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/03/2016.	02/28/2018.	4,941	1,262,597	251.6400		28,951		37,571		37,571	8,620						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/03/2016.	02/28/2018.	3,642	930,658	249.5200		24,144		32,533		32,533	8,389						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/03/2016.	02/28/2018.	378	96,499	247.5700		2,794		3,874		3,874	1,080						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/03/2016.	02/28/2018.	18,919	4,834,909	250.3700		119,378		158,650		158,650	39,272						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/03/2016.	02/28/2018.	2,031	518,917	250.7100		12,569		16,594		16,594	4,025						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/03/2016.	02/28/2018.	8,755	2,237,303	248.3800		61,894		84,897		84,897	23,003						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/03/2016.	02/28/2018.	21,047	5,378,802	248.6200		146,909		200,662		200,662	53,753						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/03/2016.	02/28/2018.	544	138,989	248.3700		3,845		5,278		5,278	1,433						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/03/2016.	02/28/2018.	132	33,721	248.4900		928		1,270		1,270	342						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/03/2016.	02/28/2018.	1,123	287,065	242.1600		11,064		16,194		16,194	5,130						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/03/2016.	02/28/2019.	182	46,635	243.1900		2,215		2,709		2,709	494						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/03/2016.	02/28/2019.	2,183	557,982	243.5600		26,135		31,830		31,830	5,695						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/03/2016.	02/28/2019.	1,341	342,591	243.6000		16,020		19,505		19,505	3,485						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/03/2016.	02/28/2019.	6,189	1,581,738	258.1800		39,983		38,460		38,460	(1,523)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/03/2016.	02/28/2019.	27,053	6,913,777	243.1900		328,429		401,589		401,589	73,160						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/03/2016.	02/28/2019.	15,512	3,964,270	242.9500		190,178		232,961		232,961	42,783						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/03/2016.	02/28/2019.	10,930	2,793,307	253.8400		85,583		89,999		89,999	4,416						003

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019	37,894	9,684,081	243.4700		455,102		554,871		554,871	99,769						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019	16,174	4,133,535	254.2800		124,220		129,573		129,573	5,353						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019	56,208	14,364,478	243.1000		684,612		838,020		838,020	153,408						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2018	57	14,508	255.1000		270		324		324	54						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019	24,758	6,327,137	251.2900		216,384		237,923		237,923	21,539						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019	49,780	12,721,764	253.3000		399,235		423,812		423,812	24,577						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019	5,298	1,353,901	242.9200		65,004		79,678		79,678	14,674						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019	64,978	16,605,775	250.5200		586,751		653,176		653,176	66,425						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019	45,220	11,556,410	251.5000		391,605		429,203		429,203	37,598						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019	723	184,885	251.4000		6,294		6,907		6,907	613						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019	2,708	691,947	248.5100		26,588		30,492		30,492	3,904						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019	163,624	41,815,852	249.2100		1,560,977		1,772,292		1,772,292	211,315						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019	10,588	2,705,854	247.8400		106,832		123,703		123,703	16,871						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2018	854	218,238	243.5600		7,831		11,341		11,341	3,510						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2018	374	95,633	242.8500		3,559		5,183		5,183	1,624						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2018	1,644	420,102	253.4600		8,647		10,791		10,791	2,144						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2018	3,736	954,713	242.7500		35,714		52,051		52,051	16,337						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2018	88	22,474	251.5900		517		671		671	154						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2018	2,638	674,060	242.2100		25,927		37,917		37,917	11,990						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/22/2016	03/16/2018	6,648	1,698,879	250.8900		39,354		54,384		54,384	15,030						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/22/2016	03/16/2018	2,988	763,501	242.8400		27,605		41,626		41,626	14,021						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/22/2016	03/16/2018	1,240	316,879	242.3300		11,345		17,790		17,790	6,445						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/22/2016	03/16/2018	2,273	580,988	251.3600		13,095		17,949		17,949	4,854						003

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central Clearinghouse	5 Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/22/2016	03/16/2018	10,249	2,619,219	250.2100		63,133		88,190		88,190	25,057						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/22/2016	03/16/2018	2,571	657,091	250.4400		15,633		21,752		21,752	6,119						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/22/2016	03/16/2018	27,177	6,945,283	248.9500		180,182		256,051		256,051	75,869						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/22/2016	03/16/2018	1,485	379,619	248.8300		9,908		14,114		14,114	4,206						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/22/2016	03/16/2018	14,519	3,710,534	248.7300		97,424		138,926		138,926	41,502						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/22/2016	03/15/2019	1,153	294,615	242.7900		13,880		17,518		17,518	3,638						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/22/2016	03/15/2019	487	124,529	242.7000		5,886		7,437		7,437	1,551						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/22/2016	03/15/2019	6,829	1,745,232	242.6800		82,563		104,320		104,320	21,757						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/22/2016	03/15/2019	5,483	1,401,299	256.9800		36,299		37,407		37,407	1,108						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/22/2016	03/16/2018	98	25,063	243.1000		894		1,346		1,346	452						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/22/2016	03/15/2019	24,607	6,288,496	242.1600		303,647		385,267		385,267	81,620						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/22/2016	03/15/2019	5,079	1,297,979	242.8100		61,100		77,106		77,106	16,006						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/22/2016	03/15/2019	6,019	1,538,305	253.3800		46,770		51,526		51,526	4,756						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/22/2016	03/15/2019	56,428	14,420,655	242.3200		691,803		876,839		876,839	185,036						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/22/2016	03/15/2019	20,182	5,157,630	253.1200		158,628		175,502		175,502	16,874						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/22/2016	03/15/2019	24,343	6,221,115	243.0100		290,413		366,040		366,040	75,627						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/22/2016	03/15/2019	5,870	1,500,186	250.6400		51,364		59,090		59,090	7,726						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/22/2016	03/15/2019	63,682	16,274,605	251.8200		529,199		598,534		598,534	69,336						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/22/2016	03/15/2019	10,486	2,679,690	250.1400		93,636		108,602		108,602	14,966						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/22/2016	03/15/2019	80,786	20,645,578	250.3800		714,145		825,381		825,381	111,236						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/22/2016	03/16/2018	450	114,884	242.9700		4,127		6,216		6,216	2,089						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/22/2016	03/15/2019	77,025	19,684,591	249.0000		721,727		850,335		850,335	128,608						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/22/2016	03/15/2019	901	230,339	248.1400		8,752		10,429		10,429	1,677						003

Annual Statement for the year 2016 of the **NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY**

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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/22/2016	03/16/2018	93	23,885	240.4000		978		1,491		1,491	513						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/22/2016	03/16/2018	305	77,828	255.8500		1,334		1,666		1,666	332						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/22/2016	03/16/2018	2,061	526,747	241.6500		20,261		30,726		30,726	10,465						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/22/2016	03/16/2018	612	156,385	243.1400		5,569		8,379		8,379	2,810						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/22/2016	03/16/2018	4,465	1,141,101	252.9100		23,442		31,236		31,236	7,794						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/22/2016	03/16/2018	2,802	715,956	241.8200		27,287		41,368		41,368	14,081						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2018	26,178	6,689,942	251.3900		156,877		208,563		208,563	51,686						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2018	1,774	453,379	250.7800		11,016		14,789		14,789	3,773						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2018	240	61,409	243.5900		2,214		3,218		3,218	1,004						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2018	37,998	9,710,723	250.2100		243,828		330,202		330,202	86,374						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2018	293	74,915	249.3600		1,975		2,707		2,707	732						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2018	3,808	973,119	248.7000		26,622		36,813		36,813	10,191						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2018	286	73,031	243.0900		2,701		3,941		3,941	1,240						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2019	208	53,103	243.0600		2,550		3,127		3,127	578						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2019	8,645	2,209,201	243.0400		106,147		130,223		130,223	24,076						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2019	4,883	1,247,820	257.9200		32,109		31,646		31,646	(463)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2019	16,818	4,298,110	242.9200		207,473		254,807		254,807	47,334						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2019	1,715	438,186	243.4500		20,722		25,326		25,326	4,604						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2019	1,406	359,399	254.0100		11,002		11,676		11,676	674						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2018	1,825	466,484	242.8800		17,441		25,477		25,477	8,036						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2019	82,395	21,056,905	243.0200		1,012,521		1,242,396		1,242,396	229,875						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2019	18,910	4,832,542	254.0800		147,484		156,328		156,328	8,844						003

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2019	11,506	2,940,512	242.9500		141,776		174,075		174,075	32,299						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2019	330	84,299	251.2800		2,902		3,221		3,221	319						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2019	57,575	14,713,864	252.5700		479,346		521,295		521,295	41,949						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2019	4,377	1,118,558	250.7100		39,438		44,157		44,157	4,719						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2019	95,656	24,445,952	251.3400		839,280		930,771		930,771	91,491						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2019	24,583	6,282,475	249.3400		234,548		267,854		267,854	33,306						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2018	452	115,413	255.2700		2,143		2,641		2,641	498						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2018	2,029	518,575	243.5200		18,760		27,290		27,290	8,530						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2018	1,687	431,096	253.8800		8,717		11,067		11,067	2,350						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2018	4,509	1,152,323	242.9200		42,995		62,790		62,790	19,795						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2018	6,659	1,701,851	251.8500		38,846		51,245		51,245	12,399						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2018	333	85,227	243.0200		3,164		4,617		4,617	1,453						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2018	406	103,701	251.1600		2,465		3,289		3,289	824						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/13/2018	26,464	6,763,096	250.9600		186,570		219,771		219,771	33,201						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/13/2018	162	41,503	248.9700		1,276		1,553		1,553	277						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/13/2018	19	4,973	244.2700		195		251		251	56						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/13/2018	451	115,319	243.3700		4,738		6,148		6,148	1,410						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/13/2018	729	186,336	249.5000		5,571		6,721		6,721	1,150						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019	1,022	261,149	243.8300		13,356		14,860		14,860	1,504						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019	6,278	1,604,452	243.9600		81,616		90,726		90,726	9,110						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019	8,295	2,119,919	258.6700		59,062		51,655		51,655	(7,407)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019	17,959	4,589,582	243.9000		234,005		260,280		260,280	26,275						003

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019	412	105,326	243.6100		5,432		6,057		6,057	625						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019	258	66,029	255.1600		2,142		2,014		2,014	(128)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019	114,150	29,172,271	243.9400		1,485,096		1,651,189		1,651,189	166,093						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019	22,656	5,790,031	255.1100		188,273		177,109		177,109	(11,164)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/13/2018	682	174,261	244.0600		6,921		8,923		8,923	2,002						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019	2,506	640,426	243.8700		32,703		36,372		36,372	3,669						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019	2,451	626,482	252.1300		23,068		22,917		22,917	(151)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019	74,076	18,930,901	253.4900		658,537		639,051		639,051	(19,486)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019	2,655	678,430	251.4000		25,750		25,889		25,889	139						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019	105,077	26,853,353	252.1300		988,770		982,328		982,328	(6,442)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019	7,598	1,941,668	250.2500		77,269		79,088		79,088	1,819						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/13/2018	124	31,664	256.5600		631		659		659	28						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/13/2018	633	161,892	243.6500		6,563		8,492		8,492	1,929						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/13/2018	29	7,416	244.2700		291		375		375	84						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/13/2018	2,952	754,423	254.9700		16,531		17,949		17,949	1,418						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/13/2018	5,969	1,525,335	243.9900		60,760		78,427		78,427	17,667						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/13/2018	10,801	2,760,344	252.7700		68,695		78,277		78,277	9,582						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/13/2018	8,484	2,168,291	251.8400		56,931		66,010		66,010	9,079						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/04/2018	202	51,654	252.9300		863		1,472		1,472	609						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/04/2018	337	86,101	244.0900		2,577		4,430		4,430	1,853						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/04/2018	12	3,115	243.9800		94		161		161	67						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/04/2018	17,709	4,525,712	252.6200		77,211		132,037		132,037	54,826						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/04/2018	54,122	13,831,377	251.8200		249,502		428,281		428,281	178,779						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 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/04/2018	462	117,987	244.7900		3,380		5,826		5,826	2,447						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/04/2018	798	203,878	249.4000		4,348		7,497		7,497	3,149						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/04/2018	3,730	953,349	249.2900		20,480		35,320		35,320	14,840						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/03/2019	690	176,229	244.3900		6,799		9,804		9,804	3,005						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/03/2019	9,242	2,361,824	244.3800		91,216		131,458		131,458	40,242						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/03/2019	8,018	2,049,083	259.3800		36,803		48,342		48,342	11,539						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/03/2019	36,989	9,452,896	244.4200		364,341		525,121		525,121	160,780						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/03/2019	198	50,573	244.8300		1,912		2,754		2,754	842						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/04/2018	1,586	405,267	244.4700		11,846		20,393		20,393	8,547						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/03/2019	1,200	306,708	255.5000		6,805		9,265		9,265	2,460						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/03/2019	174,360	44,559,485	244.4000		1,719,191		2,477,745		2,477,745	758,554						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/03/2019	38,864	9,932,099	255.5100		220,359		299,845		299,845	79,486						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/03/2019	170	43,432	244.8100		1,643		2,367		2,367	724						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/03/2019	102,952	26,310,400	254.0300		631,095		868,834		868,834	237,739						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/03/2019	433	110,670	252.4800		2,880		4,004		4,004	1,124						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/03/2019	154,286	39,429,215	252.7300		1,012,113		1,405,873		1,405,873	393,760						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/03/2019	2,020	516,254	250.4100		14,908		21,004		21,004	6,096						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/04/2018	135	34,396	256.8200		432		717		717	285						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/04/2018	2,760	705,389	244.7700		20,232		34,871		34,871	14,639						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/04/2018	209	53,287	245.4400		1,468		2,530		2,530	1,062						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/04/2018	5,743	1,467,707	255.7800		19,929		33,386		33,386	13,457						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/04/2018	8,749	2,235,997	244.2500		66,233		113,980		113,980	47,747						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/04/2018	17,189	4,392,793	253.4800		70,474		120,027		120,027	49,553						003

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/04/2018	339	86,637	244.8300		2,478		4,268		4,268	1,790						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2018	28,632	7,317,166	251.1700		145,164		241,482		241,482	96,318						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2018	52,910	13,521,590	250.6100		278,834		464,072		464,072	185,238						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2018	141	36,062	243.5900		1,159		1,924		1,924	765						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2018	2,583	660,101	244.0700		20,612		34,274		34,274	13,662						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2018	790	201,961	249.8800		4,370		7,288		7,288	2,918						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2018	2,377	607,374	247.9900		14,878		24,838		24,838	9,960						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2019	1,305	333,547	243.6600		13,704		19,340		19,340	5,636						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2019	11,562	2,954,836	243.5700		121,866		172,059		172,059	50,193						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2019	11,589	2,961,667	258.2500		58,872		76,657		76,657	17,785						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2019	48,890	12,494,405	243.4100		519,215		733,035		733,035	213,820						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2019	190,437	48,667,972	243.4900		2,014,819		2,844,604		2,844,604	829,785						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2019	59,308	15,156,867	254.7800		362,968		485,582		485,582	122,614						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2019	144,170	36,843,998	253.1800		957,287		1,296,696		1,296,696	339,409						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2018	196	50,202	243.7700		1,595		2,652		2,652	1,057						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2019	150,807	38,540,270	251.8200		1,073,747		1,465,923		1,465,923	392,176						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2018	3,197	817,056	243.2700		26,760		44,393		44,393	17,633						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2018	770	196,730	256.2800		2,717		4,406		4,406	1,689						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2018	2,337	597,325	243.6300		19,143		31,803		31,803	12,660						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2018	3,675	939,145	254.5100		14,773		24,206		24,206	9,433						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2018	10,340	2,642,455	243.5700		84,994		141,167		141,167	56,173						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2018	11,961	3,056,643	252.6000		55,019		91,005		91,005	35,986						003

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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2018	1,618	413,379	242.6600		14,024		23,233		23,233	9,209						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2016	06/15/2018	861	219,986	246.0500		7,317		10,220		10,220	2,903						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2016	06/14/2019	332	84,721	246.7100		3,497		4,252		4,252	755						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2016	06/15/2018	217	55,352	247.4300		1,696		2,363		2,363	667						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2016	06/14/2019	5,702	1,457,295	247.3400		58,506		70,851		70,851	12,345						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2016	06/14/2019	8,914	2,278,013	261.9100		44,302		46,993		46,993	2,691						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2016	06/14/2019	33,192	8,482,563	246.8200		348,517		423,386		423,386	74,869						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2016	06/14/2019	104,478	26,700,492	246.9000		1,092,844		1,327,339		1,327,339	234,495						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2016	06/14/2019	27,500	7,027,777	258.4000		164,722		182,033		182,033	17,311						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2016	06/14/2019	97,536	24,926,379	256.8300		633,011		711,685		711,685	78,674						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2016	06/14/2019	92,871	23,734,200	255.1600		656,600		749,396		749,396	92,796						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2016	06/15/2018	2,432	621,591	245.4500		21,404		29,929		29,929	8,525						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2016	06/15/2018	58	14,779	259.9700		195		247		247	52						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2016	06/15/2018	376	95,981	245.2900		3,335		4,665		4,665	1,330						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2016	06/15/2018	3,734	954,202	259.0600		13,479		17,243		17,243	3,764						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2016	06/15/2018	3,808	973,129	247.0500		30,501		42,529		42,529	12,028						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2016	06/15/2018	8,358	2,136,070	256.0900		37,362		49,356		49,356	11,994						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2016	06/15/2018	16,417	4,195,544	255.1200		78,474		104,622		104,622	26,148						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2016	06/15/2018	30,926	7,903,566	254.2800		156,488		210,186		210,186	53,698						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/11/2016	07/06/2018	1,726	441,094	247.7800		15,741		18,577		18,577	2,836						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/11/2016	07/05/2019	546	139,464	248.6100		6,068		6,386		6,386	318						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/11/2016	07/06/2018	517	132,219	249.2600		4,336		5,068		5,068	732						003

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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/11/2016	07/05/2019	8,604	2,198,907	248.5800		95,852		100,839		100,839	4,987						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/11/2016	07/05/2019	9,002	2,300,434	263.5900		48,518		42,992		42,992	(5,526)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/11/2016	07/05/2019	26,506	6,773,832	248.3800		297,661		313,864		313,864	16,203						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/11/2016	07/05/2019	136,171	34,799,925	248.3400		1,531,927		1,615,770		1,615,770	83,843						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/11/2016	07/05/2019	32,423	8,285,989	259.6000		214,964		201,295		201,295	(13,669)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/11/2016	07/05/2019	108,907	27,832,178	258.3500		767,792		731,447		731,447	(36,345)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/11/2016	07/05/2019	109,530	27,991,364	256.6500		840,091		816,392		816,392	(23,699)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/11/2016	07/06/2018	1,112	284,057	248.3200		9,837		11,564		11,564	1,727						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/11/2016	07/06/2018	574	146,809	260.8400		2,281		2,331		2,331	50						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/11/2016	07/06/2018	1,862	475,883	248.0300		16,740		19,731		19,731	2,991						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/11/2016	07/06/2018	450	115,030	259.4700		1,967		2,056		2,056	89						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/11/2016	07/06/2018	4,220	1,078,560	248.0300		37,941		44,718		44,718	6,777						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/11/2016	07/06/2018	9,683	2,474,531	257.7500		47,639		51,008		51,008	3,369						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/11/2016	07/06/2018	19,823	5,066,037	256.4000		106,649		116,321		116,321	9,672						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/11/2016	07/06/2018	26,846	6,860,861	255.6100		152,219		167,527		167,527	15,308						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/26/2016	07/20/2018	1,627	415,801	260.4100		5,825		6,966		6,966	1,141						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/26/2016	07/20/2018	7,389	1,888,310	249.3100		55,491		72,590		72,590	17,099						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/26/2016	07/20/2018	88	22,374	249.2000		662		866		866	204						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/26/2016	07/20/2018	1,765	451,094	258.9900		7,008		8,517		8,517	1,509						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/26/2016	07/20/2018	7,457	1,905,711	258.4600		30,723		37,585		37,585	6,862						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/26/2016	07/20/2018	11,615	2,968,304	257.4400		51,454		63,563		63,563	12,109						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/26/2016	07/20/2018	29,358	7,502,771	256.5700		137,983		172,079		172,079	34,096						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/26/2016	07/19/2019	332	84,846	269.7200		1,142		1,042		1,042	(100)						003

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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/26/2016	07/19/2019	172	43,859	257.9800		1,121		1,189		1,189	68						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/26/2016	07/19/2019	6,141	1,569,397	249.4100		60,612		69,235		69,235	8,623						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/26/2016	07/19/2019	1,073	274,198	264.7400		4,893		4,797		4,797	(96)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/26/2016	07/19/2019	7,607	1,944,012	264.6000		34,992		34,336		34,336	(656)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/26/2016	07/19/2019	24,599	6,286,574	249.3300		243,532		278,500		278,500	34,968						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/26/2016	07/20/2018	274	70,098	249.3600		2,054		2,686		2,686	632						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/26/2016	07/19/2019	617	157,757	255.5600		4,550		4,946		4,946	397						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/26/2016	07/19/2019	105,542	26,972,188	249.3500		1,043,806		1,193,642		1,193,642	149,836						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/26/2016	07/19/2019	8,408	2,148,848	253.8900		67,183		74,210		74,210	7,027						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/26/2016	07/19/2019	24,065	6,150,120	260.7900		135,728		139,785		139,785	4,057						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/26/2016	07/19/2019	5,247	1,340,905	261.1800		29,016		29,721		29,721	705						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/26/2016	07/19/2019	60,538	15,471,135	259.1500		372,310		390,121		390,121	17,811						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/26/2016	07/19/2019	6,510	1,663,770	258.4400		41,536		43,848		43,848	2,312						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/26/2016	07/19/2019	77,007	19,679,909	257.7900		507,476		539,832		539,832	32,356						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/26/2016	07/20/2018	174	44,575	267.3500		366		392		392	26						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/26/2016	07/20/2018	36	9,208	249.0400		275		360		360	85						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/26/2016	07/20/2018	1,653	422,456	248.7700		12,828		16,811		16,811	3,983						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/26/2016	07/20/2018	58	14,904	263.9300		160		182		182	22						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/26/2016	07/20/2018	221	56,509	261.7500		719		842		842	123						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/26/2016	07/20/2018	1,628	416,100	249.4100		12,146		15,893		15,893	3,747						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/26/2016	07/20/2018	1,465	374,398	260.4600		5,230		6,245		6,245	1,015						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/15/2016	08/10/2018	1,825	466,351	259.9500		7,701		8,328		8,328	627						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/15/2016	08/10/2018	1,402	358,244	259.5700		6,070		6,601		6,601	531						003

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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/15/2016	08/10/2018	1,101	281,331	248.1500		9,819		11,749		11,749	1,930						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/15/2016	08/10/2018	2,200	562,227	259.1600		9,812		10,713		10,713	901						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/15/2016	08/10/2018	4,088	1,044,602	248.1200		36,501		43,707		43,707	7,206						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/15/2016	08/10/2018	1,713	437,887	259.8300		7,299		7,898		7,898	599						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/15/2016	08/10/2018	1,620	413,902	258.2700		7,677		8,471		8,471	794						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/15/2016	08/10/2018	11,886	3,037,688	257.4700		59,432		66,224		66,224	6,792						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/15/2016	08/10/2018	13,080	3,342,610	256.5500		69,583		78,241		78,241	8,658						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/15/2016	08/10/2018	1,451	370,881	248.0900		12,989		15,547		15,547	2,558						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/15/2016	08/10/2018	37,397	9,557,262	255.5900		212,043		240,547		240,547	28,504						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/15/2016	08/10/2018	1,294	330,687	256.0400		7,117		8,046		8,046	929						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/15/2016	08/10/2018	346	88,465	253.0200		2,309		2,682		2,682	373						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/15/2016	08/10/2018	257	65,687	248.3300		2,270		2,713		2,713	443						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/15/2016	08/09/2019	752	192,120	248.0900		8,532		9,126		9,126	594						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/15/2016	08/09/2019	208	53,164	257.2500		1,546		1,524		1,524	(22)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/15/2016	08/09/2019	97	24,810	268.9400		390		329		329	(61)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/15/2016	08/09/2019	3,080	787,048	257.4200		22,697		22,340		22,340	(357)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/15/2016	08/09/2019	6,533	1,669,635	248.0300		74,348		79,549		79,549	5,201						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/15/2016	08/09/2019	1,908	487,654	264.0600		10,018		9,083		9,083	(935)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/15/2016	08/09/2019	23,052	5,891,103	263.5000		124,479		113,893		113,893	(10,586)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/15/2016	08/09/2019	17,260	4,410,838	248.0900		195,895		209,519		209,519	13,624						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/15/2016	08/09/2019	3,261	833,363	253.2700		29,316		30,077		30,077	761						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/15/2016	08/09/2019	10,628	2,716,156	254.8800		88,533		89,507		89,507	974						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/15/2016	08/10/2018	1,043	266,495	266.6800		2,680		2,610		2,610	(70)						003

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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/15/2016	08/09/2019	2,540	649,248	262.9500		14,125		13,017		13,017	(1,108)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/15/2016	08/09/2019	156,622	40,026,306	248.2100		1,768,262		1,889,807		1,889,807	121,545						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/15/2016	08/09/2019	55,581	14,204,227	253.4600		495,225		507,249		507,249	12,024						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/15/2016	08/09/2019	4,605	1,176,726	258.6100		32,001		31,072		31,072	(929)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/15/2016	08/09/2019	42,152	10,772,478	259.7900		276,098		264,424		264,424	(11,674)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/15/2016	08/09/2019	44,607	11,399,714	260.6000		280,131		265,951		265,951	(14,180)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/15/2016	08/09/2019	81,946	20,942,227	257.9400		588,375		576,065		576,065	(12,310)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/15/2016	08/09/2019	34,321	8,771,164	257.7500		248,830		244,063		244,063	(4,767)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/15/2016	08/09/2019	86,728	22,164,269	256.6500		663,471		658,696		658,696	(4,775)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/15/2016	08/10/2018	473	120,964	248.2700		4,194		5,015		5,015	821						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/15/2016	08/10/2018	746	190,650	248.1300		6,662		7,972		7,972	1,310						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/15/2016	08/10/2018	138	35,354	262.3300		492		516		516	24						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/15/2016	08/10/2018	45	11,577	260.8400		180		192		192	12						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/15/2016	08/10/2018	1,340	342,532	248.3100		11,848		14,165		14,165	2,317						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/15/2016	08/10/2018	529	135,171	260.8700		2,095		2,235		2,235	140						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/02/2016	08/31/2018	7,504	1,917,612	259.7700		29,189		35,666		35,666	6,477						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/02/2016	08/31/2018	1,244	317,820	259.5000		4,925		6,041		6,041	1,116						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/02/2016	08/31/2018	330	84,225	249.8400		2,462		3,199		3,199	737						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/02/2016	08/31/2018	10,722	2,740,165	258.3600		45,998		57,019		57,019	11,021						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/02/2016	08/31/2018	919	234,888	256.9600		4,347		5,444		5,444	1,097						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/02/2016	08/31/2018	3,504	895,446	249.4800		26,769		34,789		34,789	8,020						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/02/2016	08/31/2018	3,348	855,684	256.5000		16,340		20,531		20,531	4,191						003

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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/02/2016	08/31/2018	2,699	689,631	254.7000		14,842		18,878		18,878	4,036						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/02/2016	08/30/2019	1,697	433,780	249.3000		17,160		19,502		19,502	2,342						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/02/2016	08/30/2019	2,263	578,245	258.1200		15,001		15,933		15,933	932						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/02/2016	08/30/2019	8,499	2,172,122	257.9700		56,776		60,389		60,389	3,613						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/02/2016	08/30/2019	451	115,229	249.2700		4,568		5,188		5,188	620						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/02/2016	08/30/2019	18,288	4,673,740	264.2600		87,966		87,357		87,357	(609)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/02/2016	08/31/2018	307	78,582	248.8500		2,438		3,175		3,175	737						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/02/2016	08/30/2019	3,153	805,765	249.2600		31,939		36,300		36,300	4,361						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/02/2016	08/30/2019	18,993	4,853,790	253.5900		157,450		173,668		173,668	16,218						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/02/2016	08/30/2019	8,487	2,168,953	256.0300		62,465		67,586		67,586	5,121						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/02/2016	08/30/2019	28,582	7,304,462	263.3100		144,626		145,338		145,338	712						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/02/2016	08/30/2019	43,261	11,055,891	249.1900		439,536		499,846		499,846	60,310						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/02/2016	08/30/2019	45,126	11,532,447	254.0300		365,973		402,638		402,638	36,665						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/02/2016	08/30/2019	32,098	8,202,955	259.0100		203,501		214,189		214,189	10,688						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/02/2016	08/30/2019	13,892	3,550,168	260.6300		80,989		83,861		83,861	2,872						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/02/2016	08/30/2019	29,694	7,588,525	261.7200		163,612		167,300		167,300	3,688						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/02/2016	08/30/2019	12,739	3,255,635	259.0600		80,512		84,750		84,750	4,238						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/02/2016	08/31/2018	435	111,117	249.3800		3,339		4,344		4,344	1,005						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/02/2016	08/30/2019	53,043	13,555,659	258.6600		342,127		361,555		361,555	19,428						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/02/2016	08/30/2019	47,030	12,019,094	257.8400		316,515		336,760		336,760	20,245						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/02/2016	08/31/2018	730	186,564	249.3100		5,628		7,326		7,326	1,698						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/02/2016	08/31/2018	2,879	735,857	261.3700		9,963		12,000		12,000	2,037						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/02/2016	08/31/2018	6,339	1,620,013	260.6800		23,074		27,973		27,973	4,899						003

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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/02/2016	08/31/2018	2,390	610,684	260.7100		8,674		10,519		10,519	1,845						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/02/2016	08/31/2018	930	237,714	260.6300		3,395		4,122		4,122	727						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/02/2016	08/31/2018	1,422	363,475	249.4900		10,852		14,113		14,113	3,261						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2016	09/28/2018	19,259	4,921,735	259.0800		84,353		99,609		99,609	15,256						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2016	09/28/2018	1,156	295,369	259.0600		5,074		5,987		5,987	913						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2016	09/28/2018	631	161,353	248.6700		5,360		6,675		6,675	1,315						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2016	09/28/2018	821	209,776	251.2900		5,968		7,371		7,371	1,403						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2016	09/28/2018	1,744	445,786	257.9500		8,268		9,835		9,835	1,567						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2016	09/28/2018	901	230,270	247.5800		8,145		10,164		10,164	2,019						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2016	09/28/2018	6,753	1,725,881	248.2600		58,754		73,177		73,177	14,423						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2016	09/28/2018	666	170,200	256.3200		3,516		4,237		4,237	721						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2016	09/28/2018	4,846	1,238,543	253.3500		31,017		37,980		37,980	6,963						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2016	09/28/2018	3,605	921,358	253.3400		23,110		28,273		28,273	5,163						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2016	09/30/2019	583	149,112	247.3700		6,727		7,433		7,433	706						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2016	09/30/2019	4,476	1,143,866	258.6900		30,436		30,899		30,899	463						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2016	09/30/2019	11,568	2,956,377	257.0800		85,142		87,810		87,810	2,668						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2016	09/28/2018	1,684	430,355	247.9000		14,954		18,641		18,641	3,687						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2016	09/30/2019	46,381	11,853,044	262.9200		253,702		246,567		246,567	(7,135)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2016	09/30/2019	582	148,746	247.4300		6,693		7,393		7,393	700						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2016	09/30/2019	47,321	12,093,237	252.9900		423,992		451,818		451,818	27,826						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2016	09/30/2019	3,474	887,688	255.0800		28,170		29,557		29,557	1,387						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2016	09/30/2019	52,950	13,531,922	262.6200		294,402		286,922		286,922	(7,480)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2016	09/30/2019	7,788	1,990,424	248.5400		85,362		93,671		93,671	8,309						003

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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	10/04/2016.	09/30/2019.	19,403	4,958,600	253.8900		166,671		176,389		176,389	9,718						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	10/04/2016.	09/30/2019.	96,204	24,585,841	258.1300		672,464		686,622		686,622	14,158						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	10/04/2016.	09/30/2019.	7,788	1,990,225	260.8500		47,427		47,149		47,149	(278)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	10/04/2016.	09/30/2019.	9,256	2,365,466	260.9800		55,999		55,590		55,590	(409)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	10/04/2016.	09/28/2018.	459	117,182	247.3700		4,196		5,236		5,236	1,040						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	10/04/2016.	09/30/2019.	4,007	1,024,075	257.6800		28,651		29,369		29,369	718						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	10/04/2016.	09/30/2019.	22,425	5,731,015	257.8500		158,996		162,721		162,721	3,725						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	10/04/2016.	09/30/2019.	18,678	4,773,265	256.3200		142,697		148,135		148,135	5,438						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	10/04/2016.	09/28/2018.	60	15,236	246.8200		563		703		703	140						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	10/04/2016.	09/28/2018.	6,375	1,629,238	260.2300		25,756		30,129		30,129	4,373						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	10/04/2016.	09/28/2018.	10,738	2,744,239	260.2000		43,489		50,870		50,870	7,381						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	10/04/2016.	09/28/2018.	598	152,891	258.2600		2,776		3,295		3,295	519						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	10/04/2016.	09/28/2018.	290	74,102	257.8700		1,380		1,645		1,645	265						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	10/04/2016.	09/28/2018.	551	140,808	247.9500		4,876		6,081		6,081	1,205						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/04/2016.	10/31/2018.	16,230	4,147,731	259.7000		62,972		82,565		82,565	19,593						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/04/2016.	10/31/2018.	121	31,017	259.0800		493		647		647	154						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/04/2016.	10/31/2018.	1,899	485,273	249.1500		14,735		19,770		19,770	5,035						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/04/2016.	10/31/2018.	3,301	843,555	259.3400		13,170		17,258		17,258	4,088						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/04/2016.	10/31/2018.	2,597	663,725	251.5600		17,401		23,315		23,315	5,914						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/04/2016.	10/31/2018.	5,404	1,381,064	259.5600		21,184		27,787		27,787	6,603						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/04/2016.	10/31/2018.	936	239,225	249.0800		7,292		9,787		9,787	2,495						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/04/2016.	10/31/2018.	4,944	1,263,545	249.1300		38,417		51,539		51,539	13,122						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/04/2016.	10/31/2018.	5,153	1,316,778	258.0700		22,465		29,624		29,624	7,159						003

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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	109	27,823	256.5900		526		697		697	171						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	4,396	1,123,380	257.3600		20,133		26,620		26,620	6,487						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	3,369	860,897	255.0400		18,056		24,033		24,033	5,977						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	705	180,045	255.2900		3,713		4,940		4,940	1,227						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	1,529	390,698	248.6600		12,215		16,387		16,387	4,172						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	4,244	1,084,627	258.6900		27,247		29,781		29,781	2,534						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	459	117,202	248.5700		4,779		5,551		5,551	772						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	1,748	446,637	249.4800		17,477		20,224		20,224	2,747						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	5,245	1,340,310	257.7700		35,296		38,832		38,832	3,536						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	1,290	329,716	249.5000		12,889		14,915		14,915	2,026						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	22,358	5,713,910	264.2500		107,097		111,430		111,430	4,333						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	28,861	7,375,697	253.6700		237,525		268,758		268,758	31,233						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	30,867	7,888,419	263.3500		155,262		162,934		162,934	7,672						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	23,783	6,078,083	249.5600		237,120		274,125		274,125	37,005						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	716	183,004	253.9900		5,800		6,554		6,554	754						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	38	9,668	249.5600		286		384		384	98						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	38,962	9,957,180	258.9900		246,631		268,598		268,598	21,967						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	88,427	22,598,522	258.7700		565,936		617,571		617,571	51,635						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	20,062	5,127,070	260.1200		119,771		129,294		129,294	9,523						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	21,007	5,368,454	260.8800		120,578		129,297		129,297	8,719						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	17,056	4,358,875	262.4000		90,227		95,585		95,585	5,358						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	2,830	723,127	258.3800		18,449		20,220		20,220	1,771						003

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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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	65,328	16,695,157	255.0500		503,024		564,252		564,252	61,228						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	72	18,444	249.3400		554		743		743	189						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	700	178,884	248.9400		5,502		7,379		7,379	1,877						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	284	72,582	249.5400		2,153		2,889		2,889	736						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	6,233	1,592,824	261.0100		22,001		28,648		28,648	6,647						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	17,291	4,418,865	260.5400		63,285		82,452		82,452	19,167						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	209	53,407	260.7300		754		982		982	228						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/02/2016	11/30/2018	830	212,207	248.8900		8,735		8,866		8,866	131						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/02/2016	11/30/2018	7,276	1,859,534	261.9200		35,072		31,971		31,971	(3,101)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/02/2016	11/30/2018	158	40,422	248.9700		1,656		1,681		1,681	25						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/02/2016	11/30/2018	1,802	460,632	249.4500		18,403		18,620		18,620	217						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/02/2016	11/30/2018	325	83,044	263.0700		1,449		1,304		1,304	(145)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/02/2016	11/30/2018	11,946	3,052,984	259.7400		66,421		61,990		61,990	(4,431)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/02/2016	11/30/2018	177	45,257	259.6400		992		926		926	(66)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/02/2016	11/30/2018	658	168,110	261.2000		3,329		3,056		3,056	(273)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/02/2016	11/30/2018	8,944	2,285,724	258.9500		52,322		49,213		49,213	(3,109)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/02/2016	11/30/2018	10,500	2,683,469	256.8700		70,037		67,102		67,102	(2,935)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/02/2016	11/30/2018	558	142,485	256.5700		3,786		3,638		3,638	(148)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/02/2016	11/29/2019	1,484	379,231	261.6500		10,684		8,869		8,869	(1,815)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/02/2016	11/29/2019	2,815	719,501	249.3900		35,192		32,993		32,993	(2,199)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/02/2016	11/30/2018	1,354	346,118	252.2200		11,864		11,808		11,808	(56)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/02/2016	11/29/2019	10,663	2,725,052	250.8500		125,398		116,181		116,181	(9,217)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/02/2016	11/29/2019	14,660	3,746,456	265.7100		86,200		67,968		67,968	(18,232)						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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016.	11/29/2019.	80,190	20,493,236	251.3600		922,981		851,405		851,405	(71,576)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016.	11/29/2019.	7,556	1,930,953	262.2200		52,890		43,618		43,618	(9,272)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016.	11/29/2019.	106,989	27,342,168	260.4000		817,398		689,384		689,384	(128,014)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016.	11/29/2019.	46,842	11,970,919	261.1400		345,693		288,742		288,742	(56,951)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016.	11/29/2019.	7,440	1,901,328	261.0400		55,129		46,137		46,137	(8,992)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016.	11/29/2019.	18,660	4,768,816	254.0100		191,454		172,543		172,543	(18,911)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016.	11/29/2019.	30,601	7,820,507	259.9900		238,691		202,030		202,030	(36,661)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016.	11/29/2019.	191,973	49,060,622	256.9100		1,727,757		1,513,901		1,513,901	(213,856)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016.	11/30/2018.	1,363	348,451	250.6200		13,062		13,128		13,128	66						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016.	11/29/2019.	40,532	10,358,343	259.3900		325,066		277,195		277,195	(47,871)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016.	11/30/2018.	3,034	775,272	250.8300		28,728		28,837		28,837	109						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016.	11/30/2018.	123	31,549	261.5200		611		560		560	(51)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016.	11/30/2018.	4,336	1,108,144	261.3600		21,681		19,897		19,897	(1,784)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016.	11/30/2018.	161	41,071	251.9400		1,430		1,426		1,426	(4)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016.	11/30/2018.	272	69,489	253.1600		2,260		2,232		2,232	(28)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016.	11/30/2018.	6,827	1,744,685	259.3600		38,913		36,443		36,443	(2,470)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016.	12/28/2018.	7,706	1,969,425	263.7400		38,609		30,244		30,244	(8,365)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016.	12/28/2018.	8,873	2,267,546	260.4000		55,012		44,965		44,965	(10,046)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016.	12/28/2018.	903	230,750	256.4600		7,097		6,052		6,052	(1,045)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016.	12/28/2018.	11,345	2,899,433	263.7400		56,841		44,525		44,525	(12,315)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016.	12/28/2018.	31,316	8,003,015	260.8900		188,520		153,023		153,023	(35,497)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016.	12/28/2018.	1,311	335,108	264.1700		6,386		4,973		4,973	(1,412)						003

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2016	12/28/2018	3,366	860,205	261.2500		19,792		16,009		16,009	(3,782)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2016	12/28/2018	9,125	2,331,862	260.9400		54,747		44,420		44,420	(10,327)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2016	12/27/2019	3,293	841,554	255.5200		35,004		28,452		28,452	(6,553)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2016	12/27/2019	9,191	2,348,959	256.2200		94,764		76,449		76,449	(18,315)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2016	12/27/2019	55,926	14,292,571	256.2100		576,602		465,417		465,417	(111,185)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2016	12/27/2019	28,397	7,257,188	263.7800		207,016		152,226		152,226	(54,790)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2016	12/27/2019	73,839	18,870,300	262.9800		558,961		415,638		415,638	(143,324)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2016	12/28/2018	434	111,033	253.1800		4,106		3,615		3,615	(491)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2016	12/27/2019	187,284	47,862,296	255.9200		1,955,245		1,583,439		1,583,439	(371,806)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2016	12/27/2019	174,025	44,473,895	261.3200		1,425,267		1,082,033		1,082,033	(343,234)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2016	12/27/2019	285,393	72,935,155	260.8400		2,388,743		1,825,499		1,825,499	(563,245)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2016	12/28/2018	2,241	572,638	255.4100		18,710		16,121		16,121	(2,589)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2016	12/28/2018	303	77,473	256.0400		2,440		2,091		2,091	(350)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2016	12/28/2018	1,603	409,578	255.8900		13,014		11,165		11,165	(1,849)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2016	12/28/2018	562	143,704	263.5100		2,862		2,247		2,247	(615)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2016	12/28/2018	1,128	288,241	253.4600		10,501		9,218		9,218	(1,282)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2016	12/28/2018	1,478	377,682	256.5200		11,572		9,865		9,865	(1,707)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2016	12/28/2018	242	61,920	253.6500		2,231		1,956		1,956	(275)						003
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants										73,355,694	111,182,585	0	291,122,858	XXX	291,122,858	138,777,051	0	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										73,355,694	111,182,585	0	291,122,858	XXX	291,122,858	138,777,051	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0369999. Total-Purchased Options-Call Options and Warrants										73,355,694	111,182,585	0	291,122,858	XXX	291,122,858	138,777,051	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options										73,355,694	111,182,585	0	291,122,858	XXX	291,122,858	138,777,051	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Foreign Exchange																						
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- L2836*AA1	D 1-1	Currency	Merrill Lynch Capital Svcs B4TYDEB6GKMZO031MB27	12/04/2014	02/03/2024		43,347,500	3.78 USD (1.966 EUR)			886,465	6,538,000		5,320,546		1,207,500			577,348		100 / 100
Pay Fixed GBP Receive Float USD Currency Swap	AFS Bond -- G6750*AC6	D 1-1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2015	04/29/2025		30,800,000	3.4125 USD (2.84 GBP)			312,566	6,120,000		5,146,095		4,792,000			444,511		100 / 100
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- L8367#AD5	D 1-1	Currency	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	06/04/2015	06/25/2025		12,400,300	4.407 USD (2.62 EUR)			235,780	831,600		261,856		379,500			180,633		100 / 100
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- L8367#AE3	D 1-1	Currency	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	06/04/2015	06/25/2027		12,400,300	4.522 USD (2.77 EUR)			232,252	831,600		184,802		379,500			200,790		100 / 100
Pay Fixed GBP Receive Float USD Currency Swap	AFS Bond -- G2956@AP6	D 1-1	Currency	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 CHF Receive Float USD Currency Swap	AFS Bond -- Q1297#AH1	D 1-1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/11/2015	10/08/2023		49,129,990	3.545 USD (0.755 CHF)			1,364,599	2,024,985		991,129		794,406			639,285		100 / 100
Pay Fixed GBP Receive Float USD Currency Swap	AFS Bond -- G0369@AX4	D 1-1	Currency	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/28/2016	04/27/2026		28,784,000	3.3725 USD (2.93 GBP)			169,103	4,104,000		2,529,527		4,104,000			439,511		100 / 100
Pay Fixed GBP Receive Float USD Currency Swap	AFS Bond -- 78467KB#3	D 1-1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2016	06/06/2026		48,178,000	3.66 USD (3.05 GBP)			255,090	6,222,000		4,182,456		6,222,000			739,953		100 / 100
Pay Fixed GBP Receive Float USD Currency Swap	AFS Bond -- G4622#AL3	D 1-1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/21/2016	09/14/2031		17,141,800	3.4625 USD (2.54 GBP)				1,099,800		374,155		1,099,800			328,751		100 / 100
Pay Fixed GBP Receive Float USD Currency Swap	AFS Bond -- G2479@AC3	D 1-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/12/2016	11/14/2026		29,831,000	3.387 USD (2.28 GBP)			47,426	1,449,000		1,022,861		1,449,000			468,753		100 / 100
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- 92927KB@0	D 1-1	Currency	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 GBP Receive Float USD Currency Swap	AFS Bond -- TBD	D 1-1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/01/2016	02/20/2027		10,994,400	3.2225 USD (2.52 GBP)				(111,600)		(658,571)		(111,600)			175,094		100 / 100
0879999. Total-Swaps-Hedging Effective-Foreign Exchange										0	0	3,712,125	33,487,985	XXX	22,761,861	0	23,680,706	0	0	4,682,247	XXX	XXX
0909999. Total-Swaps-Hedging Effective										0	0	3,712,125	33,487,985	XXX	22,761,861	0	23,680,706	0	0	4,682,247	XXX	XXX
1179999. Total-Swaps-Foreign Exchange										0	0	3,712,125	33,487,985	XXX	22,761,861	0	23,680,706	0	0	4,682,247	XXX	XXX
1209999. Total-Swaps										0	0	3,712,125	33,487,985	XXX	22,761,861	0	23,680,706	0	0	4,682,247	XXX	XXX
1399999. Total-Hedging Effective										0	0	3,712,125	33,487,985	XXX	22,761,861	0	23,680,706	0	0	4,682,247	XXX	XXX
1409999. Total-Hedging Other										73,355,694	111,182,585	0	291,122,858	XXX	291,122,858	138,777,051	0	0	0	0	XXX	XXX
1449999. TOTAL										73,355,694	111,182,585	3,712,125	324,610,843	XXX	313,884,718	138,777,051	23,680,706	0	0	4,682,247	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)

(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 A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization) / Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination - Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Options - Hedging Other - Call Options and Warrants																								
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Wells Fargo & Co KB1H1DSPRFMYMCUFXT	01/20/2015	01/15/2016	01/15/2016	Expiration	5,226	10,680,711	1,992.6700	565,143				565,143		245,686			(565,143)			003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE	01/20/2015	01/15/2016	01/15/2016	Exercise	27,045,619	27,045,619	1,992.6700	1,547,009		1,973,355		1,547,009		(729,495)			426,345			003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/18/2015	02/12/2016	02/12/2016	Expiration	47,582,116	47,582,116	2,096.9900	2,138,816				2,138,816		1,926,972			(2,138,816)			003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Morgan Stanley & Co Intl Ltd I7331LVCZKQKX5T7XV54	02/18/2015	02/12/2016	02/12/2016	Expiration	5,852	11,961,832	2,096.9900	576,163				576,163		480,655			(576,163)			003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Wells Fargo & Co KB1H1DSPRFMYMCUFXT	03/17/2015	03/15/2016	03/15/2016	Expiration	11,858	24,237,981	2,053.4000	1,264,112				1,264,112		679,776			(1,264,112)			003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE	03/17/2015	03/15/2016	03/15/2016	Exercise	21,464,938	21,464,938	2,053.4000	1,155,458		34,800		1,155,458		519,924			(1,120,657)			003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK5	04/15/2015	04/15/2016	04/15/2016	Expiration	22,898,860	22,898,860	2,106.6300	1,025,272				1,025,272		862,030			(1,025,272)			003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK5	04/16/2015	04/15/2016	04/15/2016	Expiration	4,447	9,160,570	2,106.6300	441,008				441,008		291,163			(441,008)			003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE	05/18/2015	05/13/2016	05/13/2016	Expiration	25,268,685	25,268,685	2,122.7300	1,160,591				1,160,591		1,065,001			(1,160,591)			003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Wells Fargo & Co KB1H1DSPRFMYMCUFXT	05/18/2015	05/13/2016	05/13/2016	Expiration	5,133	10,571,616	2,122.7300	526,902				526,902		346,164			(526,902)			003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Bank of America Corp B4TYDEB6GKMZO031MB	06/16/2015	06/15/2016	06/15/2016	Expiration	6,116	12,596,917	2,084.4300	635,368				635,368		258,232			(635,368)			003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Citigroup Fin Products Inc MBNUM2BPBDO7JBLYG3	06/16/2015	06/15/2016	06/15/2016	Expiration	29,119,949	29,119,949	2,084.4300	1,450,173				1,450,173		864,428			(1,450,173)			003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Morgan Stanley & Co International Ltd 4PQUHN3JPFGFNF3BB65	07/16/2015	07/15/2016	07/15/2016	Expiration	20,751,752	20,751,752	2,107.4000	997,329				997,329		746,085			(997,329)			003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5F	08/18/2015	08/15/2016	08/15/2016	Exercise	5,300	11,124,273	2,091.5400	532,347		522,648		532,347		185,953			(9,699)			003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Wells Fargo & Co KB1H1DSPRFMYMCUFXT	08/18/2015	08/15/2016	08/15/2016	Expiration	25,067,377	25,067,377	2,091.5400	1,194,962				1,194,962		582,937			(1,194,962)			003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU4	09/16/2015	09/15/2016	09/15/2016	Exercise	30,494,463	30,494,463	1,978.0900	1,497,278		1,250,708		1,497,278		(242,377)			(246,570)			003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Morgan Stanley & Co International Ltd 4PQUHN3JPFGFNF3BB65	10/19/2015	07/15/2016	07/15/2016	Exercise	4,004	8,403,395	2,107.4000	242,269		217,566		242,269		8,909			(24,703)			003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Citigroup Fin Products Inc MBNUM2BPBDO7JBLYG3	10/16/2015	10/14/2016	10/14/2016	Exercise	29,982,286	29,982,286	2,023.8600	1,238,268		604,233		1,238,268		(136,611)			(634,035)			003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Wells Fargo & Co KB1H1DSPRFMYMCUFXT	10/16/2015	10/14/2016	10/14/2016	Exercise	7,181	15,570,152	2,023.8600	716,655		783,581		716,655		(32,605)			66,926			003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Goldman Sachs Group FOR8UP27PHTHYVLBNG	11/17/2015	11/15/2016	11/15/2016	Exercise	28,207,161	28,207,161	2,023.0400	1,429,539		568,493		1,429,539		190,399			(861,046)			003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Morgan Stanley & Co International Ltd 4PQUHN3JPFGFNF3BB65	11/17/2015	11/15/2016	11/15/2016	Exercise	7,174	15,555,104	2,023.0400	792,186		1,128,824		792,186		31,652			336,639			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	Code	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 CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Citigroup Fin Products Inc	MBNUM2BPBDO7JBLYG3	12/16/2015	12/15/2016	12/15/2016	Exercise	31,932,515	31,932,515	2,043.4100	1,443,350		457,153		1,443,350		230,900			(986,197)			003
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants													22,570,199	0	7,541,362	0	22,570,199	XXX	8,375,778	0	0	(15,028,837)	0	0	XXX
0149999. Total-Purchased Options-Hedging Other													22,570,199	0	7,541,362	0	22,570,199	XXX	8,375,778	0	0	(15,028,837)	0	0	XXX
0369999. Total-Purchased Options-Call Options and Warrants													22,570,199	0	7,541,362	0	22,570,199	XXX	8,375,778	0	0	(15,028,837)	0	0	XXX
0429999. Total-Purchased Options													22,570,199	0	7,541,362	0	22,570,199	XXX	8,375,778	0	0	(15,028,837)	0	0	XXX
1409999. Total-Hedging Other													22,570,199	0	7,541,362	0	22,570,199	XXX	8,375,778	0	0	(15,028,837)	0	0	XXX
1449999. TOTAL													22,570,199	0	7,541,362	0	22,570,199	XXX	8,375,778	0	0	(15,028,837)	0	0	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 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 15	Highly Effective Hedges 16	Highly Effective Hedges 17	18	19	20	21	22
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	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Long Futures																						
Hedging Other																						
0000ESH7	630	31,500	S&P 500 MINI Futures Contract..	VAGLB Hedge - Indexed Universal Life	N/A.........	Equity / Index	03/15/2017.	CME......................	SNZ2OJLFK8MNNCLQOF3	12/15/2016.	.......2,233.7810	.......2,236.2000	.....(275,354)	....	....	....	....	76,199	76,199	3,033,018	001	50
0000ESH7	2,409	...120,450	S&P 500 MINI Futures Contract..	VAGLB Hedge - Fixed Indexed Annuity	N/A.........	Equity / Index	03/15/2017.	CME......................	SNZ2OJLFK8MNNCLQOF3	12/15/2016.	.......2,236.3339	.......2,236.2000	..(1,109,368)	....	....	....	....	.......(16,125)	.......(16,125)	..11,597,682	001	50
0000MFH7	746	37,300	MSCI EAFE MINI INDEX Futures Contract	VAGLB Hedge - Fixed Indexed Annuity	N/A.........	Equity / Index	03/15/2017.	ICE........................	5493004R83R1LVX2IL36..	12/15/2016.	.......1,681.1206	.......1,675.6000	189,379	....	....	....	....	.....(205,917)	.....(205,917)	3,133,200	001	50
0000NQH7	31	620	NASDAQ 100 MINI Futures Contract	VAGLB Hedge - Indexed Universal Life	N/A.........	Equity / Index	03/15/2017.	CME......................	SNZ2OJLFK8MNNCLQOF3	12/15/2016.	.......4,847.9591	.......4,864.0000	.......(34,512)	....	....	....	....	9,945	9,945	111,600	001	20
0000DMH7	30	15,000	Dow Jones Industrial Average Mini Futures Contract	VAGLB Hedge - Indexed Universal Life	N/A.........	Equity / Index	03/15/2017.	CBT.......................	549300EX04Q2QBFQTQ27	12/15/2016.	..........194.6588	..........197.2000	.........(5,732)	....	....	....	....	38,118	38,118	115,500	001	500
....	....	....																0				
12829999. Total-Long Futures-Hedging Other													..(1,235,588)	0	0	0	0	.......(97,780)	.......(97,780)	..17,991,000	XXX	XXX
1329999. Total-Long Futures													..(1,235,588)	0	0	0	0	.......(97,780)	.......(97,780)	..17,991,000	XXX	XXX
1409999. Total-Hedging Other													..(1,235,588)	0	0	0	0	.......(97,780)	.......(97,780)	..17,991,000	XXX	XXX
1449999. TOTAL													..(1,235,588)	0	0	0	0	.......(97,780)	.......(97,780)	..17,991,000	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America	..12,412,400	5,578,600	..17,991,000
Total Net Cash Deposits	..12,412,400	5,578,600	..17,991,000

(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	Hedge	
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																			
0000DMH6	432	216,000	Dow Jones Industrial Average Mini Futures Contract	VAGLB Hedge - Indexed Universal Life	N/A	Equity / Index	03/15/2016	CBT 549300EX04Q2QBFQTQ27	12/15/2015	166.0370	03/15/2016	166.4908	Sale	98,003	98,003			001	500
0000DMM6	434	217,000	Dow Jones Industrial Average Mini Futures Contract	VAGLB Hedge - Indexed Universal Life	N/A	Equity / Index	06/15/2016	CBT 549300EX04Q2QBFQTQ27	03/15/2016	173.8296	06/15/2016	178.0400	Sale	913,642	913,642			001	500
0000DMU6	166	83,000	Dow Jones Industrial Average Mini Futures Contract	VAGLB Hedge - Indexed Universal Life	N/A	Equity / Index	09/15/2016	CBT 549300EX04Q2QBFQTQ27	06/15/2016	179.9911	09/15/2016	183.0358	Sale	252,707	252,707			001	500
0000DMZ6	27	13,500	Dow Jones Industrial Average Mini Futures Contract	VAGLB Hedge - Indexed Universal Life	N/A	Equity / Index	12/15/2016	CBT 549300EX04Q2QBFQTQ27	09/15/2016	183.2476	12/15/2016	198.6884	Sale	208,450	208,450			001	500
0000DMH7	27	13,500	Dow Jones Industrial Average Mini Futures Contract	VAGLB Hedge - Indexed Universal Life	N/A	Equity / Index	12/15/2016	CBT 549300EX04Q2QBFQTQ27	09/15/2016	194.5600	12/15/2016	196.5403	Sale	26,735	26,735			001	500
0000ESH6	675	33,750	S&P 500 MINI Futures Contract	VAGLB Hedge - Indexed Universal Life	N/A	Equity / Index	03/15/2016	CME SNZ2OJLFK8MNNCLQOF3	12/15/2015	1,953.9848	03/15/2016	1,956.5585	Sale	86,860	86,860			001	50
0000ESH6	4,785	239,250	S&P 500 MINI Futures Contract	VAGLB Hedge - Indexed Universal Life	N/A	Equity / Index	03/15/2016	CME SNZ2OJLFK8MNNCLQOF3	12/15/2015	1,953.0683	03/15/2016	1,917.3200	Sale	(8,552,789)	(8,552,789)			001	50
0000ESM6	789	39,450	S&P 500 MINI Futures Contract	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity / Index	06/15/2016	CME SNZ2OJLFK8MNNCLQOF3	03/15/2016	2,020.0051	06/15/2016	2,106.7388	Sale	3,421,642	3,421,642			001	50
0000ESM6	4,841	242,050	S&P 500 MINI Futures Contract	VAGLB Hedge - Indexed Universal Life	N/A	Equity / Index	06/15/2016	CME SNZ2OJLFK8MNNCLQOF3	03/15/2016	2,029.3088	06/15/2016	2,083.8577	Sale	13,203,566	13,203,566			001	50
0000ESU6	799	39,950	S&P 500 MINI Futures Contract	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity / Index	09/15/2016	CME SNZ2OJLFK8MNNCLQOF3	06/15/2016	2,112.0946	09/15/2016	2,171.5653	Sale	2,375,854	2,375,854			001	50
0000ESU6	5,507	275,350	S&P 500 MINI Futures Contract	VAGLB Hedge - Indexed Universal Life	N/A	Equity / Index	09/15/2016	CME SNZ2OJLFK8MNNCLQOF3	06/15/2016	2,112.1799	09/15/2016	2,138.1861	Sale	7,160,799	7,160,799			001	50
0000ESZ6	120	6,000	S&P 500 MINI Futures Contract	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity / Index	12/15/2016	CME SNZ2OJLFK8MNNCLQOF3	09/15/2016	2,162.7868	12/15/2016	2,581.4594	Sale	2,512,035	2,512,035			001	50
0000ESZ6	1,207	60,350	S&P 500 MINI Futures Contract	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity / Index	12/15/2016	CME SNZ2OJLFK8MNNCLQOF3	09/15/2016	2,163.2676	12/15/2016	2,234.0125	Sale	4,269,450	4,269,450			001	50
0000ESH7	1,207	60,350	S&P 500 MINI Futures Contract	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity / Index	12/15/2016	CME SNZ2OJLFK8MNNCLQOF3	09/15/2016	2,231.5000	12/15/2016	2,234.5629	Sale	184,845	184,845			001	50
0000ESH7	1,207	60,350	S&P 500 MINI Futures Contract	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity / Index	12/15/2016	CME SNZ2OJLFK8MNNCLQOF3	09/15/2016	2,234.0167	12/15/2016	2,241.3079	Sale	440,024	440,024			001	50
0000MFH6	1,239	61,950	MSCI EAFE MINI INDEX Futures Contract	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity / Index	03/15/2016	ICE 5493004R83R1LVX2IL36	12/15/2015	1,639.7681	03/15/2016	1,580.4488	Sale	(3,674,834)	(3,674,834)			001	50
0000MFM6	1,346	67,300	MSCI EAFE MINI INDEX Futures Contract	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity / Index	06/15/2016	ICE 5493004R83R1LVX2IL36	03/15/2016	1,621.5917	06/15/2016	1,664.2830	Sale	2,873,123	2,873,123			001	50
0000MFU6	1,792	89,600	MSCI EAFE MINI INDEX Futures Contract	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity / Index	09/15/2016	ICE 5493004R83R1LVX2IL36	06/15/2016	1,662.8948	09/15/2016	1,670.6940	Sale	698,814	698,814			001	50
0000MFZ6	308	15,400	MSCI EAFE MINI INDEX Futures Contract	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity / Index	12/15/2016	ICE 5493004R83R1LVX2IL36	09/15/2016	1,707.4690	12/15/2016	1,563.4690	Sale	(2,217,601)	(2,217,601)			001	50
0000MFH7	308	15,400	MSCI EAFE MINI INDEX Futures Contract	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity / Index	12/15/2016	ICE 5493004R83R1LVX2IL36	09/15/2016	1,681.1000	12/15/2016	1,678.8631	Sale	(34,448)	(34,448)			001	50
0000NQH6	468	9,360	NASDAQ 100 MINI Futures Contract	VAGLB Hedge - Indexed Universal Life	N/A	Equity / Index	03/15/2016	CME SNZ2OJLFK8MNNCLQOF3	12/15/2015	4,313.1713	03/15/2016	4,283.3850	Sale	(278,800)	(278,800)			001	20
0000NQM6	422	8,440	NASDAQ 100 MINI Futures Contract	VAGLB Hedge - Indexed Universal Life	N/A	Equity / Index	06/15/2016	CME SNZ2OJLFK8MNNCLQOF3	03/15/2016	4,370.5266	06/15/2016	4,485.2119	Sale	967,944	967,944			001	20

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	Hedge	
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
0000NQU6	160	3,200	NASDAQ 100 MINI Futures Contract..	VAGLB Hedge - Indexed Universal Life	N/A...........	Equity / Index...	09/15/2016.	CME.................. SNZ2OJLFK8MNNCLQOF3	06/15/2016	.......4,561.8461	09/15/2016	.......4,711.0618	Sale....................	477,490	477,490			001	20
0000NQZ6	28	560	NASDAQ 100 MINI Futures Contract..	VAGLB Hedge - Indexed Universal Life	N/A...........	Equity / Index...	12/15/2016.	CME.................. SNZ2OJLFK8MNNCLQOF3	09/15/2016	.......4,811.5326	12/15/2016	.......4,863.3893	Sale....................	29,040	29,040			001	20
0000NQH7	28	560	NASDAQ 100 MINI Futures Contract..	VAGLB Hedge - Indexed Universal Life	N/A...........	Equity / Index...	12/15/2016.	CME.................. SNZ2OJLFK8MNNCLQOF3	09/15/2016	.......4,840.6500	12/15/2016	.......4,877.1873	Sale....................	20,461	20,461			001	20
1289999. Total-Long Futures-Hedging Other														25,463,014	25,463,014	0	0	XXX	XXX
1329999. Total-Long Futures														25,463,014	25,463,014	0	0	XXX	XXX
1409999. Total-Hedging Other														25,463,014	25,463,014	0	0	XXX	XXX
1449999. TOTAL														25,463,014	25,463,014	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	17,991,000		17,991,000	189,379	(1,424,967)	189,379	17,991,000	17,991,000
NAIC 1 Designation												
Bank of America Corp.	B4TYDEB6GKMZO031MB27	Y	Y	648,000	1,969,758		1,321,758	1,969,758		1,321,758		0
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Y	Y	1,075,000	1,449,000		374,000	1,022,861		0	468,753	468,753
Citibank NA	E57ODZWZ7FF32TWEFA76	Y	Y	11,780,000	16,435,385	(111,600)	4,543,785	11,184,148	(658,571)	0	2,582,477	2,582,477
Goldman Sachs Group	FOR8UP27PHTHYVLBNG30	Y	Y	18,187,000	17,823,902		0	17,823,902		0		0
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	Y	Y	600,000	1,663,200		1,063,200	446,658		0	381,423	381,423
JPMorgan Chase & Co.	7H6GLXDRUGQFU57RNE97	Y	Y	260,111,000	258,106,614		0	256,038,831		0	672,247	0
Morgan Stanley & Co International Ltd	4PQUHN3JPFGFNF3BB653	Y	Y	11,251,000	10,844,318		0	10,844,318		0		0
SOCIETE GENERAL	O2RNE8IBXP4R0TD8PU41	Y	Y	5,090,000	4,327,259		0	4,327,259		0		0
Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT09	Y	Y		5,565,007		5,565,007	5,565,007		5,565,007		0
0299999. Total NAIC 1 Designation				308,742,000	318,184,443	(111,600)	12,867,750	309,222,743	(658,571)	6,886,765	4,104,899	3,432,652
NAIC 2 Designation												
Merrill Lynch Capital Svcs	B4TYDEB6GKMZO031MB27	Y	Y	5,797,000	6,538,000		741,000	5,320,546		0	577,348	577,348
0399999. Total NAIC 2 Designation				5,797,000	6,538,000	0	741,000	5,320,546	0	0	577,348	577,348
0999999. Gross Totals				314,539,000	342,713,443	(111,600)	31,599,750	314,732,668	(2,083,537)	7,076,144	22,673,247	22,001,000
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					342,713,443	(111,600)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1 Exchange Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity									
CBT - Futures	549300EX04Q2QBFQTQ27	Cash		CASH	115,500		115,500		I
CME - Futures	SNZ2OJLFK8MNNCLQOF39	Cash		CASH	14,742,300		14,742,300		I
ICE - Futures	5493004R83R1LVX2IL36	Cash		CASH	3,133,200		3,133,200		I
0199999. Totals					17,991,000	0	17,991,000	XXX	XXX
Collateral Pledged to Reporting Entity									
Bank of America Corp - OTC		Cash		CASH	648,000		XXX		V
BNP Paribas - OTC		Cash		CASH	1,075,000		XXX		V
Societe General - OTC		Cash		CASH	5,090,000		XXX		V
Citibank NA - OTC		Cash		CASH	11,780,000		XXX		V
Goldman Sachs Group - OTC		Cash		CASH	18,187,000		XXX		V
HSBC Bank - OTC		Cash		CASH	600,000		XXX		V
JPMorgan Chase & Co - OTC		Cash		CASH	260,111,000		XXX		V
Merrill Lynch Capital Svs - OTC		Cash		CASH	5,797,000		XXX		V
Morgan Stanley & Co International Ltd - OTC		Cash		CASH	11,251,000		XXX		V
Wells Fargo - OTC		Cash		CASH			XXX		V
0299999. Totals					314,539,000	0	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS
Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
Cash Equivalents (Schedle E Part 2 Type)						
000000 00 0	Overnight Repos SEC LENDING ONLY			29,005,240	29,005,240	01/03/2017
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type)			29,005,240	29,005,240	XXX
9999999.	Totals			29,005,240	29,005,240	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....(29,527,567) Book/Adjusted Carrying Value $.....(29,527,567)
2. Average balance for the year: Fair Value $.....47,373,929 Book/Adjusted Carrying Value $.....47,373,929
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: $..........0 NAIC 5: $..........0 NAIC 6: $..........0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS
Reinvested Collateral Assets Owned December 31 Current Year

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

1		2	3	4	5	6	7
Depository		Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories							
Bank of New York Mellon	New York, NY					1,073,223	XXX
JPMorgan Chase	New York, NY					16,887,395	XXX
US Bank	Minneapolis, MN					424,580	XXX
0199998. Deposits in.....1 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories		XXX	XXX			1,091	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	18,386,289	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	18,386,289	XXX
0599999. Total Cash		XXX	XXX	0	0	18,386,289	XXX

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

1. January	16,788,356	4. April	16,869,306	7. July	17,204,763	10. October	11,521,706
2. February	22,876,403	5. May	22,233,124	8. August	7,841,727	11. November	10,235,023
3. March	15,866,798	6. June	13,318,687	9. September	7,867,273	12. December	18,386,289

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	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR	B	For protection of state's ph's			104,591	107,945
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			39,844	41,122
12.	Hawaii HI						
13.	Idaho ID						
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA	B	For protection of state's ph's			109,890	114,688
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV	B	For protection of state's ph's			199,800	208,523
30.	New Hampshire NH	B	For protection of state's ph's			621,133	707,640
31.	New Jersey NJ						
32.	New Mexico NM	B	For protection of state's ph's			256,404	293,541
33.	New York NY						
34.	North Carolina NC	B	For protection of state's ph's			398,949	413,769
35.	North Dakota ND						
36.	Ohio OH	B	For protection of all ph's	2,908,459	3,284,873		
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC	B	For protection of state's ph's			129,494	133,646
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA	B	For protection of state's ph's			621,133	707,640
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	US Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Total	XXX	XXX	2,908,459	3,284,873	2,481,238	2,728,514

DETAILS OF WRITE-INS

5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	0	0

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LIFE ANNUAL STATEMENT BLANK