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ANNUAL STATEMENT

For the Year Ended December 31, 2016

of the Condition and Affairs of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

NAIC Group Code.....0084, 0084 (Current Period) (Prior Period) NAIC Company Code..... 93661 Employer's ID Number..... 31-1021738

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

Incorporated/Organized..... November 13, 1981 Commenced Business..... December 21, 1981

Statutory Home Office	301 East Fourth Street….. Cincinnati ..... OH ..... US ..... 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	301 East Fourth Street….. Cincinnati ..... OH ..... US..... 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-357-3300 *(Area Code) (Telephone Number)*
Mail Address	Post Office Box 5423….. Cincinnati ..... OH ..... US ..... 45202 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	301 East Fourth Street….. Cincinnati ..... OH ..... US ..... 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-357-3300 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.gaig.com	
Statutory Statement Contact	Robert Mayhew Earle II *(Name)*	513-412-1735 *(Area Code) (Telephone Number) (Extension)*
	rearle@gaig.com *(E-Mail Address)*	513-412-1673 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Stephen Craig Lindner	President	2. Mark Francis Muething	Secretary
3. Christopher Patrick Miliano	Treasurer		

OTHER

Adrienne Susan Kessling	Senior Vice President	John Paul Gruber	Senior Vice President
Brian Patrick Sponaugle	Vice President	Rebecca Jane Schriml	Vice President
Michael Harrison Haney	Vice President	Eugene Michael Breen	Appointed Actuary

DIRECTORS OR TRUSTEES

Stephen Craig Lindner	Christopher Patrick Miliano	Mark Francis Muething	Michael James Prager
Jeffrey Gene Hester			

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

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

(Signature)	(Signature)	(Signature)
Mark Francis Muething	Christopher Patrick Miliano	John Paul Gruber
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
Secretary	Treasurer	Senior Vice President
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This ________ day of February 2017

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

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	1,483,947	0.1	1,483,947		1,483,947	0.1
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	5,425,372	0.2	5,425,372		5,425,372	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	59,657,703	2.4	59,657,703		59,657,703	2.4
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	45,932,390	1.9	45,932,390		45,932,390	1.9
1.43 Revenue and assessment obligations	261,200,822	10.7	261,200,822		261,200,822	10.7
1.44 Industrial development and similar obligations	1,610,000	0.1	1,610,000		1,610,000	0.1
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC	36,148	0.0	36,148		36,148	0.0
1.513 All other	5,438,507	0.2	5,438,507		5,438,507	0.2
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	66,507	0.0	66,507		66,507	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521		0.0			0	0.0
1.523 All other	304,314,137	12.5	304,314,137		304,314,137	12.5
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	1,356,804,933	55.7	1,356,804,933		1,356,804,933	55.7
2.2 Unaffiliated non-U.S. securities (including Canada)	264,220,061	10.8	264,220,061		264,220,061	10.8
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	1,000,000	0.0	1,000,000		1,000,000	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.0			0	0.0
3.32 Unaffiliated	5,572,735	0.2	5,572,735		5,572,735	0.2
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		0.0			0	0.0
4.5 Commercial loans		0.0			0	0.0
4.6 Mezzanine real estate loans		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company		0.0			0	0.0
5.2 Property held for production of income (including $.........0 of property acquired in satisfaction of debt)		0.0			0	0.0
5.3 Property held for sale (including $.........0 property acquired in satisfaction of debt)		0.0			0	0.0
6. Contract loans	58,267,375	2.4	58,267,375		58,267,375	2.4
7. Derivatives	13,410,710	0.6	13,410,710		13,410,710	0.6
8. Receivables for securities	198,449	0.0	198,449		198,449	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	41,153,485	1.7	41,153,485		41,153,485	1.7
11. Other invested assets	10,991,476	0.5	10,991,476		10,991,476	0.5
12. Total invested assets	2,436,784,757	100.0	2,436,784,757	0	2,436,784,757	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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 8)	8,469,500	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	2,529,570	10,999,070
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		
	5.2 Totals, Part 3, Column 9		0
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
8.	Deduct amortization of premium and depreciation		7,594
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)		10,991,476
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		10,991,476

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		2,286,152,264
2.	Cost of bonds and stocks acquired, Part 3, Column 7		403,906,563
3.	Accrual of discount		9,096,086
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	30,591	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	537,697	
	4.4 Part 4, Column 11	4,852	573,140
5.	Total gain (loss) on disposals, Part 4, Column 19		4,027,541
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		387,674,186
7.	Deduct amortization of premium		2,850,765
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	254,608	
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14	185,386	
	9.4 Part 4, Column 13	27,386	467,380
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		2,312,763,262
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		2,312,763,262

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	5,948,678	6,241,883	6,017,243	5,935,984
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	5,948,678	6,241,883	6,017,243	5,935,984
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	59,657,703	61,950,776	60,191,723	56,805,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	45,932,390	47,839,129	46,250,500	44,216,163
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	263,874,116	269,432,111	265,822,237	250,329,408
Industrial and Miscellaneous, SVO Identified	8. United States	1,666,557,580	1,719,425,233	1,676,366,280	1,714,013,913
Funds and Hybrid Securities (unaffiliated)	9. Canada	40,907,153	42,032,481	40,855,910	41,000,000
	10. Other Countries	223,312,906	229,451,108	225,021,322	225,125,733
	11. Totals	1,930,777,639	1,990,908,822	1,942,243,512	1,980,139,646
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	2,306,190,526	2,376,372,722	2,320,525,216	2,337,426,202
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries	1,000,000	992,500	1,000,000	
	17. Totals	1,000,000	992,500	1,000,000	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	1,000,000	992,500	1,000,000	
COMMON STOCKS	20. United States	5,572,735	5,572,735	5,903,672	
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	5,572,735	5,572,735	5,903,672	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	5,572,735	5,572,735	5,903,672	
	26. Total Stocks	6,572,735	6,565,235	6,903,672	
	27. Total Bonds and Stocks	2,312,763,261	2,382,937,957	2,327,428,888	

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	46,322,999	3,437,975	1,351,505	552,734		XXX	51,665,213	2.2	41,453,229	1.8	51,665,213	
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	46,322,999	3,437,975	1,351,505	552,734	0	XXX	51,665,213	2.2	41,453,229	1.8	51,665,213	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		16,024,700	11,398,672	29,086,311	1,148,351	XXX	57,658,034	2.5	58,812,369	2.5	57,658,034	
3.2 NAIC 2		1,999,669				XXX	1,999,669	0.1	1,999,607	0.1	1,999,669	
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	18,024,369	11,398,672	29,086,311	1,148,351	XXX	59,657,703	2.5	60,811,976	2.6	59,657,703	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	491,416	8,879,209	14,297,911	20,638,854		XXX	44,307,390	1.9	44,461,279	1.9	44,307,390	
4.2 NAIC 2						XXX	0	0.0		0.0		
4.3 NAIC 3		1,625,000				XXX	1,625,000	0.1	1,625,000	0.1	1,625,000	
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	491,416	10,504,209	14,297,911	20,638,854	0	XXX	45,932,390	2.0	46,086,279	2.0	45,932,390	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	4,325,702	52,268,715	46,342,100	110,092,574	49,688,639	XXX	262,717,730	11.2	261,175,701	11.3	259,668,258	3,049,472
5.2 NAIC 2		1,156,386				XXX	1,156,386	0.0	1,161,631	0.1	1,156,386	
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	4,325,702	53,425,101	46,342,100	110,092,574	49,688,639	XXX	263,874,116	11.2	262,337,332	11.3	260,824,644	3,049,472

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
6. **Industrial and Miscellaneous (unaffiliated)**						
6.1 NAIC 1	134,726,074	421,445,467	541,593,920	79,106,461	14,016,080	XXX
6.2 NAIC 2	23,720,297	210,294,364	438,719,514	21,857,526	2,000,027	XXX
6.3 NAIC 3	3,326,681	17,488,417	13,998,824		991,845	XXX
6.4 NAIC 4	499,950	4,064,282	1,553,286		0	XXX
6.5 NAIC 5	75,529	90,744	999,871			XXX
6.6 NAIC 6	18,316	85,475	104,689			XXX
6.7 Totals	162,366,847	653,468,749	996,970,104	100,963,987	17,007,952	XXX
7. **Hybrid Securities**						
7.1 NAIC 1						XXX
7.2 NAIC 2						XXX
7.3 NAIC 3						XXX
7.4 NAIC 4						XXX
7.5 NAIC 5						XXX
7.6 NAIC 6						XXX
7.7 Totals	0	0	0	0	0	XXX
8. **Parent, Subsidiaries and Affiliates**						
8.1 NAIC 1						XXX
8.2 NAIC 2						XXX
8.3 NAIC 3						XXX
8.4 NAIC 4						XXX
8.5 NAIC 5						XXX
8.6 NAIC 6						XXX
8.7 Totals	0	0	0	0	0	XXX
9. **SVO Identified Funds**						
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0

NAIC Designation	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	1,190,888,002	50.6	1,233,333,367	53.3	602,702,029	588,185,973
6.2 NAIC 2	696,591,728	29.6	628,482,561	27.2	575,344,022	121,247,706
6.3 NAIC 3	35,805,767	1.5	30,694,478	1.3	23,571,520	12,234,247
6.4 NAIC 4	6,117,518	0.3	9,608,633	0.4	5,986,277	131,241
6.5 NAIC 5	1,166,144	0.0	0	0.0	1,166,144	
6.6 NAIC 6	208,480	0.0	331,424	0.0		208,480
6.7 Totals	1,930,777,639	82.1	1,902,450,463	82.2	1,208,769,992	722,007,647
7. **Hybrid Securities**						
7.1 NAIC 1	0	0.0		0.0		
7.2 NAIC 2	0	0.0		0.0		
7.3 NAIC 3	0	0.0		0.0		
7.4 NAIC 4	0	0.0		0.0		
7.5 NAIC 5	0	0.0		0.0		
7.6 NAIC 6	0	0.0		0.0		
7.7 Totals	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**						
8.1 NAIC 1	0	0.0		0.0		
8.2 NAIC 2	0	0.0		0.0		
8.3 NAIC 3	0	0.0		0.0		
8.4 NAIC 4	0	0.0		0.0		
8.5 NAIC 5	0	0.0		0.0		
8.6 NAIC 6	0	0.0		0.0		
8.7 Totals	0	0.0	0	0.0	0	0
9. **SVO Identified Funds**						
9.1 NAIC 1	0	0.0	XXX	XXX		
9.2 NAIC 2	0	0.0	XXX	XXX		
9.3 NAIC 3	0	0.0	XXX	XXX		
9.4 NAIC 4	0	0.0	XXX	XXX		
9.5 NAIC 5	0	0.0	XXX	XXX		
9.6 NAIC 6	0	0.0	XXX	XXX		
9.7 Totals	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) 185,866,191	502,056,066	614,984,108	239,476,934	64,853,070	0	1,607,236,369	68.3	XXX	XXX	1,016,000,924	591,235,445
10.2 NAIC 2	(d) 23,720,297	213,450,419	438,719,514	21,857,526	2,000,027	0	699,747,783	29.8	XXX	XXX	578,500,077	121,247,706
10.3 NAIC 3	(d) 3,326,681	19,113,417	13,998,824	0	991,845	0	37,430,767	1.6	XXX	XXX	25,196,520	12,234,247
10.4 NAIC 4	(d) 499,950	4,064,282	1,553,286	0	0	0	6,117,518	0.3	XXX	XXX	5,986,277	131,241
10.5 NAIC 5	(d) 75,529	90,744	999,871	0	0	0	(c) 1,166,144	0.0	XXX	XXX	1,166,144	0
10.6 NAIC 6	(d) 18,316	85,475	104,689	0	0	0	(c) 208,480	0.0	XXX	XXX	0	208,480
10.7 Totals	213,506,964	738,860,403	1,070,360,292	261,334,460	67,844,942	0	(b) 2,351,907,061	100.0	XXX	XXX	1,626,849,942	725,057,119
10.8 Line 10.7 as a % of Col. 7	9.1	31.4	45.5	11.1	2.9	0.0	100.0	XXX	XXX	XXX	69.2	30.8
11. Total Bonds Prior Year												
11.1 NAIC 1	203,223,425	478,566,091	658,701,408	236,042,361	62,702,660	XXX	XXX	XXX	1,639,235,945	70.9	1,003,845,202	635,390,743
11.2 NAIC 2	33,465,991	167,167,221	402,503,083	26,507,504	2,000,000	XXX	XXX	XXX	631,643,799	27.3	509,450,380	122,193,419
11.3 NAIC 3	3,179,605	17,197,737	10,854,264		1,087,872	XXX	XXX	XXX	32,319,478	1.4	19,466,637	12,852,841
11.4 NAIC 4	501,039	3,485,089	5,503,969	28,212	90,324	XXX	XXX	XXX	9,608,633	0.4	9,474,685	133,948
11.5 NAIC 5	0					XXX	XXX	XXX	(c) 0	0.0		
11.6 NAIC 6	25,982	118,152	187,209	81		XXX	XXX	XXX	(c) 331,424	0.0		331,424
11.7 Totals	240,396,042	666,534,290	1,077,749,933	262,578,158	65,880,856	XXX	XXX	XXX	(b) 2,313,139,279	100.0	1,542,236,904	770,902,375
11.8 Line 11.7 as a % of Col. 9	10.4	28.8	46.6	11.4	2.8	XXX	XXX	XXX	100.0	XXX	66.7	33.3
12. Total Publicly Traded Bonds												
12.1 NAIC 1	93,173,857	227,497,535	430,627,959	212,018,257	52,683,316		1,016,000,924	43.2	1,003,845,202	43.4	1,016,000,924	XXX
12.2 NAIC 2	20,059,074	170,024,845	369,390,696	17,025,435	2,000,027		578,500,077	24.6	509,450,380	22.0	578,500,077	XXX
12.3 NAIC 3	76,093	13,001,608	12,118,819				25,196,520	1.1	19,466,637	0.8	25,196,520	XXX
12.4 NAIC 4	499,950	3,986,189	1,500,138				5,986,277	0.3	9,474,685	0.4	5,986,277	XXX
12.5 NAIC 5	75,529	90,744	999,871				1,166,144	0.0	0	0.0	1,166,144	XXX
12.6 NAIC 6							0	0.0	0	0.0	0	XXX
12.7 Totals	113,884,503	414,600,921	814,637,483	229,043,692	54,683,343	0	1,626,849,942	69.2	1,542,236,904	66.7	1,626,849,942	XXX
12.8 Line 12.7 as a % of Col. 7	7.0	25.5	50.1	14.1	3.4	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	4.8	17.6	34.6	9.7	2.3	0.0	69.2	XXX	XXX	XXX	69.2	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	92,692,334	274,558,531	184,356,149	27,458,677	12,169,754		591,235,445	25.1	635,390,743	27.5	XXX	591,235,445
13.2 NAIC 2	3,661,223	43,425,574	69,328,818	4,832,091			121,247,706	5.2	122,193,419	5.3	XXX	121,247,706
13.3 NAIC 3	3,250,588	6,111,809	1,880,005		991,845		12,234,247	0.5	12,852,841	0.6	XXX	12,234,247
13.4 NAIC 4		78,093	53,148				131,241	0.0	133,948	0.0	XXX	131,241
13.5 NAIC 5							0	0.0	0	0.0	XXX	0
13.6 NAIC 6	18,316	85,475	104,689				208,480	0.0	331,424	0.0	XXX	208,480
13.7 Totals	99,622,461	324,259,482	255,722,809	32,290,768	13,161,599	0	725,057,119	30.8	770,902,375	33.3	XXX	725,057,119
13.8 Line 13.7 as a % of Col. 7	13.7	44.7	35.3	4.5	1.8	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	4.2	13.8	10.9	1.4	0.6	0.0	30.8	XXX	XXX	XXX	XXX	30.8

(a) Includes $.....719,282,725 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....208,480 current year, $..........0 prior year of bonds with Z designations and $..........0 current year, $..........0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $.....0 current year, $..........0 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 $.....45,716,534; 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	46,313,709	3,418,811	1,345,385	551,160		XXX	51,629,065	2.2	39,691,125	1.7	51,629,065	
1.2 Residential Mortgage-Backed Securities	9,290	19,164	6,120	1,574		XXX	36,148	0.0	1,756,590	0.1	36,148	
1.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	5,514	0.0		
1.5 Totals	46,322,999	3,437,975	1,351,505	552,734	0	XXX	51,665,213	2.2	41,453,229	1.8	51,665,213	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		18,024,369	11,398,672	29,086,311	1,148,351	XXX	59,657,703	2.5	60,811,976	2.6	59,657,703	
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	18,024,369	11,398,672	29,086,311	1,148,351	XXX	59,657,703	2.5	60,811,976	2.6	59,657,703	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	491,416	10,504,209	14,297,911	20,638,854		XXX	45,932,390	2.0	46,086,279	2.0	45,932,390	
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	491,416	10,504,209	14,297,911	20,638,854	0	XXX	45,932,390	2.0	46,086,279	2.0	45,932,390	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations	3,011,821	43,585,847	36,691,324	93,361,482	40,976,049	XXX	217,626,523	9.3	213,804,256	9.2	217,626,523	
5.2 Residential Mortgage-Backed Securities	19,685	46,822				XXX	66,507	0.0	2,528,190	0.1	66,507	
5.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities	1,294,196	9,792,432	9,650,776	16,731,092	8,712,590	XXX	46,181,086	2.0	46,004,886	2.0	43,131,614	3,049,472
5.5 Totals	4,325,702	53,425,101	46,342,100	110,092,574	49,688,639	XXX	263,874,116	11.2	262,337,332	11.3	260,824,644	3,049,472
6. Industrial and Miscellaneous (unaffiliated)												
6.1 Issuer Obligations	45,557,049	386,807,104	826,827,884	69,013,733	12,485,405	XXX	1,340,691,175	57.0	1,247,107,968	53.9	1,086,330,958	254,360,217
6.2 Residential Mortgage-Backed Securities	40,966,843	82,254,647	31,482,086	21,113,319	2,397,892	XXX	178,214,787	7.6	202,288,853	8.7	71,394,234	106,820,553
6.3 Commercial Mortgage-Backed Securities	55,294,828	23,375,307	52,514,841	94,889	257,993	XXX	131,537,858	5.6	216,219,955	9.3	51,020,739	80,517,119
6.4 Other Loan-Backed and Structured Securities	20,548,127	161,031,691	86,145,293	10,742,046	1,866,662	XXX	280,333,819	11.9	236,833,687	10.2	24,061	280,309,758
6.5 Totals	162,366,847	653,468,749	996,970,104	100,963,987	17,007,952	XXX	1,930,777,639	82.1	1,902,450,463	82.2	1,208,769,992	722,007,647
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		0.0		
7.5 Totals	0	0	0	0	0	XXX	0	0.0	0	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	95,373,995	462,340,340	890,561,176	212,651,540	54,609,805	XXX	1,715,536,856	72.9	XXX	XXX	1,461,176,639	254,360,217
10.2 Residential Mortgage-Backed Securities	40,995,818	82,320,633	31,488,206	21,114,893	2,397,892	XXX	178,317,442	7.6	XXX	XXX	71,496,889	106,820,553
10.3 Commercial Mortgage-Backed Securities	55,294,828	23,375,307	52,514,841	94,889	257,993	XXX	131,537,858	5.6	XXX	XXX	51,020,739	80,517,119
10.4 Other Loan-Backed and Structured Securities	21,842,323	170,824,123	95,796,069	27,473,138	10,579,252	XXX	326,514,905	13.9	XXX	XXX	43,155,675	283,359,230
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	213,506,964	738,860,403	1,070,360,292	261,334,460	67,844,942	0	2,351,907,061	100.0	XXX	XXX	1,626,849,942	725,057,119
10.7 Line 10.6 as a % of Col. 7	9.1	31.4	45.5	11.1	2.9	0.0	100.0	XXX	XXX	XXX	69.2	30.8
11. Total Bonds Prior Year												
11.1 Issuer Obligations	107,890,190	371,572,201	873,164,893	206,422,273	48,452,047	XXX	XXX	XXX	1,607,501,604	69.5	1,352,395,822	255,105,782
11.2 Residential Mortgage-Backed Securities	42,905,217	92,186,800	33,597,947	29,906,794	7,976,875	XXX	XXX	XXX	206,573,633	8.9	71,325,641	135,247,992
11.3 Commercial Mortgage-Backed Securities	75,490,638	87,317,517	53,051,775	106,908	253,117	XXX	XXX	XXX	216,219,955	9.3	70,868,360	145,351,595
11.4 Other Loan-Backed and Structured Securities	14,109,997	115,457,772	117,935,318	26,142,183	9,198,817	XXX	XXX	XXX	282,844,087	12.2	47,647,081	235,197,006
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals	240,396,042	666,534,290	1,077,749,933	262,578,158	65,880,856	XXX	XXX	XXX	2,313,139,279	100.0	1,542,236,904	770,902,375
11.7 Line 11.6 as a % of Col. 9	10.4	28.8	46.6	11.4	2.8	XXX	XXX	XXX	100.0	XXX	66.7	33.3
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	90,265,782	370,595,210	753,552,999	201,139,470	45,623,178	XXX	1,461,176,639	62.1	1,352,395,822	58.5	1,461,176,639	XXX
12.2 Residential Mortgage-Backed Securities	15,426,517	30,733,254	13,840,472	11,149,070	347,576	XXX	71,496,889	3.0	71,325,641	3.1	71,496,889	XXX
12.3 Commercial Mortgage-Backed Securities	6,898,008	3,480,025	40,642,706			XXX	51,020,739	2.2	70,868,360	3.1	51,020,739	XXX
12.4 Other Loan-Backed and Structured Securities	1,294,196	9,792,432	6,601,306	16,755,152	8,712,589	XXX	43,155,675	1.8	47,647,081	2.1	43,155,675	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX	0	XXX
12.6 Totals	113,884,503	414,600,921	814,637,483	229,043,692	54,683,343	0	1,626,849,942	69.2	1,542,236,904	66.7	1,626,849,942	XXX
12.7 Line 12.6 as a % of Col. 7	7.0	25.5	50.1	14.1	3.4	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	4.8	17.6	34.6	9.7	2.3	0.0	69.2	XXX	XXX	XXX	69.2	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations	5,108,213	91,745,130	137,008,177	11,512,070	8,986,627	XXX	254,360,217	10.8	255,105,782	11.0	XXX	254,360,217
13.2 Residential Mortgage-Backed Securities	25,569,301	51,587,379	17,647,734	9,965,823	2,050,316	XXX	106,820,553	4.5	135,247,992	5.8	XXX	106,820,553
13.3 Commercial Mortgage-Backed Securities	48,396,820	19,895,282	11,872,135	94,889	257,993	XXX	80,517,119	3.4	145,351,595	6.3	XXX	80,517,119
13.4 Other Loan-Backed and Structured Securities	20,548,127	161,031,691	89,194,763	10,717,986	1,866,663	XXX	283,359,230	12.0	235,197,006	10.2	XXX	283,359,230
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX	XXX	0
13.6 Totals	99,622,461	324,259,482	255,722,809	32,290,768	13,161,599	0	725,057,119	30.8	770,902,375	33.3	XXX	725,057,119
13.7 Line 13.6 as a % of Col. 7	13.7	44.7	35.3	4.5	1.8	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	4.2	13.8	10.9	1.4	0.6	0.0	30.8	XXX	XXX	XXX	XXX	30.8

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	33,207,439	33,207,439			
2. Cost of short-term investments acquired	376,088,315	376,088,315			
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	363,579,220	363,579,220			
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)	45,716,534	45,716,534	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	45,716,534	45,716,534	0	0	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)		7,113,747
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	9,536,074	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		9,536,074
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	8,123,178	
	3.2 Section 2, Column 19	(2,149,073)	5,974,105
4.	Total gain (loss) on termination recognized, Section 2, Column 22		
5.	Considerations received/(paid) on terminations, Section 2, Column 15		
6.	Amortization:		
	6.1 Section 1, Column 19	(4,248,542)	
	6.2 Section 2, Column 21	(4,964,674)	(9,213,216)
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		
	8.2 Section 2, Column 20		0
9.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)		13,410,710
10.	Deduct nonadmitted assets		
11.	Statement value at end of current period (Line 9 minus Line 10)		13,410,710

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year)				
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				
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				
	3.14 Section 1, Column 18, prior year		0	0	
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				
	3.24 Section 1, Column 19, prior year		0	0	
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)				
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)		0		
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)				0
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				0

NONE

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	13,410,710	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		13,410,710
4.	Part D, Section 1, Column 5	13,410,710	
5.	Part D, Section 1, Column 6		
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	13,410,710	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		13,410,710
10.	Part D, Section 1, Column 8	13,410,710	
11.	Part D, Section 1, Column 9		
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11		
16.	Total (Line 13 plus Line 14 minus Line 15)		0

Sch. E - Verification
NONE

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Surplus Debentures - Unaffiliated																			
309588 AC 5	Farmers Insurance Company Surplus Note		Los Angeles	CA	Guggenheim	2FE	12/30/2016		3,469,500	3,453,621	3,467,359		(2,141)				15,275		0.800
638671 AK 3	Nationwide Mutual Insurance Company Surplus Note		Columbus	OH	Stifel	1FE	11/17/2016		7,529,570	7,514,670	7,524,117		(5,453)				47,656		0.710
2399999. Total - Surplus Debentures - Unaffiliated									10,999,070	10,968,291	10,991,476	0	(7,594)	0	0	0	62,931	0	XXX
4499999. Subtotal - Unaffiliated									10,999,070	10,968,291	10,991,476	0	(7,594)	0	0	0	62,931	0	XXX
4699999. Totals									10,999,070	10,968,291	10,991,476	0	(7,594)	0	0	0	62,931	0	XXX

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11
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
Surplus Debentures - Unaffiliated										
309588 AC 5	Farmers Insurance Company Surplus Note	Los Angeles	CA	Guggenheim	12/30/2016.		3,469,500			0.800
638671 AK 3	Nationwide Mutual Insurance Company Surplus Note	Columbus	OH	Stifel	11/17/2016.		5,000,000	2,529,570		0.710
2399999. Total - Surplus Debentures - Unaffiliated							8,469,500	2,529,570	0	XXX
4499999. Subtotal - Unaffiliated							8,469,500	2,529,570	0	XXX
4699999. Totals							8,469,500	2,529,570	0	XXX

SCHEDULE BA - PART 3

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

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

NONE

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
U.S. Government - Issuer Obligations																					
63252F AA 7	NATIONAL ARCHIVE 8.50 09/01/2019				1FE	798,416	110.124	824,798	748,969	757,846		(5,674)			8.500	7.620	MS	21,221	63,662	01/06/2000.	09/01/2019.
649085 AA 5	NEW VALEY GEN II5.572 05/01/20				1FE	682,205	107.030	705,978	659,606	664,359		(2,457)			5.572	5.151	MN	6,126	36,753	12/16/2002.	05/01/2020.
690353 RX 7	OVERSEAS PRIV INV 4.44 2/27/27				1	1,406,379	107.280	1,508,761	1,406,379	1,406,379					4.440	4.440	FA	21,508	63,417	01/15/2010.	02/27/2027.
690353 XM 4	OVERSEAS PRI INV 3.59 12/15/2030			1	1	1,600,000	103.920	1,662,717	1,600,000	1,600,000					3.590	3.606	MJSD.	2,553	57,440	07/10/2013.	12/15/2030.
912828 RP 7	U.S. TREASURY NOTES 1.75 10/31/2018	SD			1	1,278,434	101.063	1,283,494	1,270,000	1,273,809		(2,040)			1.750	1.583	AO	4,113	22,225	09/12/2014.	10/31/2018.
912828 XA 3	U.S. TREASURY NOTES 1.00 05/15/2018	SD			1	210,295	99.969	209,934	210,000	210,138		(99)			1.000	0.952	MN	1,278	2,100	05/28/2015.	05/15/2018.
0199999. U.S. Government - Issuer Obligations						5,975,728	XXX	6,195,681	5,894,954	5,912,531	0	(10,270)	0	0	XXX	XXX	XXX	56,798	245,598	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031				1	11,378	114.234	13,000	11,380	11,252		1			6.000	5.988	MON	57	683	10/19/2001.	05/01/2031.
31406J 2L 6	FNCL 811779 PT 5.0 1/1/2035				1	30,136	111.981	33,202	29,650	24,896		(85)			5.500	4.905	MON	136	1,631	01/11/2005.	01/01/2035.
0299999. U.S. Government - Residential Mortgage-Backed Securities						41,515	XXX	46,202	41,030	36,148	0	(84)	0	0	XXX	XXX	XXX	193	2,314	XXX	XXX
0599999. Total - U.S. Government						6,017,243	XXX	6,241,883	5,935,984	5,948,678	0	(10,354)	0	0	XXX	XXX	XXX	56,991	247,911	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
041042 WY 4	ARKANSAS ST A 4.111 07/01/2034			2	1FE	1,000,000	102.845	1,028,450	1,000,000	1,000,000					4.111	4.111	JJ	20,555	41,110	06/30/2014.	07/01/2034.
13063A 7G 3	CALIFORNIA ST 6.20 10/01/2019				1FE	2,021,080	111.125	2,222,500	2,000,000	2,007,093		(2,306)			6.200	6.058	AO	31,000	124,000	10/08/2009.	10/01/2019.
20772G F4 5	CT ST SER A 5.85 3/15/2032			1	1FE	3,794,023	121.687	3,656,694	3,005,000	3,665,821		(31,288)			5.850	3.917	MS	51,761	175,793	08/14/2012.	03/15/2032.
20772J AC 6	CONN ST TXB SER D BABS 5.09 10/01/2030			1	1FE	1,155,140	112.915	1,129,150	1,000,000	1,120,493		(9,460)			5.090	3.675	AO	12,725	50,900	02/19/2013.	10/01/2030.
246380 7R 4	DELAWARE ST SCH CONSTR 4.55 07/01/2029			1	1FE	2,333,830	110.398	2,207,960	2,000,000	2,267,743		(17,129)			4.550	3.239	JJ	45,500	91,000	12/10/2012.	07/01/2029.
373384 ST 4	GA ST RECOVERY ZONE C-3 4.37 10/01/2027			1	1FE	1,004,880	107.329	1,073,290	1,000,000	1,004,000		(287)			4.370	4.323	AO	10,925	43,700	09/05/2013.	10/01/2027.
373384 TL 0	GA ST SER D QSCB 3.88 07/01/2022			1	1FE	5,800,000	107.789	6,251,762	5,800,000	5,800,000					3.880	3.880	JJ	112,520	225,040	06/21/2011.	07/01/2022.
452152 GR 6	ILLINOIS BABS 6.20 7/01/2021			1	2FE	1,999,420	105.284	2,105,680	2,000,000	1,999,669		62			6.200	6.204	JJ	62,000	124,000	07/14/2010.	07/01/2021.
574192 6N 5	MARYLAND ST QSCB 4.35 8/01/2025			1	1FE	1,001,080	109.318	1,093,180	1,000,000	1,000,695		(66)			4.350	4.340	FA	18,125	43,500	07/29/2010.	08/01/2025.
574193 GK 8	MARYLAND ST FACS LOAN 2.80 8/01/2027			1	1FE	1,974,260	95.670	1,913,400	2,000,000	1,980,673		1,539			2.800	2.907	FA	23,333	56,000	08/08/2012.	08/01/2027.
57582P UD 0	MA ST CONSOLIDATION LN E 5.306 1/01/2030			1	1FE	2,179,080	116.130	2,322,600	2,000,000	2,154,280		(8,562)			5.306	4.515	JJ	53,060	106,120	12/16/2013.	01/01/2030.
57582P UT 5	MASS ST BABS 4.91 5/1/2029			1	1FE	1,184,890	115.449	1,154,490	1,000,000	1,146,160		(9,369)			4.910	3.445	MN	8,183	49,100	08/09/2012.	05/01/2029.
57582P WK 2	MASSACHUSETTS ST 4.20 12/01/2021			1	1FE	3,036,940	106.700	3,201,000	3,000,000	3,018,549		(3,347)			4.200	4.060	JD	10,500	126,000	12/07/2010.	12/01/2021.
594610 6Q 5	MI ST 4.14 11/01/2020				1FE	1,000,000	108.172	1,081,720	1,000,000	1,000,000					4.140	4.140	MN	6,900	41,400	10/14/2010.	11/01/2020.
594612 BC 6	MICHIGAN ST SCH LOAN BD A 3.00 5/15/2026			2	1FE	996,760	97.480	974,800	1,000,000	997,567		221			3.000	3.030	MN	3,833	30,000	04/11/2013.	05/15/2026.
594612 BS 1	MICHIGAN ST ENVR PROG B 3.59 12/01/2026			2	1FE	1,000,000	103.669	1,036,690	1,000,000	1,000,000					3.590	3.590	JD	2,992	35,900	06/25/2014.	12/01/2026.
605580 5Q 8	MS ST TAXABLE D 5.539 10/01/2029			1	1FE	2,223,480	117.870	2,357,400	2,000,000	2,191,166		(10,863)			5.539	4.543	AO	27,695	110,780	11/12/2013.	10/01/2029.
605580 5X 3	MISS ST BAB 5.245 11/01/2034			1	1FE	3,543,630	119.973	3,599,190	3,000,000	3,474,618		(17,964)			5.245	3.996	MN	26,225	157,350	02/19/2013.	11/01/2034.
605580 6K 0	MISSISSIPPI ST D 4.131 11/01/2022			1	1FE	1,000,000	108.208	1,082,080	1,000,000	1,000,000					4.131	4.131	MN	6,885	41,310	10/21/2010.	11/01/2022.
605580 6S 3	MS ST SER C 3.243 10/01/2021			1	1FE	1,000,000	103.448	1,034,480	1,000,000	1,000,000					3.243	3.243	AO	8,108	32,430	10/06/2011.	10/01/2021.
605581 FF 9	MISSISSIPPI ST D REF 3.729 10/01/2032			1	1FE	2,000,000	97.332	1,946,640	2,000,000	2,000,000					3.729	3.729	AO	18,645	74,580	02/04/2015.	10/01/2032.
686053 GG 8	OR SCH BRDS TXB PENSION 4.759 06/30/2028			1	1FE	3,319,320	106.526	3,195,780	3,000,000	3,280,533		(19,200)			4.759	3.750	JD	397	142,770	12/03/2014.	06/30/2028.
70914P LY 6	PENNSYLVANIA ST B 4.45 2/15/20			1	1FE	2,000,580	106.222	2,124,440	2,000,000	2,000,234		(68)			4.450	4.446	FA	33,622	89,000	01/14/2010.	02/15/2020.
70914P LZ 3	PENNSYLVANIA ST B 4.55 02/15/21			1	1FE	3,000,930	107.159	3,214,770	3,000,000	3,000,450		(97)			4.550	4.546	FA	51,567	136,500	01/14/2010.	02/15/2021.
70914P PE 6	PA ST THIRD SER B BAB 4.25 07/15/2020				1FE	996,080	106.274	1,062,740	1,000,000	998,373		417			4.250	4.300	JJ	19,597	42,500	12/16/2010.	07/15/2020.
880541 QR 1	TENNESSEE ST TXBL C 3.228 08/01/2021			1	1FE	1,000,000	103.771	1,037,710	1,000,000	1,000,000					3.228	3.228	FA	13,450	32,280	10/12/2011.	08/01/2021.
882722 VN 8	TX ST BAB A 4.681 04/01/2040			1	1FE	1,163,960	113.832	1,138,320	1,000,000	1,148,351		(3,958)			4.681	3.722	AO	11,703	46,810	10/22/2012.	04/01/2040.
882722 VP 3	TX ST BABS A 4.631 04/01/2033			1	1FE	1,137,140	113.781	1,137,810	1,000,000	1,117,981		(5,234)			4.631	3.661	AO	11,578	46,310	02/19/2013.	04/01/2033.
882723 PU 7	TEXAS ST TXBL REF B 3.423 10/01/2026			2	1FE	1,000,000	101.432	1,014,320	1,000,000	1,000,000					3.423	3.423	AO	8,558	34,230	06/26/2014.	10/01/2026.
882723 PV 5	TEXAS ST REF B 3.573 10/01/2027			2	1FE	1,000,000	103.215	1,032,150	1,000,000	1,000,000					3.573	3.573	AO	8,933	35,730	06/26/2014.	10/01/2027.

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
93974C PL 8	WA ST BABS D 5.381 08/01/2029			1	1FE	2,325,220	118.436	2,368,720	2,000,000	2,283,253		(17,097)			5.381	3.942	FA	44,842	107,620	06/16/2014	08/01/2029
93974C QZ 6	WASHINGTON ST BABS 4.269 08/01/2021			1	1FE	2,000,000	107.543	2,150,860	2,000,000	2,000,000					4.269	4.269	FA	35,575	85,380	05/25/2010	08/01/2021
1199999. U.S. States, Territories & Possessions - Issuer Obligations						60,191,723	XXX	61,950,776	56,805,000	59,657,703	0	(154,057)	0	0	XXX	XXX	XXX	801,290	2,579,143	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						60,191,723	XXX	61,950,776	56,805,000	59,657,703	0	(154,057)	0	0	XXX	XXX	XXX	801,290	2,579,143	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
05914F JP 6	BALTIMORE CNTY MD BABS 4.45 11/01/2026			1	1FE	2,253,680	109.656	2,193,120	2,000,000	2,196,535		(16,695)			4.450	3.273	MN	14,833	89,000	06/03/2013	11/01/2026
215723 JW 8	COOK CNTY IL HIGH SCH 5.80 12/01/2022			2	1FE	1,000,000	104.812	1,048,120	1,000,000	1,000,000					5.800	5.801	JD	4,833	58,000	12/14/2010	12/01/2022
235308 QK 2	DALLAS TX ISD 4.45 02/15/2020				1FE	1,012,500	106.452	1,064,520	1,000,000	1,004,846		(1,422)			4.450	4.282	FA	16,811	44,500	11/16/2010	02/15/2020
235308 QL 0	DALLAS TX ISD 4.60 02/15/2021				1FE	1,012,500	107.699	1,076,990	1,000,000	1,005,795		(1,255)			4.600	4.445	FA	17,378	46,000	11/16/2010	02/15/2021
399262 HD 9	GROSSMONT CA SCH 5.479 08/01/2025			2	1FE	2,000,000	113.329	2,266,580	2,000,000	2,000,000					5.479	5.479	FA	45,658	109,580	05/13/2011	08/01/2025
412486 4W 9	HARFORD CNTY MD 4.70 07/01/2021			2	1FE	1,024,120	109.077	1,090,770	1,000,000	1,009,635		(2,494)			4.700	4.400	JJ	23,500	47,000	06/02/2010	07/01/2021
438670 6E 6	HONOLULU CITY & CNTY D 3.138 10/01/2032			12	1FE	2,000,000	92.262	1,845,240	2,000,000	1,999,988		(12)			3.138	3.138	AO	11,332		10/06/2016	10/01/2032
442331 QM 9	HOUSTON TX REF PENSION 6.29 3/01/2032			1	1FE	2,306,034	120.185	2,265,487	1,885,000	2,243,185		(16,116)			6.290	4.543	MS	39,522	118,567	10/17/2012	03/01/2032
442331 SP 0	HOUSTON TX SER B 4.611 03/01/2021			2	1FE	1,000,000	107.182	1,071,820	1,000,000	1,000,000					4.611	4.611	MS	15,370	46,110	11/17/2010	03/01/2021
544646 XY 3	LOS ANGELES CA SCH DIST 5.755 07/01/2029			1	1FE	1,086,000	119.871	1,198,710	1,000,000	1,073,152		(4,139)			5.755	4.963	JJ	28,775	57,550	09/09/2013	07/01/2029
549187 6N 7	LUBBOCK TXB-WTRWKS 5.25 02/15/2018			2	1FE	503,054	100.440	492,156	490,000	490,215		(1,729)			5.250	4.882	FA	9,718	25,725	01/29/2008	02/15/2018
549188 HF 0	LUBBOCK TX 4.892 02/15/2021			2	1FE	1,000,000	106.298	1,062,980	1,000,000	1,000,000					4.892	4.892	FA	18,481	48,920	01/21/2010	02/15/2021
602245 UM 2	MILWAUKEE CNTY PENSION A 6.84 12/01/2028			1	1FE	1,386,050	125.076	1,250,760	1,000,000	1,307,962		(20,328)			6.840	3.633	JD	5,700	68,400	12/06/2012	12/01/2028
602409 HG 2	MILWAUKEE SEW L BABS WI 4.30 10/01/2020				1FE	1,365,000	108.449	1,480,329	1,365,000	1,365,000					4.300	4.301	AO	14,674	58,695	12/13/2010	10/01/2020
631294 3X 1	NASHUA NH PENNICHUCK 3.197 01/15/2023			3	1FE	2,000,000	100.671	2,013,420	2,000,000	2,000,000					3.197	3.197	JJ	29,483	63,940	01/11/2012	01/15/2023
631294 4C 6	NASHUA NH 4.226 01/15/2032			1	1FE	1,080,440	101.052	1,010,520	1,000,000	1,066,596		(3,927)			4.226	3.584	JJ	19,487	42,260	04/11/2013	01/15/2032
645019 3P 3	NEW HAVEN CT TXB 9TH 7.00 02/15/2017				1FE	504,233	100.782	495,004	491,163	491,416		(2,019)			7.000	6.565	FA	12,989	34,381	02/24/2009	02/15/2017
64966H 4J 6	NEW YORK NY 4.297 10/01/2021			1	1FE	1,000,000	107.609	1,076,090	1,000,000	1,000,000					4.297	4.297	AO	10,743	42,970	10/07/2010	10/01/2021
655867 JF 7	NORFOLK BLD AMER TX SR B 5.45 3/1/25			1	1FE	2,828,389	117.154	3,198,304	2,730,000	2,792,530		(6,037)			5.450	5.103	MS	49,595	148,785	01/27/2010	03/01/2025
655867 SC 4	NORFOLK VA REF B 4.115 08/01/2026			12	1FE	1,000,000	102.352	1,023,520	1,000,000	1,000,000					4.115	4.115	FA	17,146	41,150	10/18/2013	08/01/2026
655867 SD 2	NORFOLK VA REF B 4.265 08/01/2027			12	1FE	1,000,000	103.391	1,033,910	1,000,000	1,000,000					4.265	4.265	FA	17,771	42,650	10/18/2013	08/01/2027
655867 SE 0	NORFOLK VA REF B 4.755 08/01/2030			12	1FE	1,000,000	102.670	1,026,700	1,000,000	1,000,000					4.755	4.755	FA	19,813	47,550	10/18/2013	08/01/2030
660393 L3 1	N LAS VEGAS NV 5.572 06/01/21			1	3FE	1,625,000	95.787	1,556,539	1,625,000	1,625,000					5.572	5.572	JD	7,545	90,545	05/28/2010	06/01/2021
68583R BA 9	OR COMM CLG TXB B 5.6 06/30/2028				1FE	2,197,760	114.124	2,282,480	2,000,000	2,164,634		(11,506)			5.600	4.624	JD	311	112,000	12/20/2013	06/30/2028
68666P AA 4	ORLEANS PARISH LA SCH BD 4.4 02/01/2021				1FE	1,007,430	107.238	1,072,380	1,000,000	1,003,718		(816)			4.400	4.300	FA	18,333	44,000	12/16/2011	02/01/2021
718814 ZZ 2	PHOENIX AZ BAB A 5.269 07/01/2034			1	1FE	2,374,440	117.315	2,346,300	2,000,000	2,347,197		(13,631)			5.269	3.892	JJ	52,690	105,380	12/11/2014	07/01/2034
73723R SR 5	PORTSMOUTH REF B TXB 3.939 02/01/2030			2	1FE	1,000,000	100.891	1,008,910	1,000,000	1,000,000					3.939	3.939	FA	16,413	39,390	06/05/2013	02/01/2030
741701 H8 2	PRINCE GEORGES CNTY MD 4.75 03/01/2026			1	1FE	1,000,000	113.627	1,136,270	1,000,000	1,000,000					4.750	4.750	MS	15,833	47,500	03/10/2011	03/01/2026
796269 VA 3	SAN ANTONIO ISD TX 4.006 08/15/2028			2	1FE	2,000,000	104.950	2,099,000	2,000,000	2,000,000					4.006	4.006	FA	30,268	80,120	08/24/2011	08/15/2028
797646 NF 9	SAN FRAN CITY/CNTY-C-BABS 5.93 6/15/2028			1	1FE	2,526,000	123.263	2,465,260	2,000,000	2,409,783		(28,232)			5.930	3.717	JD	5,271	118,600	08/09/2012	06/15/2028
833119 XK 1	SNOHOMISH CNTY WA SCH 1.14 12/01/2023				1FE	1,465,700	85.756	1,715,120	2,000,000	1,658,845		42,066			1.140	3.986	JD	1,900	22,800	01/11/2012	12/01/2023
87122N EZ 8	SYCAMORE OH SCH 5.55 12/01/2025				1FE	650,000	114.357	743,321	650,000	650,000					5.550	5.550	JD	3,006	36,075	12/21/2010	12/01/2025
981305 SA 4	WORCESTER PENSION 6.25 1/1/2028				1FE	1,042,171	115.153	1,128,499	980,000	1,026,356		(2,967)			6.250	5.666	JJ	30,625	61,250	10/28/2010	01/01/2028
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						46,250,500	XXX	47,839,129	44,216,163	45,932,390	0	(91,258)	0	0	XXX	XXX	XXX	625,806	2,039,393	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						46,250,500	XXX	47,839,129	44,216,163	45,932,390	0	(91,258)	0	0	XXX	XXX	XXX	625,806	2,039,393	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																					
010608 5M 5	AL ST PUB SCH CONSTR BD 5.15 09/01/2027				1FE	5,796,430	116.784	5,839,200	5,000,000	5,663,427		(50,249)			5.150	3.636	MS	85,833	257,500	12/12/2014	09/01/2027
04048R DS 2	AZ ST UNIV BABS SER A 6.204 07/01/2030			1	1FE	1,285,310	121.995	1,219,950	1,000,000	1,227,883		(15,519)			6.204	3.753	JJ	31,020	62,040	01/31/2013	07/01/2030
040627 DX 6	AZ ST PWR AUTH 4.918 10/01/2045			1	1FE	2,000,000	107.799	2,155,980	2,000,000	2,000,000					4.918	4.918	AO	24,590	98,360	03/19/2014	10/01/2045

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 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
071239 DB 0	BATON ROUGE LA TXBL 4.57 01/15/2029			2	1FE	1,000,000	104.691	1,046,910	1,000,000	1,000,000					4.570	4.570	JJ	21,073	45,700	03/07/2012.	01/15/2029.
072031 AK 3	BAY AREA CA WTR AGY B 2.855 10/01/2023			1	1FE	2,000,000	100.554	2,011,080	2,000,000	2,000,000					2.855	2.855	AO	14,275	57,100	02/01/2013.	10/01/2023.
100873 AG 3	BOSTON MA HSG 5.80 01/01/2022			2	1FE	1,500,000	104.270	1,564,050	1,500,000	1,500,000					5.800	5.800	JJ	43,500	87,000	03/11/2010.	01/01/2022.
13077C TL 8	CA ST UNIV BABS 6.484 11/01/2041			1	1FE	2,734,760	122.580	2,451,600	2,000,000	2,707,299		(15,979)			6.484	4.181	MN	21,613	129,680	03/27/2015.	11/01/2041.
130795 Z6 7	CA CMNTY DEV UNIV 7.55 05/15/2040			1	1FE	1,383,750	129.786	1,297,860	1,000,000	1,367,909		(8,290)			7.550	4.891	MN	9,647	75,500	01/08/2015.	05/15/2040.
167736 YV 3	CHICAGO IL WTR C 6.642 11/01/2029			1	1FE	1,130,630	108.667	1,086,670	1,000,000	1,114,572		(6,062)			6.642	5.393	MN	11,070	66,420	03/12/2014.	11/01/2029.
183596 CY 9	BALTIMORE MD BRD SCH 5.692 12/15/2025			1	1FE	2,000,000	115.928	2,318,560	2,000,000	2,000,000					5.692	5.692	JD	5,060	113,840	02/03/2011.	12/15/2025.
19633S AB 9	CO ST BRIDGE ENT BAB A 6.078 12/01/2040			1	1FE	1,254,870	125.343	1,253,430	1,000,000	1,227,220		(8,140)			6.078	4.268	JD	5,065	60,780	05/28/2013.	12/01/2040.
196632 ML 4	CO SPRINGS CO 5.058 11/15/2019			1	1FE	1,000,000	108.676	1,086,760	1,000,000	1,000,000					5.058	5.059	MN	6,463	50,580	12/17/2010.	11/15/2019.
199112 HV 8	COLUMBUS GA BLDG 5.05 01/01/23			2	1FE	997,140	106.984	1,069,840	1,000,000	998,420		220			5.050	5.081	JJ	25,250	50,500	01/14/2010.	01/01/2023.
199112 HW 6	COLUMBUS GA BLDG 5.20 01/01/24			2	1FE	997,010	107.076	1,070,760	1,000,000	998,206		207			5.200	5.231	JJ	26,000	52,000	01/14/2010.	01/01/2024.
19923P AY 4	COLUMBUS IN HS 5.605 7/15/23			2	1FE	3,000,000	107.623	3,228,690	3,000,000	3,000,000					5.605	5.605	JJ	77,536	168,150	01/20/2010.	07/15/2023.
213248 BB 2	COOK CO IL SALE TAX 5.354 11/15/2035			2	1FE	1,250,000	104.256	1,303,200	1,250,000	1,250,000					5.354	5.354	MN	8,552	66,925	07/12/2013.	11/15/2035.
25477G EV 3	DC TAX 5.282 12/01/2026			1	1FE	1,000,000	116.272	1,162,720	1,000,000	1,000,000					5.282	5.282	JD	4,402	52,820	12/03/2010.	12/01/2026.
264416 AN 8	DUKE UNIV NC SER A 5.85 4/01/2037			1	1FE	2,691,240	126.839	2,536,780	2,000,000	2,610,402		(19,969)			5.850	3.696	AO	29,250	117,000	09/11/2012.	04/01/2037.
3133X0 PF 0	FED HOME LN BANK 5.375 08/15/2018				1	978,860	106.723	1,067,229	1,000,000	996,788		1,843			5.375	5.585	FA	20,306	53,750	09/02/2003.	08/15/2018.
34160P DA 4	FLORIDA ST 5.286 08/01/2019			1	1FE	2,000,000	107.060	2,141,200	2,000,000	2,000,000					5.286	5.287	FA	44,050	105,720	10/29/2009.	08/01/2019.
34160W TZ 7	FL ST DEPT ENVIR 6.026 07/01/21			2	1FE	2,500,000	109.268	2,731,700	2,500,000	2,500,000					6.026	6.027	JJ	75,325	150,650	01/08/2010.	07/01/2021.
392273 AM 0	GTR ORLANDO FL AV 5.47 10/01/2017				1FE	3,104,280	103.274	3,098,220	3,000,000	3,011,821		(15,137)			5.470	4.927	AO	41,025	164,100	12/07/2009.	10/01/2017.
40179P AA 3	GUILFORD CNTY PUB FAC 4.564 04/01/2032			2	1FE	1,000,000	103.212	1,032,120	1,000,000	1,000,000					4.564	4.564	AO	11,410	45,640	03/15/2012.	04/01/2032.
438701 RE 6	HONOLULU HI WSTEWTR B 5.193 07/01/2024			2	1FE	1,225,000	109.660	1,343,335	1,225,000	1,225,000					5.193	5.193	JJ	31,807	63,614	10/27/2010.	07/01/2024.
438701 WY 6	HONOLULU CITY & CNTY C 3.668 07/01/2027			12	1FE	500,000	101.699	508,495	500,000	499,987		1			3.668	3.668	JJ	9,170	16,251	07/23/2015.	07/01/2027.
438701 WZ 3	HONOLULU CITY & CNTY C 3.868 07/01/2028			12	1FE	500,000	102.108	510,540	500,000	499,985		1			3.868	3.868	JJ	9,670	17,137	07/23/2015.	07/01/2028.
438701 XD 1	HONOLULU CITY & CNTY C 4.411 07/01/2035			12	1FE	1,000,000	101.691	1,016,910	1,000,000	999,960		1			4.411	4.411	JJ	22,055	39,086	07/23/2015.	07/01/2035.
442435 5B 5	HOUSTON TX UTL SYS B 3.828 05/15/2028			1	1FE	2,000,000	104.652	2,093,040	2,000,000	2,000,000					3.828	3.828	MN	9,783	76,560	03/13/2014.	05/15/2028.
45129W KB 5	ID HSG BABS A-2 6.348 07/15/2028			1	1FE	2,519,760	117.633	2,352,660	2,000,000	2,423,318		(28,309)			6.348	4.035	JJ	58,543	126,960	05/23/2013.	07/15/2028.
452227 FT 3	ILLINOIS BLDG IL BONDS 4.08 06/15/2036			1	1FE	3,099,160	97.891	2,936,730	3,000,000	3,088,713		(3,014)			4.080	3.862	JD	5,440	122,400	04/24/2013.	06/15/2036.
452227 GM 7	IL ST SALES TAX 3.75 06/15/2032			1	1FE	885,810	96.578	965,780	1,000,000	899,048		4,373			3.750	4.675	JD	1,667	37,500	10/29/2013.	06/15/2032.
452227 JN 2	IL ST SALES TAX REV 4.62 06/15/2038			1	1FE	2,000,000	106.322	2,126,440	2,000,000	2,000,000					4.620	4.620	JD	4,107	92,400	03/11/2014.	06/15/2038.
454624 U5 4	IN BD BK TXB 5.49 01/15/2024			1	1FE	2,044,940	113.641	2,272,820	2,000,000	2,027,974		(3,210)			5.490	5.250	JJ	50,630	109,800	11/19/2010.	01/15/2024.
45746R AL 8	INLAND PROTN FL B 4.85 07/01/2020			2	1FE	2,000,000	106.949	2,138,980	2,000,000	2,000,000					4.850	4.851	JJ	48,500	97,000	02/18/2010.	07/01/2020.
463632 4P 1	IRVINE RANCH CA WTR DIST 6.622 5/01/2040			1	1FE	2,801,740	128.551	2,571,020	2,000,000	2,768,192		(19,472)			6.622	4.059	MN	22,073	132,440	03/25/2015.	05/01/2040.
46615M AS 0	JEA DIST ENERGY SYS 4.238 10/01/30 (JEA)			2	1FE	1,610,000	100.934	1,625,037	1,610,000	1,610,000					4.238	4.238	AO	17,058	68,232	06/07/2013.	10/01/2030.
47770V AX 8	JOBSOHIO BEVERAGE SYS B 3.235 1/1/2023			1	1FE	1,000,000	101.323	1,013,230	1,000,000	1,000,000					3.235	3.235	JJ	16,175	32,350	01/29/2013.	01/01/2023.
47770V AY 6	JOBSOHIO BEVERAGE SYS B 3.985 1/1/2029			1	1FE	2,000,000	105.793	2,115,860	2,000,000	2,000,000					3.985	3.985	JJ	39,850	79,700	01/29/2013.	01/01/2029.
491189 FA 9	KY ASSET FND 4.104 4/01/2019			1	1FE	1,007,450	104.407	1,044,070	1,000,000	1,002,224		(927)			4.104	4.000	AO	10,260	41,040	09/02/2010.	04/01/2019.
542690 W3 2	LONG ISLAND NY PWR 4.85 05/01/20			1	1FE	999,340	103.791	1,037,910	1,000,000	999,734		72			4.850	4.859	MN	8,083	48,500	05/05/2010.	05/01/2020.
544525 NZ 7	L A WTR & PWR BABS C 6.008 07/01/2039			1	1FE	1,214,060	123.940	1,239,400	1,000,000	1,207,506		(5,226)			6.008	4.528	JJ	30,040	60,080	09/16/2015.	07/01/2039.
544712 2H 4	LOS ANGELES CTY SALES TAX 5.735 6/1/39			1	1FE	5,065,820	122.256	4,890,240	4,000,000	4,992,802		(26,886)			5.735	4.040	JD	19,117	229,400	02/26/2015.	06/01/2039.
54473E NP 5	LA CNTY CA PUB WKS 5.591 08/01/2020			1	1FE	1,500,000	110.045	1,650,675	1,500,000	1,500,000					5.591	5.588	FA	34,944	83,865	11/10/2010.	08/01/2020.
54473E NS 9	LA CNTY CA PUB WKS BAB 7.618 08/01/2040			1	1FE	1,336,580	142.694	1,426,940	1,000,000	1,312,209		(6,551)			7.618	5.286	FA	31,742	76,180	12/14/2012.	08/01/2040.
57429L AL 0	MARYLAND TRANS REV 6.48 7/01/22			1	1FE	690,515	107.772	689,741	640,000	660,273		(5,200)			6.480	5.799	JJ	20,736	41,472	12/18/2002.	07/01/2022.
575832 UG 3	MA ST BAB 5.788 05/01/2025			1	1FE	1,000,000	115.569	1,155,690	1,000,000	1,000,000					5.788	5.788	MN	9,647	57,880	12/10/2010.	05/01/2025.
57583P ET 2	MA FED HWY A NTS BABS 4.835 12/15/2021	SD		1	1FE	1,000,000	110.404	1,104,040	1,000,000	1,000,000					4.835	4.835	JD	26,324	24,175	12/15/2010.	12/15/2021.

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
576000 KW 2	MA SCH BLD AUTH QSCB A 5.468 06/15/2027			1	1FE	2,330,900	117.853	2,357,060	2,000,000	2,279,128		(21,338)			5.468	3.835	JD	4,860	109,360	06/27/2014.	06/15/2027.
592041 XW 2	MET GOVT NASHVILLE 3.437 10/01/2046			1	1FE	2,000,000	95.214	1,904,280	2,000,000	1,999,982		(18)			3.437	3.437	AO	9,929		10/27/2016.	10/01/2046.
59447P CQ 2	MI FIN AUTH 5.496 09/01/2020			1	1FE	2,000,000	110.294	2,205,880	2,000,000	2,000,000					5.496	5.496	MS	36,640	109,920	12/09/2010.	09/01/2020.
59465M W9 2	MI ST HSG DEV B 3.736 10/01/2033			2	1FE	1,000,000	94.947	949,470	1,000,000	999,976		(24)			3.736	3.736	AO	9,340	3,217	08/12/2016.	10/01/2033.
594712 PP 0	MI UNIV GEN A 6.173 02/15/2050			12	1FE	3,090,010	119.158	2,978,950	2,500,000	3,037,959		(30,673)			6.173	4.040	FA	58,301	154,325	06/09/2015.	02/15/2050.
604115 BA 2	MN ST PUB FACS B BAB 5.125 03/01/2027			1	1FE	1,084,930	110.522	1,105,220	1,000,000	1,067,952		(5,233)			5.125	4.293	MS	17,083	51,250	07/25/2013.	03/01/2027.
604115 BB 0	MN ST PUB FACS B BAB 5.25 03/01/2028			1	1FE	1,089,050	117.967	1,179,670	1,000,000	1,072,977		(4,962)			5.250	4.415	MS	17,500	52,500	07/25/2013.	03/01/2028.
60636A EF 6	MO ST WASH UNIV A 3.335 02/15/2027			1	1FE	3,000,000	99.335	2,980,050	3,000,000	3,000,000					3.335	3.335	FA	37,797	100,050	07/19/2012.	02/15/2027.
610730 AA 1	MONROE CNTY NY IDA B 4.176 5/01/2028			1	1FE	4,000,000	100.031	4,001,240	4,000,000	4,000,000					4.176	4.176	MN	27,840	167,040	06/14/2012.	05/01/2028.
61075T GQ 5	MONROE CTY NY IDC C 5.046 07/01/2028			1	1FE	1,000,000	106.726	1,067,260	1,000,000	1,000,000					5.046	5.046	JJ	25,230	50,460	09/11/2013.	07/01/2028.
61075T GR 3	MONROE CTY NY IDC C 5.311 07/01/2033			1	1FE	1,000,000	105.404	1,054,040	1,000,000	1,000,000					5.311	5.311	JJ	26,555	53,110	09/11/2013.	07/01/2033.
641667 NZ 9	NEW ALBANY-FLOYD IN SCH 3.11 01/15/2027			2	1FE	1,000,000	100.004	1,000,040	1,000,000	1,000,000					3.110	3.110	JJ	14,341	31,100	04/11/2013.	01/15/2027.
645913 AY 0	NJ ECON DEV SER B 0.00 02/15/2020				1FE	1,551,600	89.781	1,795,620	2,000,000	1,793,634		61,499				3.520	FA			11/01/2012.	02/15/2020.
64971Q GW 7	NYC TRNSTL FIN B TXBL 3.45 05/01/2021			1	1FE	2,005,000	99.794	1,995,880	2,000,000	2,002,406		(507)			3.450	3.420	MN	11,500	69,000	08/03/2011.	05/01/2021.
64971Q J4 6	NYC TRANS FIN AUTH 3.75 11/01/2035			1	1FE	2,046,480	98.554	1,971,080	2,000,000	2,040,683		(1,488)			3.750	3.600	MN	12,500	75,000	11/15/2012.	11/01/2035.
64971Q RA 3	NYC TRANSITION FIN AUTH 2.90 11/01/2021			1	1FE	1,947,340	102.129	2,042,580	2,000,000	1,972,168		5,243			2.900	3.213	MN	9,667	58,000	12/13/2011.	11/01/2021.
64986A K6 7	NY ST ENVIR REV BABS 4.539 6/15/2020	SD			1FE	500,000	104.982	524,910	500,000	500,000					4.539	4.540	JD	1,009	22,695	02/03/2010.	06/15/2020.
649902 2E 2	NY ST DORM AUTH BAB 5.289 03/15/2033			1	1FE	2,378,540	116.559	2,331,180	2,000,000	2,324,925		(14,121)			5.289	3.925	MS	31,146	105,780	02/08/2013.	03/15/2033.
649902 7P 2	NY DORM AUTH-F 3.05 08/15/2021				1FE	2,323,597	100.904	2,361,154	2,340,000	2,331,639		1,656			3.050	3.134	FA	26,962	71,370	10/05/2011.	08/15/2021.
649902 H4 8	NYS DORMS AUTH 5.427 03/15/2039			1	1FE	1,189,220	116.718	1,167,180	1,000,000	1,172,299		(4,611)			5.427	4.224	MS	15,980	54,270	01/31/2013.	03/15/2039.
649902 S7 9	NEW YORK ST DORM 4.75 3/15/2022			1	1FE	2,000,000	107.891	2,157,820	2,000,000	2,000,000					4.750	4.751	MS	27,972	95,000	05/27/2010.	03/15/2022.
649902 T2 9	NYS DORM AUTH BAB 5.50 3/15/2030			1	1FE	3,587,330	117.788	3,533,640	3,000,000	3,521,423		(30,056)			5.500	3.808	MS	48,583	165,000	01/21/2015.	03/15/2030.
649907 YA 4	NY ST DORM AUTH A 4.802 12/01/2034			1	1FE	4,015,600	109.160	4,366,400	4,000,000	4,014,203		(494)			4.802	4.772	JD	16,007	192,080	01/07/2014.	12/01/2034.
650035 UZ 9	NYS BABS 4.81 03/15/2021			1	1FE	1,000,000	108.592	1,085,920	1,000,000	1,000,000					4.810	4.811	MS	14,163	48,100	12/02/2010.	03/15/2021.
658308 AD 3	N CAROLINA ST TPK 4.45 01/01/2023	SD		1	1FE	1,000,000	108.740	1,087,400	1,000,000	1,000,000					4.450	4.451	JJ	22,250	44,500	10/15/2010.	01/01/2023.
662903 MG 5	N TEX MUN WTR 4.47 09/01/2022			2	1FE	1,210,000	106.219	1,285,250	1,210,000	1,210,000					4.470	4.470	MS	18,029	54,087	10/29/2010.	09/01/2022.
67756A 2N 1	CLEVELAND CLNC OH ST 3.679 01/01/2021				1FE	1,000,000	105.458	1,054,580	1,000,000	1,000,000					3.679	3.679	JJ	18,395	36,790	11/16/2011.	01/01/2021.
67756A 2P 6	CLEVELAND CLNC OH ST 3.849 01/01/2022				1FE	1,000,000	105.885	1,058,850	1,000,000	1,000,000					3.849	3.849	JJ	19,245	38,490	11/16/2011.	01/01/2022.
677581 DZ 0	OH ST NEW INFRAST 4.994 12/15/2020	SD		1	1FE	2,000,000	109.280	2,185,600	2,000,000	2,000,000					4.994	4.986	JD	54,379	49,940	12/09/2010.	12/15/2020.
67908P AZ 9	OK CAP IMPT REF TX 5.61 07/01/2030				1FE	2,450,980	112.799	2,255,980	2,000,000	2,367,202		(20,401)			5.610	3.853	JJ	56,100	112,200	08/09/2012.	07/01/2030.
684273 GX 7	ORANGE CNTY CA TRANSN 5.563 02/15/2021			12	1FE	1,000,000	108.308	1,083,080	1,000,000	1,000,000					5.563	5.564	FA	21,016	55,630	12/09/2010.	02/15/2021.
684273 GY 5	ORANGE CNTY CA TRANSN 5.813 02/15/2022			12	1FE	1,000,000	106.773	1,067,730	1,000,000	1,000,000					5.813	5.814	FA	21,960	58,130	12/09/2010.	02/15/2022.
684273 HC 2	ORANGE CNTY TRAN BABS A 6.908 02/15/2041			1	1FE	2,875,640	134.307	2,686,140	2,000,000	2,839,762		(19,987)			6.908	4.139	FA	52,194	138,160	02/26/2015.	02/15/2041.
68607D NC 5	OREGON ST A 4.883 11/15/22			1	1FE	2,000,000	109.060	2,181,200	2,000,000	2,000,000					4.883	4.882	MN	12,479	97,660	04/01/2010.	11/15/2022.
68607H 5E 2	OR ADMIN SVCS 5.437 05/01/2024			12	1FE	1,207,159	105.660	1,188,675	1,125,000	1,157,518		(8,856)			5.437	4.493	MN	10,194	61,166	09/14/2010.	05/01/2024.
709223 UA 7	PA TPK TXB SER B-2 6.70 06/01/2018				1FE	1,191,637	104.933	1,086,057	1,035,000	1,068,196		(22,258)			6.700	4.340	JD	5,779	69,345	10/20/2010.	06/01/2018.
73358W CW 2	PORT AUTH NY & NJ TXB 5.647 11/01/2040				1FE	974,552	119.882	959,056	800,000	958,209		(4,463)			5.647	4.234	MN	7,529	45,176	02/04/2013.	11/01/2040.
73358W TZ 7	PORT AUTH NY/NJ 187 4.426 10/15/2034			2	1FE	1,000,000	104.994	1,049,940	1,000,000	1,000,000					4.426	4.426	AO	9,344	44,260	10/08/2014.	10/15/2034.
768874 SD 2	RIVERSIDE CA BAB 6.265 10/01/2021			1	1FE	1,000,000	111.740	1,117,400	1,000,000	1,000,000					6.265	6.266	AO	15,663	62,650	12/09/2010.	10/01/2021.
768874 SG 5	RIVERSIDE ELEC BABS 7.605 10/01/2040			1	1FE	2,953,740	137.088	2,741,760	2,000,000	2,912,916		(21,265)			7.605	4.467	AO	38,025	152,100	01/07/2015.	10/01/2040.
783186 NH 8	RUTGERS NJ ST UNIV BAB 5.665 5/1/2040			1	1FE	3,773,310	117.491	3,524,730	3,000,000	3,705,776		(17,814)			5.665	4.091	MN	28,325	169,950	12/13/2012.	05/01/2040.
795681 GJ 8	SALK LAKE CNTY UTAH 4.78 12/01/2020			1	1FE	1,000,000	110.155	1,101,550	1,000,000	1,000,000					4.780	4.780	JD	3,983	47,800	12/09/2009.	12/01/2020.
796253 Z4 7	SAN ANTONIO TX ELEC & GAS 3.822 2/1/2027			1	1FE	2,000,000	101.352	2,027,040	2,000,000	2,000,000					3.822	3.822	FA	31,850	76,440	03/20/2012.	02/01/2027.
79765R SV 2	SAN FRANCISCO CA BABS 6.00 11/01/2040			1	1FE	1,270,800	121.150	1,211,500	1,000,000	1,250,084		(5,922)			6.000	4.311	MN	10,000	60,000	04/12/2013.	11/01/2040.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
798703 BD 5	SAN LUIS OBISPO CA 7.45 9/01/2019			1	1FE	1,099,320	112.031	1,120,310	1,000,000	1,033,248		(11,169)			7.450	6.080	MS	24,833	74,500	12/08/2009.	09/01/2019.
80168N EP 0	SANTA CLARA CA BAB 5.876 04/01/2032			1	1FE	3,691,720	120.893	3,626,790	3,000,000	3,582,942		(26,966)			5.876	4.144	AO	44,070	176,280	10/22/2012.	04/01/2032.
812643 HF 4	SEATTLE WA LGHT & PWR C 3.50 6/1/2029			1	1FE	1,974,800	95.779	1,915,580	2,000,000	1,980,012		1,257			3.500	3.601	JD	5,833	70,000	06/29/2012.	06/01/2029.
835574 CB 8	SONOMA PENSION OBLIG -CA 6 29 12/1/29			1	1FE	2,688,875	118.091	2,952,275	2,500,000	2,654,026		(8,112)			6.000	5.334	JD	12,500	150,000	03/22/2012.	12/01/2029.
838530 MP 5	SOUTH JERSEY PORT 6.052 01/01/19			1	2FE	1,187,434	102.957	1,178,858	1,145,000	1,156,386		(5,245)			6.052	5.520	JJ	34,648	69,295	01/21/2010.	01/01/2019.
870000 HJ 8	SWARTHMORE BORO PA C 3.10 09/15/2021			1	1FE	1,000,000	102.078	1,020,780	1,000,000	1,000,000					3.100	3.100	MS	9,128	31,000	11/30/2011.	09/15/2021.
880557 3E 1	TN ST SCH BD AUTH QSC 1.515 09/15/2026				1FE	703,080	81.101	811,010	1,000,000	764,426		18,925			1.515	4.554	MJSD.	673	15,150	07/25/2013.	09/15/2026.
882135 7J 9	TEXAS ST A&M UNIV C 4.772 05/15/2033			2	1FE	1,000,000	104.757	1,047,570	1,000,000	1,000,000					4.772	4.772	MN	6,098	47,720	09/04/2013.	05/15/2033.
88213A ET 8	TX A&M UNIV REF A 3.993 05/15/2037			2	1FE	1,250,000	99.885	1,248,563	1,250,000	1,249,964		(36)			3.993	3.993	MN	6,378	29,532	03/23/2016.	05/15/2037.
882806 CJ 9	TX ST TECH UNIV REV B 3.07 08/15/2021				1FE	700,000	102.787	719,509	700,000	700,000					3.070	3.070	FA	8,118	21,490	01/06/2012.	08/15/2021.
882806 CK 6	TX ST TECH UNIV REV B 3.27 08/15/2022			2	1FE	500,000	101.870	509,350	500,000	500,000					3.270	3.270	FA	6,177	16,350	01/06/2012.	08/15/2022.
88283L HU 3	TX ST TRANS COMM REV B 5.178 4/1/2030			1	1FE	3,005,540	118.599	2,964,975	2,500,000	2,904,527		(23,424)			5.178	3.628	AO	32,363	129,450	08/13/2012.	04/01/2030.
89602N VD 3	TRIBORO BRDG NY BABS 4.05 11/15/2021			1	1FE	1,000,000	104.861	1,048,610	1,000,000	1,000,000					4.050	4.050	MN	5,175	40,500	10/21/2010.	11/15/2021.
914072 K4 4	UNIV OF ARKANSAS B 3.166 09/15/2031			12	1FE	2,275,000	92.819	2,111,632	2,275,000	2,274,979		(21)			3.166	3.166	MS	14,405		10/06/2016.	09/15/2031.
914119 F5 6	CINCINNATI UNIV B 3.949 06/01/2042			2	1FE	1,000,000	96.019	960,190	1,000,000	1,000,004		4			3.949	3.949	JD	3,291	20,184	05/11/2016.	06/01/2042.
914119 YR 7	UNIV OF CINCINNATI OH D 5.153 06/01/2033			2	1FE	2,000,000	105.034	2,100,680	2,000,000	2,000,000					5.153	5.153	JD	8,588	103,060	12/05/2013.	06/01/2033.
91412F 7X 9	REGENTS UNIV CA Q 6.27 05/15/2031			12	1FE	1,152,450	109.600	1,096,000	1,000,000	1,057,926		(22,959)			6.270	3.696	MN	8,012	62,700	08/10/2012.	05/15/2031.
91412G GX 7	UNIV CA TXB REV SER AC 4.797 05/15/2031			1	1FE	785,349	112.479	837,969	745,000	778,178		(1,629)			4.797	4.376	MN	4,566	35,738	03/08/2012.	05/15/2031.
91412G TG 0	UNIV OF CA REV AJ 4.601 05/15/2031			1	1FE	2,000,000	111.585	2,231,700	2,000,000	2,000,000					4.601	4.601	MN	11,758	92,020	09/26/2013.	05/15/2031.
91428L FM 3	UNIV HAWAII BABS 4.361 10/01/2021			2	1FE	1,000,000	106.796	1,067,960	1,000,000	1,000,000					4.361	4.361	AO	10,903	43,610	09/22/2010.	10/01/2021.
914440 KZ 4	UNIV MA BLDG AUTH 3.95 11/01/2022			1	1FE	1,000,000	106.086	1,060,860	1,000,000	1,000,000					3.950	3.950	MN	6,583	39,500	10/22/2010.	11/01/2022.
914455 JZ 4	UNIV MI UNIV TXB A 5.513 04/01/2030				1FE	1,262,320	114.883	1,148,830	1,000,000	1,213,088		(12,460)			5.513	3.490	AO	13,783	55,130	10/24/2012.	04/01/2030.
915137 5R 0	UNIV TX REV FIN SYS C 4.794 08/15/2046			1	1FE	2,283,720	114.650	2,293,000	2,000,000	2,256,636		(7,360)			4.794	3.913	FA	36,221	95,880	02/06/2013.	08/15/2046.
91528N AA 9	UNM SANDOVAL REG MD 4.50 07/20/2036			2	1FE	2,700,000	100.530	2,714,310	2,700,000	2,700,000					4.500	4.500	JJ	54,338	121,500	10/07/2010.	07/20/2036.
91754C BL 3	UTAH ST BABS 5.29 04/01/2022			1	1FE	1,000,000	110.388	1,103,880	1,000,000	1,000,000					5.290	5.291	AO	13,225	52,900	12/17/2010.	04/01/2022.
91754R PR 2	UT BRD RGTS UNIV BABS 6.279 04/01/2029				1FE	1,340,000	120.183	1,201,830	1,000,000	1,268,795		(17,245)			6.279	3.553	AO	15,698	62,790	08/09/2012.	04/01/2029.
92778L BK 5	VA ST CMWLTH UNIV A 3.858 01/01/2024			1	1FE	1,000,000	103.862	1,038,620	1,000,000	1,000,000					3.858	3.858	JJ	19,290	38,580	01/30/2014.	01/01/2024.
927793 TC 3	VIRGINIA TRN BRD BABS 5.35 05/15/2035			1	1FE	2,448,300	119.376	2,387,520	2,000,000	2,394,775		(14,566)			5.350	3.842	MN	13,672	107,000	04/11/2013.	05/15/2035.
928075 FS 4	VA ST PORT AUTH REV 3.07 07/01/2022			1	1FE	1,250,000	100.882	1,261,025	1,250,000	1,250,000					3.070	3.070	JJ	19,188	38,375	01/11/2012.	07/01/2022.
928075 FT 2	VA ST PORT AUTH REV 3.22 07/01/2023			1	1FE	750,000	99.849	748,868	750,000	750,000					3.220	3.220	JJ	12,075	24,150	01/11/2012.	07/01/2023.
928172 UY 9	VA ST BLDG AUTH 4.75 08/01/2020				1FE	3,074,370	107.482	3,224,460	3,000,000	3,029,424		(7,418)			4.750	4.451	FA	59,375	142,500	02/11/2010.	08/01/2020.
92817S D6 2	VIRGINIA ST PUB SCH 1 3.84 12/15/2034			1	1FE	2,000,000	100.117	2,002,340	2,000,000	2,000,000					3.840	3.840	JD	3,413	76,800	10/12/2012.	12/15/2034.
92817S TB 4	VA ST PUB SCH B 5.512 08/01/2030			1	1FE	1,082,070	112.404	1,124,040	1,000,000	1,070,415		(3,606)			5.512	4.800	FA	22,967	55,120	07/25/2013.	08/01/2030.
93730P AA 4	WA ST BIOMED BAB 5.231 07/01/2021			1	1FE	1,000,000	110.695	1,106,950	1,000,000	1,000,000					5.231	5.231	JJ	26,155	52,310	12/03/2010.	07/01/2021.
93976A AF 9	WA ST CONVENTION CTR 5.021 07/01/2019			1	1FE	1,000,000	106.420	1,064,200	1,000,000	1,000,000					5.021	5.020	JJ	25,105	50,210	11/17/2010.	07/01/2019.
93976A AJ 1	WA ST CONV CTR BABS 5.421 07/01/2021			1	1FE	1,000,000	110.690	1,106,900	1,000,000	1,000,000					5.421	5.420	JJ	27,105	54,210	11/17/2010.	07/01/2021.
940093 R4 1	WASHINGTON ST UNIV 5.99 10/01/2027			1	1FE	2,704,000	118.778	2,482,460	2,090,000	2,564,882		(35,951)			5.990	3.443	AO	31,298	125,191	11/28/2012.	10/01/2027.
977123 ZD 3	WISCONSIN ST TRANS 4.90 07/01/2023			2	1FE	2,000,000	105.047	2,100,940	2,000,000	2,000,000					4.900	4.900	JJ	49,000	98,000	11/23/2010.	07/01/2023.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						219,560,218	XXX	223,415,476	204,140,000	217,626,523	0	(575,494)	0	0	XXX	XXX	XXX	2,843,382	9,737,604	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																					
31395X 3F 0	FHR 3018 UG PAC 5.50 10/15/2034				1	65,284	100.997	67,582	66,915	66,507		332			5.500	5.841	MON	307	3,680	03/06/2006.	10/15/2034.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						65,284	XXX	67,582	66,915	66,507	0	332	0	0	XXX	XXX	XXX	307	3,680	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																					

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
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042			2	1FE	718,657	97.333	699,490	718,657	718,657					2.900	2.918	MON	1,737	20,841	04/19/2013.	02/01/2042.
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042			2	1FE	1,040,628	97.098	1,012,961	1,043,236	1,041,019		306			2.900	2.954	MON	2,521	30,254	05/01/2013.	02/01/2042.
34074M JB 8	FL HSG FIN CORP A 2.80 07/01/2041			2	1FE	1,315,356	96.617	1,270,858	1,315,356	1,315,356					2.800	2.816	MON	3,069	36,830	04/24/2013.	07/01/2041.
34074M JC 6	FL HSG FIN B TXBL 2.80 07/01/2041			2	1FE	1,268,575	96.617	1,225,660	1,268,575	1,268,575					2.800	2.816	MON	2,960	35,520	05/16/2013.	07/01/2041.
462467 NW 7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042			2	1FE	1,210,000	101.191	1,224,411	1,210,000	1,210,000					2.900	2.918	MON	2,924	35,090	05/23/2013.	02/01/2042.
49130T PN 0	KY ST HSG CORP A 3.468 07/01/2021				1FE	1,500,000	102.429	1,536,435	1,500,000	1,500,000					3.468	3.468	JJ	26,010	52,020	06/06/2012.	07/01/2021.
49130T PS 9	KY HSG CORP A 3.00 11/01/2041			2	1FE	1,120,000	101.113	1,132,466	1,120,000	1,120,000					3.000	3.019	MON	2,800	33,602	04/19/2013.	11/01/2041.
49130T PT 7	KY HSG CORP B 3.00 11/01/2041			2	1FE	1,290,000	98.761	1,274,017	1,290,000	1,290,000					3.000	3.019	MON	3,225	38,702	04/19/2013.	11/01/2041.
56052F BC 8	ME HSG AUTH C 3.589 11/15/2030			2	1FE	2,000,000	93.836	1,876,720	2,000,000	1,999,931		4			3.589	3.589	MN	9,172	71,780	02/04/2015.	11/15/2030.
57586N UR 0	MA ST HSG FIN A 4.375 01/15/2046				1FE	1,230,766	99.926	1,224,752	1,225,659	1,230,090		(409)			4.375	4.364	MON	2,383	54,076	01/13/2015.	01/15/2046.
59465M C8 6	MI ST HSG DEV AUTH B2 5.372 10/01/2028			2	1FE	1,500,000	100.603	1,509,045	1,500,000	1,500,000					5.372	5.372	AO	20,145	80,580	02/08/2012.	10/01/2028.
59465M D2 8	MI HSG DEV AUTH B2 4.097 04/01/2021				1FE	1,000,000	100.972	1,009,720	1,000,000	1,000,000					4.097	4.097	AO	10,243	40,970	02/08/2012.	04/01/2021.
60636Y KJ 9	MO HSG DEV COMMSN SER 2 4.03 07/01/2028			2	1FE	1,000,000	102.247	1,022,470	1,000,000	1,000,000					4.030	4.030	JJ	20,150	40,300	06/06/2013.	07/01/2028.
60636Y KK 6	MO HSG DEV COMMSN SER 2 4.43 07/01/2033			2	1FE	1,250,000	101.595	1,269,938	1,250,000	1,250,000					4.430	4.430	JJ	27,688	55,375	06/06/2013.	07/01/2033.
647200 4S 0	NEW MEXICO ST MTGE B 2.60 09/01/2040			2	1FE	955,000	95.974	916,552	955,000	955,000					2.600	2.614	MON	2,069	6,276	08/03/2016.	09/01/2040.
64966T FD 1	NYHDC 2014-8SPR A 3.709 02/15/2048			2	1FE	3,063,744	99.943	2,998,290	3,000,000	3,049,472		(5,848)			3.709	3.473	MON	9,273	111,270	10/24/2014.	02/15/2048.
64972C BD 4	NYC HSG DEV A TXBL 3.05 06/15/2036			3	1FE	997,946	98.684	984,813	997,946	997,946					3.050	3.069	MON	1,353	30,437	06/19/2014.	06/15/2036.
64972C FS 7	NYC HSG DEV H-1 4.32 11/01/2035			2	1FE	1,008,000	100.795	1,007,950	1,000,000	1,006,421		(796)			4.320	4.211	MN	7,200	43,200	01/08/2015.	11/01/2035.
649883 QE 8	NY MTGE AGY SER 166 3.999 04/01/2021				1FE	1,000,000	105.064	1,050,640	1,000,000	1,000,000					3.999	3.999	AO	9,998	39,990	11/03/2011.	04/01/2021.
649883 SJ 5	NY ST MTGE HOMEOWNER 171 3.40 10/01/2022			2	1FE	1,000,000	100.686	1,006,860	1,000,000	1,000,000					3.400	3.400	AO	8,500	34,000	03/02/2012.	10/01/2022.
649883 TM 7	NY MTGE AGY-172 4.203 10/01/2027			2	1FE	2,000,000	102.439	2,048,780	2,000,000	2,000,000					4.203	4.203	AO	21,015	84,060	07/12/2012.	10/01/2027.
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030			2	1FE	910,000	101.457	923,259	910,000	910,000					4.000	4.000	JJ	18,200	37,140	10/27/2011.	01/01/2030.
677377 2P 7	OHIO ST HSG FIN AGY SF 2.65 11/01/2041			2	1FE	2,815,000	96.165	2,707,045	2,815,000	2,815,001		1			2.650	2.665	MON	6,216	25,487	07/15/2016.	11/01/2041.
686087 MP 9	OR HSG & CMNTY SVCS C 2.891 07/01/2033			2	1FE	1,215,000	100.229	1,217,782	1,215,000	1,215,000					2.891	2.891	JJ	17,563	36,611	05/31/2013.	07/01/2033.
76221R UF 8	RI HSG & MTGE DEV 2T 3.768 10/01/2027			2	1FE	2,000,000	96.957	1,939,140	2,000,000	2,000,000					3.768	3.768	AO	18,840	75,360	01/31/2013.	10/01/2027.
76221T AL 3	RI HSG SER 64-T 5.00 10/01/2028			2	1FE	30,000	101.994	30,598	30,000	30,000					5.000	5.000	AO	375	1,500	11/22/2013.	10/01/2028.
76221T AN 9	RI ST HSG FIN SER 64-T 4.00 10/01/2023			2	1FE	1,000,000	103.396	1,033,960	1,000,000	1,000,000					4.000	4.000	AO	10,000	40,000	11/22/2013.	10/01/2023.
882750 NE 8	TX HSG & CMNTY AFFAIRS 2.875 07/01/2041			2	1FE	510,000	99.982	509,908	510,000	510,000					2.875	2.875	JJ	7,331	15,175	05/17/2013.	07/01/2041.
88275F NU 9	TEXAS ST DEPT OF HSG A 3.20 09/01/2039			2	1FE	820,000	97.026	795,613	820,000	820,591		554			3.200	3.334	MS	8,747	22,843	10/15/2015.	09/01/2039.
92812Q U6 2	VA HSG AUTH RENTAL D 3.329 01/01/2020				1FE	1,000,000	103.278	1,032,780	1,000,000	1,000,000					3.329	3.329	JJ	16,645	33,290	11/17/2011.	01/01/2020.
92812Q U7 0	VA HSG AUTH RENTAL D 3.579 01/01/2021				1FE	1,000,000	103.794	1,037,940	1,000,000	1,000,000					3.579	3.579	JJ	17,895	35,790	11/17/2011.	01/01/2021.
92812Q W5 2	VA ST HSG DEV E 4.154 03/01/2022			2	1FE	1,000,000	100.470	1,004,700	1,000,000	1,000,000					4.154	4.154	MS	13,847	41,540	12/16/2011.	03/01/2022.
92812U Q3 5	VA ST HSG DEV D 4.30 12/25/2043			2	1FE	1,578,195	101.598	1,603,415	1,578,195	1,578,182					4.300	4.339	MON	5,655	67,862	12/04/2013.	12/25/2043.
92812U Q4 3	VA HSG DEV A 3.50 10/25/2037				1FE	1,502,377	100.488	1,509,708	1,502,377	1,502,377					3.500	3.526	MON	4,382	52,655	11/21/2014.	10/25/2037.
92812U Q6 8	VA HSG DEV AUTH PT A 3.10 06/25/2041				1FE	1,828,879	99.391	1,817,741	1,828,879	1,828,879					3.100	3.090	MON	4,725	28,449	05/25/2016.	06/25/2041.
92813T EE 6	VIRGINIA HSG AUTH SER A 3.25 08/25/2042			3	1FE	1,518,613	97.631	1,482,637	1,518,613	1,518,590					3.250	3.272	MON	4,113	49,355	03/11/2013.	08/25/2042.
2899999.	U.S. Special Revenue - Other Loan-Backed and Structured Securities					46,196,736	XXX	45,949,053	46,122,493	46,181,087	0	(6,189)	0	0	XXX	XXX	XXX	348,967	1,538,231	XXX	XXX
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations					265,822,237	XXX	269,432,111	250,329,408	263,874,116	0	(581,351)	0	0	XXX	XXX	XXX	3,192,655	11,279,515	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00038A AB 9	ABB TREASURY USA 4.00 06/15/2021			1	1FE	1,968,120	105.463	2,109,264	2,000,000	1,984,146		3,173			4.000	4.197	JD	3,556	80,000	06/14/2011.	06/15/2021.
00080Q AF 2	ABN AMRO BANK NV 4.75 07/28/2025		C		2FE	2,991,960	101.321	3,039,630	3,000,000	2,992,888		657			4.750	4.784	JJ	60,563	142,500	07/21/2015.	07/28/2025.
00101A AA 3	AVERY DENNISON 6.625 10/01/17			1	2FE	995,290	103.218	1,032,177	1,000,000	999,533		589			6.625	6.690	AO	16,563	66,250	09/20/2007.	10/01/2017.
001055 AJ 1	AFLAC INC 4.00 02/15/2022			1	1FE	998,200	105.639	1,056,394	1,000,000	998,993		174			4.000	4.022	FA	15,111	40,000	02/08/2012.	02/15/2022.
001055 AL 6	AFLAC INC 3.625 06/15/2023			1	1FE	2,000,000	103.449	2,068,986	2,000,000	2,000,000					3.625	3.625	JD	3,222	72,500	06/03/2013.	06/15/2023.

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
001055 AM 4	AFLAC INC 3.625 11/15/2024			1	1FE	1,997,980	102.640	2,052,792	2,000,000	1,998,366		176			3.625	3.637	MN	9,264	72,500	11/04/2014.	11/15/2024.
00164T AA 6	AMC EAST COMM LLC 5.74 01/15/2028			1	1FE	1,831,846	100.392	1,757,138	1,750,283	1,798,864		(6,934)			5.740	5.187	JJ	46,326	100,466	07/22/2010.	01/15/2028.
00185A AK 0	AON PLC 3.875 12/15/2025		C	12	2FE	1,999,440	101.767	2,035,342	2,000,000	1,999,440					3.875	3.879	JD	3,444	61,139	02/23/2016.	12/15/2025.
00206R AX 0	AT&T INC 4.45 05/15/2021			1	2FE	999,250	105.601	1,056,005	1,000,000	999,644		72			4.450	4.459	MN	5,686	44,500	04/26/2011.	05/15/2021.
00206R AZ 5	AT&T INC 3.875 08/15/2021			1	2FE	997,050	103.098	1,030,979	1,000,000	998,492		292			3.875	3.911	FA	14,639	38,750	08/15/2011.	08/15/2021.
00206R BN 1	AT&T INC 2.625 12/01/2022			12	2FE	4,356,790	95.742	4,787,075	5,000,000	4,557,603		64,257			2.625	4.336	JD	10,938	131,250	10/31/2013.	12/01/2022.
00206R CE 0	AT&T INC 3.90 03/11/2024			12	2FE	1,993,920	101.112	2,022,238	2,000,000	1,995,397		544			3.900	3.937	MS	23,833	78,000	03/05/2014.	03/11/2024.
00206R CX 8	DIRECTV HLDGS 5.875 10/01/2019			1	2FE	1,985,180	109.232	2,184,648	2,000,000	1,993,492		2,055			5.875	6.005	AO	29,375	117,500	09/14/2009.	10/01/2019.
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017				1FE	511,790	99.895	511,253	511,790	511,790					3.596	3.623	MON	1,534	18,404	07/29/2013.	11/01/2017.
002824 BF 6	ABBOTT LABS 3.75 11/30/2026			12	1FE	1,985,120	99.330	1,986,590	2,000,000	1,985,257		137			3.750	3.840	MN	8,125		11/17/2016.	11/30/2026.
00287Y AQ 2	ABBVIE INC 3.60 05/14/2025			12	2FE	1,996,500	98.636	1,972,714	2,000,000	1,996,989		303			3.600	3.621	MN	9,400	72,000	05/05/2015.	05/14/2025.
00507U AF 8	ACTAVIS FUNDING 3.85 06/15/2024		C	1	2FE	1,992,460	100.892	2,017,838	2,000,000	1,994,101		670			3.850	3.896	JD	3,422	77,000	06/10/2014.	06/15/2024.
00507U AS 0	ACTAVIS FUNDING 3.80 03/15/2025		C	12	2FE	996,450	99.989	999,888	1,000,000	996,997		306			3.800	3.843	MS	11,189	38,000	03/03/2015.	03/15/2025.
00507V AJ 8	ACTIVISION BLIZZARD 3.40 09/15/2026			12	2FE	1,992,280	93.998	1,879,966	2,000,000	1,992,462		182			3.400	3.446	MS	19,267		09/14/2016.	09/15/2026.
00724F AC 5	ADOBE SYS INC 3.25 02/01/2025			12	2FE	1,978,560	99.917	1,998,346	2,000,000	1,982,161		1,890			3.250	3.377	FA	27,083	65,000	01/21/2015.	02/01/2025.
008252 AM 0	AFFILIATED MANAGERS 4.25 02/15/2024			1	2FE	2,973,930	100.843	3,025,281	3,000,000	2,980,351		2,307			4.250	4.358	FA	48,167	127,500	02/06/2014.	02/15/2024.
008252 AN 8	AFFILIATED MANAGERS 3.50 08/01/2025			1	2FE	1,984,780	95.269	1,905,384	2,000,000	1,987,103		1,262			3.500	3.588	FA	29,167	70,000	02/10/2015.	08/01/2025.
00846U AJ 0	AGILENT TECH INC 3.875 07/15/2023			12	2FE	2,986,320	103.046	3,091,368	3,000,000	2,990,576		1,241			3.875	3.930	JJ	53,604	116,250	06/18/2013.	07/15/2023.
008916 AP 3	AGRIUM INC 3.375 03/15/2025			12	2FE	998,550	97.292	972,923	1,000,000	998,789		126			3.375	3.392	MS	9,938	33,750	02/25/2015.	03/15/2025.
00912X AM 6	AIR LEASE CORP 3.875 04/01/2021			12	2FE	1,996,040	103.125	2,062,500	2,000,000	1,997,516		528			3.875	3.907	AO	19,375	77,500	03/04/2014.	04/01/2021.
009158 AV 8	AIR PROD & CHEM 3.35 07/31/2024			12	1FE	1,993,440	102.130	2,042,594	2,000,000	1,994,832		589			3.350	3.389	JJ	28,103	67,000	07/28/2014.	07/31/2024.
009363 AQ 5	AIRGAS INC 3.65 07/15/2024			12	1FE	1,996,100	103.249	2,064,980	2,000,000	1,994,253		595			3.650	3.694	JJ	33,661	73,000	06/12/2014.	07/15/2024.
013078 AA 8	ALBERTO-CULVER CO 5.15 06/01/20			1	1FE	999,590	108.777	1,087,771	1,000,000	999,844		41			5.150	5.155	JD	4,292	51,500	05/18/2010.	06/01/2020.
013817 AU 5	ALCOA INC 6.15 08/15/2020			1	3FE	998,710	108.250	1,082,500	1,000,000	999,456		130			6.150	6.167	FA	23,233	61,500	07/26/2010.	08/15/2020.
01609W AQ 5	ALIBABA GROUP 3.60 11/28/2024		C	12	1FE	998,170	99.375	993,754	1,000,000	998,501		161			3.600	3.622	MN	3,300	36,000	11/20/2014.	11/28/2024.
017175 AB 6	ALLEGHANY CORP 5.625 09/15/2020			1	2FE	1,992,620	107.632	2,152,634	2,000,000	1,996,764		765			5.625	5.674	MS	33,125	112,500	09/15/2010.	09/15/2020.
01741R AF 9	ALLEGHENY TECH 5.875 08/15/2023			12	4FE	1,499,865	97.125	1,456,875	1,500,000	1,500,138		(15)			7.875	7.873	FA	44,625	116,250	07/09/2013.	08/15/2023.
018490 AN 2	ALLERGAN INC 3.375 09/15/2020			1	2FE	1,993,940	102.436	2,048,718	2,000,000	1,997,514		619			3.375	3.411	MS	19,875	67,500	09/07/2010.	09/15/2020.
020002 BB 6	ALLSTATE CORP 5.75 08/15/2053			2	2FE	2,000,000	103.500	2,070,000	2,000,000	2,000,000					5.750	5.750	FA	43,444	115,000	08/05/2013.	08/15/2053.
021441 AF 7	ALTERA CORP 4.10 11/15/2023			1	1FE	1,974,860	107.083	2,141,664	2,000,000	1,981,704		2,248			4.100	4.255	MN	10,478	82,000	10/29/2013.	11/15/2023.
023608 AG 7	AMEREN CORP 3.65 02/15/2026			12	2FE	1,998,220	100.526	2,010,514	2,000,000	1,998,308		110			3.650	3.661	FA	27,578	52,925	11/17/2015.	02/15/2026.
02364W AX 3	AMERICA MOVIL SA 5.00 10/16/2019		C	1	1FE	3,967,440	107.140	4,285,588	4,000,000	3,989,211		3,512			5.000	5.105	AO	41,667	200,000	10/08/2009.	10/16/2019.
02364W BD 6	AMERICA MOVIL SA 3 07/16/22		C	1	1FE	994,900	98.818	988,180	1,000,000	996,976		491			3.125	3.185	JJ	14,323	31,250	07/09/2012.	07/16/2022.
02377B AB 2	AM AIRLN 15-2 AA 3.60 09/22/2027			1	1FE	1,952,693	100.500	1,962,457	1,952,693	1,952,690		(1)			3.600	3.600	MS	19,332	69,906	09/10/2015.	09/22/2027.
02377U AB 0	AMER AIRLINES 2013-2 4.95 01/15/2023			1	2FE	799,114	106.500	851,056	799,114	799,114					4.950	4.950	JJ	18,240	39,556	07/24/2013.	01/15/2023.
02580E CC 5	AMER EXPR BK FSB 6.00 09/13/17				1FE	997,550	103.025	1,030,248	1,000,000	999,778		303			6.000	6.033	MS	18,000	60,000	09/10/2007.	09/13/2017.
025816 AX 7	AMERICAN EXPRESS 6.15 08/28/2017				1FE	997,420	102.985	1,029,852	1,000,000	999,778		321			6.150	6.185	FA	21,013	61,500	08/22/2007.	08/28/2017.
02581F YE 3	AMER EXPR CENTUR 6.00 09/13/17				1FE	997,550	103.046	1,030,458	1,000,000	999,778		303			6.000	6.033	MS	18,000	60,000	09/10/2007.	09/13/2017.
02635P TQ 6	AMER GENL FIN MTN 6.50 09/15/2017				4FE	499,785	102.500	512,500	500,000	499,950		130			6.500	6.515	MS	9,569	32,500	09/12/2007.	09/15/2017.
02666Q G7 2	AMER HONDA FIN 3.875 09/21/2020 MTN				1FE	997,370	105.287	1,052,870	1,000,000	998,901		269			3.875	3.907	MS	10,764	38,750	09/14/2010.	09/21/2020.
02666Q J7 9	AMER HONDA FIN 3.80 09/20/2021				1FE	1,994,720	104.797	2,095,932	2,000,000	1,997,259		521			3.800	3.832	MS	21,322	76,000	09/13/2011.	09/20/2021.
03027W AJ 1	AMERICAN TOWER TRUST 3.07 03/15/2023			12	1FE	2,893,740	99.320	2,979,587	3,000,000	2,927,244		10,142			3.070	3.526	MON	4,093	92,100	07/10/2013.	03/15/2023.
03027X AA 8	AMERICAN TOWER 4.70 03/15/2022			1	2FE	998,100	106.789	1,067,892	1,000,000	998,901		182			4.700	4.724	MS	13,839	47,000	03/07/2012.	03/15/2022.
03073E AJ 4	AMERISOURCEBERGEN 3.50 11/15/2021			12	1FE	998,580	102.849	1,028,491	1,000,000	999,247		139			3.500	3.517	MN	4,472	35,000	11/08/2011.	11/15/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
03073E AL 9	AMERISOURCEBERGEN 3.40 05/15/2024			1	1FE	1,994,300	100.506	2,010,122	2,000,000	1,995,600		516			3.400	3.434	MN	8,689	68,000	05/19/2014	05/15/2024
03076C AF 3	AMERIPRISE FINL 4.00 10/15/2023			1	1FE	1,990,360	104.392	2,087,848	2,000,000	1,993,181		857			4.000	4.058	AO	16,889	80,000	09/03/2013	10/15/2023
03076C AG 1	AMERIPRISE FINL 3.70 10/15/2024			1	1FE	1,993,120	102.158	2,043,168	2,000,000	1,994,511		597			3.700	3.741	AO	15,622	74,000	09/15/2014	10/15/2024
03076C AH 9	AMERIPRISE FINL 2.875 09/15/2026			12	1FE	998,930	95.279	952,794	1,000,000	998,980		50			2.875	2.887	MS	11,181		08/08/2016	09/15/2026
031162 AV 2	AMGEN INC 5.85 06/01/2017			1	2FE	3,278,040	101.740	3,052,185	3,000,000	3,017,329		(40,395)			5.850	4.433	JD	14,625	175,500	08/04/2009	06/01/2017
03523T AN 8	ANHEUSER-BUSCH 5.375 01/15/2020			1	2FE	2,980,350	109.074	3,272,220	3,000,000	2,993,284		1,981			5.375	5.456	JJ	74,354	161,250	10/13/2009	01/15/2020
037389 AW 3	AON CORP 5 09/30/20			1	2FE	996,370	107.354	1,073,537	1,000,000	998,448		368			5.000	5.046	MS	12,639	50,000	09/07/2010	09/30/2020
037411 BD 6	APACHE CORP 2.625 01/15/2023			12	2FE	1,863,300	96.329	1,926,580	2,000,000	1,893,348		15,540			2.625	3.616	JJ	24,208	52,500	01/08/2015	01/15/2023
03765H AA 9	APOLLO MNGMT HLD 4.00 05/30/2024			1	1FE	1,994,440	99.481	1,989,612	2,000,000	1,995,673		492			4.000	4.034	MN	6,889	80,000	05/27/2014	05/30/2024
03765H AB 7	APOLLO MNGMT HLD 4.40 05/27/2026			12	1FE	3,001,830	99.528	2,985,843	3,000,000	3,001,847		17			4.400	4.392	MN	12,467	66,000	11/18/2016	05/27/2026
037833 AK 6	APPLE INC 2.40 05/03/2023			1	1FE	931,750	97.458	974,575	1,000,000	953,714		6,486			2.400	3.213	MN	3,867	24,000	06/19/2013	05/03/2023
037833 AS 9	APPLE INC 3.45 05/06/2024	SD		1	1FE	2,997,480	103.130	3,093,912	3,000,000	2,998,067		227			3.450	3.460	MN	15,813	103,500	04/29/2014	05/06/2024
037833 BY 5	APPLE INC 3.25 02/23/2026			12	1FE	1,995,600	100.300	2,006,002	2,000,000	1,995,923		323			3.250	3.276	FA	23,111	32,500	02/16/2016	02/23/2026
038222 AF 2	APPLIED MATERIAL 4.30 06/15/2021			1	1FE	1,995,780	107.494	2,149,876	2,000,000	1,997,908		417			4.300	4.326	JD	3,822	86,000	06/01/2011	06/15/2021
038222 AJ 4	APPLIED MATERIAL 3.90 10/01/2025			12	1FE	1,992,760	105.206	2,104,122	2,000,000	1,993,543		614			3.900	3.944	AO	19,500	79,517	09/21/2015	10/01/2025
039483 BB 7	ARCHER-DANIELS 4.479 03/01/2021			1	1FE	453,281	108.184	486,828	450,000	451,561		(335)			4.479	4.387	MS	6,719	20,156	03/30/2011	03/01/2021
039483 BL 5	ARCHER-DANIELS 2.50 08/11/2026			12	1FE	997,100	94.957	949,572	1,000,000	997,200		100			2.500	2.533	FA	9,722		08/08/2016	08/11/2026
04010L AN 3	ARES CAPITAL CORP 4.875 11/30/2018			1	2FE	2,054,000	103.563	2,071,262	2,000,000	2,022,736		(11,176)			4.875	4.250	MN	8,396	97,500	01/23/2014	11/30/2018
04010L AP 8	ARES CAPITAL CORP 3.875 01/15/2020			12	2FE	2,003,700	101.305	2,026,098	2,000,000	2,002,438		(765)			3.875	3.831	JJ	35,736	77,500	01/23/2015	01/15/2020
04010L AR 4	ARES CAPITAL CORP 3.625 01/19/2022			12	2FE	1,992,780	96.894	1,937,884	2,000,000	1,993,071		291			3.625	3.701	JJ	20,542		09/14/2016	01/19/2022
04015C AA 6	ARES FIN CO LLC 4.00 10/08/2024			12	2FE	1,965,360	92.102	1,842,042	2,000,000	1,971,890		3,001			4.000	4.214	AO	18,444	80,000	10/01/2014	10/08/2024
040555 CQ 5	ARIZONA PUB SERV 3.35 06/15/2024			12	1FE	2,997,240	102.040	3,061,203	3,000,000	2,997,851		250			3.350	3.361	JD	4,467	100,500	06/09/2014	06/15/2024
042735 BA 7	ARROW ELECTRONIC 6 04/01/20			1	2FE	1,999,380	108.360	2,167,202	2,000,000	1,999,768		63			6.000	6.004	AO	30,000	120,000	09/23/2009	04/01/2020
04621W AC 4	ASSURED GUARANTY 5.00 07/01/2024			1	2FE	997,950	105.611	1,056,108	1,000,000	998,391		173			5.000	5.026	JJ	25,000	50,000	06/17/2014	07/01/2024
048303 CE 9	ATLANTIC CITY ELEC 4.35 04/01/2021			12	1FE	998,480	104.653	1,046,525	1,000,000	999,270		153			4.350	4.369	AO	10,875	43,500	03/29/2011	04/01/2021
052528 AH 9	AUST & NZ BANK 4.50 03/19/2024		C		1FE	998,640	102.271	1,022,707	1,000,000	998,960		119			4.500	4.517	MS	12,750	45,000	03/12/2014	03/19/2024
05252A BK 6	AUST & NZ BANK 4.875 01/12/2021		C		1FE	997,570	108.149	1,081,489	1,000,000	998,877		246			4.875	4.906	JJ	22,885	48,750	01/05/2011	01/12/2021
053015 AE 3	AUTOMATIC DATA 3.375 09/15/2025			12	1FE	1,997,820	102.374	2,047,484	2,000,000	1,998,063		188			3.375	3.388	MS	19,875	67,500	09/08/2015	09/15/2025
05329W AJ 1	AUTONATION INC 6.75 04/15/18			1	2FE	982,500	105.587	1,055,874	1,000,000	996,478		2,529			6.750	7.041	AO	14,250	67,500	05/19/2010	04/15/2018
05329W AM 4	AUTONATION INC 4.50 10/01/2025			12	2FE	2,989,890	100.991	3,029,742	3,000,000	2,990,980		844			4.500	4.542	AO	33,750	138,750	09/16/2015	10/01/2025
05348E AW 9	AVALONBAY COMMUN GMTN 3.50 11/15/2025			12	1FE	1,993,480	99.910	1,998,200	2,000,000	1,994,104		556			3.500	3.539	MN	8,944	69,806	11/04/2015	11/15/2025
05367A AD 5	AVIATION CAPITAL 6.75 04/06/2021			1	2FE	1,000,000	115.957	1,159,566	1,000,000	1,000,000					6.750	6.750	AO	15,938	67,500	03/30/2011	04/06/2021
05367A AH 6	AVIATION CAPITAL 4.875 10/01/2025			12	2FE	2,987,910	107.068	3,212,037	3,000,000	2,989,219		999			4.875	4.926	AO	36,563	151,938	09/14/2015	10/01/2025
05379B AP 2	AVISTA CORP 5.125 04/01/22			1	1FE	2,993,100	108.672	3,260,169	3,000,000	2,996,594		552			5.125	5.150	AO	38,438	153,750	09/15/2009	04/01/2022
05490L AA 7	BLUE CRS/SHLD MN 3.79 05/01/2025			12	1FE	1,999,820	96.857	1,937,142	2,000,000	1,999,858		14			3.790	3.791	MN	12,633	75,800	04/21/2015	05/01/2025
05523R AB 3	BAE SYSTEMS PLC 4.75 10/11/2021		C	1	2FE	998,980	108.123	1,081,233	1,000,000	999,453		100			4.750	4.763	AO	10,556	47,500	10/05/2011	10/11/2021
05541V AE 6	BG ENERGY CAPITAL PLC 4.00 10/15/2021		C	1	1FE	2,096,620	106.014	2,120,278	2,000,000	2,052,435		(9,923)			4.000	3.402	AO	16,889	80,000	04/02/2012	10/15/2021
055451 AU 2	BHP FINANCE USA 3.85 09/30/2023		C	1	1FE	998,770	105.519	1,055,192	1,000,000	999,120		112			3.850	3.865	MS	9,732	38,500	09/25/2013	09/30/2023
05565Q BU 1	BP CAPITAL MKT PLC 3.561 11/01/2021		C	1	1FE	1,000,000	104.385	1,043,848	1,000,000	1,000,000					3.561	3.561	MN	5,935	35,610	10/27/2011	11/01/2021
05565Q CP 1	BP CAPITAL PLC 3.814 02/10/2024		C	1	1FE	2,000,000	103.473	2,069,458	2,000,000	2,000,000					3.814	3.814	FA	29,876	76,280	02/05/2014	02/10/2024
05569A AB 5	BP AMI LEASING 5.523 05/08/2019			1	1FE	5,000,000	107.252	5,362,575	5,000,000	5,000,000					5.523	5.523	MN	40,655	276,150	05/01/2009	05/08/2019
05578D AG 7	BPCE 4.00 04/15/2024		C		1FE	3,992,800	103.891	4,155,644	4,000,000	3,994,479		640			4.000	4.022	AO	33,778	160,000	04/08/2014	04/15/2024
05578Q AD 5	BPCE 4.50 03/15/2025		C		2FE	1,971,540	97.311	1,946,210	2,000,000	1,976,641		2,288			4.500	4.673	MS	26,500	90,000	09/08/2014	03/15/2025
057224 BC 0	BAKER HUGHES INC 3.20 08/15/2021			1	2FE	855,252	102.339	877,041	857,000	856,121		174			3.200	3.224	FA	10,360	33,682	08/10/2011	08/15/2021

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
05990K AC 0	BANC OF CALIFORNIA 5.25 04/15/2025			3	2FE	1,995,000	97.817	1,956,346	2,000,000	1,995,721		402			5.250	5.282	AO	22,167	105,000	03/31/2015.	04/15/2025.
06051G FF 1	BANK OF AMER CRP 4.00 04/01/2024				2FE	996,250	103.030	1,030,298	1,000,000	997,137		334			4.000	4.046	AO	10,000	40,000	03/27/2014.	04/01/2024.
06051G FH 7	BANK OF AMER CRP MTN 4.20 08/26/2024				2FE	1,998,540	101.820	2,036,390	2,000,000	1,998,830		127			4.200	4.209	FA	29,167	84,000	08/21/2014.	08/26/2024.
06051G FS 3	BANK OF AMER CRP MTN 3.875 08/01/2025				2FE	1,996,380	101.704	2,034,078	2,000,000	1,996,815		307			3.875	3.897	FA	32,292	77,715	07/27/2015.	08/01/2025.
063904 AA 4	BANK OF OZARKS 5.50 07/01/2026			2	2FE	3,000,000	103.219	3,096,555	3,000,000	3,000,052		52			5.500	5.500	JJ	86,167		06/16/2016.	07/01/2026.
06406G AA 9	BANK OF NY MELLON 3.00 10/30/2028			2	1FE	1,997,800	94.619	1,892,370	2,000,000	1,997,826		26			3.000	3.011	AO	10,167		10/24/2016.	10/30/2028.
06406H BY 4	BANK OF NY MELLON 3.55 09/23/2021			2	1FE	1,998,660	104.336	2,086,724	2,000,000	1,999,308		132			3.550	3.558	MS	19,328	71,000	09/16/2011.	09/23/2021.
06406H CQ 0	BANK OF NY MELLON MTN 3.95 11/18/2025			2	1FE	2,082,200	104.948	2,098,960	2,000,000	2,067,181		(6,418)			3.950	3.503	MN	9,436	79,000	07/31/2014.	11/18/2025.
064159 HB 5	BANK NOVA SCOTIA 4.50 12/16/2025				2FE	4,999,600	102.731	5,136,540	5,000,000	4,999,634		33			4.500	4.501	JD	9,375	225,000	12/09/2015.	12/16/2025.
064255 AR 3	BK TOKYO-MITSUBISHI UFJ 4.10 09/09/2023		C		1FE	996,100	105.360	1,053,598	1,000,000	997,219		354			4.100	4.148	MS	12,756	41,000	09/03/2013.	09/09/2023.
064255 AW 2	BK TOKYO-MITSUBISHI UFJ 3.75 03/10/2024		C		1FE	2,993,550	103.555	3,106,659	3,000,000	2,995,126		580			3.750	3.776	MS	34,688	112,500	03/04/2014.	03/10/2024.
06541E AA 0	BANK UNITED 8 03/15/09 MTNA				6*	1,993,984			1,878,000		188		188		8.000	6,000.000	MS			04/17/2001.	03/15/2009.
06652K AA 1	BANKUNITED INC 4.875 11/17/2025			12	2FE	4,951,300	98.815	4,940,765	5,000,000	4,955,650		3,884			4.875	5.000	MN	29,792	243,750	11/12/2015.	11/17/2025.
066836 AA 5	BAPTIST HEALTH 4.59 08/15/21			1	1FE	2,000,000	108.227	2,164,532	2,000,000	2,000,000					4.590	4.590	FA	34,680	91,800	05/09/2011.	08/15/2021.
067383 AC 3	CR BARD INC 4.40 01/15/2021			1	1FE	992,820	106.693	1,066,929	1,000,000	996,748		719			4.400	4.489	JJ	20,289	44,000	12/15/2010.	01/15/2021.
06739G BP 3	BARCLAYS BK PLC 5.14 10/14/2020		C	1	2FE	999,300	105.382	1,053,819	1,000,000	999,693		72			5.140	5.149	AO	10,994	51,400	10/06/2010.	10/14/2020.
07177M AB 9	BAXALTA INC 4.00 06/23/2025			12	2FE	1,986,480	100.131	2,002,612	2,000,000	1,988,203		1,144			4.000	4.083	JD	1,778	80,000	06/18/2015.	06/23/2025.
07274E AG 8	BAYER US FINANCE 3.375 10/08/2024			1	1FE	1,980,220	99.278	1,985,554	2,000,000	1,984,060		1,758			3.375	3.493	AO	15,563	67,500	10/01/2014.	10/08/2024.
07330M AA 5	BRANCH BKG & TR 3.80 10/30/2026			2	1FE	1,995,120	102.794	2,055,876	2,000,000	1,995,930		335			3.800	3.825	AO	12,878	76,000	09/22/2014.	10/30/2026.
07330M AB 3	BRANCH BKG & TR 3.625 09/16/2025			2	1FE	1,998,660	101.591	2,031,828	2,000,000	1,998,807		115			3.625	3.633	MS	21,146	72,500	09/09/2015.	09/16/2025.
081437 AH 8	BEMIS CO INC 4.50 10/15/2021			12	2FE	993,530	106.089	1,060,893	1,000,000	996,554		630			4.500	4.581	AO	9,500	45,000	09/27/2011.	10/15/2021.
084423 AC 6	BERKLEY W.R. 8.70 01/01/2022				2FE	977,500	119.481	1,194,814	1,000,000	988,073		1,818			8.700	9.001	JJ	43,500	87,000	06/08/2009.	01/01/2022.
084670 BJ 6	BERKSHIRE HATHWAY 3.00 02/11/2023			1	1FE	991,540	100.880	1,008,802	1,000,000	994,525		802			3.000	3.099	FA	11,667	30,000	01/29/2013.	02/11/2023.
084670 BS 6	BERKSHIRE HATHAWAY 3.125 03/15/2026			12	1FE	1,998,120	99.313	1,986,260	2,000,000	1,998,249		129			3.125	3.136	MS	18,403	31,250	03/08/2016.	03/15/2026.
092113 AG 4	BLACK HILLS CORP 5.875 07/15/20			1	2FE	1,000,000	109.179	1,091,790	1,000,000	1,000,000					5.875	5.875	JJ	27,090	58,750	07/13/2010.	07/15/2020.
09247X AC 5	BLACKROCK INC 6.25 09/15/2017			1	1FE	3,967,840	103.484	4,139,348	4,000,000	3,997,018		4,018			6.250	6.360	MS	73,611	250,000	09/12/2007.	09/15/2017.
09256B AD 9	BLACKSTONE HLDGS 4.75 02/15/2023			1	1FE	3,124,710	106.528	3,195,852	3,000,000	3,088,579		(12,448)			4.750	4.198	FA	53,833	142,500	12/12/2013.	02/15/2023.
093662 AG 9	BLOCK FINANCIAL 5.25 10/01/2025			12	2FE	3,988,000	101.592	4,063,688	4,000,000	3,989,191		954			5.250	5.289	AO	52,500	210,583	09/25/2015.	10/01/2025.
097014 AL 8	BOEING CAP CORP 4.7 10/27/19			1	1FE	2,997,870	107.821	3,234,636	3,000,000	2,999,296		228			4.700	4.709	AO	25,067	141,000	10/22/2009.	10/27/2019.
09751W AA 9	BOLDINI LTD 3.6 07/19/35		C	1	1FE	950,000	96.693	918,585	950,000	950,000					3.600	3.600	JJ	15,390	34,650	12/13/2011.	07/19/2035.
10112R AS 3	BOSTON PROP LP 4.125 05/15/2021			1	2FE	992,600	104.825	1,048,252	1,000,000	996,519		711			4.125	4.213	MN	5,271	41,250	11/08/2010.	05/15/2021.
10510K AA 5	BRAMBLES USA INC 5.35 04/01/2020			1	2FE	999,690	107.654	1,076,542	1,000,000	999,825		48			5.350	5.356	AO	13,375	53,500	03/24/2010.	04/01/2020.
10510K AC 1	BRAMBLES USA INC 4.125 10/23/2025			12	2FE	1,995,140	101.646	2,032,928	2,000,000	1,995,619		404			4.125	4.155	AO	15,583	82,500	10/19/2015.	10/23/2025.
107015 AA 7	BREMER FINL CORP 5.20 12/30/2024				2FE	2,000,000	96.173	1,923,460	2,000,000	2,000,000					5.200	5.200	JD	289	104,000	12/29/2014.	12/30/2024.
11133T AA 1	BROADRIDGE FINAN 6.125 06/01/2017			1	2FE	457,717	101.670	469,716	462,000	461,765		542			6.125	6.251	JD	2,358	28,298	05/23/2007.	06/01/2017.
112585 AH 7	BROOKFIELD ASSET 4.00 01/15/2025			12	1FE	2,000,000	97.374	1,947,482	2,000,000	2,000,000					4.000	4.000	JJ	36,889	80,000	01/12/2015.	01/15/2025.
114259 AN 4	BROOKLYN UNION GAS 3.407 03/10/2026			12	1FE	2,000,000	100.432	2,008,644	2,000,000	2,000,000					3.407	3.407	MS	21,010	34,070	03/07/2016.	03/10/2026.
118230 AJ 0	BUCKEYE PARTNERS 4.875 02/01/2021			1	2FE	996,200	106.317	1,063,165	1,000,000	998,245		379			4.875	4.923	FA	20,313	48,750	01/04/2011.	02/01/2021.
120568 AT 7	BUNGE LTD FIN CP 8 06/15/19			1	2FE	999,970	114.545	1,145,454	1,000,000	1,000,000		0			8.500	8.500	JD	3,778	85,000	06/04/2009.	06/15/2019.
120568 AX 8	BUNGE LTD FIN CORP 3.25 08/15/2026			12	2FE	1,998,140	96.138	1,922,768	2,000,000	1,998,200		60			3.250	3.261	FA	24,556		08/10/2016.	08/15/2026.
12189L AT 8	BURLINGTON NORTH SF 3.40 09/01/2024			1	1FE	997,710	102.981	1,029,813	1,000,000	998,191		203			3.400	3.427	MS	11,333	34,000	08/11/2014.	09/01/2024.
12505B AC 4	CBRE SERVICES INC 5.25 03/15/2025			12	2FE	2,064,420	102.625	2,052,500	2,000,000	2,063,972		(448)			5.250	4.762	MS	30,917		12/01/2016.	03/15/2025.
12505B AD 2	CBRE SERVICES INC 4.875 03/01/2026			12	2FE	1,984,800	99.875	1,997,500	2,000,000	1,986,434		1,163			4.875	4.968	MS	32,500	102,375	08/06/2015.	03/01/2026.
12527G AC 7	CF INDUSTRIES INC 3.45 06/01/2023			1	3FE	1,833,600	90.558	1,811,158	2,000,000	1,878,872		15,925			3.450	4.549	JD	5,750	69,000	01/09/2014.	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 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
12527G AH 6	CF INDUSTRIES INC 4.50 12/01/2026			1	2FE	993,850	98.335	983,348	1,000,000	993,907		57			4.500	4.577	JD	5,000		11/10/2016.	12/01/2026.
125509 BM 0	CIGNA CORP 5.125 06/15/20			1	2FE	994,740	107.557	1,075,570	1,000,000	997,907		540			5.125	5.192	JD	2,278	51,250	05/12/2010.	06/15/2020.
12572Q AE 5	CME GROUP INC 3.00 09/15/2022			1	1FE	1,993,820	102.276	2,045,524	2,000,000	1,996,257		592			3.000	3.036	MS	17,667	60,000	09/05/2012.	09/15/2022.
12572Q AG 0	CME GROUP INC 3.00 03/15/2025			12	1FE	1,996,220	99.411	1,988,220	2,000,000	1,996,829		336			3.000	3.022	MS	17,667	60,000	03/04/2015.	03/15/2025.
126117 AQ 3	CNA FINANCIAL 5.875 08/15/2020			1	2FE	1,993,700	110.064	2,201,278	2,000,000	1,997,299		651			5.875	5.917	FA	44,389	117,500	08/05/2010.	08/15/2020.
126117 AT 7	CNA FINANCIAL 4.50 03/01/2026			12	2FE	3,016,110	104.566	3,136,983	3,000,000	3,014,885		(1,225)			4.500	4.432	MS	45,000	70,125	02/22/2016.	03/01/2026.
12626P AL 7	CRH AMERICA INC 5.75 01/15/2021			1	2FE	1,048,950	110.650	1,106,499	1,000,000	1,023,676		(5,156)			5.750	5.094	JJ	26,514	57,500	07/07/2011.	01/15/2021.
126650 AW 0	CVS CAREMARK 5.298 01/11/27			1	2FE	971,398	106.650	1,035,992	971,398	971,400		(0)			5.298	5.357	MON	3,002	51,465	12/09/2004.	01/11/2027.
133131 AS 1	CAMDEN PROP TRST 4.875 06/15/2023			1	1FE	1,977,560	107.562	2,151,236	2,000,000	1,986,354		1,751			4.875	5.000	JD	4,333	97,500	05/31/2011.	06/15/2023.
136375 BV 3	CANADIAN NATL RR 2.85 12/15/2021			12	1FE	1,986,780	101.614	2,032,282	2,000,000	1,993,041		1,287			2.850	2.926	JD	2,533	57,000	11/07/2011.	12/15/2021.
13645R AK 0	CANADIAN PAC LTD 4.45 03/15/2023			1	2FE	1,991,500	107.019	2,140,386	2,000,000	1,995,176		660			4.450	4.495	MS	26,206	89,000	09/20/2010.	03/15/2023.
14040H BG 9	CAPITAL ONE FINL 3.20 02/05/2025			2	2FE	997,540	97.067	970,670	1,000,000	997,950		218			3.200	3.229	FA	12,978	32,000	02/02/2015.	02/05/2025.
14040H BJ 3	CAPITAL ONE FINL 4.20 10/29/2025			2	2FE	4,999,600	100.057	5,002,850	5,000,000	4,999,639		33			4.200	4.201	AO	36,167	210,000	10/26/2015.	10/29/2025.
14040H BK 0	CAPITAL ONE FINL 3.75 07/28/2026			2	2FE	2,976,870	96.932	2,907,957	3,000,000	2,977,319		449			3.750	3.845	JJ	47,813		11/10/2016.	07/28/2026.
14042E 3Y 4	CAPITAL ONE NA BNKT 2.95 07/23/2021				2FE	3,988,720	100.477	4,019,068	4,000,000	3,992,383		1,537			2.950	2.995	JJ	51,789	118,000	07/21/2014.	07/23/2021.
14149Y BE 7	CARDINAL HEALTH 3.75 09/15/2025			12	2FE	1,998,560	103.057	2,061,132	2,000,000	1,998,666		127			3.750	3.759	MS	22,083	75,000	06/16/2015.	09/15/2025.
141781 AY 0	CARGILL INC 4.307 05/14/2021			1	1FE	2,172,000	106.066	2,303,762	2,172,000	2,172,000					4.307	4.307	MN	12,213	93,548	05/25/2011.	05/14/2021.
141781 G# 5	CARGILL INC 7.28 06-30-23			1	1	862,886	109.654	807,977	736,842	791,332		(14,575)			7.280	4.893	JD	149	53,642	10/29/2004.	06/30/2023.
142339 AE 0	CARLISLE COS INC 5.125 12/15/2020			1	2FE	1,991,000	106.098	2,121,958	2,000,000	1,995,898		912			5.125	5.183	JD	4,556	102,500	12/06/2010.	12/15/2020.
14309U AA 0	CARLYLE HLDGS FINANCE 3.875 02/01/2023			1	2FE	2,009,750	100.879	2,017,588	2,000,000	2,006,363		(915)			3.875	3.816	FA	32,292	77,500	01/16/2013.	02/01/2023.
149123 BV 2	CATERPILLAR INC 3.90 05/27/2021			1	1FE	1,990,660	105.332	2,106,644	2,000,000	1,995,433		932			3.900	3.957	MN	7,367	78,000	05/24/2011.	05/27/2021.
149123 CC 3	CATERPILLAR INC 3.40 05/15/2024			12	1FE	999,830	102.679	1,026,785	1,000,000	999,874		15			3.400	3.402	MN	4,344	34,000	05/05/2014.	05/15/2024.
14916R AC 8	CATHOLIC HEALTH 2.95 11/01/22			1	1FE	1,994,680	97.034	1,940,670	2,000,000	1,996,608		525			2.950	2.982	MN	9,833	59,000	10/25/2012.	11/01/2022.
151020 AE 4	CELGENE CORP 3.95 10/15/2020			1	2FE	1,994,900	104.431	2,088,612	2,000,000	1,997,840		518			3.950	3.981	AO	16,678	79,000	10/04/2010.	10/15/2020.
151020 AH 7	CELGENE CORP 3 08/15/22			1	2FE	1,998,980	100.779	2,015,570	2,000,000	1,999,393		97			3.250	3.256	FA	24,556	65,000	08/06/2012.	08/15/2022.
15135U AD 1	CENOVUS ENERGY 5.70 10/15/2019			1	2FE	2,997,990	106.875	3,206,250	3,000,000	2,999,394		195			5.700	5.708	AO	36,100	171,000	09/15/2009.	10/15/2019.
154051 BH 8	CENTRAL MAINE 5.70 06/01/2019			1	1FE	1,001,770	108.141	1,081,407	1,000,000	1,000,535		(201)			5.700	5.676	JD	4,750	57,000	05/27/2009.	06/01/2019.
15639K AA 0	CENTRICA PLC 4.00 10/16/2023		C	12	2FE	1,985,840	101.601	2,032,010	2,000,000	1,989,777		1,282			4.000	4.087	AO	16,667	80,000	10/10/2013.	10/16/2023.
161175 AY 0	CHARTER COMM OPER LLC 4.908 7/23/2025			12	2FE	2,000,000	105.175	2,103,506	2,000,000	2,000,000					4.908	4.908	JJ	43,081	98,160	07/09/2015.	07/23/2025.
166764 AH 3	CHEVRON CORP 3.191 06/24/2023			12	1FE	2,000,000	102.409	2,048,172	2,000,000	2,000,000					3.191	3.191	JD	1,241	63,820	06/17/2013.	06/24/2023.
171232 AE 1	CHUBB CORP 6.80 11/15/2031			1	1FE	1,312,810	125.827	1,258,269	1,000,000	1,281,673		(13,373)			6.800	4.229	MN	8,689	68,000	08/01/2014.	11/15/2031.
17275R BC 5	CISCO SYSTEMS 2.95 02/28/2026			1	1FE	2,997,720	98.956	2,968,689	3,000,000	2,997,885		165			2.950	2.959	FA	30,238	43,758	02/22/2016.	02/28/2026.
172967 GK 1	CITIGROUP INC 4.05 07/30/2022				2FE	1,000,000	103.131	1,031,305	1,000,000	1,000,000					4.050	4.050	JJ	16,988	40,500	02/05/2013.	07/30/2022.
172967 GT 2	CITIGROUP INC 3.50 05/15/2023				2FE	994,570	99.593	995,932	1,000,000	996,324		505			3.500	3.565	MN	4,472	35,000	05/07/2013.	05/15/2023.
172967 HB 0	CITIGROUP INC 5.50 09/13/2025				2FE	3,000,000	109.899	3,296,973	3,000,000	3,000,000					5.500	5.500	MS	49,500	165,000	09/10/2013.	09/13/2025.
172967 KU 4	CITIGROUP INC 4.125 07/25/2028				2FE	5,926,260	98.404	5,904,228	6,000,000	5,926,886		626			4.125	4.259	JJ	107,250		12/01/2016.	07/25/2028.
174610 AJ 4	CITIZENS FIN GRP 4.35 08/01/2025			12	2FE	2,000,000	99.421	1,988,420	2,000,000	1,999,791		(20)			4.350	4.351	FA	36,250	87,242	07/28/2015.	08/01/2025.
174610 AK 1	CITIZENS FIN GRP 4.30 12/03/2025			2	2FE	1,997,900	101.391	2,027,826	2,000,000	1,998,086		173			4.300	4.313	JD	6,689	86,000	11/30/2015.	12/03/2025.
178566 AC 9	CITY NATIONAL 5.25 09/15/2020			1	1FE	1,994,760	108.988	2,179,764	2,000,000	1,997,739		539			5.250	5.284	MS	30,917	105,000	09/08/2010.	09/15/2020.
19122T AE 9	COCA-COLA ENTER 3.25 08/19/2021			1	2FE	982,460	101.470	1,014,698	1,000,000	991,125		1,738			3.250	3.459	FA	11,917	32,500	08/16/2011.	08/19/2021.
191241 AD 0	COCA-COLA FEMSA 4.625 02/15/2020		C	1	1FE	2,984,730	105.366	3,160,965	3,000,000	2,994,484		1,605			4.625	4.689	FA	52,417	138,750	02/02/2010.	02/15/2020.
191241 AE 8	COCA-COLA FEMSA 3.875 11/26/2023		C	1	1FE	1,970,320	102.082	2,041,642	2,000,000	1,978,276		2,677			3.875	4.057	MN	7,535	77,500	11/19/2013.	11/26/2023.
19567P AH 2	COLONIAL GAS CO 6.34 04/07/28				1FE	1,713,120	114.259	1,713,887	1,500,000	1,664,747		(10,136)			7.120	5.780	FA	40,347	106,800	01/22/2003.	04/07/2028.
195869 AP 7	COLONIAL PIPELINE 3.75 10/01/2025			12	1FE	1,994,520	101.627	2,032,530	2,000,000	1,995,125		471			3.750	3.783	AO	18,750	76,875	09/16/2015.	10/01/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
19828J AA 6	COLUMBIA PROPERTY 4.15 04/01/2025			12	2FE	998,590	99.090	990,896	1,000,000	998,823		117			4.150	4.167	AO	10,375	41,500	03/09/2015.	04/01/2025.
19828J AB 4	COLUMBIA PROPERTY 3.65 08/15/2026			12	2FE	996,260	94.685	946,850	1,000,000	996,383		123			3.650	3.695	FA	14,093		08/03/2016.	08/15/2026.
20030N AP 6	COMCAST CORP 6.50 01/15/2017			1	1FE	1,030,890	100.141	1,001,407	1,000,000	1,000,156		(3,931)			6.500	6.088	JJ	29,972	65,000	10/23/2006.	01/15/2017.
20030N BP 5	COMCAST CORP 4.40 08/15/2035			12	1FE	1,052,190	104.565	1,045,652	1,000,000	1,051,982		(208)			4.400	3.994	FA	16,622		11/15/2016.	08/15/2035.
200339 DX 4	COMERICA BANK BKNT 4.00 07/27/2025				1FE	2,981,910	99.343	2,980,275	3,000,000	2,984,069		1,525			4.000	4.074	JJ	51,333	120,000	07/22/2015.	07/27/2025.
200340 AQ 0	COMERICA INC 3.80 07/22/2026				1FE	1,995,600	98.101	1,962,020	2,000,000	1,996,341		312			3.800	3.823	JJ	33,567	76,000	07/17/2014.	07/22/2026.
202795 HS 2	COMMONWLTH EDIS 6.15 09/15/2017			1	1FE	997,180	103.280	1,032,798	1,000,000	999,742		348			6.150	6.188	MS	18,108	61,500	09/04/2007.	09/15/2017.
2027A0 HT 9	COMMONWEALTH BANK AU 2.85 05/18/2026		C		1FE	1,998,960	95.682	1,913,644	2,000,000	1,999,016		56			2.850	2.856	MN	6,808	28,500	05/11/2016.	05/18/2026.
203233 AA 9	COMMONWEALTH REIT 5.875 09/15/2020			1	2FE	1,957,060	106.560	2,131,196	2,000,000	1,980,986		4,442			5.875	6.166	MS	34,597	117,500	09/14/2010.	09/15/2020.
20449E XN 1	COMPASS BANK BKNT 6.40 10/01/2017				2FE	999,380	102.897	1,028,967	1,000,000	999,943		73			6.400	6.408	AO	16,000	64,000	09/12/2007.	10/01/2017.
20453K AA 3	COMPASS BANK 3.875 04/10/2025			2	2FE	1,980,380	95.113	1,902,262	2,000,000	1,983,238		1,679			3.875	3.995	AO	17,438	77,500	04/07/2015.	04/10/2025.
205363 AN 4	COMPUTER SCIENCE 4.45 09/15/2022			1	2FE	996,810	103.361	1,033,608	1,000,000	998,005		301			4.450	4.490	MS	13,103	44,500	09/11/2012.	09/15/2022.
205887 BL 5	CONAGRA INC 4.95 08/15/2020			1	2FE	197,220	106.916	198,863	186,000	191,798		(1,459)			4.950	4.016	FA	3,478	10,272	01/31/2013.	08/15/2020.
207597 DY 8	CONN LIGHT & PWR C 5.75 09/01/2017			1	1FE	1,995,280	101.791	2,035,816	2,000,000	1,999,589		589			5.750	5.782	MS	38,333	115,000	09/10/2007.	09/01/2017.
20825C AU 8	CONOCOPHILLIPS 6 01/15/20			1	2FE	4,962,350	110.429	5,521,470	5,000,000	4,987,011		3,782			6.000	6.095	JJ	138,333	300,000	05/18/2009.	01/15/2020.
20826F AQ 9	CONOCOPHIL CO 4.95 03/15/2026			12	1FE	2,998,800	110.306	3,309,165	3,000,000	2,998,911		111			4.950	4.955	MS	43,725	77,138	03/03/2016.	03/15/2026.
212168 AA 6	CONTINENTAL WIND 6.00 02/28/2033			1	2FE	1,773,054	106.881	1,895,054	1,773,054	1,773,054					6.000	6.000	FA	35,757	109,186	09/23/2013.	02/28/2033.
21684A AA 4	RABOBANK 4.625 12/01/2023		C		1FE	991,860	105.268	1,052,675	1,000,000	993,983		720			4.625	4.728	JD	3,854	46,250	11/25/2013.	12/01/2023.
21685W BT 3	RABOBANK UTRECHT 4.50 01/11/2021		C		1FE	1,994,580	107.396	2,147,924	2,000,000	1,997,522		549			4.500	4.534	JJ	42,500	90,000	01/04/2011.	01/11/2021.
21685W DF 1	RABOBANK 3.95 11/09/2022		C		1FE	998,690	102.458	1,024,582	1,000,000	999,172		123			3.950	3.966	MN	5,706	39,500	11/02/2012.	11/09/2022.
21688A AE 2	RABOBANK NED NY 3.375 05/21/2025		C		1FE	2,995,950	101.337	3,040,113	3,000,000	2,996,514		354			3.375	3.391	MN	11,250	101,250	05/14/2015.	05/21/2025.
219023 AF 5	CORN PRODUCTS 4.625 11/01/2020			1	2FE	996,000	106.803	1,068,027	1,000,000	998,297		397			4.625	4.674	MN	7,708	46,250	09/14/2010.	11/01/2020.
219350 AS 4	CORNING INC 6.625 05/15/2019			1	2FE	2,009,220	110.265	2,205,298	2,000,000	2,002,749		(1,040)			6.625	6.561	MN	16,931	132,500	05/07/2009.	05/15/2019.
22303Q AN 0	COVIDIEN INTL FINANCE 3.20 06/15/2022		C	12	1FE	1,993,840	101.897	2,037,934	2,000,000	1,996,422		591			3.200	3.236	JD	2,844	64,000	05/22/2012.	06/15/2022.
22546D AA 4	CREDIT SUISSE 6.50 08/08/2023 (COCO)		C		2FE	2,000,000	106.474	2,129,480	2,000,000	2,000,000					6.500	6.500	FA	51,639	130,000	08/01/2013.	08/08/2023.
22546Q AF 4	CREDIT SUISSE NY 4.375 08/05/2020		C		1FE	3,071,420	105.516	3,165,492	3,000,000	3,029,372		(7,471)			4.375	4.079	FA	53,229	131,250	10/05/2010.	08/05/2020.
22546Q AP 2	CREDIT SUISSE NY MTN 3.625 09/09/2024		C		1FE	1,988,720	100.822	2,016,430	2,000,000	1,990,974		998			3.625	3.693	MS	22,556	72,500	09/04/2014.	09/09/2024.
22822R BD 1	CROWN CASTLE TOW 3.663 05/15/2025			12	1FE	3,000,000	100.781	3,023,442	3,000,000	3,000,000					3.663	3.691	MON	4,884	109,890	04/30/2015.	05/15/2025.
22966R AD 8	CUBESMART LP 3.125 09/01/2026			12	2FE	995,040	93.568	935,679	1,000,000	995,208		168			3.125	3.183	MS	11,806		08/08/2016.	09/01/2026.
23204G AA 8	CUSTOMERS BANCORP 4.625 06/26/2019			1	2FE	1,000,000	103.293	1,032,925	1,000,000	1,000,000					4.625	4.625	JD	642	46,250	06/24/2014.	06/26/2019.
233835 AQ 0	DAIMLERCHRYS NA 8.50 01/18/2031				1FE	4,429,920	150.037	4,501,101	3,000,000	4,373,730		(56,190)			8.500	4.162	JJ	115,458	127,500	03/10/2016.	01/18/2031.
233851 AF 1	DAIMLER FINANCE 3.875 09/15/2021			1	1FE	990,350	104.932	1,049,317	1,000,000	994,986		951			3.875	3.993	MS	11,410	38,750	09/07/2011.	09/15/2021.
233851 BJ 2	DAIMLER FINANCE 3.25 08/01/2024			3	1FE	1,980,780	99.922	1,998,434	2,000,000	1,984,856		1,726			3.250	3.364	FA	27,083	65,000	07/24/2014.	08/01/2024.
23636T AA 8	DANONE 3.00 06/15/2022		C	1	2FE	2,990,970	100.799	3,023,982	3,000,000	2,994,760		871			3.000	3.035	JD	4,000	90,000	05/29/2012.	06/15/2022.
244199 BC 8	DEERE & CO 4.375 10/16/2019				1FE	2,983,680	106.217	3,186,510	3,000,000	2,994,704		1,745			4.375	4.443	AO	27,344	131,250	10/13/2009.	10/16/2019.
24422E RE 1	JOHN DEERE CAP 3.9 07/12/2021 MTN				1FE	1,997,860	106.091	2,121,818	2,000,000	1,998,927		212			3.900	3.913	JJ	36,617	78,000	07/07/2011.	07/12/2021.
24422E SP 5	JOHN DEERE CAP MTN 3.35 06/12/2024				1FE	1,998,480	102.105	2,042,096	2,000,000	1,998,821		137			3.350	3.359	JD	3,536	67,000	06/09/2014.	06/12/2024.
247131 AF 2	DELPHI FINL GROUP 7.875 01/31/20			1	2FE	2,999,850	112.156	3,364,680	3,000,000	3,000,000					7.875	7.875	JJ	99,094	236,250	01/14/2010.	01/31/2020.
25152R XA 6	DEUTSCHE BK LONDON 3.70 05/30/2024		C		2FE	2,988,570	96.897	2,906,895	3,000,000	2,991,133		1,020			3.700	3.746	MN	9,558	111,000	05/22/2014.	05/30/2024.
25243Y AU 3	DIAGEO CAPITAL PLC 2.625 04/29/2023		C	12	1FE	997,550	98.932	989,324	1,000,000	998,376		233			2.625	2.653	AO	4,521	26,250	04/24/2013.	04/29/2023.
25272K AK 9	DIAMOND 1/DIAMOND 2 FIN 6.02 06/15/2026			12	2FE	2,128,990	108.293	2,165,866	2,000,000	2,127,669		(1,321)			6.020	5.140	JD	5,351	64,882	11/15/2016.	06/15/2026.
25389J AH 9	DIGITAL REALTY LP 5.875 02/01/20			1	2FE	982,960	108.139	1,081,388	1,000,000	993,627		1,826			5.875	6.105	FA	24,479	58,750	01/21/2010.	02/01/2020.
254010 AD 3	DIGNITY HEALTH 3.812 11/01/2024			1	1FE	1,000,000	99.264	992,642	1,000,000	1,000,000					3.812	3.812	MN	6,353	38,120	10/07/2014.	11/01/2024.
25466A AJ 0	DISCOVER BANK 3.45 07/27/2026			2	2FE	998,910	96.812	968,122	1,000,000	998,949		39			3.450	3.463	JJ	14,758		07/21/2016.	07/27/2026.

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 CN 4	DISNEY (WALT) CO 2.75 08/16/2021			1	1FE	987,170	101.574	1,015,740	1,000,000	993,596		1,276			2.750	2.899	FA	10,313	27,500	08/17/2011	08/16/2021
25470D AC 3	DISCOVERY COMMUN 5.05 06/01/20			1	2FE	1,993,500	107.334	2,146,674	2,000,000	1,997,400		680			5.050	5.092	JD	8,417	101,000	05/26/2010	06/01/2020
256853 AA 0	DOLPHIN ENERGY 5.888 06/15/2019		C	1	1FE	1,094,058	104.547	1,146,675	1,096,800	1,095,966		521			5.888	5.941	JD	2,870	64,580	07/27/2009	06/15/2019
263534 BZ 1	DUPONT EI NEMOUR 4 01/15/20			1	1FE	1,991,700	106.589	2,131,770	2,000,000	1,997,194		840			4.625	4.675	JJ	42,653	92,500	11/04/2009	01/15/2020
26441Y AQ 0	DUKE REALTY LP 6.50 01/15/2018			1	2FE	931,515	104.623	975,087	932,000	931,927		66			6.500	6.508	JJ	27,934	60,580	09/21/2007	01/15/2018
26441Y AV 9	DUKE REALTY 4.375 06/15/2022			12	2FE	992,710	106.251	1,062,513	1,000,000	995,635		692			4.375	4.466	JD	1,944	43,750	06/06/2012	06/15/2022
26441Y AW 7	DUKE REALTY 3.875 10/15/2022			12	2FE	995,840	103.920	1,039,203	1,000,000	997,432		388			3.875	3.925	AO	8,181	38,750	09/14/2012	10/15/2022
26442E AA 8	DUKE ENERGY OHIO 5.45 04/01/19			1	1FE	999,600	107.592	1,075,921	1,000,000	999,895		43			5.450	5.455	AO	13,625	54,500	03/18/2009	04/01/2019
26442E AD 2	DUKE ENERGY OHIO 3.80 09/01/2023			12	1FE	1,999,340	104.967	2,099,334	2,000,000	1,999,526		61			3.800	3.804	MS	25,333	76,000	09/03/2013	09/01/2023
26483E AG 5	DUN & BRADSTREET 4.375 12/01/2022			1	2FE	1,485,405	101.492	1,522,386	1,500,000	1,490,589		1,360			4.375	4.497	JD	5,469	65,625	11/28/2012	12/01/2022
268317 AD 6	ELEC DE FRANCE 4.60 01/27/20		C		1FE	1,991,280	106.026	2,120,522	2,000,000	1,996,885		923			4.600	4.655	JJ	39,356	92,000	01/21/2010	01/27/2020
26835P AC 4	EDP FINANCE BV 4.90 10/01/2019		C	1	2FE	2,750,285	104.709	2,898,340	2,768,000	2,762,239		1,910			4.900	4.982	AO	33,908	137,526	09/22/2009	10/01/2019
268648 AN 2	EMC CORP 3.375 06/01/2023			12	3FE	499,625	92.628	463,141	500,000	499,744		35			3.375	3.384	JD	1,406	18,070	06/03/2013	06/01/2023
26875P AD 3	EOG RESOURCES INC 5.625 06/01/2019			1	2FE	998,160	108.000	1,079,996	1,000,000	999,465		201			5.625	5.649	JD	4,688	56,250	05/18/2009	06/01/2019
26875P AK 7	EOG RESOURCES INC 2.625 03/15/2023			12	2FE	993,810	97.001	970,008	1,000,000	996,140		564			2.625	2.693	MS	7,729	26,250	09/05/2012	03/15/2023
268789 AA 2	E.ON INTL FIN BV 6.65 04/30/2018		C	1	2FE	995,780	104.781	1,047,810	1,000,000	999,294		497			5.800	5.856	AO	9,828	58,000	04/15/2008	04/30/2018
26884A BD 4	ERP OPERATING LP 3.375 06/01/2025			12	1FE	1,989,340	99.299	1,985,988	2,000,000	1,990,857		922			3.375	3.438	JD	5,625	67,500	05/12/2015	06/01/2025
26884L AA 7	EQT CORP 8.125 06/01/19			1	2FE	996,680	112.560	1,125,602	1,000,000	998,968		372			8.125	8.173	JD	6,771	81,250	05/12/2009	06/01/2019
26884L AB 5	EQT CORP 4.875 11/15/21			1	2FE	1,981,700	106.827	2,136,544	2,000,000	1,989,994		1,773			4.875	4.992	MN	12,458	97,500	11/02/2011	11/15/2021
26884T AD 4	ERAC USA FINANCE 4.50 08/16/2021			1	2FE	1,990,720	106.561	2,131,210	2,000,000	1,995,218		910			4.500	4.558	FA	33,750	90,000	05/09/2011	08/16/2021
268948 AA 4	EAGLE BANCORP 5.75 09/01/2024				2FE	1,000,000	105.000	1,050,000	1,000,000	1,000,000					5.750	5.750	MS	19,167	57,500	07/31/2014	09/01/2024
268948 AB 2	EAGLE BANCORP 5.00 08/01/2026			2	2FE	1,000,000	101.998	1,019,975	1,000,000	1,000,126		126			5.000	5.027	FMAN	21,528		07/21/2016	08/01/2026
278642 AL 7	EBAY INC 3.45 08/01/2024			12	2FE	2,996,970	98.480	2,954,406	3,000,000	2,997,618		270			3.450	3.462	FA	43,125	103,500	07/23/2014	08/01/2024
285512 AD 1	ELECTRONIC ARTS 4.80 03/01/2026			1	2FE	3,986,760	105.516	4,220,652	4,000,000	3,987,700		940			4.800	4.842	MS	64,000	99,733	02/17/2016	03/01/2026
28932M AA 3	ELM RD GEN STA 5.209 02/11/2030			1	1FE	1,606,416	107.827	1,732,148	1,606,416	1,606,416					5.209	5.209	FA	32,542	83,678	02/03/2010	02/11/2030
291011 BA 1	EMERSON ELECTRIC 5 04/15/19			1	1FE	1,485,825	106.456	1,596,836	1,500,000	1,496,096		1,570			5.000	5.122	AO	15,833	75,000	04/14/2009	04/15/2019
291011 BG 8	EMERSON ELECTRIC 3.15 06/01/2025			1	1FE	11,962,080	101.243	12,149,136	12,000,000	11,967,468		3,321			3.150	3.187	JD	31,500	378,000	05/18/2015	06/01/2025
291641 BD 9	EMPIRE DIST ELEC 4.65 06/01/2020			1	1FE	1,995,720	106.445	2,128,898	2,000,000	1,998,316		445			4.650	4.677	JD	7,750	93,000	05/24/2010	06/01/2020
29250R AS 5	ENBRIDGE ENERGY 5.20 03/15/2020			1	2FE	999,590	106.689	1,066,893	1,000,000	999,855		41			5.200	5.205	MS	15,311	52,000	02/25/2010	03/15/2020
29265W AA 6	ENEL SPA 8.75 09/24/2073		C	2	3FE	991,830	113.000	1,130,000	1,000,000	991,845		5			8.750	8.822	MS	23,576	87,500	09/17/2013	09/24/2073
29268B AE 1	ENEL FIN INTL 5.125 10/07/2019		C	1	2FE	3,982,400	107.077	4,283,072	4,000,000	3,994,203		1,903			5.125	5.182	AO	47,833	205,000	09/30/2009	10/07/2019
29273R AY 5	ENERGY TRAN PTNR 4.90 02/01/2024			12	2FE	991,810	104.046	1,040,461	1,000,000	993,924		699			4.900	5.003	FA	20,417	49,000	09/12/2013	02/01/2024
29273R BG 3	ENERGY TRAN PARTNERS 4.75 01/15/2026			12	2FE	2,978,250	103.249	3,097,479	3,000,000	2,980,852		1,662			4.750	4.838	JJ	65,708	151,208	06/18/2015	01/15/2026
29364N AP 3	ENTERGY MISSISSIPPI 6.64 07/01/2019			1	1FE	1,998,720	108.853	2,177,064	2,000,000	1,999,638		129			6.640	6.648	JJ	66,400	132,800	06/09/2009	07/01/2019
29364W AS 7	ENTERGY LA LLC 4.05 09/01/2023			12	1FE	996,890	104.802	1,048,018	1,000,000	997,801		282			4.050	4.088	MS	13,500	40,500	08/19/2013	09/01/2023
29364W AU 2	ENTERGY LA LLC 3.78 04/01/2025			12	1FE	1,998,340	102.623	2,052,466	2,000,000	1,998,598		142			3.780	3.790	AO	18,900	75,600	06/24/2014	04/01/2025
29365P AP 7	ENTERGY GULF ST 5.59 10/01/24			1	1FE	2,997,600	116.030	3,480,885	3,000,000	2,998,513		150			5.590	5.598	AO	41,925	167,700	09/29/2009	10/01/2024
29365P AQ 5	ENTERGY GULF STATES 3.95 10/01/2020			1	1FE	1,997,220	104.279	2,085,570	2,000,000	1,998,828		285			3.950	3.967	AO	19,750	79,000	09/27/2010	10/01/2020
29365P AR 3	ENTERGY GULF 1 3.78 04/01/2025			12	1FE	1,998,340	100.974	2,019,478	2,000,000	1,998,598		142			3.780	3.790	AO	18,900	75,600	06/24/2014	04/01/2025
29379V AF 0	ENTERPRISE PRODUCTS 5.25 01/31/2020			1	2FE	1,987,100	108.291	2,165,826	2,000,000	1,995,235		1,388			5.250	5.335	JJ	44,042	105,000	09/24/2009	01/31/2020
29379V AP 8	ENTERPRISE PRODUCTS 5.20 09/01/2020			1	2FE	997,010	109.346	1,093,461	1,000,000	998,714		311			5.200	5.239	MS	17,333	52,000	05/11/2010	09/01/2020
29379V BE 2	ENTERPRISE PRODUCTS 3.75 02/15/2025			1	2FE	1,993,620	101.527	2,030,530	2,000,000	1,994,724		545			3.750	3.788	FA	28,333	75,000	10/02/2014	02/15/2025
29379V BH 5	ENTERPRISE PRODUCTS 3.70 02/15/2026			12	2FE	1,992,700	100.524	2,010,488	2,000,000	1,993,565		582			3.700	3.742	FA	27,956	74,000	05/04/2015	02/15/2026
29977G AB 8	EVERBANK FINL CORP 6.00 03/15/2026			2	2FE	1,000,000	104.497	1,044,967	1,000,000	1,000,000					6.000	6.000	MS	17,667	30,167	03/09/2016	03/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	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
30212P AM 7	EXPEDIA INC 5.00 02/15/2026			12	2FE	995,350	103.159	1,031,591	1,000,000	995,875		489			5.000	5.057	FA	18,889	34,306	12/01/2015.	02/15/2026.
30219G AM 0	EXPRESS SCRIPTS 4.50 02/25/2026			12	2FE	2,984,010	103.007	3,090,213	3,000,000	2,985,108		1,098			4.500	4.567	FA	47,250	67,500	02/22/2016.	02/25/2026.
30219G AN 8	EXPRESS SCRIPTS 3.40 03/01/2027			12	2FE	999,590	93.820	938,204	1,000,000	999,576		(14)			3.400	3.405	MS	11,333	5,289	06/29/2016.	03/01/2027.
30231G AT 9	EXXON MOBIL CORP 3.043 03/01/2026			12	1FE	3,000,000	99.692	2,990,772	3,000,000	3,000,000					3.043	3.043	MS	30,430	45,138	02/29/2016.	03/01/2026.
30251B AA 6	FMR LLC 5.35 11/15/2021			1	1FE	2,995,440	109.805	3,294,159	3,000,000	2,997,839		379			5.350	5.367	MN	20,508	160,500	10/28/2009.	11/15/2021.
30251B AD 0	FMR LLC 4.95 02/01/2033			1	1FE	998,740	103.128	1,031,284	1,000,000	998,900		44			4.950	4.960	FA	20,625	49,500	01/29/2013.	02/01/2033.
30257G AA 9	FPL ENERGY NATL 5.608 03/10/24			1	3FE	142,630	97.500	139,989	143,579	143,579					5.608	5.608	MS	2,483	8,052	03/21/2005.	03/10/2024.
307000 AA 7	FAMILY DOLLAR 5.00 02/01/2021			1	3FE	994,940	106.908	1,069,083	1,000,000	997,629		511			5.000	5.065	FA	20,833	50,000	01/25/2011.	02/01/2021.
313747 AT 4	FEDERAL RLTY INVS TRST 2.75 06/01/2023			12	1FE	987,490	97.289	972,889	1,000,000	991,620		1,173			2.750	2.894	JD	2,292	27,500	05/06/2013.	06/01/2023.
313747 AU 1	FED RLTY INVS TR 3.95 01/15/2024			12	1FE	990,180	103.592	1,035,921	1,000,000	992,782		869			3.950	4.069	JJ	18,214	39,500	12/04/2013.	01/15/2024.
316041 CP 5	FIDELITY BANK GA 5.875 05/31/2030			2	2FE	3,000,000	102.048	3,061,425	3,000,000	3,000,013		(1)			5.875	5.875	JD	14,688	176,250	05/29/2015.	05/31/2030.
31620M AM 8	FIDELITY NATIONAL 3.875 06/05/2024			12	2FE	996,220	101.829	1,018,291	1,000,000	997,060		335			3.875	3.921	JD	2,799	38,750	05/27/2014.	06/05/2024.
31620R AF 2	FIDELITY NATL FINANCIAL 5.50 09/01/2022			1	2FE	995,130	105.718	1,057,182	1,000,000	996,925		450			5.500	5.564	MS	18,333	55,000	08/21/2012.	09/01/2022.
316773 CF 5	FIFTH THIRD BANK 5.45 01/15/17				2FE	3,986,000	100.120	4,004,800	4,000,000	3,999,760		6,078			5.450	5.609	JJ	100,522	218,000	12/14/2006.	01/15/2017.
31677A AB 0	FIFTH THIRD BANK 3.85 03/15/2026			2	2FE	1,998,020	100.446	2,008,924	2,000,000	1,998,151		131			3.850	3.862	MS	22,672	38,500	03/10/2016.	03/15/2026.
316817 AA 3	57TH ST MTGE 7.125 6/01/2017				1FE	56,208	101.504	64,281	63,329	63,107		1,010			7.125	8.981	MON	376	4,512	08/03/2000.	06/01/2017.
320209 AA 7	FIRST FIN BANCORP 5.125 08/25/2025				2FE	3,000,000	96.964	2,908,920	3,000,000	3,000,000					5.125	5.125	FA	53,813	153,750	08/20/2015.	08/25/2025.
320844 PD 9	FIRST MERIT BANK 4.27 11/25/2026				2FE	1,000,000	100.144	1,001,442	1,000,000	1,000,000					4.270	4.270	MN	4,270	42,700	11/18/2014.	11/25/2026.
33582V AC 2	FIRST NIAGARA 7.25 12/15/2021				2FE	1,000,000	118.849	1,188,492	1,000,000	1,000,000					7.250	7.250	JD	3,222	72,500	12/08/2011.	12/15/2021.
337915 AA 0	FIRSTMERIT CORP 4.35 02/04/2023				2FE	999,680	100.787	1,007,865	1,000,000	999,789		30			4.350	4.354	FA	17,763	43,500	01/28/2013.	02/04/2023.
337930 AC 5	FLAGSTAR BANCORP INC 6.125 07/15/2021			12	2FE	999,990	107.000	1,070,000	1,000,000	999,999		9			6.125	6.125	JJ	28,924		06/29/2016.	07/15/2021.
33829T AA 4	FIVE CORNERS FND TRST 4.419 11/15/2023			1	2FE	2,989,710	105.487	3,164,604	3,000,000	2,992,430		923			4.419	4.462	MN	16,940	132,570	12/10/2013.	11/15/2023.
343873 AA 3	FLUSHING FINANCIAL 5.25 12/15/2026			2	2FE	2,000,000	101.265	2,025,306	2,000,000	2,000,001		1			5.250	5.250	JD	5,542		12/07/2016.	12/15/2026.
345370 CR 9	FORD MOTOR CO 4.346 12/08/2026			2	2FE	3,000,000	101.079	3,032,370	3,000,000	3,000,000					4.346	4.346	JD	8,330		12/05/2016.	12/08/2026.
347466 AE 4	IRWIN LAND LLC 5.3 12/15/35			2	2FE	2,177,940	100.497	2,323,763	2,312,271	2,205,625		7,379			5.300	5.900	JD	5,447	122,553	11/01/2010.	12/15/2035.
354613 AG 6	FRANKLIN RESOURCES INC 4.625 05/20/20			1	1FE	998,890	107.078	1,070,776	1,000,000	999,566		116			4.625	4.639	MN	5,267	46,250	05/17/2010.	05/20/2020.
354613 AK 7	FRANKLIN RES INC 2.85 03/30/2025			1	1FE	1,996,540	97.116	1,942,328	2,000,000	1,997,078		310			2.850	2.870	MS	14,408	57,000	03/25/2015.	03/30/2025.
35671D AZ 8	FREEPORT-MCMORAN C&G 3.875 03/15/2023			12	3FE	2,248,673	91.625	2,061,563	2,250,000	2,249,132		122			3.875	3.882	MS	25,672	93,424	02/28/2013.	03/15/2023.
35952F AB 6	FORT HUACHUCA 8.00 12/15/2026			1	1FE	1,827,185	113.827	1,932,029	1,697,338	1,774,812		(10,785)			8.000	7.029	JD	6,035	135,787	10/19/2009.	12/15/2026.
361438 AB 0	GAMCO INVESTORS 5.875 06/01/2021			1	3FE	2,000,000	103.787	2,075,734	2,000,000	2,000,000					5.875	5.875	JD	9,792	117,500	05/25/2011.	06/01/2021.
361448 AN 3	GATX CORP 4.75 06/15/2022			1	2FE	1,981,000	107.132	2,142,644	2,000,000	1,988,533		1,795			4.750	4.871	JD	4,222	95,000	06/05/2012.	06/15/2022.
361448 AQ 6	GATX CORP 3.90 03/30/2023			1	2FE	988,940	99.331	993,308	1,000,000	992,540		1,031			3.900	4.036	MS	9,858	39,000	03/14/2013.	03/30/2023.
36160B AA 3	GDF SUEZ 2.875 10/10/2022		C	1	1FE	1,975,980	99.444	1,988,872	2,000,000	1,985,262		2,304			2.875	3.015	AO	12,938	57,500	10/02/2012.	10/10/2022.
36164Q 6M 5	GE CAPITAL INTL 3.373 11/15/25		C	1	1FE	760,663	101.466	757,950	747,000	759,281		(1,174)			3.373	3.159	MN	3,220	26,526	10/26/2015.	11/15/2025.
36164Q MS 4	GE CAPITAL INTL 2.342 11/15/2020		C	1	1FE	3,311,491	99.952	3,292,429	3,294,000	3,307,596		(3,309)			2.342	2.230	MN	9,857	81,217	10/26/2015.	11/15/2020.
36192E AB 7	GTP CELLULAR 12-2 A 4.336 03/15/2019			1	1FE	1,855,047	101.470	1,882,316	1,855,047	1,855,047					4.336	4.375	MON	3,575	80,435	02/22/2012.	03/15/2019.
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029				2FE	1,802,976	108.000	1,904,075	1,763,032	1,790,682		(2,853)			6.422	6.239	MON	6,919	113,222	08/25/2010.	10/09/2029.
364760 AK 4	GAP INC/THE 5.95 04/12/2021			1	3FE	1,993,000	105.538	2,110,764	2,000,000	1,996,495		699			5.950	5.997	AO	26,114	119,000	04/07/2011.	04/12/2021.
369550 AR 9	GENERAL DYNAMICS 3.875 07/15/2021			12	1FE	1,996,700	106.083	2,121,660	2,000,000	1,998,348		327			3.875	3.895	JJ	35,736	77,500	07/05/2011.	07/15/2021.
36962G 4J 0	GEN ELEC CAP CRP 5.50 01/08/20				1FE	856,062	109.778	942,990	859,000	857,939		315			5.500	5.545	JJ	22,704	47,245	01/05/2010.	01/08/2020.
36962G 4Y 7	GEN ELEC CAP CRP 4.625 01/07/2021				1FE	285,909	108.539	311,508	287,000	286,501		111			4.625	4.673	JJ	6,416	13,274	01/04/2011.	01/07/2021.
36962G 6F 6	GEN ELEC CAP CRP GMTN 3.15 09/07/2022				1FE	286,584	102.046	292,873	287,000	286,748		40			3.150	3.167	MS	2,863	9,041	09/04/2012.	09/07/2022.
37045X BG 0	GENERAL MOTORS FINL 5.25 03/01/2026			12	2FE	1,992,780	104.187	2,083,748	2,000,000	1,993,249		469			5.250	5.297	MS	35,000	52,500	02/25/2016.	03/01/2026.
375558 AU 7	GILEAD SCIENCES 4.40 12/01/2021			12	1FE	1,995,400	107.582	2,151,632	2,000,000	1,997,465		452			4.400	4.429	JD	7,333	88,000	12/06/2011.	12/01/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
375558 BM 4	GILEAD SCIENCES 2.95 03/01/2027			12	1FE	2,964,230	95.236	2,857,089	3,000,000	2,964,581		351			2.950	3.085	MS	24,829		11/15/2016.	03/01/2027.
38141E C2 3	GOLDMAN SACHS GP 3.85 07/08/2024			12	1FE	2,996,040	101.820	3,054,591	3,000,000	2,996,886		351			3.850	3.866	JJ	55,504	115,500	06/30/2014.	07/08/2024.
38141G EU 4	GOLDMAN SACHS GP 5.625 01/15/2017				2FE	1,998,620	100.113	2,002,258	2,000,000	1,999,993		172			5.625	5.634	JJ	51,875	112,500	01/03/2007.	01/15/2017.
38141G RD 8	GOLDMAN SACHS GROUP 3.625 01/22/2023				1FE	996,840	101.869	1,018,690	1,000,000	997,951		297			3.625	3.663	JJ	16,010	36,250	01/16/2013.	01/22/2023.
391164 AF 7	GREAT PLAINS ENERGY 5.292 06/15/2022			12	2FE	1,022,910	108.464	1,084,636	1,000,000	1,013,285		(2,183)			5.292	4.999	JD	2,352	52,920	03/19/2012.	06/15/2022.
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020		C		3FE	1,529,191	101.000	1,537,936	1,522,709	1,525,773		(1,341)			6.000	5.942	MJSD.	4,061	104,413	11/05/2013.	12/15/2020.
402479 CA 5	GULF POWER CO 4.75 04/15/2020			1	1FE	999,840	106.265	1,062,648	1,000,000	999,940		16			4.750	4.752	AO	10,028	47,500	04/06/2010.	04/15/2020.
402740 AD 6	GULFSTREAM NAT GAS 4.60 09/15/2025			12	2FE	1,999,240	103.609	2,072,186	2,000,000	1,999,297		54			4.600	4.605	MS	27,089	89,700	09/21/2015.	09/15/2025.
40414L AL 3	HCP INC 3.875 08/15/2024			12	2FE	996,300	99.368	993,681	1,000,000	997,056		326			3.875	3.920	FA	14,639	38,750	08/07/2014.	08/15/2024.
40414L AM 1	HCP INC 3.40 02/01/2025			12	2FE	2,975,550	95.683	2,870,499	3,000,000	2,979,674		2,142			3.400	3.497	FA	42,500	102,000	01/13/2015.	02/01/2025.
4041A2 AH 7	HBOS PLC 6.75 05/21/2018		C		2FE	1,008,670	105.404	1,054,035	1,000,000	1,001,566		(1,044)			6.750	6.630	MN	7,500	67,500	05/16/2008.	05/21/2018.
404280 AK 5	HSBC HOLDINGS 5.10 04/05/2021		C		1FE	997,830	108.271	1,082,713	1,000,000	998,940		217			5.100	5.128	AO	12,183	51,000	03/29/2011.	04/05/2021.
404280 AW 9	HSBC HOLDINGS 4.30 03/08/2026		C		1FE	1,997,100	103.356	2,067,122	2,000,000	1,997,293		193			4.300	4.318	MS	26,994	43,000	03/01/2016.	03/08/2026.
4042Q1 AE 7	HSBC BANK USA NA 4.875 08/24/2020				1FE	1,998,900	106.030	2,120,592	2,000,000	1,999,536		114			4.875	4.882	FA	34,396	97,500	08/17/2010.	08/24/2020.
40434C AD 7	HSBC USA INC 3.50 06/23/2024				1FE	1,991,480	100.578	2,011,562	2,000,000	1,993,355		763			3.500	3.551	JD	1,556	70,000	06/16/2014.	06/23/2024.
406216 AZ 4	HALLIBURTON CO 3.25 11/15/2021			12	2FE	996,700	101.996	1,019,960	1,000,000	998,259		324			3.250	3.289	MN	4,153	32,500	11/08/2011.	11/15/2021.
406216 BD 2	HALLIBURTON CO 3.50 08/01/2023			12	2FE	1,995,320	101.874	2,037,476	2,000,000	1,996,731		434			3.500	3.528	FA	29,167	70,000	07/29/2013.	08/01/2023.
421946 AH 7	HEALTHCARE REALTY 3.75 04/15/2023			12	2FE	991,790	99.434	994,343	1,000,000	994,517		757			3.750	3.849	AO	7,917	37,500	03/19/2013.	04/15/2023.
42217K AS 5	HEALTH CARE REIT 6.125 04/15/20			1	2FE	992,970	110.845	1,108,448	1,000,000	997,214		742			6.125	6.220	AO	12,931	61,250	03/30/2010.	04/15/2020.
42217K AT 3	HEALTH CARE REIT 4.70 09/15/2017			1	2FE	1,994,200	102.116	2,042,312	2,000,000	1,999,330		915			4.700	4.749	MS	27,678	94,000	09/07/2010.	09/15/2017.
42217K BC 9	HEALTH CARE REIT 4.50 01/15/2024			12	2FE	1,979,160	105.470	2,109,408	2,000,000	1,985,008		1,765			4.500	4.626	JJ	41,500	90,000	10/02/2013.	01/15/2024.
42225U AB 0	HEALTHCARE TRUST 3.70 04/15/2023			12	2FE	991,860	99.932	999,319	1,000,000	994,564		752			3.700	3.798	AO	7,811	37,000	03/21/2013.	04/15/2023.
42809H AG 2	HESS CORP 4.30 04/01/2027			12	2FE	2,993,700	99.490	2,984,709	3,000,000	2,993,830		130			4.300	4.325	AO	33,325		09/19/2016.	04/01/2027.
428236 BV 4	HEWLETT-PACKARD CO 4.65 12/09/2021			1	2FE	997,070	106.478	1,064,783	1,000,000	998,384		285			4.650	4.687	JD	2,842	46,500	12/06/2011.	12/09/2021.
42824C AW 9	HP ENTERPRISE 4.90 10/15/2025			12	2FE	2,058,460	102.638	2,052,752	2,000,000	2,057,878		(582)			5.150	4.734	AO	21,744		11/18/2016.	10/15/2025.
431116 AB 8	HIGHMARK INC 4.75 05/15/2021			1	2FE	995,960	101.341	1,013,409	1,000,000	998,008		401			4.750	4.801	MN	6,069	47,500	05/03/2011.	05/15/2021.
431282 AM 4	HIGHWOODS REALTY LP 3.625 01/15/2023			12	2FE	989,400	97.791	977,905	1,000,000	993,196		987			3.625	3.752	JJ	16,715	36,250	12/11/2012.	01/15/2023.
431571 AA 6	HILLENBRAND INC 5.50 07/15/2020			1	2FE	989,010	108.179	1,081,786	1,000,000	995,408		1,142			5.500	5.645	JJ	25,361	55,000	07/06/2010.	07/15/2020.
43474T AA 1	HOLCIM LTD 6.00 12/30/2019		C	1	2FE	986,740	109.675	1,096,748	1,000,000	995,200		1,310			6.000	6.178	JD	167	60,000	09/24/2009.	12/30/2019.
436106 AA 6	HOLLYFRONTIER 5.875 04/01/2026			12	2FE	1,000,980	102.376	1,023,762	1,000,000	1,000,997		17			5.875	5.860	AO	14,688		11/16/2016.	04/01/2026.
43785V AD 4	HOMESTREET INC 6.50 06/01/2026			12	2FE	2,000,000	85.875	1,717,500	2,000,000	2,000,000					6.500	6.500	JD	10,833	68,972	05/17/2016.	06/01/2026.
44106M AR 3	HOSPITALITY PROP TRUST 4.50 06/15/2023			12	2FE	998,870	99.272	992,719	1,000,000	999,225		101			4.500	4.514	JD	2,000	45,000	05/30/2013.	06/15/2023.
44106M AS 1	HOSPITALITY PROP TRUST 4.65 03/15/2024			12	2FE	996,830	99.201	992,008	1,000,000	997,579		277			4.650	4.690	MS	13,692	46,500	03/05/2014.	03/15/2024.
44106M AT 9	HOSPITALITY PROP 4.50 03/15/2025			12	2FE	987,800	97.311	973,105	1,000,000	989,999		981			4.500	4.648	MS	13,250	45,000	09/09/2014.	03/15/2025.
44107T AV 8	HOST HOTELS & RESORTS E 4.00 06/15/2025			12	2FE	1,996,760	98.368	1,967,368	2,000,000	1,997,152		278			4.000	4.020	JD	3,556	80,000	05/06/2015.	06/15/2025.
44107T AW 6	HOST HOTELS F 4.50 02/01/2026			12	2FE	1,013,220	101.475	1,014,751	1,000,000	1,013,101		(119)			4.500	4.320	FA	18,750		11/18/2016.	02/01/2026.
44329H AG 9	HP COMM LLC 5.02 03/15/2023			1	1FE	2,056,868	103.901	2,209,391	2,126,438	2,097,815		7,851			5.020	5.474	MS	31,431	106,747	11/13/2008.	03/15/2023.
443510 AF 9	HUBBELL INC 3.625 11/15/2022			1	1FE	991,740	102.213	1,022,125	1,000,000	995,502		674			3.625	3.711	MN	4,632	36,250	11/08/2010.	11/15/2022.
443510 AG 7	HUBBELL INC 3.35 03/01/2026			12	1FE	2,977,320	99.361	2,980,836	3,000,000	2,978,931		1,611			3.350	3.440	MS	33,500	50,250	02/23/2016.	03/01/2026.
448055 AF 0	HUSKY ENERGY INC 7 12/15/19			1	2FE	997,670	113.609	1,136,089	1,000,000	999,215		230			7.250	7.280	JD	3,222	72,500	05/06/2009.	12/15/2019.
44841B AA 4	HUTCH WHAMPOA 5.75 09/11/2019		C		1FE	2,982,690	109.056	3,271,665	3,000,000	2,994,323		1,894			5.750	5.827	MS	52,708	172,500	09/08/2009.	09/11/2019.
44841D AB 8	HUTCH WHAMPOA FIN 3.625 10/31/2024		C		1FE	998,840	100.291	1,002,906	1,000,000	999,058		102			3.625	3.639	AO	6,142	36,250	10/28/2014.	10/31/2024.
448579 AE 2	HYATT HOTELS 3.375 07/15/2023			12	2FE	994,980	98.520	985,203	1,000,000	996,627		453			3.375	3.433	JJ	15,563	33,750	05/07/2013.	07/15/2023.
448579 AF 9	HYATT HOTELS 10YR 4.85 03/15/2026			12	2FE	1,998,400	105.309	2,106,178	2,000,000	1,998,528		128			4.850	4.860	MS	28,561	50,656	02/29/2016.	03/15/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	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
449505 AA 4	IFM US COLONIAL PIPE 6.45 05/01/2021			12	3FE	1,998,900	107.795	2,155,898	2,000,000	1,999,475		102			6.450	6.457	MN	21,500	129,000	04/14/2011.	05/01/2021.
449786 AP 7	ING BANK NV 5.00 06/09/2021		C		1FE	1,992,220	109.401	2,188,026	2,000,000	1,996,066		772			5.000	5.050	JD	6,111	100,000	06/01/2011.	06/09/2021.
449786 AY 8	ING BANK NV 5.80 09/25/2023		C		2FE	2,986,290	109.638	3,289,131	3,000,000	2,989,934		1,189			5.800	5.861	MS	46,400	174,000	09/16/2013.	09/25/2023.
45384B AA 4	INDEPENDENT BK 5.875 08/01/24				2FE	2,000,000	98.750	1,975,000	2,000,000	2,000,000					5.875	5.875	FA	48,958	117,500	07/17/2014.	08/01/2024.
45665Q AF 0	INFINITY PROPERTY 5.00 09/19/2022			1	2FE	5,000,000	101.944	5,097,175	5,000,000	5,000,000					5.000	5.000	MS	70,833	250,000	09/12/2012.	09/19/2022.
45687A AJ 1	INGERSOLL-RAND GLOBAL 4.25 06/15/2023			1	2FE	2,994,450	105.702	3,171,060	3,000,000	2,996,139		509			4.250	4.273	JD	5,667	127,500	06/17/2013.	06/15/2023.
458140 AJ 9	INTEL CORP 3.30 10/01/2021			1	1FE	1,995,240	103.836	2,076,724	2,000,000	1,997,560		467			3.300	3.328	AO	16,500	66,000	09/14/2011.	10/01/2021.
45866F AA 2	INTERCONTINENTAL 4.00 10/15/2023			1	1FE	992,250	104.578	1,045,783	1,000,000	994,421		700			4.000	4.095	AO	8,444	40,000	10/01/2013.	10/15/2023.
459200 GJ 4	IBM CORP 5.70 09/14/2017			1	1FE	2,186,320	102.983	2,059,668	2,000,000	2,018,829		(25,883)			5.700	4.323	MS	33,883	114,000	08/05/2009.	09/14/2017.
459200 GM 7	IBM CORP 7 10/15/18			1	1FE	2,961,100	110.134	2,753,358	2,500,000	2,606,763		(55,675)			7.625	5.095	AO	40,243	190,625	07/15/2009.	10/15/2018.
459200 JG 7	IBM CORP 3.45 02/19/2026			1	1FE	4,983,250	102.189	5,109,425	5,000,000	4,984,485		1,235			3.450	3.490	FA	63,250	86,250	02/16/2016.	02/19/2026.
460146 CP 6	INTL PAPER CO 3.00 02/15/2027			12	2FE	2,988,720	94.125	2,823,759	3,000,000	2,989,083		363			3.000	3.042	FA	35,000		08/02/2016.	02/15/2027.
46132F AA 8	INVESCO FIN PLC 3.125 11/30/2022		C	1	1FE	1,998,420	100.770	2,015,392	2,000,000	1,999,033		147			3.125	3.134	MN	5,382	62,500	11/05/2012.	11/30/2022.
46625H JJ 0	JPMORGAN CHASE 3.375 05/01/2023				2FE	994,620	99.734	997,343	1,000,000	996,384		503			3.375	3.439	MN	5,625	33,750	04/24/2013.	05/01/2023.
46625H JY 7	JPMORGAN CHASE 3.875 09/10/2024			1	2FE	1,989,500	101.013	2,020,262	2,000,000	1,991,575		921			3.875	3.939	MS	23,896	77,500	09/03/2014.	09/10/2024.
46849L SQ 5	JACKSON NAT LIFE 3.05 04/29/2026				1FE	4,979,050	96.048	4,802,420	5,000,000	4,980,267		1,217			3.050	3.099	AO	26,264	76,250	04/25/2016.	04/29/2026.
472319 AL 6	JEFFERIES GROUP 5.125 01/20/2023			1	2FE	1,994,420	103.424	2,068,488	2,000,000	1,996,297		509			5.125	5.161	JJ	45,840	102,500	01/15/2013.	01/20/2023.
478111 AB 3	JOHNS HOPKINS HEALTH 2.767 05/15/2023			1	1FE	1,000,000	99.164	991,644	1,000,000	1,000,000					2.767	2.767	MN	3,536	27,670	05/01/2013.	05/15/2023.
478160 BJ 2	JOHNSON&JOHNSON 4.375 12/05/2033			12	1FE	1,988,660	109.511	2,190,216	2,000,000	1,989,827		397			4.375	4.418	JD	6,319	87,500	12/02/2013.	12/05/2033.
478375 AD 0	JOHNSON CONTROLS INTL PL 5.00 03/30/2020			1	2FE	2,978,530	107.311	3,219,324	3,000,000	2,988,913		2,261			5.000	5.122	MS	37,917	150,000	03/30/2010.	03/30/2020.
478375 AG 3	JOHNSON CONTROLS INTL PLC 3.625 07/02/24			1	2FE	999,480	102.065	1,020,647	1,000,000	998,614		49			3.625	3.646	JJ	18,024	36,250	06/10/2014.	07/02/2024.
481165 AJ 7	JOY GLOBAL INC 5.125 10/15/2021			1	3FE	2,003,930	108.625	2,172,500	2,000,000	2,002,099		(386)			5.125	5.100	AO	21,639	102,500	10/06/2011.	10/15/2021.
48203R AG 9	JUNIPER NETWORKS 4.50 03/15/2024			1	2FE	1,967,740	103.591	2,071,814	2,000,000	1,970,640		2,900			4.500	4.743	MS	26,500	90,000	02/23/2016.	03/15/2024.
482480 AE 0	KLA-TENCOR CORP 4.65 11/01/2024			12	2FE	997,480	105.690	1,056,899	1,000,000	997,924		215			4.650	4.682	MN	7,750	46,500	10/30/2014.	11/01/2024.
48248N AA 8	KKR GROUP FINANCE 6.375 09/29/2020			1	1FE	995,840	112.821	1,128,211	1,000,000	998,129		429			6.375	6.432	MS	16,292	63,750	09/22/2010.	09/29/2020.
48305Q AA 1	KAISER FOUNDATION HOSP 3.50 04/01/2022			1	1FE	1,983,880	102.613	2,052,250	2,000,000	1,990,796		1,567			3.500	3.597	AO	17,500	70,000	04/03/2012.	04/01/2022.
485260 BL 6	KANSAS GAS & ELEC 6.70 06/15/2019			1	1FE	998,190	110.873	1,108,733	1,000,000	999,444		202			6.700	6.725	JD	2,978	67,000	06/08/2009.	06/15/2019.
487836 BP 2	KELLOGG CO 3.25 04/01/2026			1	2FE	1,997,920	97.408	1,948,166	2,000,000	1,998,101		181			3.250	3.262	AO	16,250	36,833	02/25/2016.	04/01/2026.
488401 AB 6	KEMPER 4.35 02/15/2025			12	2FE	2,989,550	98.842	2,965,260	3,000,000	2,989,769		151			4.350	4.400	FA	49,300	87,000	12/14/2016.	02/15/2025.
49327M 2K 9	KEY BANK NA 3.30 06/01/2025				1FE	4,988,150	99.334	4,966,675	5,000,000	4,989,776		1,037			3.300	3.328	JD	13,750	165,000	05/27/2015.	06/01/2025.
49327V 2A 1	KEY BANK NA 3.40 05/20/2026				2FE	2,992,680	97.086	2,912,583	3,000,000	2,993,062		382			3.400	3.429	MN	11,617	51,000	05/17/2016.	05/20/2026.
49338C AB 9	KEYSPAN GAS EAST 2.742 08/15/2026			12	1FE	2,000,000	94.946	1,898,912	2,000,000	2,000,008		8			2.742	2.742	FA	22,241		08/02/2016.	08/15/2026.
49338L AB 9	KEYSIGHT TECHNOLOGIES 4.55 10/30/2024			12	2FE	2,998,980	98.819	2,964,570	3,000,000	2,999,222		81			4.550	4.554	AO	23,129	137,500	10/06/2014.	10/30/2024.
494368 BE 2	KIMBERLY-CLARK 3.625 08/01/20			1	1FE	997,000	104.667	1,046,672	1,000,000	998,800		308			3.625	3.661	FA	15,104	36,250	07/26/2010.	08/01/2020.
49446X AA 4	KIMCO REALTY 4.30 02/01/2018 MTN			1	2FE	1,993,040	102.004	2,040,076	2,000,000	1,998,828		1,035			4.300	4.356	FA	35,833	86,000	08/25/2010.	02/01/2018.
494550 BE 5	KINDER MORGAN 5.30 09/15/2020			1	2FE	999,610	107.412	1,074,116	1,000,000	999,802		47			5.300	5.306	MS	15,606	53,000	05/12/2010.	09/15/2020.
494550 BJ 4	KINDER MORGAN 4.15 03/01/2022			1	2FE	999,140	102.813	1,028,128	1,000,000	999,542		78			4.150	4.160	MS	13,833	41,500	08/03/2011.	03/01/2022.
494550 BM 7	KINDER MORGAN ENERGY 3.45 02/15/2023			12	2FE	995,980	99.227	992,271	1,000,000	997,483		363			3.450	3.496	FA	13,033	34,500	08/08/2012.	02/15/2023.
49803X AA 1	KITE REALTY GROUP 4.00 10/01/2026			12	2FE	2,987,970	95.391	2,861,715	3,000,000	2,988,239		269			4.000	4.049	AO	31,667		09/15/2016.	10/01/2026.
500255 AU 8	KOHL'S CORP 4.25 07/17/2025			12	2FE	1,999,520	100.130	2,002,598	2,000,000	1,999,578		40			4.250	4.253	JJ	38,722	85,000	07/14/2015.	07/17/2025.
500472 AF 2	PHILIPS ELECTRONICS 3.75 03/15/2022		C	1	2FE	995,450	104.457	1,044,573	1,000,000	997,426		439			3.750	3.805	MS	11,042	37,500	03/05/2012.	03/15/2022.
500630 BX 5	KOREA DEV BANK 3.00 09/14/2022		C		1FE	2,963,430	100.724	3,021,708	3,000,000	2,977,764		3,508			3.000	3.143	MS	26,750	90,000	09/05/2012.	09/14/2022.
50065W AF 3	KOREA NATL OIL 4.00 01/23/2024		C		1FE	994,460	105.010	1,050,102	1,000,000	995,864		496			4.000	4.068	JJ	17,556	40,000	01/15/2014.	01/23/2024.
50076Q AU 0	KRAFT FOODS GROUP 5.375 02/10/2020				2FE	1,262,274	108.305	1,133,956	1,047,000	1,140,173		(28,548)			5.375	2.387	FA	22,042	56,276	07/18/2012.	02/10/2020.

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
50077L AK 2	KRAFT HEINZ FOODS CO 3.95 07/15/2025			12	2FE	1,997,340	101.145	2,022,894	2,000,000	1,997,699		225			3.950	3.966	JJ	36,428	81,853	06/23/2015.	07/15/2025.
502413 AY 3	L-3 COMMS CORP 5.20 10/15/2019			1	2FE	1,992,840	107.640	2,152,790	2,000,000	1,997,643		766			5.200	5.246	AO	21,956	104,000	09/29/2009.	10/15/2019.
502413 BA 4	L-3 COMMS CORP 4.95 02/15/2021			12	2FE	994,290	107.657	1,076,573	1,000,000	997,312		574			4.950	5.023	FA	18,700	49,500	02/02/2011.	02/15/2021.
50540R AQ 5	LABORATORY CORP 3.60 02/01/2025			12	2FE	998,500	99.226	992,263	1,000,000	998,749		131			3.600	3.618	FA	15,000	36,000	01/21/2015.	02/01/2025.
50587K AA 9	LAFARGEHOLCIM 3.50 09/22/2026			12	2FE	1,998,320	96.750	1,935,000	2,000,000	1,998,359		39			3.500	3.510	MS	19,250		09/15/2016.	09/22/2026.
512807 AN 8	LAM RESEARCH 3.80 03/15/2025			12	2FE	999,580	99.985	999,852	1,000,000	999,647		36			3.800	3.805	MS	11,189	38,000	03/05/2015.	03/15/2025.
515074 AA 0	LANDMARK LEASING 6.20 10/01/2022			2	1FE	1,235,256	100.826	1,261,227	1,250,893	1,242,289		2,283			6.200	6.433	AO	19,389	77,555	09/22/2010.	10/01/2022.
52107Q AG 0	LAZARD GROUP LLC 3.75 02/13/2025			1	2FE	997,180	97.661	976,613	1,000,000	997,641		244			3.750	3.784	MS	12,500	37,500	02/10/2015.	02/13/2025.
52107Q AH 8	LAZARD GROUP LLC 3.625 03/01/2027			12	2FE	978,890	95.274	952,738	1,000,000	979,092		202			3.625	3.876	MS	5,740		11/09/2016.	03/01/2027.
526107 AC 1	LENNOX INTL INC 4.90 05/15/17			1	2FE	999,220	101.167	1,011,670	1,000,000	999,953		123			4.900	4.913	MN	6,261	49,000	05/03/2010.	05/15/2017.
527288 BE 3	LEUCADIA NATL 5.50 10/18/2023			1	3FE	2,959,230	105.716	3,171,477	3,000,000	2,969,905		3,539			5.500	5.680	AO	33,458	165,000	10/15/2013.	10/18/2023.
529772 AF 2	LEXMARK INTL INC 5.125 03/15/2020			1	3FE	999,980	101.865	1,018,647	1,000,000	1,000,000					6.125	6.125	MS	18,035	51,250	02/27/2013.	03/15/2020.
53117C AM 4	LIBERTY PROP LP 4.75 10/01/2020			1	2FE	997,630	105.571	1,055,707	1,000,000	998,982		242			4.750	4.780	AO	11,875	47,500	09/22/2010.	10/01/2020.
53117C AN 2	LIBERTY PROP LP 4.125 06/15/2022			1	2FE	998,050	103.638	1,036,378	1,000,000	998,842		186			4.125	4.149	JD	1,833	41,250	06/06/2012.	06/15/2022.
53217V AC 3	LIFE TECH CORP 6.00 03/01/2020			1	2FE	997,960	108.689	1,086,888	1,000,000	999,233		214			6.000	6.027	MS	20,000	60,000	02/11/2010.	03/01/2020.
534187 BF 5	LINCOLN NATL CORP 3.625 12/15/2026			12	2FE	1,997,640	99.786	1,995,718	2,000,000	1,997,633		(7)			3.625	3.640	MS	3,826		12/05/2016.	12/12/2026.
53944Y AB 9	LLOYDS BANKING 4.65 03/24/2026		C		2FE	1,995,400	101.179	2,023,588	2,000,000	1,995,684		284			4.650	4.679	MS	25,058	46,500	03/17/2016.	03/24/2026.
539830 AY 5	LOCKHEED MARTIN 3.35 09/15/2021			1	2FE	2,005,290	103.259	2,065,176	2,000,000	2,002,908		(564)			3.350	3.316	MS	19,728	67,000	03/28/2012.	09/15/2021.
539830 BH 1	LOCKHEED MARTIN 3.55 01/15/2026			12	2FE	2,976,840	101.926	3,057,765	3,000,000	2,979,132		2,063			3.550	3.641	JJ	49,108	68,633	11/16/2015.	01/15/2026.
548661 CN 5	LOWES COMPANIES 6.10 09/15/2017			1	1FE	999,180	103.395	1,033,946	1,000,000	999,926		100			6.100	6.111	MS	17,961	61,000	09/06/2007.	09/15/2017.
548661 CZ 8	LOWES COMPANIES 3.875 09/15/2023			12	1FE	1,988,020	105.944	2,118,874	2,000,000	1,991,477		1,090			3.875	3.948	MS	22,819	77,500	09/04/2013.	09/15/2023.
55259P AD 8	M&I MARS & ISL 5.00 01/17/2017				1FE	996,460	100.102	1,001,016	1,000,000	999,983		366			5.000	5.038	JJ	22,778	50,000	11/19/2004.	01/17/2017.
55279H AK 6	MANUFAC & TRADERS 2.90 02/06/2025			2	1FE	1,997,760	97.447	1,948,940	2,000,000	1,998,138		201			2.900	2.913	FA	23,361	58,000	02/03/2015.	02/06/2025.
55448Q AQ 9	MACK-CALI REALTY LP 4.50 04/18/2022			12	2FE	998,010	100.239	1,002,391	1,000,000	998,831		191			4.500	4.525	AO	9,500	45,000	04/10/2012.	04/18/2022.
55608J AC 2	MACQUARIE GROUP 6.00 01/14/20		C		2FE	2,997,330	108.279	3,248,361	3,000,000	2,999,017		287			6.000	6.012	JJ	83,500	180,000	01/07/2010.	01/14/2020.
55608P AQ 7	MACQUARIE BK LTD 4.00 07/29/2025		C		1FE	998,530	102.098	1,020,984	1,000,000	998,705		124			4.000	4.018	JJ	16,889	40,000	07/23/2015.	07/29/2025.
559080 AK 2	MAGELLAN MIDSTREAM 5.00 03/01/2026			12	2FE	2,025,980	109.675	2,193,506	2,000,000	2,024,110		(1,870)			5.000	4.832	MS	33,333	50,556	02/22/2016.	03/01/2026.
559222 AR 5	MAGNA INTL INC 4.15 10/01/2025			12	1FE	1,992,200	103.848	2,076,964	2,000,000	1,993,038		656			4.150	4.198	AO	20,750	84,844	09/16/2015.	10/01/2025.
564759 QB 7	MANUF & TRADERS BKNT 5.629 12/01/2021			2	1FE	2,000,000	98.622	1,972,446	2,000,000	2,000,000					1.571	1.574	MJSD	2,705	112,580	11/28/2006.	12/01/2021.
56501R AB 2	MANULIFE FIN COR 4.90 09/17/2020			3	1FE	1,996,880	107.504	2,150,076	2,000,000	1,998,663		321			4.900	4.920	MS	28,311	98,000	09/14/2010.	09/17/2020.
56501R AC 0	MANULIFE FINL CORP 4.15 03/04/2026			1	1FE	2,992,710	104.722	3,141,672	3,000,000	2,993,205		495			4.150	4.180	MS	40,463	62,250	03/01/2016.	03/04/2026.
565849 AL 0	MARATHON OIL CORP 3.85 06/01/2025			12	3FE	1,995,420	96.500	1,930,000	2,000,000	1,996,010		394			3.850	3.878	JD	6,417	77,000	06/01/2015.	06/01/2025.
56585A AD 4	MARATHON PETRO 5.125 03/01/2021			1	2FE	999,470	109.167	1,091,666	1,000,000	999,777		47			5.125	5.131	MS	17,083	51,250	01/27/2011.	03/01/2021.
56585A AG 7	MARATHON PETROLEUM 3.625 09/15/2024			12	2FE	996,410	98.960	989,595	1,000,000	997,137		316			3.625	3.668	MS	10,674	36,250	09/02/2014.	09/15/2024.
571748 AX 0	MARSH & MCLENNAN 3.50 03/10/2025			12	1FE	1,992,340	100.837	2,016,746	2,000,000	1,993,791		643			3.500	3.544	MS	21,583	70,000	09/03/2014.	03/10/2025.
571748 AZ 5	MARSH & MCLENNAN 3.75 03/14/2026			12	1FE	1,998,460	101.777	2,035,542	2,000,000	1,998,619		123			3.750	3.759	MS	22,292	75,000	09/09/2015.	03/14/2026.
573284 AK 2	MARTIN MAR MTLS 6.6 04/15/18			1	2FE	999,290	105.296	1,052,956	1,000,000	999,878		88			6.600	6.610	AO	13,933	66,000	04/16/2008.	04/15/2018.
577081 AT 9	MATTEL INC 4.35 10/01/2020			1	2FE	1,995,500	105.436	2,108,710	2,000,000	1,998,086		460			4.350	4.378	AO	21,750	87,000	09/23/2010.	10/01/2020.
58013M EB 6	MCDONALD'S CORP 5.80 10/15/2017			1	2FE	1,995,960	103.450	2,068,992	2,000,000	1,999,590		495			5.800	5.827	AO	24,489	116,000	10/15/2007.	10/15/2017.
58013M EJ 9	MCDONALD'S CORP 3.50 07/15/2020 MTN			1	2FE	996,020	103.674	1,036,738	1,000,000	998,418		413			3.500	3.548	JJ	16,139	35,000	07/28/2010.	07/15/2020.
582839 AE 6	MEAD JOHNSON 4.90 11/01/2019			1	2FE	996,490	107.114	1,071,136	1,000,000	998,823		378			4.900	4.945	MN	8,167	49,000	10/29/2009.	11/01/2019.
58405U AG 7	MEDCO HEALTH SOL 4.125 09/15/2020			1	2FE	997,800	104.805	1,048,052	1,000,000	999,082		225			4.125	4.152	MS	12,146	41,250	09/07/2010.	09/15/2020.
585055 BS 4	MEDTRONIC INC 3.50 03/15/2025			1	1FE	990,420	102.642	1,026,419	1,000,000	992,039		820			3.500	3.613	MS	10,306	35,000	12/01/2014.	03/15/2025.
585515 AE 9	MELLON FUNDING 5.50 11/15/2018			1	1FE	998,450	106.238	1,062,383	1,000,000	999,701		148			5.500	5.517	MN	7,028	55,000	01/11/2007.	11/15/2018.

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
58601V AA 0	MEMORIAL HEALTH 3.496 05/01/2022			1	1FE	1,000,000	103.681	1,036,806	1,000,000	1,000,000					3.496	3.496	MN	5,827	34,960	04/13/2012.	05/01/2022.
58933Y AF 2	MERCK & CO INC 2.80 05/18/2023			1	1FE	999,130	99.816	998,157	1,000,000	999,416		82			2.800	2.810	MN	3,344	28,000	05/15/2013.	05/18/2023.
58933Y AR 6	MERCK & CO INC 2.75 02/10/2025			12	1FE	1,996,700	97.991	1,959,812	2,000,000	1,997,257		298			2.750	2.769	FA	21,542	55,000	02/05/2015.	02/10/2025.
59217G AX 7	MET LIFE GLOB FUNDING 3.00 01/10/2023				1FE	2,577,732	100.430	2,766,838	2,755,000	2,635,709		17,303			3.000	3.811	JJ	39,259	82,650	06/24/2013.	01/10/2023.
59217G BY 4	MET LIFE GLOB FUNDING I 3.45 12/18/2026				1FE	1,998,660	100.827	2,016,532	2,000,000	1,998,664		4			3.450	3.458	JD	2,300		12/12/2016.	12/18/2026.
594918 AW 4	MICROSOFT CORP 3.625 12/15/2023			12	1FE	1,990,160	105.227	2,104,548	2,000,000	1,992,813		891			3.625	3.684	JD	3,222	72,500	12/03/2013.	12/15/2023.
594918 BS 2	MICROSOFT CORP 3.45 08/08/2036			12	1FE	2,988,390	95.084	2,852,523	3,000,000	2,988,552		162			3.450	3.477	FA	41,113		08/01/2016.	08/08/2036.
595112 BH 5	MICRON TECH 7.50 09/15/2023			12	2FE	2,000,000	110.375	2,207,500	2,000,000	2,000,000					7.500	7.502	MS	44,167	57,917	04/15/2016.	09/15/2023.
59523U AL 1	MID-AMERICA APT LP 3.75 06/15/2024			12	2FE	1,977,460	99.860	1,997,196	2,000,000	1,982,412		1,998			3.750	3.887	JD	3,333	75,000	06/10/2014.	06/15/2024.
59565A AB 6	MIDCONTINENT EXP 6.70 09/15/2019			1	2FE	1,997,280	105.000	2,100,000	2,000,000	1,998,776					6.700	6.704	MS	39,456	134,000	09/09/2009.	09/15/2019.
59748T AA 7	MIDLAND COGEN 6.00 03/15/2025			1	2FE	784,894	106.215	833,675	784,894	784,894					6.000	6.000	MS	13,866	47,094	08/17/2011.	03/15/2025.
59748T AB 5	MIDLAND COGEN VENTURE 5.25 03/15/2025			1	2FE	820,484	98.119	805,052	820,484	820,484					5.250	5.250	MS	12,683	43,075	10/01/2013.	03/15/2025.
60688Q AD 7	MIZUHO CORP BANK 2.95 10/17/2022		C		1FE	1,994,160	99.204	1,984,084	2,000,000	1,996,408		560			2.950	2.984	AO	12,128	59,000	10/10/2012.	10/17/2022.
60688U AB 2	MIZUHO FIN GROUP 4.60 03/27/2024		C		2FE	2,992,620	104.678	3,140,334	3,000,000	2,994,334		645			4.600	4.631	MS	36,033	138,000	03/20/2014.	03/27/2024.
610202 BL 6	MONONGAHELA PWR 144A 5.70 03/15/2017			1	2FE	996,350	100.912	1,009,121	1,000,000	999,906		446			5.700	5.747	MS	16,783	57,000	09/13/2006.	03/15/2017.
615369 AB 1	MOODY'S CORP 4.50 09/01/2022			1	2FE	992,180	106.794	1,067,937	1,000,000	995,161		732			4.500	4.598	MS	15,000	45,000	08/15/2012.	09/01/2022.
61746B DQ 6	MORGAN STANLEY F 3.875 04/29/2024			1	1FE	1,982,480	102.389	2,047,770	2,000,000	1,986,514		1,557			3.875	3.982	AO	13,347	77,500	04/23/2014.	04/29/2024.
61746B DZ 6	MORGAN STANLEY GMTN 3.875 01/27/2026			1	1FE	2,001,620	100.863	2,017,254	2,000,000	2,001,634		14			3.875	3.864	JJ	33,153		12/14/2016.	01/27/2026.
61980A AC 7	MOTIVA ENTERPR 5.75 01/15/20			1	2FE	998,040	108.332	1,083,322	1,000,000	999,287		209			5.750	5.776	JJ	26,514	57,500	01/06/2010.	01/15/2020.
620076 BC 2	MOTOROLA INC 3.50 03/01/2023			1	2FE	988,270	97.657	976,574	1,000,000	992,283		1,098			3.500	3.641	MS	11,667	35,000	02/25/2013.	03/01/2023.
620076 BF 5	MOTOROLA SOLUTIONS 4.00 09/01/2024			1	2FE	980,540	100.182	1,001,823	1,000,000	984,435		1,686			4.000	4.240	MS	13,333	40,000	08/12/2014.	09/01/2024.
62854A AD 6	MYLAN NV 3.95 06/15/2026		C	12	2FE	2,976,930	93.665	2,809,950	3,000,000	2,978,012		1,082			3.950	4.044	JD	5,267	61,225	05/31/2016.	06/15/2026.
62856R AB 1	MYRIAD INT HOLDINGS BV 6.00 07/18/2020		C		2FE	1,250,000	108.312	1,353,901	1,250,000	1,250,000					6.000	6.000	JJ	33,958	75,000	07/11/2013.	07/18/2020.
629568 AX 4	NABORS INDS INC 4.625 09/15/2021			1	3FE	996,540	101.750	1,017,500	1,000,000	998,201		335			4.625	4.668	MS	13,618	46,250	08/16/2011.	09/15/2021.
629568 BB 1	NABORS INDS INC 5.10 09/15/2023			12	2FE	1,992,700	100.000	2,000,000	2,000,000	1,994,721		644			5.100	5.147	MS	30,033	102,000	09/04/2013.	09/15/2023.
63254A AE 8	NATL AUS BANK/NY 3.00 01/20/2023		C		1FE	2,994,360	99.608	2,988,225	3,000,000	2,996,383		537			3.000	3.022	JJ	40,250	90,000	01/14/2013.	01/20/2023.
6325C0 BY 6	NATL AUSTRALIA BK 4.375 12/10/2020		C		1FE	964,080	106.394	1,063,940	1,000,000	983,392		3,739			4.375	4.843	JD	2,552	43,750	03/29/2011.	12/10/2020.
636180 BK 6	NATL FUEL GAS 4.90 12/01/2021			12	2FE	998,670	105.853	1,058,532	1,000,000	999,266		129			4.900	4.917	JD	4,083	49,000	11/28/2011.	12/01/2021.
636180 BL 4	NATL FUEL GAS 3.75 03/01/2023			12	2FE	1,994,660	97.357	1,947,148	2,000,000	1,996,510		494			3.750	3.782	MS	25,000	75,000	02/12/2013.	03/01/2023.
636180 BM 2	NATIONAL FUEL GAS 5.20 07/15/2025			12	2FE	1,993,720	103.895	2,077,896	2,000,000	1,994,543		501			5.200	5.240	JJ	47,956	109,778	06/22/2015.	07/15/2025.
637138 AC 2	NATL PENN BANC 4.25 09/30/2024				1FE	2,000,000	104.134	2,082,684	2,000,000	2,000,000					4.250	4.250	MS	21,486	85,000	09/09/2014.	09/30/2024.
637417 AD 8	NATL RETAIL PPTY 5.50 07/15/2021			12	2FE	2,957,310	110.477	3,314,310	3,000,000	2,977,725		4,191			5.500	5.688	JJ	76,083	165,000	06/28/2011.	07/15/2021.
637417 AH 9	NATIONAL RETAIL 4.00 11/15/2025			12	2FE	997,590	101.402	1,014,024	1,000,000	997,855		217			4.000	4.029	MN	5,111	42,667	10/14/2015.	11/15/2025.
637432 MQ 5	NATL RURAL UTIL COOP 3.05 02/15/2022			12	1FE	1,993,120	102.152	2,043,036	2,000,000	1,996,235		669			3.050	3.090	FA	23,044	61,000	01/26/2012.	02/15/2022.
637432 ND 3	NATL RURAL UTIL 2.85 01/27/2025			12	1FE	1,998,780	97.797	1,955,948	2,000,000	1,998,989		110			2.850	2.857	JJ	24,383	57,000	01/20/2015.	01/27/2025.
638602 BP 6	NATIONWIDE BLDG 3.90 07/21/2025		C		1FE	4,981,150	102.251	5,112,560	5,000,000	4,983,440		1,599			3.900	3.946	JJ	86,667	195,000	07/14/2015.	07/21/2025.
63946B AD 2	NBC UNIVERSAL 5.15 04/30/2020			1	1FE	998,450	109.467	1,094,665	1,000,000	999,463		144			5.150	5.168	AO	8,726	51,500	04/27/2010.	04/30/2020.
63946B AE 0	NBC UNIVERSAL 4.375 04/01/2021			1	1FE	1,999,500	107.923	2,158,456	2,000,000	1,999,766		49			4.375	4.378	AO	21,875	87,500	09/27/2010.	04/01/2021.
650119 AA 8	NEW YORK UNIV 5.236 07/01/32			1	1FE	3,706,880	109.440	4,045,993	3,697,000	3,705,517		(538)			5.236	5.209	JJ	96,787	193,607	09/28/2010.	07/01/2032.
651229 AM 8	NEWELL RUBBERMAID 4.00 06/15/2022			12	2FE	1,993,640	103.525	2,070,490	2,000,000	1,996,220		608			4.000	4.039	JD	3,556	80,000	06/11/2012.	06/15/2022.
651229 AS 5	NEWELL RUBBERMAID 3.90 11/01/2025			12	2FE	996,860	100.654	1,006,535	1,000,000	997,186		270			3.900	3.938	MN	6,500	40,300	10/14/2015.	11/01/2025.
651639 AL 0	NEWMONT MINING 5 10/01/19			1	2FE	2,985,060	107.008	3,210,240	3,000,000	2,995,143		1,604			5.125	5.189	AO	38,438	153,750	09/15/2009.	10/01/2019.
65364U AA 4	NIAGARA MOHAWK 4.881 08/15/2019			1	1FE	1,000,000	106.697	1,066,973	1,000,000	1,000,000					4.881	4.881	FA	18,439	48,810	08/03/2009.	08/15/2019.
654579 AA 9	NIPPON LIFE INS 5.00 10/18/2042		C	2	1FE	1,000,000	104.423	1,044,231	1,000,000	1,000,000					5.000	5.000	AO	10,139	50,000	10/11/2012.	10/18/2042.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
65504L AC 1	NOBLE HLDG INTL 4.90 08/01/2020		C	1	3FE	114,684	100.500	115,575	115,000	114,869		33			4.900	4.935	FA	2,348	7,671	07/21/2010.	08/01/2020.
65535H AB 5	NOMURA HOLDINGS 6.70 03/04/2020		C		2FE	2,016,350	111.848	2,236,954	2,000,000	2,006,340		(1,749)			6.700	6.587	MS	43,550	134,000	02/26/2010.	03/04/2020.
65557C AD 5	NORDEA BANK AB 4.875 01/14/2021		C		1FE	1,016,600	108.398	1,083,978	1,000,000	1,007,793		(1,717)			4.875	4.661	JJ	22,615	48,750	03/29/2011.	01/14/2021.
65557C AJ 2	NORDEA BANK AB 4.875 01/27/2020		C		1FE	4,316,200	106.862	4,274,460	4,000,000	4,117,012		(35,227)			4.875	3.856	JJ	83,417	195,000	09/27/2010.	01/27/2020.
655664 AP 5	NORDSTROM INC 4.00 10/15/2021			12	2FE	998,280	104.701	1,047,012	1,000,000	999,094		168			4.000	4.021	AO	8,444	40,000	10/05/2011.	10/15/2021.
655844 BC 1	NORFOLK SOUTHERN 5.90 06/15/2019			1	2FE	997,500	109.102	1,091,024	1,000,000	999,258		273			5.900	5.933	JD	2,622	59,000	05/27/2009.	06/15/2019.
665859 AP 9	NORTHERN TRUST CO 3.95 10/30/2025				1FE	2,996,580	104.923	3,147,699	3,000,000	2,997,333		248			3.950	3.962	AO	20,079	118,500	10/28/2013.	10/30/2025.
666807 BA 9	NORTHROP GRUMMAN 5.05 08/01/19			1	2FE	998,370	107.187	1,071,867	1,000,000	999,499		177			5.050	5.071	FA	21,042	50,500	07/27/2009.	08/01/2019.
667294 AW 2	NORTHWEST AIRLINE 7.041 04/01/22			1	2FE	390,210	114.500	435,893	380,692	386,201		(1,080)			7.041	6.648	AO	6,701	26,805	04/29/2010.	04/01/2022.
667469 AA 8	NORTHWEST FL TIMBER 4.75 03/04/2029				1FE	4,924,150	94.342	4,717,100	5,000,000	4,934,088		3,881			4.750	4.895	MS	72,569	237,500	04/03/2014.	03/04/2029.
66989G AA 8	NOVARTIS SEC INV 5 02/10/19	SD	C	1	1FE	1,044,690	106.914	1,069,144	1,000,000	1,011,610		(5,137)			5.125	4.541	FA	20,073	51,250	08/03/2009.	02/10/2019.
67019E AB 3	NSTAR 4.50 11/15/19			1	2FE	991,670	106.125	1,061,251	1,000,000	997,207		890			4.500	4.605	MN	5,750	45,000	11/12/2009.	11/15/2019.
67103H AB 3	O'REILLY AUTOMOTIVE 4.625 09/15/2021			12	2FE	998,260	107.392	1,073,918	1,000,000	999,078		172			4.625	4.647	MS	13,618	46,250	09/14/2011.	09/15/2021.
67103H AE 7	O'REILLY AUTOMOTIVE 3.55 03/15/2026			2	2FE	998,320	99.829	998,290	1,000,000	998,441		121			3.550	3.570	MS	10,453	18,440	03/01/2016.	03/15/2026.
674003 AA 6	OAKTREE CAP MGMT 6.75 12/02/2019				1FE	1,974,960	110.832	2,216,638	2,000,000	1,990,896		2,726			6.750	6.925	JD	10,875	135,000	11/19/2009.	12/02/2019.
674599 CC 7	OCCIDENTAL PETE 3.125 02/15/2022			12	1FE	980,930	102.364	1,023,639	1,000,000	989,862		1,786			3.125	3.342	FA	11,806	31,250	08/15/2011.	02/15/2022.
674599 CH 6	OCCIDENTAL PETE 3.40 04/15/2026			12	1FE	1,995,440	100.699	2,013,970	2,000,000	1,995,744		304			3.400	3.427	AO	14,356	36,078	03/28/2016.	04/15/2026.
674599 CM 5	OCCIDENTAL PETE 3.00 02/15/2027			12	1FE	1,991,580	96.743	1,934,852	2,000,000	1,991,720		140			3.000	3.047	FA	9,000		11/02/2016.	02/15/2027.
677050 AE 6	OPC SCHERER FNDG 6.10 03/15/2019			1	1FE	2,187,200	108.631	2,172,618	2,000,000	2,051,879		(21,792)			6.100	4.845	MS	35,922	122,000	10/27/2009.	03/15/2019.
677415 CP 4	OHIO POWER CO 5.375 10/01/2021			1	2FE	1,991,740	111.738	2,234,760	2,000,000	1,996,107		701			5.375	5.422	AO	26,875	107,500	09/21/2009.	10/01/2021.
678858 BJ 9	OKLAHOMA GAS & ELEC 6.35 09/01/2018			1	1FE	1,992,900	107.566	2,151,320	2,000,000	1,998,476		841			6.350	6.399	MS	42,333	127,000	09/04/2008.	09/01/2018.
678858 BK 6	OKLAHOMA GAS & ELEC 8.25 01/15/19			1	1FE	999,820	112.176	1,121,761	1,000,000	1,000,000		(0)			8.250	8.250	JJ	38,042	82,500	12/09/2008.	01/15/2019.
679574 AG 8	OLD DOMIN ELEC 6.21 B 12/01/2028			1	1FE	1,104,250	116.524	1,165,244	1,000,000	1,075,104		(10,555)			6.210	4.783	JD	5,175	62,100	02/05/2010.	12/01/2028.
680033 AC 1	OLD NATL BANCORP 4.125 08/15/2024				1FE	1,000,000	96.591	965,912	1,000,000	1,000,000					4.125	4.125	FA	15,583	41,250	08/12/2014.	08/15/2024.
680223 AJ 3	OLD REPUB INTL 4.875 10/01/2024			12	2FE	1,989,960	103.735	2,074,696	2,000,000	1,991,841		846			4.875	4.939	AO	24,375	97,500	09/22/2014.	10/01/2024.
680223 AK 0	OLD REPUB INTL 3.875 08/26/2026			12	2FE	1,933,690	95.365	1,907,298	2,000,000	1,934,410		720			3.875	4.293	FA	26,910		11/15/2016.	08/26/2026.
681936 BJ 8	OMEGA HEALTHCARE 4.375 08/01/2023			12	2FE	997,390	98.250	982,500	1,000,000	997,562		172			4.375	4.418	FA	20,538		06/30/2016.	08/01/2023.
68217F AA 0	OMNICOM GROUP 3.60 04/15/2026			12	2FE	1,998,140	98.818	1,976,360	2,000,000	1,998,271		131			3.600	3.611	AO	15,200	37,800	03/28/2016.	04/15/2026.
68268N AL 7	ONEOK PARTNERS 5.00 09/15/2023			12	2FE	1,999,200	108.806	2,176,128	2,000,000	1,999,429		70			5.000	5.005	MS	29,444	100,000	09/09/2013.	09/15/2023.
68268N AP 8	ONEOK PARTNERS 4.90 03/15/2025			12	2FE	2,993,700	107.303	3,219,084	3,000,000	2,994,592		523			4.900	4.927	MS	43,283	147,000	03/17/2015.	03/15/2025.
68389X AS 4	ORACLE CORP 3.625 07/15/2023			1	1FE	2,972,940	104.334	3,130,029	3,000,000	2,981,192		2,496			3.625	3.734	JJ	50,146	108,750	07/09/2013.	07/15/2023.
68389X AU 9	ORACLE CORP 3.40 07/08/2024			12	1FE	3,990,920	101.717	4,068,672	4,000,000	3,992,893		816			3.400	3.427	JJ	65,356	136,000	06/30/2014.	07/08/2024.
68389X BC 8	ORACLE CORP 2.95 05/15/2025			12	1FE	3,933,280	97.878	3,915,104	4,000,000	3,942,786		5,858			2.950	3.145	MN	15,078	118,000	05/12/2015.	05/15/2025.
68389X BM 6	ORACLE CORP 2.65 07/15/2026			12	1FE	996,240	94.789	947,893	1,000,000	996,403		163			2.650	2.693	JJ	12,808		06/29/2016.	07/15/2026.
69318F AB 4	PBF HOLDING CO LLC 8.25 02/15/2020			12	4FE	1,971,300	102.500	2,050,000	2,000,000	1,986,544		3,624			8.250	8.500	FA	62,333	165,000	01/27/2012.	02/15/2020.
693476 BN 2	PNC FUNDING CORP 3.30 03/08/2022			2	1FE	994,440	102.793	1,027,926	1,000,000	996,886		541			3.300	3.366	MS	10,358	33,000	03/05/2012.	03/08/2022.
69349L AM 0	PNC FINANCIAL 3.80 07/25/2023			2	1FE	1,994,400	103.512	2,070,248	2,000,000	1,996,089		515			3.800	3.834	JJ	32,933	76,000	07/22/2013.	07/25/2023.
69351U AP 8	PPL ELECTRIC UTIL 3.00 09/15/2021			1	1FE	991,910	102.390	1,023,899	1,000,000	995,913		795			3.000	3.094	MS	8,833	30,000	08/18/2011.	09/15/2021.
69352J AN 7	PPL ENERGY SUPPLY 4.60 12/15/2021			12	4FE	1,999,360	79.000	1,580,000	2,000,000	1,999,645		62			4.600	4.604	JD	4,089	92,000	12/13/2011.	12/15/2021.
69353R EK 0	PNC BANK NA 2.95 02/23/2025			2	1FE	1,995,360	97.928	1,958,564	2,000,000	1,996,121		415			2.950	2.977	FA	20,978	59,000	02/18/2015.	02/23/2025.
69362B AW 2	PSEG POWER LLC 5.125 04/15/2020			1	2FE	1,991,440	107.205	2,144,102	2,000,000	1,996,713		895			5.125	5.180	AO	21,639	102,500	03/29/2010.	04/15/2020.
69362B AY 8	PSEG POWER LLC 4.15 09/15/2021			12	2FE	999,110	104.385	1,043,846	1,000,000	999,533		88			4.150	4.161	MS	12,219	41,500	09/14/2011.	09/15/2021.
694308 GT 8	PACIFIC GAS&ELEC 3.50 10/01/2020			12	2FE	1,990,080	103.773	2,075,458	2,000,000	1,995,894		1,007			3.500	3.559	AO	17,500	70,000	09/08/2010.	10/01/2020.
694308 HP 5	PACIFIC GAS & ELEC 2.95 03/01/2026			12	1FE	1,994,680	98.015	1,960,304	2,000,000	1,995,066		386			2.950	2.981	MS	19,667	29,500	02/23/2016.	03/01/2026.

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
694475 AA 2	PACIFIC LIFE INSURANCE 9.25 06/15/2039			1	1FE	3,062,440	147.476	2,949,520	2,000,000	3,058,627		(3,813)			9.250	5.220	JD	8,222	92,500	10/31/2016.	06/15/2039.
70109H AK 1	PARKER-HANNIFIN CORP 3.50 09/15/2022 MTN			1	1FE	988,480	103.779	1,037,791	1,000,000	993,914		944			3.500	3.619	MS	10,306	35,000	09/07/2010.	09/15/2022.
70213H AB 4	PARTNERS HEALTH 3.44307/01/2021			1	1FE	1,000,000	101.480	1,014,798	1,000,000	1,000,000					3.443	3.443	JJ	17,215	34,430	12/08/2011.	07/01/2021.
705011 AA 2	PEARSON FUNDING 3.75 05/08/2022		C	1	2FE	993,650	95.007	950,073	1,000,000	996,304		611			3.750	3.827	MN	5,521	37,500	05/01/2012.	05/08/2022.
707567 AC 7	PENN MUTUAL LIFE 7.625 06/15/2040			1	1FE	2,653,440	122.912	2,458,238	2,000,000	2,650,677		(2,763)			7.625	5.207	AO	38,125		10/18/2016.	06/15/2040.
708062 AA 2	PENNANTPARK INV 4.50 10/01/2019			1	2FE	1,998,100	100.373	2,007,450	2,000,000	1,998,921		361			4.500	4.521	AO	22,500	90,000	09/16/2014.	10/01/2019.
709599 AH 7	PENSKE TRUCK LEASING 4.875 07/11/2022			1	2FE	1,987,520	107.324	2,146,476	2,000,000	1,992,350		1,176			4.875	4.955	JJ	46,042	97,500	07/10/2012.	07/11/2022.
709599 AW 4	PENSKE TRUCK LESEING 3.40 11/15/2026			12	2FE	1,993,900	95.685	1,913,696	2,000,000	1,993,991		91			3.400	3.436	MN	11,144		10/26/2016.	11/15/2026.
709629 AJ 8	PENTAIR FINANCE 5.00 05/15/2021		C	12	2FE	2,264,380	106.343	2,126,868	2,000,000	2,141,934		(31,759)			5.000	3.151	MN	12,778	100,000	12/18/2012.	05/15/2021.
712704 AA 3	PEOPLE'S UNITED FIN 3.65 12/06/2022			12	2FE	2,990,040	100.276	3,008,286	3,000,000	2,993,660		940			3.650	3.690	JD	7,604	109,500	12/03/2012.	12/06/2022.
71270Q EB 8	PEOPLES UNITED 4.00 07/15/2024			2	2FE	2,982,270	98.520	2,955,591	3,000,000	2,986,109		1,545			4.000	4.072	JJ	55,333	120,000	06/23/2014.	07/15/2024.
713448 BN 7	PEPSICO INC 4.50 01/15/20			1	1FE	1,993,300	107.409	2,148,170	2,000,000	1,997,639		709			4.500	4.542	JJ	41,500	90,000	01/11/2010.	01/15/2020.
714046 AE 9	PERKINELMER INC 5.00 11/15/2021			1	2FE	993,720	107.726	1,077,256	1,000,000	996,584		604			5.000	5.080	MN	6,389	50,000	10/20/2011.	11/15/2021.
714264 AD 0	PERNOD-RICARD SA 4.45 01/15/2022		C	1	2FE	997,460	106.092	1,060,919	1,000,000	998,572		248			4.450	4.482	JJ	20,519	44,500	10/20/2011.	01/15/2022.
71654Q BW 1	PETROLEOS MEXICANOS 4.50 01/23/2026		C	1	2FE	1,996,400	91.263	1,825,254	2,000,000	1,996,913		270			4.500	4.521	JJ	39,500	90,000	01/15/2015.	01/23/2026.
717081 CY 7	PFIZER INC 7.20 03/15/2039			1	1FE	1,504,370	144.171	1,441,711	1,000,000	1,498,774		(5,596)			7.200	3.841	MS	21,200	36,000	08/03/2016.	03/15/2039.
717081 DH 3	PFIZER INC 3.00 06/15/2023			1	1FE	981,920	101.339	1,013,390	1,000,000	987,669		1,693			3.000	3.213	JD	1,333	30,000	06/19/2013.	06/15/2023.
717081 EA 7	PFIZER INC 3.00 12/15/2026			1	1FE	991,480	98.543	985,431	1,000,000	991,564		84			3.000	3.099	JD	3,333		11/14/2016.	12/15/2026.
718546 AC 8	PHILLIPS 66 4.30 04/01/2022			1	2FE	997,630	107.423	1,074,231	1,000,000	998,651		224			4.300	4.329	AO	10,750	43,000	03/07/2012.	04/01/2022.
720198 AC 4	PIEDMONT OPERATING 3.40 06/01/2023			12	2FE	996,010	94.299	942,992	1,000,000	997,313		368			3.400	3.447	JD	2,833	34,000	05/06/2013.	06/01/2023.
72345H AA 3	PINNACLE NATL BK 4.875 07/30/2025			2	2FE	1,980,460	101.056	2,021,110	2,000,000	1,981,907		1,447			4.875	5.006	JJ	40,896	48,750	03/03/2016.	07/30/2025.
72447X AC 1	PITNEY BOWES INC MTN 5.75 09/15/2017			1	2FE	149,193	102.366	154,573	151,000	150,836		222			5.750	5.910	MS	2,557	8,683	09/06/2007.	09/15/2017.
72650R AT 9	PLAINS ALL AMER PIPELINE 6.50 05/01/2018				2FE	994,240	105.698	1,056,984	1,000,000	999,008		691			6.500	6.579	MN	10,833	65,000	04/18/2008.	05/01/2018.
72650R BF 8	PLAINS ALL AMER PIPELINE 3.60 11/01/2024			12	2FE	998,420	96.150	961,500	1,000,000	998,779		133			3.600	3.618	MN	6,000	36,000	09/02/2014.	11/01/2024.
72650R BJ 0	PLAINS ALL AMER PIPELINE 4.65 10/15/2025			12	2FE	998,460	103.556	1,035,555	1,000,000	998,711		159			4.650	4.668	AO	9,817	53,088	08/17/2015.	10/15/2025.
72925P AC 9	PLUM CREEK TIMBR 4.70 03/15/2021			1	2FE	999,330	105.850	1,058,503	1,000,000	999,660		72			4.700	4.709	MS	13,839	47,000	11/08/2010.	03/15/2021.
73755L AH 0	POTASH CORP 4.875 03/30/2020			1	2FE	2,973,270	106.179	3,185,370	3,000,000	2,990,228		2,709			4.875	4.985	MS	36,969	146,250	09/23/2009.	03/30/2020.
73755L AM 9	POTASH CORP 3.00 04/01/2025			12	2FE	2,985,600	94.169	2,825,070	3,000,000	2,987,839		1,278			3.000	3.056	AO	22,500	90,000	03/23/2015.	04/01/2025.
740189 AM 7	PRECISION CAST 3.25 06/15/2025			12	1FE	1,995,920	100.798	2,015,960	2,000,000	1,996,478		356			3.250	3.274	JD	2,889	65,000	06/01/2015.	06/15/2025.
74052B AA 5	PREMIER HEALTH 2.911 11/15/2026			12	1FE	954,510	92.111	921,109	1,000,000	954,991		481			2.911	3.453	MN	3,720		11/10/2016.	11/15/2026.
740816 AK 9	HARVARD PRES & FELLOWS 3.529 10/01/2031			1	1FE	1,000,000	98.834	988,341	1,000,000	1,000,000					3.529	3.529	AO	8,823	35,290	04/29/2013.	10/01/2031.
741503 AZ 9	PRICELINE GROUP 3.60 06/01/2026			12	2FE	2,994,210	98.806	2,964,180	3,000,000	2,994,525		315			3.600	3.623	JD	9,000	56,400	05/18/2016.	06/01/2026.
74340X BE 0	PROLOGIS LP 3.75 11/01/2025			12	1FE	1,987,620	102.480	2,049,594	2,000,000	1,988,840		1,045			3.750	3.825	MN	12,500	75,208	10/27/2015.	11/01/2025.
74348T AJ 1	PROSPECT CAPITAL 5.875 03/15/2023			1	2FE	1,000,000	100.989	1,009,888	1,000,000	1,000,000					5.875	5.875	MS	17,299	58,750	03/27/2013.	03/15/2023.
74348T AM 4	PROSPECT CAPITAL 5.875 01/15/2019				2FE	41,563	102.384	51,192	50,000	43,742		2,180			5.875	13.068	JJ	1,355	1,469	02/22/2016.	01/15/2019.
74348T AQ 5	PROSPECT CAPITAL 4.75 04/15/2020				2FE	87,000	97.617	117,140	120,000	92,548		5,548			4.750	13.619	AO	1,203	5,700	02/11/2016.	04/15/2020.
743756 AB 4	ST JOSEPH HLTH H 2.746 10/01/2026			1	1FE	2,000,000	94.283	1,885,658	2,000,000	2,000,002		2			2.746	2.746	AO	14,188		09/20/2016.	10/01/2026.
743917 AH 9	PRUDENTIAL INS 8.30 07/01/2025				1FE	2,597,560	130.680	2,613,604	2,000,000	2,596,925		(635)			8.300	4.105	JJ	83,000		12/21/2016.	07/01/2025.
744448 CC 3	PUBLIC SERV COLO 5.125 06/01/2019			1	1FE	994,600	107.753	1,077,533	1,000,000	998,429		595			5.125	5.195	JD	4,271	51,250	05/28/2009.	06/01/2019.
744482 BH 2	PUB SVC NEW HAMP N 6.15 09/01/2017			1	1FE	998,290	102.517	1,025,172	1,000,000	999,846		220			6.150	6.174	MS	20,500	61,500	09/17/2007.	09/01/2017.
744538 AC 3	PUB SVC NEW HAMP 3.20 09/01/2021			1	1FE	995,780	101.438	1,014,376	1,000,000	997,851		420			3.200	3.250	MS	10,667	32,000	09/06/2011.	09/01/2021.
744542 AB 7	PUBLIC SERVICE C0 NM 5.35 10/01/2021			1	2FE	998,570	110.158	1,101,579	1,000,000	999,214		142			5.350	5.369	AO	13,375	53,500	10/06/2011.	10/01/2021.
74456Q BH 8	PUBLIC SERVICE E 3.15 08/15/2024			12	1FE	998,210	101.070	1,010,697	1,000,000	998,589		161			3.150	3.171	FA	11,900	31,500	08/06/2014.	08/15/2024.
744593 AC 8	STEER-IBM-Z2 6.415 06/01/18				1FE	181,017	104.288	194,738	186,731	185,037		486			6.415	6.715	JD	998	11,979	01/23/2001.	06/01/2018.

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
747262 AS 2	QVC INC 4.85 04/01/2024			1	2FE	999,270	100.469	1,004,686	1,000,000	999,456		61			4.850	4.859	AO	12,125	48,500	03/11/2014.	04/01/2024.
747262 AU 7	QVC INC 4.45 02/15/2025			1	2FE	998,600	96.161	961,613	1,000,000	998,855		115			4.450	4.467	FA	16,811	44,500	08/07/2014.	02/15/2025.
747525 AF 0	QUALCOMM INC 3.45 05/20/2025			12	1FE	4,982,000	101.810	5,090,515	5,000,000	4,984,501		1,566			3.450	3.493	MN	19,646	172,500	05/13/2015.	05/20/2025.
749607 AC 1	RLI CORP 4.875 09/15/2023			1	2FE	997,140	102.016	1,020,159	1,000,000	997,909		258			4.875	4.912	MS	14,354	48,750	09/25/2013.	09/15/2023.
754730 AD 1	RAYMOND JAMES 5 04/01/24			1	2FE	1,501,140	110.241	1,653,621	1,500,000	1,500,791		(86)			5.625	5.616	AO	21,094	84,375	03/23/2012.	04/01/2024.
75524R AA 7	RBS CIT FIN GRP 4.15 09/28/2022				2FE	1,992,380	100.109	2,002,184	2,000,000	1,995,244		719			4.150	4.197	MS	21,442	83,000	09/25/2012.	09/28/2022.
755920 AF 2	ROCS-NSC-1998-1 6.375 05/15/2017			1	2FE	43,207	101.487	44,413	43,762	43,736		69			6.375	6.542	MN	356	2,790	06/02/1998.	05/15/2017.
756109 AP 9	REALTY INCOME 4.65 08/01/2023			12	2FE	1,995,500	107.174	2,143,470	2,000,000	1,996,854		400			4.650	4.678	FA	38,750	93,000	07/09/2013.	08/01/2023.
758202 AK 1	REED ELSEVR CPTL 3.125 10/15/2022			12	2FE	1,409,380	98.871	1,393,095	1,409,000	1,409,239		(37)			3.125	3.122	AO	9,295	44,031	10/24/2012.	10/15/2022.
75884R AS 2	REGENCY CENTERS 4.80 04/15/2021			1	2FE	1,997,200	107.349	2,146,980	2,000,000	1,998,700		267			4.800	4.817	AO	20,267	96,000	09/30/2010.	04/15/2021.
760759 AM 2	REPUBLIC SVCS INC 4.75 05/15/2023			1	2FE	1,994,720	108.425	2,168,500	2,000,000	1,996,843		415			4.750	4.779	MN	12,139	95,000	05/02/2011.	05/15/2023.
774341 AB 7	ROCKWELL COLLINS 5 07/15/19			1	1FE	994,710	107.505	1,075,050	1,000,000	998,383		580			5.250	5.319	JJ	24,208	52,500	05/01/2009.	07/15/2019.
780097 BA 8	ROYAL BK SCOTLAND 4.80 04/05/2026		C		2FE	2,972,410	99.686	2,990,589	3,000,000	2,972,598		188			4.800	4.923	AO	34,400	24,000	12/15/2016.	04/05/2026.
78390X AA 9	SAIC INC 144A 4.45 12/01/2020			12	3FE	996,370	103.188	1,031,884	1,000,000	998,367		373			4.450	4.496	JD	3,708	44,500	12/13/2010.	12/01/2020.
78403D AE 0	SBA TOWER TRUST 144A 3.598 04/15/2018			1	2FE	500,000	100.474	502,369	500,000	500,000					3.598	3.625	MON	850	17,990	04/04/2013.	04/15/2018.
78403D AF 7	SBA TOWER TRUST 144A 3.722 04/15/2023			1	1FE	1,000,000	101.305	1,013,046	1,000,000	1,000,000					3.722	3.751	MON	1,654	37,220	04/04/2013.	04/15/2023.
78403D AH 3	SBA TOWER TRUST 14-2 C 3.869 10/15/2024			12	1FE	2,000,000	98.213	1,964,260	2,000,000	2,000,000					3.869	3.900	MON	3,439	77,380	10/07/2014.	10/15/2024.
790849 AJ 2	ST JUDE MEDICAL 3.25 04/15/2023			12	2FE	1,990,480	99.203	1,984,050	2,000,000	1,993,688		889			3.250	3.306	AO	13,722	65,000	03/21/2013.	04/15/2023.
80105N AG 0	SANOFI-AVENTIS 4.00 03/29/2021		C	1	1FE	1,979,520	106.039	2,120,786	2,000,000	1,990,281		2,055			4.000	4.126	MS	20,444	80,000	03/22/2011.	03/29/2021.
80283L AJ 2	SANTANDER UK PLC 4.00 03/13/2024		C		1FE	1,986,640	103.914	2,078,280	2,000,000	1,989,856		1,190			4.000	4.082	MS	24,000	80,000	03/10/2014.	03/13/2024.
803111 AS 2	SARA LEE CORP 4.10 09/15/2020			1	2FE	1,063,213	104.431	1,111,150	1,064,000	1,063,675		80			4.100	4.109	MS	12,845	43,624	08/30/2010.	09/15/2020.
80589M AE 2	SCANA CORP 4.125 02/01/2022			1	2FE	992,380	102.518	1,025,176	1,000,000	995,741		737			4.125	4.219	FA	17,188	41,250	01/18/2012.	02/01/2022.
806213 AD 6	SCENTRE GROUP TRUST 3.25 10/28/2025		C	12	1FE	997,000	95.647	956,466	1,000,000	997,413		249			3.250	3.284	AO	5,688	32,500	04/21/2015.	10/28/2025.
80629Q AA 3	SCHAHIN II FINANCE 5.875 09/25/2022		C	1	6Z	1,737,333	12.000	208,480	1,737,333	208,480	30,403		152,017			5.875	MS			03/21/2012.	09/25/2022.
806854 AB 1	SCHLUMBERGER INV 3.30 09/14/2021		C	12	1FE	2,015,820	103.294	2,065,886	2,000,000	2,008,235		(1,723)			3.300	3.199	MS	19,617	66,000	04/02/2012.	09/14/2021.
806854 AH 8	SCHLUMBERGER INV 3.65 12/01/2023		C	12	1FE	996,600	104.625	1,046,248	1,000,000	997,517		310			3.650	3.691	JD	3,042	36,500	11/25/2013.	12/01/2023.
808513 AD 7	SCHWAB CHARLES 4.45 07/22/20			1	1FE	998,720	107.221	1,072,212	1,000,000	999,483		131			4.450	4.466	JJ	19,654	44,500	07/19/2010.	07/22/2020.
808513 AG 0	SCHWAB CHARLES 3.225 09/01/2022			1	1FE	1,000,590	101.539	1,015,385	1,000,000	1,000,359		(57)			3.225	3.218	MS	10,750	32,250	08/22/2012.	09/01/2022.
80851Q DA 9	SCHWAB CHARLES MTN 6.375 09/01/2017				1FE	1,994,380	103.089	2,061,784	2,000,000	1,998,323		2,391			6.375	6.506	MS	42,500	127,500	09/11/2007.	09/01/2017.
81180W AL 5	SEAGATE HDD CAYMAN 4.75 01/01/2025		C	1	2FE	2,000,000	94.500	1,890,000	2,000,000	2,000,000					4.750	4.750	JJ	47,500	95,000	05/20/2014.	01/01/2025.
81618T AB 6	SELECT INCOME REIT 3.60 02/01/2020			12	2FE	992,100	99.890	998,903	1,000,000	994,950		1,517			3.600	3.775	FA	15,000	36,000	01/29/2015.	02/01/2020.
81618T AC 4	SELECT INCOME REIT 4.50 02/01/2025			12	2FE	1,959,800	96.506	1,930,118	2,000,000	1,966,099		3,368			4.500	4.755	FA	37,500	90,000	01/29/2015.	02/01/2025.
81683R AJ 3	SEMINOLE TRIBE 7.804 10/01/2020			1	2FE	1,000,000	99.625	996,250	1,000,000	1,000,005		(1)			7.804	7.804	AO	19,510	78,040	09/27/2007.	10/01/2020.
81721M AK 5	SENIOR HOUSING 4.75 05/01/2024			12	2FE	1,993,680	100.476	2,009,516	2,000,000	1,995,096		546			4.750	4.790	MN	15,833	95,000	04/23/2014.	05/01/2024.
822582 AJ 1	SHELL INTL FIN 4.30 09/22/2019		C	1	1FE	2,989,620	106.093	3,182,790	3,000,000	2,996,718		1,112			4.300	4.343	MS	35,475	129,000	09/15/2009.	09/22/2019.
822582 BX 9	SHELL INTL FIN 2.50 09/12/2026		C	1	1FE	961,670	93.796	937,961	1,000,000	962,110		440			2.500	2.952	MS	7,569		11/09/2016.	09/12/2026.
824348 AR 7	SHERWIN-WILLIAMS 3.45 08/01/2025			12	1FE	2,019,620	98.671	1,973,426	2,000,000	2,019,378		(242)			3.450	3.316	FA	28,750		11/10/2016.	08/01/2025.
82671A AA 1	SIGNET UK FINANCE 4.70 06/15/2024		C	12	2FE	1,991,980	95.250	1,905,000	2,000,000	1,993,784		680			4.700	4.750	JD	4,178	94,000	05/14/2014.	06/15/2024.
828807 CD 7	SIMON PROP GP LP 5.65 02/01/20			1	1FE	1,992,420	109.204	2,184,072	2,000,000	1,997,209		806			5.650	5.700	FA	47,083	113,000	01/19/2010.	02/01/2020.
828807 CR 6	SIMON PROP GP LP 3.75 02/01/2024			12	1FE	1,987,580	103.445	2,068,898	2,000,000	1,990,767		1,115			3.750	3.825	FA	31,250	75,000	01/13/2014.	02/01/2024.
83238P AB 0	SMITHS GROUP PLC 7.20 05/15/2019		C	1	2FE	998,800	109.618	1,096,176	1,000,000	999,636		136			7.200	7.217	MN	9,200	72,000	05/07/2009.	05/15/2019.
833034 AE 1	SNAP-ON INC 5.50 01/15/2017			1	1FE	998,770	100.115	1,001,148	1,000,000	999,994		153			5.500	5.516	JJ	25,361	55,000	01/11/2007.	01/15/2017.
83368R AA 0	SOCIETE GENERALE 5.20 04/15/2021		C		1FE	1,997,240	109.647	2,192,934	2,000,000	1,998,635		277			5.200	5.218	AO	21,956	104,000	04/11/2011.	04/15/2021.
835495 AK 8	SONOCO PRODUCTS 4.375 11/01/2021			1	2FE	995,430	104.447	1,044,465	1,000,000	997,547		446			4.375	4.432	MN	7,292	43,750	10/20/2011.	11/01/2021.

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
843646 AM 2	SOUTHERN POWER 4.15 12/01/2025			1	2FE	2,993,370	103.681	3,110,427	3,000,000	2,994,031		583			4.150	4.177	JD	10,375	129,342	11/12/2015.	12/01/2025.
84474W AA 8	SOUTHWEST AIR 6.53 07/02/19			12	2FE	208,792	103.985	245,324	235,923	219,872		5,924			6.530	9.903	JJ	7,660	15,406	01/20/2009.	07/02/2019.
845437 BH 4	SOUTHWESTN EL PR E 5.55 01/15/2017			1	2FE	1,994,220	100.125	2,002,494	2,000,000	1,999,971		727			5.550	5.588	JJ	51,183	111,000	01/08/2007.	01/15/2017.
84610W AB 1	SOVRAN ACQ LP 3.50 07/01/2026			12	2FE	2,983,410	94.782	2,843,457	3,000,000	2,984,176		766			3.500	3.566	JJ	55,708		06/13/2016.	07/01/2026.
84755T AD 9	SPECTRA ENERGY 5.65 03/01/20			1	2FE	997,880	107.177	1,071,773	1,000,000	999,228		217			5.650	5.677	MS	18,833	56,500	08/25/2009.	03/01/2020.
84756N AF 6	SPECTRA PARTNERS 3.50 03/15/2025			12	2FE	1,991,640	97.684	1,953,670	2,000,000	1,992,942		729			3.500	3.550	MS	20,611	70,000	03/09/2015.	03/15/2025.
84858D AA 6	SPIRIT AIR 2015-1 A 4.10 10/01/2029			1	1FE	966,053	102.000	985,374	966,053	966,115		20			4.100	4.099	AO	9,902	45,109	07/28/2015.	04/01/2028.
853254 AJ 9	STANDARD CHARTERED PLC 3.95 01/11/2023		C		1FE	986,150	98.101	981,013	1,000,000	990,955		1,297			3.950	4.121	JJ	18,653	39,500	01/30/2013.	01/11/2023.
853254 AL 4	STANDARD CHART 5.20 01/26/2024		C		1FE	1,998,240	103.265	2,065,300	2,000,000	1,998,591		161			5.200	5.212	JJ	44,778	104,000	09/23/2013.	01/26/2024.
854502 AC 5	STANLEY BLACK 3.40 12/01/2021			1	1FE	998,980	103.114	1,031,136	1,000,000	999,461		99			3.400	3.412	JD	2,833	34,000	11/17/2011.	12/01/2021.
855030 AM 4	STAPLES INC 4.375 01/12/2023			12	2FE	698,656	100.070	700,489	700,000	699,119		125			4.375	4.399	JJ	14,377	33,305	01/07/2013.	01/12/2023.
855244 AD 1	STARBUCKS CORP 3.85 10/01/2023			12	1FE	1,999,280	106.458	2,129,162	2,000,000	1,999,528		60			3.850	3.854	AO	19,250	77,000	09/03/2013.	10/01/2023.
857477 AL 7	STATE STREET CORP 3.10 05/15/2023				1FE	2,986,760	100.219	3,006,558	3,000,000	2,991,071		1,245			3.100	3.152	MN	11,883	93,000	05/23/2013.	05/15/2023.
85771P AK 8	STATOIL ASA 2.65 01/15/2024		C	1	1FE	2,857,740	97.849	2,935,482	3,000,000	2,900,356		12,438			2.650	3.180	JJ	36,658	79,500	06/19/2013.	01/15/2024.
85771S AA 4	STATOILHYDRO ASA 5.25 04/15/2019		C	1	1FE	1,497,135	107.333	1,609,995	1,500,000	1,499,200		321			5.250	5.275	AO	16,625	78,750	04/16/2009.	04/15/2019.
860630 AD 4	STIFEL FINANCIAL 4.25 07/18/2024			1	2FE	986,660	99.099	990,988	1,000,000	986,660					4.250	4.460	JJ	19,479		12/28/2016.	07/18/2024.
863667 AB 7	STRYKER CORP 4.375 01/15/20			1	1FE	993,280	105.712	1,057,119	1,000,000	997,637		711			4.375	4.459	JJ	20,174	43,750	01/12/2010.	01/15/2020.
863667 AH 4	STRYKER CORP 3.375 11/01/2025			12	1FE	2,999,730	99.044	2,971,308	3,000,000	2,999,761		26			3.375	3.376	MN	16,875	101,813	10/26/2015.	11/01/2025.
865622 AW 4	SUMITOMO MITSUI 3.20 07/18/2022		C		1FE	1,000,000	100.805	1,008,045	1,000,000	1,000,000					3.200	3.200	JJ	14,489	32,000	07/10/2012.	07/18/2022.
865622 AZ 7	SUMITOMO MITSUI BK 3.00 01/18/2023		C		1FE	985,240	98.955	989,553	1,000,000	990,497		1,405			3.000	3.174	JJ	13,583	30,000	01/30/2013.	01/18/2023.
86562M AA 8	SUMITOMO MITSUI 4.436 04/02/2024		C		2FE	1,000,000	104.107	1,041,072	1,000,000	1,000,000					4.436	4.436	AO	10,967	44,360	03/26/2014.	04/02/2024.
86765B AG 4	SUNOCO LOGISTICS 5.50 02/15/2020			1	2FE	1,993,440	108.027	2,160,540	2,000,000	1,997,563		697			5.500	5.543	FA	41,556	110,000	02/09/2010.	02/15/2020.
86765B AS 8	SUNOCO LOGISTICS 5.95 12/01/2025			12	2FE	2,992,050	112.006	3,360,189	3,000,000	2,992,822		677			5.950	5.985	JD	14,875	185,442	11/12/2015.	12/01/2025.
86787E AM 9	SUNTRUST BANKS 7.25 03/15/2018				2FE	993,430	106.120	1,061,196	1,000,000	998,936		817			7.250	7.344	MS	21,347	72,500	03/12/2008.	03/15/2018.
86787G AD 4	SUNTRUST BANK 5.2 01/17/17				2FE	305,076	100.132	306,403	306,000	305,996		97			5.200	5.233	JJ	7,249	15,912	12/01/2004.	01/17/2017.
86787G AJ 1	SUNTRUST BANK 3.30 05/15/2026			2	2FE	1,989,880	96.614	1,932,278	2,000,000	1,990,418		538			3.300	3.360	MN	8,433	32,817	05/11/2016.	05/15/2026.
867914 AZ 6	SUNTRUST BANKS 6.00 09/11/2017				2FE	1,999,840	102.973	2,059,452	2,000,000	1,999,986		19			6.000	6.001	MS	36,667	120,000	09/05/2007.	09/11/2017.
87124V AD 1	SYDNEY AIRPORT F 3.90 03/22/2023		C	1	2FE	998,160	102.541	1,025,413	1,000,000	998,795		168			3.900	3.922	MS	10,725	39,000	10/16/2012.	03/22/2023.
87165B AD 5	SYNCHRONY FINANCIAL 4.25 08/15/2024			12	2FE	998,060	101.876	1,018,761	1,000,000	998,455		168			4.250	4.274	FA	16,056	42,500	08/06/2014.	08/15/2024.
87236Y AD 0	TD AMERITRADE 3.625 04/01/2025			12	1FE	1,999,000	101.518	2,030,366	2,000,000	1,999,153		87			3.625	3.631	AO	18,125	72,500	10/17/2014.	04/01/2025.
87246Y AC 0	TIAA ASSET MGMT 4.125 11/01/2024			1	2FE	1,997,720	101.288	2,025,750	2,000,000	1,998,141		197			4.125	4.139	MN	13,750	82,500	10/27/2014.	11/01/2024.
87612E BD 7	TARGET CORP 3.50 07/01/2024			1	1FE	1,991,120	103.661	2,073,220	2,000,000	1,993,071		793			3.500	3.553	JJ	35,000	70,000	06/17/2014.	07/01/2024.
878055 AD 4	TCF NATIONAL BK 6.25 06/08/2022				2FE	990,860	106.518	1,065,183	1,000,000	994,333		848			6.250	6.375	JD	3,993	62,500	06/05/2012.	06/08/2022.
878055 AE 2	TCF NATIONAL BK 4.60 02/27/2025				2FE	1,987,500	90.887	1,817,740	2,000,000	1,989,394		1,046			4.600	4.679	FA	31,689	92,000	02/24/2015.	02/27/2025.
878091 BC 0	TEACHERS INS & ANN 6.85 12/16/2039			1	1FE	1,285,670	129.807	1,298,073	1,000,000	1,285,478		(192)			6.850	4.787	JD	2,854		12/16/2016.	12/16/2039.
87969N AC 9	TELSTRA CORP LTD 4.80 10/12/2021		C	1	1FE	2,175,500	109.287	2,185,734	2,000,000	2,095,839		(18,016)			4.800	3.697	AO	21,067	96,000	04/03/2012.	10/12/2021.
87969N AD 7	TELSTRA CORP LTD 3.125 04/07/2025		C	1	1FE	998,300	98.489	984,894	1,000,000	998,558		151			3.125	3.145	AO	7,292	31,250	03/30/2015.	04/07/2025.
88165F AG 7	TEVA PHARM FIN BV 2.95 12/18/2022		C	1	2FE	393,220	96.246	379,208	394,000	393,507		74			2.950	2.973	JD	420	11,623	12/13/2012.	12/18/2022.
88166J AA 1	TEVA PHARM FIN IV BV 3.65 11/10/2021		C	1	2FE	449,354	100.805	454,631	451,000	450,125		162			3.650	3.694	MN	2,332	16,462	11/07/2011.	11/10/2021.
88167A AE 1	TEVA PHARMACEUTICALS 3.15 10/01/2026		C	1	2FE	1,994,680	92.186	1,843,712	2,000,000	1,994,958		278			3.150	3.180	AO	28,000		07/18/2016.	10/01/2026.
88224P JS 9	TEXAS CAPITAL BK BKNT 5.25 01/31/2026				3FE	2,000,000	95.319	1,906,386	2,000,000	2,000,000					5.250	5.250	JJ	44,042	105,000	01/28/2014.	01/31/2026.
882508 AW 4	TEXAS INSTRUMENT 2.25 05/01/2023			12	1FE	1,961,460	96.316	1,926,314	2,000,000	1,974,462		3,682			2.250	2.469	MN	7,500	45,000	05/01/2013.	05/01/2023.
883203 BW 0	TEXTRON INC 4.00 03/15/2026			12	2FE	1,984,840	100.290	2,005,792	2,000,000	1,985,855		1,015			4.000	4.093	MS	23,556	40,889	03/04/2016.	03/15/2026.
883556 AZ 5	THERMO FISHER 3.60 08/15/2021			12	2FE	1,996,180	103.229	2,064,574	2,000,000	1,998,063		379			3.600	3.623	FA	27,200	72,000	08/09/2011.	08/15/2021.

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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
884903 BK 0	THOMSON REUTERS 3.95 09/30/2021			1	2FE	995,760	102.969	1,029,689	1,000,000	997,773		418			3.950	4.002	MS	9,985	39,500	09/28/2011.	09/30/2021.
886546 AB 6	TIFFANY & CO 3.80 10/01/2024			12	2FE	997,020	99.786	997,862	1,000,000	997,604		261			3.800	3.836	AO	9,500	38,000	09/22/2014.	10/01/2024.
887317 AK 1	TIME WARNER INC 4.75 03/29/2021			1	2FE	989,430	107.121	1,071,208	1,000,000	994,884		1,061			4.750	4.885	MS	12,139	47,500	03/29/2011.	03/29/2021.
887317 AN 5	TIME WARNER INC 4.00 01/15/2022			1	2FE	982,970	103.888	1,038,884	1,000,000	990,691		1,627			4.000	4.207	JJ	18,444	40,000	10/12/2011.	01/15/2022.
88732J AP 3	TIME WARNER CABLE 8.75 02/14/2019			1	2FE	2,405,380	112.683	2,253,668	2,000,000	2,166,607		(73,264)			8.750	4.579	FA	66,597	175,000	07/17/2013.	02/14/2019.
891160 MJ 9	TORONTO DOM BANK 3.625 09/15/2031			2	1FE	4,991,250	98.650	4,932,500	5,000,000	4,991,381		131			3.625	3.640	MS	53,368		09/08/2016.	09/15/2031.
89153V AB 5	TOTAL CAP INTL SA 2.875 02/17/2022		C	1	1FE	1,933,780	100.924	2,018,470	2,000,000	1,962,990		6,529			2.875	3.270	FA	21,403	57,500	03/30/2012.	02/17/2022.
89153V AG 4	TOTAL CAP INTL 3.7 01/15/2024		C	1	1FE	1,994,900	104.331	2,086,618	2,000,000	1,996,316		450			3.700	3.730	JJ	34,122	74,000	08/05/2013.	01/15/2024.
89153V AL 3	TOTAL CAP INTL SA 3.75 04/10/2024		C	1	1FE	2,977,470	104.716	3,141,477	3,000,000	2,983,388		1,945			3.750	3.838	AO	25,313	112,500	01/08/2014.	04/10/2024.
891906 AB 5	TOTAL SYSTEM SVC 3.75 06/01/2023			1	2FE	992,400	99.876	998,759	1,000,000	994,815		700			3.750	3.842	JD	3,125	37,500	05/15/2013.	06/01/2023.
891906 AC 3	TOTAL SYSTEM SVC 4.80 04/01/2026			12	2FE	1,994,600	107.309	2,146,186	2,000,000	1,994,982		382			4.800	4.834	AO	24,000	51,733	03/14/2016.	04/01/2026.
89233P 5F 9	TOYOTA MTR CRED 3.40 09/15/2021 MTN			1	1FE	1,994,960	103.838	2,076,750	2,000,000	1,997,415		498			3.400	3.430	MS	20,022	68,000	09/08/2011.	09/15/2021.
89233P 5T 9	TOYOTA MTR CRED 3.30 01/12/2022			3	1FE	996,290	103.096	1,030,959	1,000,000	997,980		363			3.300	3.344	JJ	15,492	33,000	01/09/2012.	01/12/2022.
893045 AE 4	TRANS-ALLEGHENY 3.85 06/01/2025			1	2FE	1,998,480	101.351	2,027,012	2,000,000	1,998,717		127			3.850	3.859	JD	6,417	77,000	12/08/2014.	06/01/2025.
89346D AF 4	TRANSALTA CORP 4.50 11/15/2022			12	2FE	1,965,320	97.974	1,959,476	2,000,000	1,977,768		3,216			4.500	4.719	MN	11,500	90,000	11/02/2012.	11/15/2022.
898813 AK 6	TUCSON ELEC PWR 5.15 11/15/2021			1	2FE	996,820	109.099	1,090,991	1,000,000	998,258		307			5.150	5.191	MN	6,581	51,500	11/03/2011.	11/15/2021.
898813 AL 4	TUCSON ELEC PWR 3.85 03/15/2023			1	2FE	996,750	99.551	995,513	1,000,000	997,924		291			3.850	3.888	MS	11,336	38,500	09/11/2012.	03/15/2023.
899896 AC 8	TUPPERWARE BRAND 4.75 06/01/2021			12	2FE	1,979,780	106.882	2,137,640	2,000,000	1,989,860		2,012			4.750	4.879	JD	7,917	95,000	05/25/2011.	06/01/2021.
90131H BW 4	21ST CENTURY FOX 144A 3.70 10/15/2025			12	2FE	997,610	101.258	1,012,582	1,000,000	997,847		200			3.700	3.729	AO	7,811	36,383	10/14/2015.	10/15/2025.
902133 AR 8	TYCO ELECTRONICS 3.45 08/01/2024		C	12	1FE	996,140	100.719	1,007,188	1,000,000	996,880		354			3.450	3.497	FA	14,375	34,500	07/28/2014.	08/01/2024.
902494 AT 0	TYSON FOODS INC 4.50 06/15/2022			12	2FE	994,580	106.255	1,062,547	1,000,000	996,746		514			4.500	4.568	JD	2,000	45,000	06/06/2012.	06/15/2022.
90261A AB 8	UBS AG STAMFORD 7.625 08/17/2022 (COCO)		C		2FE	1,015,000	114.299	1,142,990	1,000,000	1,009,747		(1,352)			7.625	7.410	FA	28,382	76,250	08/10/2012.	08/17/2022.
90265E AK 6	UDR INC MTN 4.00 10/01/2025			1	2FE	1,995,400	102.132	2,042,636	2,000,000	1,995,907		393			4.000	4.028	AO	20,000	82,000	09/15/2015.	10/01/2025.
90320W AA 1	UPMC HEALTH SYSTEM 3.853 12/15/2021			1	1FE	2,000,000	103.253	2,065,052	2,000,000	2,000,000					3.853	3.853	JD	3,425	77,060	11/23/2011.	12/15/2021.
90331H MS 9	US BANK NA OHIO BKNT 2.80 01/27/2025			2	1FE	996,630	97.374	973,744	1,000,000	997,208		304			2.800	2.839	JJ	11,978	28,000	01/22/2015.	01/27/2025.
90351D AF 4	UBS GROUP FUNDING 4.125 04/15/2026		C		1FE	1,990,560	101.487	2,029,742	2,000,000	1,991,154		594			4.125	4.183	AO	17,417	43,542	03/30/2016.	04/15/2026.
90539J AA 7	UNION BANKSHARES 5.00 12/15/2026			2	2FE	2,000,000	101.288	2,025,752	2,000,000	2,000,004		4			5.000	5.000	JD	7,222		11/30/2016.	12/15/2026.
907818 ED 6	UNION PACIFIC CORP 3.25 08/15/2025			12	1FE	2,981,340	101.567	3,047,010	3,000,000	2,983,914		1,617			3.250	3.322	FA	36,833	112,667	06/16/2015.	08/15/2025.
907833 AE 7	UNION PACIFIC RR 6.7 02/23/19			1	1FE	112,772	103.687	121,465	117,146	116,559		657			6.700	7.319	FA	2,791	7,849	07/28/1999.	02/23/2019.
90783T AA 8	UNP CO 2004 TRST 04-1 5.404 07/02/2025				1FE	1,432,530	108.597	1,555,685	1,432,530	1,432,530		3,579			5.404	5.404	JJ	39,488	79,418	07/22/2004.	07/02/2025.
908594 AC 8	UNION TANK CAR CO 4.71 05/15/2020				1	363,636	105.808	384,756	363,636	363,633		2			4.710	4.710	MN	2,188	17,127	06/07/2005.	05/15/2020.
909287 AA 2	UAL 2007 PT TRUST 6.636 07/02/22			1	3FE	546,295	107.500	608,567	566,109	554,488		2,580			6.636	7.262	JJ	18,679	37,567	04/30/2010.	07/02/2022.
90932L AA 5	UNITED AIR 2015-1 AA 3.45 6/01/2029			1	1FE	2,927,476	99.250	2,905,520	2,927,476	2,927,509		24			3.450	3.450	JD	8,416	104,926	11/02/2015.	06/01/2029.
90932P AA 6	UNITED AIR 2014-1 A 4.00 04/11/2026			1	1FE	915,215	102.250	935,807	915,215	915,215					4.000	4.000	AO	8,135	36,609	03/24/2014.	04/11/2026.
90932Q AA 4	UNITED AIR 2014-2 A 3.75 09/03/2026			1	1FE	942,323	100.375	945,856	942,323	942,323					3.750	3.750	MS	11,583	35,337	07/28/2014.	09/03/2026.
91159H HK 9	US BANCORP 3.60 09/11/2024			2	1FE	2,993,760	102.008	3,060,231	3,000,000	2,995,007		553			3.600	3.625	MS	33,000	108,000	09/08/2014.	09/11/2024.
91159H HM 5	US BANCORP MTN W 3.10 04/27/2026			2	1FE	4,996,150	97.218	4,860,905	5,000,000	4,996,379		229			3.100	3.109	AO	27,556	77,931	04/21/2016.	04/27/2026.
91159H HN 3	US BANCORP V 2.375 07/22/2026			2	1FE	2,978,040	92.465	2,773,944	3,000,000	2,978,902		862			2.375	2.458	JJ	31,469		07/19/2016.	07/22/2026.
913017 BR 9	UNITED TECH CORP 4.50 04/15/2020			1	1FE	1,990,020	107.339	2,146,786	2,000,000	1,996,316		1,016			4.500	4.561	AO	19,000	90,000	02/23/2010.	04/15/2020.
91324P CC 4	UNITEDHEALTH GROUP 2.875 03/15/2023			1	1FE	995,930	100.243	1,002,431	1,000,000	997,355		383			2.875	2.922	MS	8,465	28,750	02/25/2013.	03/15/2023.
91324P CV 2	UNITEDHEALTH GROUP 3.10 03/15/2026			12	1FE	2,997,630	98.645	2,959,338	3,000,000	2,997,844		214			3.100	3.109	MS	27,383	51,667	02/22/2016.	03/15/2026.
91529Y AH 9	UNUM GROUP 5.625 09/15/2020			1	2FE	2,010,300	108.355	2,167,094	2,000,000	2,004,473		(1,062)			5.625	5.557	MS	33,125	112,500	09/09/2010.	09/15/2020.
91529Y AL 0	UNUM GROUP 3.875 11/05/2025			1	2FE	2,979,840	97.032	2,910,948	3,000,000	2,981,788		1,690			3.875	3.957	MN	18,083	116,250	11/02/2015.	11/05/2025.
918204 AV 0	VF CORP 3.50 09/01/2021			12	1FE	996,900	104.244	1,042,443	1,000,000	998,424		306			3.500	3.537	MS	11,667	35,000	08/17/2011.	09/01/2021.

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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
91911T AJ 2	VALE OVERSEAS LTD 5.625 09/15/2019		C	1	2FE	992,320	105.500	1,055,000	1,000,000	997,480		839			5.625	5.727	MS	16,563	56,250	09/08/2009	09/15/2019
91911T AL 7	VALE OVERSEAS 4.625 09/15/2020		C	1	2FE	1,980,600	102.125	2,042,500	2,000,000	1,991,736		1,996			4.625	4.748	MS	27,236	92,500	09/08/2010	09/15/2020
91911T AM 5	VALE OVERSEAS 4.375 01/11/2022		C	1	2FE	1,843,780	98.250	1,965,000	2,000,000	1,899,393		16,924			4.375	5.535	JJ	41,319	87,500	06/24/2013	01/11/2022
91913Y AR 1	VALERO ENERGY 6.125 02/01/2020			1	2FE	1,987,380	110.412	2,208,240	2,000,000	1,995,241		1,361			6.125	6.211	FA	51,042	122,500	02/03/2010	02/01/2020
91914J AA 0	VALERO ENERGY 4.375 12/15/2026			12	2FE	1,999,180	101.151	2,023,028	2,000,000	1,999,186		6			4.375	4.380	JD	5,347		12/02/2016	12/15/2026
919794 AB 3	VALLEY NATL BANC 5.125 09/27/2023				2FE	2,016,395	102.122	2,042,438	2,000,000	2,012,005		(1,475)			5.125	5.018	MS	26,764	102,500	10/23/2013	09/27/2023
920355 AG 9	VALSPAR CORP 4.20 01/15/2022			12	2FE	998,540	103.493	1,034,930	1,000,000	999,190		141			4.200	4.218	JJ	19,367	42,000	01/10/2012	01/15/2022
92239M AE 1	VECTREN UTILITY 5.75 08/01/2018			1	1FE	991,770	104.671	1,046,706	1,000,000	998,762		726			5.750	5.833	FA	23,958	57,500	07/24/2003	08/01/2018
92276M AW 5	VENTAS REALTY LP 4.75 06/01/2021			1	2FE	1,982,640	107.437	2,148,738	2,000,000	1,991,351		1,717			4.750	4.860	JD	7,917	95,000	05/10/2011	06/01/2021
92343V BC 7	VERIZON COMM INC 3.50 11/01/2021			1	2FE	1,028,220	103.010	1,030,096	1,000,000	1,015,307		(2,888)			3.500	3.156	MN	5,833	35,000	03/30/2012	11/01/2021
92343V BR 4	VERIZON COMM INC 5.15 09/15/2023			1	2FE	2,990,280	110.385	3,311,535	3,000,000	2,992,936		861			5.150	5.192	MS	45,492	154,500	09/11/2013	09/15/2023
92765Y AA 5	VIRGIN AUSTRALIA 2013 1A 5.00 10/23/2023		C	1	2FE	1,208,557	102.500	1,238,771	1,208,557	1,208,557					5.000	5.031	JAJO	11,414	60,428	10/07/2013	10/23/2023
927804 FK 5	VIRGINIA ELEC & PWR 2.95 01/15/2022			12	2FE	997,590	101.368	1,013,683	1,000,000	998,699		236			2.950	2.978	JJ	13,603	29,500	01/09/2012	01/15/2022
92849T AJ 7	VITERRA INC 5.95 08/01/20			1	2FE	994,810	108.240	1,082,400	1,000,000	995,144		1,179			5.950	6.103	FA	24,792	59,500	07/30/2010	08/01/2020
92857W BC 3	VODAFONE GROUP 2.95 02/19/23		C	1	2FE	1,990,740	96.928	1,938,568	2,000,000	1,993,998		879			2.950	3.004	FA	21,633	59,000	02/11/2013	02/19/2023
928670 AB 4	VOLKSWAGEN INTL FIN NV 4.00 08/12/2020		C	1	2FE	1,052,350	104.185	1,041,848	1,000,000	1,024,414		(6,265)			4.000	3.278	FA	15,444	40,000	04/02/2012	08/12/2020
92936M AB 3	WPP FINANCE 2010 4.75 11/21/2021		C	1	2FE	995,670	108.351	1,083,513	1,000,000	997,627		421			4.750	4.805	MN	5,278	47,500	11/02/2011	11/21/2021
931009 AE 4	WAKE FOREST UNIV 3.451 01/15/2032			1	1FE	2,290,000	96.752	2,215,628	2,290,000	2,290,000					3.451	3.451	JJ	36,441	79,028	07/26/2012	01/15/2032
93100P AA 6	WAKE FOREST BMC 3.093 06/01/2026			12	1FE	2,000,000	95.583	1,911,668	2,000,000	2,000,011		11			3.093	3.093	JD	9,966		10/27/2016	06/01/2026
93884P CQ 1	WASH GAS LIGHT MTND 6.49 09/27/2027				1FE	1,677,675	119.022	1,785,324	1,500,000	1,606,854		(7,100)			6.490	5.598	MS	28,664	97,350	01/21/2003	09/27/2027
939653 AL 5	WASHINGTON REIT 4.95 10/01/2020			1	2FE	2,975,970	105.009	3,150,264	3,000,000	2,989,570		2,468			4.950	5.053	AO	37,125	148,500	09/23/2010	10/01/2020
94707V AC 4	WEATHERFORD INTL 4.50 04/15/2022			12	5FE	998,550	87.000	870,000	1,000,000	997,699		377			4.500	4.549	AO	9,500	45,000	03/30/2012	04/15/2022
94973V AW 7	WELLPOINT INC 3.70 08/15/2021			12	2FE	1,997,680	103.439	2,068,778	2,000,000	1,998,822		230			3.700	3.714	FA	27,956	74,000	08/10/2011	08/15/2021
94974B FJ 4	WELLS FARGO CO 3.45 02/13/2023				1FE	999,410	100.703	1,007,025	1,000,000	999,616		56			3.450	3.457	FA	13,225	34,500	02/06/2013	02/13/2023
94974B FY 1	WELLS FARGO CO 4.10 06/03/2026				1FE	4,994,850	101.391	5,069,525	5,000,000	4,995,755		362			4.100	4.111	JD	15,944	205,000	05/27/2014	06/03/2026
94974B GL 8	WELLS FARGO CO GMTN 4.30 07/22/2027				1FE	2,054,420	102.893	2,057,866	2,000,000	2,054,177		(244)			4.300	3.983	JJ	37,983		12/01/2016	07/22/2027
95709T AD 2	WESTAR ENERGY 5.10 07/15/2020			1	1FE	1,145,540	108.278	1,082,782	1,000,000	1,066,785		(17,595)			5.100	3.093	JJ	23,517	51,000	04/02/2012	07/15/2020
960410 AC 2	WESTJET AIRLINES 3.50 06/16/2021			12	2FE	1,997,280	100.241	2,004,812	2,000,000	1,997,552		272			3.500	3.530	JD	2,917	35,000	06/13/2016	06/16/2021
961214 CX 9	WESTPAC BANKING 2.85 05/13/2026		C		1FE	1,992,240	95.688	1,913,750	2,000,000	1,992,669		429			2.850	2.895	MN	7,600	28,500	05/09/2016	05/13/2026
961214 DC 4	WESTPAC BANKING 2.70 08/19/2026		C		1FE	1,997,220	94.440	1,888,798	2,000,000	1,997,309		89			2.700	2.716	FA	19,800		08/11/2016	08/19/2026
961214 DF 7	WESTPAC BANKING EMTN 4.322 11/23/2031		C	2	1FE	1,000,000	100.119	1,001,185	1,000,000	1,000,000					4.322	4.322	MN	4,562		11/15/2016	11/23/2031
961548 AS 3	WESTVACO CORP 7.50 06/15/2027				2FE	131,626	106.911	138,984	130,000	131,115		(69)			7.500	7.381	JD	433	9,750	04/05/2006	06/15/2027
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033				2	793,638	112.140	889,986	793,638	793,638					6.660	6.753	MON	2,349	52,856	12/16/2009	06/15/2033
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034				2	1,063,312	112.140	1,192,398	1,063,312	1,063,312					6.660	6.753	MON	3,147	70,817	12/23/2009	05/15/2034
969457 BW 9	WILLIAMS COS INC 4.55 06/24/2024			12	3FE	249,345	100.303	250,758	250,000	249,483		57			4.550	4.583	JD	221	13,666	06/19/2014	06/24/2024
96949L AB 1	WILLIAMS PARTNERS 4.00 09/15/2025			12	2FE	1,993,500	98.899	1,977,976	2,000,000	1,994,466		521			4.000	4.038	MS	23,556	80,000	02/26/2015	09/15/2025
96950F AL 8	WILLIAMS PARTNER 4.50 11/15/2023			1	2FE	1,987,920	102.719	2,054,380	2,000,000	1,991,131		1,076			4.500	4.576	MN	11,500	90,000	11/12/2013	11/15/2023
97650W AF 5	WINTRUST FINL 5.00 06/13/2024				2FE	2,500,000	98.585	2,464,625	2,500,000	2,500,000					5.000	5.000	JD	6,250	125,000	06/10/2014	06/13/2024
980236 AM 5	WOODSIDE FINANCE 3.65 03/05/2025		C	12	2FE	999,420	96.754	967,543	1,000,000	999,511		50			3.650	3.657	MS	11,761	36,500	02/26/2015	03/05/2025
980888 AD 3	WOOLWORTHS LTD 4.00 09/22/2020		C		2FE	1,997,540	102.562	2,051,238	2,000,000	1,998,968		252			4.000	4.015	MS	22,000	80,000	09/14/2010	09/22/2020
981811 AD 4	WORTHINGTON INDS 6.50 04/15/20			1	2FE	998,900	108.699	1,086,987	1,000,000	999,561		116			6.500	6.515	AO	13,722	65,000	04/08/2010	04/15/2020
98310W AM 0	WYNDHAM WORLDWIDE 5.10 10/01/2025			12	2FE	2,597,160	104.351	2,608,780	2,500,000	2,596,043		(1,140)			5.100	4.544	AO	31,875	53,267	11/10/2016	10/01/2025
98417E AK 6	XSTRATA CAN FIN 4.95 11/15/2021			1	2FE	998,740	107.250	1,072,500	1,000,000	999,315		122			4.950	4.966	MN	6,325	49,500	11/03/2011	11/15/2021
98419M AB 6	XYLEM INC 4.875 10/01/2021			1	2FE	999,350	107.958	1,079,576	1,000,000	999,663		62			4.875	4.883	AO	12,188	48,750	09/15/2011	10/01/2021

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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
984851 AC 9	YARA INTL SA 7.875 06/11/2019		C	1	2FE	994,890	111.700	1,116,997	1,000,000	998,363		585			7.875	7.950	JD	4,375	78,750	06/04/2009.	06/11/2019.
984851 AD 7	YARA INTL SA 3.80 06/06/2026		C	1	2FE	1,991,920	97.083	1,941,660	2,000,000	1,992,302		382			3.800	3.849	JD	5,278	38,000	06/01/2016.	06/06/2026.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						1,344,691,930	XXX	1,376,617,790	1,341,476,841	1,340,691,173	30,591	3,945	152,205	0	XXX	XXX	XXX	15,529,832	51,817,863	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
00192J AA 4	APS 2016-1 1A SEQ SSNR FLT 07/31/2057 RE				1FE	1,543,358	91.500	1,584,486	1,731,678	1,565,655		41,271			0.683	4.296	MON	985	8,170	03/18/2016.	07/27/2057.
004375 FG 1	ACCR 2006-1 A4 SEQ SNR FLT 04/25/2036				1FM	1,746,875	90.250	1,805,000	2,000,000	1,786,960		40,085			0.872	3.955	MON	339	11,900	04/07/2016.	04/25/2036.
007036 GS 9	ARMT 2005-2 2A1 SEQ CSTR 06/25/2035				1FM	408,066	95.375	415,971	436,143	407,191		4,781			3.374	3.795	MON	1,226	14,038	07/24/2013.	06/25/2035.
02660L AA 8	AHMA 2006-4 1A11 SEQ SSNR FLT 10/25/2046				1FM	242,196	66.140	213,584	322,928	208,112		6,346			0.946	3.801	MON	59	2,186	05/20/2008.	10/25/2046.
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35				1FM	89,271	100.983	92,223	91,326	89,434		1,077			5.500	6.553	MON	419	5,023	12/10/2009.	06/26/2035.
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36				1FM	168,913	100.702	180,956	179,695	176,154		5,221			3.408	5.306	MON	510	5,521	08/26/2009.	11/26/2036.
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36				1FM	350,015	101.974	362,360	355,345	352,586		1,547			7.254	5.914	MON	2,148	19,826	05/11/2010.	03/26/2036.
05533C DH 8	BCAP 2010-RR6 7A3 SUB SSUP 6.00 2/26/37				1FM	2,576,989	104.080	2,775,814	2,667,000	2,644,773		12,003			6.000	6.645	MON	26,670	146,685	01/07/2011.	02/26/2037.
05533D AG 1	BCAP 2010-RR7 1A7 SUB CSTR 04/26/2035 RE				1FM	2,495,625	95.850	2,875,500	3,000,000	2,652,619		77,784			3.076	6.145	MON	7,690	89,503	03/16/2012.	04/26/2035.
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35				1FM	962,859	98.926	1,005,296	1,016,210	979,481		13,666			6.000	7.678	MON	5,081	60,960	04/20/2011.	10/26/2035.
05533N AJ 3	BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE				1FM	690,743	86.490	705,021	815,147	703,973		13,184			2.583	4.687	MON	1,755	10,142	06/07/2016.	06/26/2037.
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE				1FM	898,974	98.237	1,003,556	1,021,561	937,040		43,040			2.982	6.273	MON	2,538	28,409	01/06/2012.	01/26/2036.
05539B AD 6	BCAP 2012-RR3 1A44 SUB 4.5 12/26/2037 RE				1FM	980,983	100.396	1,077,832	1,073,580	1,035,600		29,145			4.500	7.774	MON	4,026	48,311	03/13/2012.	12/26/2037.
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE				1FM	664,313	100.000	714,315	714,315	739,207		15,521			2.756	4.655	MON	1,640	18,778	04/11/2012.	05/26/2036.
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE				1FM	844,897	97.541	936,501	960,110	869,595		58,835			3.012	13.147	MON	2,410	27,635	04/16/2012.	11/26/2035.
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE				1FM	911,743	95.138	1,049,820	1,103,471	973,474		42,268			0.742	4.797	MON	296	7,245	08/23/2012.	11/20/2036.
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036				1FM	1,056,157	96.086	1,387,210	1,443,718	953,186		83,104			6.000	17.748	MON	7,219	88,228	03/29/2012.	03/25/2036.
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035				1FM	497,396	77.500	475,429	613,457	448,010		19,636	1		0.984	5.149	MON	101	5,428	04/07/2008.	05/25/2035.
05949A H8 6	BOAMS 2005-A 2A1 PT SNR FLT 02/25/2035				1FM	486,400	98.870	497,379	503,064	487,816		3,436			2.961	4.122	MON	1,241	8,691	05/06/2016.	02/25/2035.
05949A H9 4	BOAMS 2005-A 2A2 PT SSNR FLT 02/25/2035				1FM	428,626	100.190	441,017	440,181	429,659		2,423			2.961	3.880	MON	1,086	7,604	05/06/2016.	02/25/2035.
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35				1FM	413,325	94.747	403,658	426,036	363,804		6,081			5.500	6.452	MON	1,953	23,789	10/13/2005.	09/25/2035.
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35				1FM	976,125	96.197	1,068,521	1,110,763	987,476		25,646			3.202	5.509	MON	2,964	32,252	07/22/2013.	10/25/2035.
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35				2FM	45,567	90.520	44,748	49,434	47,858		(284)			3.427	2.305	MON	141	1,556	09/10/2008.	11/25/2035.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037				1FM	233,045	84.875	208,207	245,311	169,904		3,910			5.846	10.618	MON	1,195	14,810	05/13/2008.	01/25/2037.
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036				1FM	21,479	84.125	19,020	22,609	16,599		(21)			5.791	7.690	MON	109	1,351	04/30/2008.	10/25/2036.
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036				1FM	1,429,325	89.704	1,431,818	1,596,166	1,427,340		16,753			3.096	5.039	MON	4,118	40,310	02/12/2016.	05/20/2036.
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37				1FM	167,081	87.000	166,262	191,105	145,542		1,259			5.774	8.365	MON	920	10,831	04/25/2008.	05/25/2037.
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37				1FM	658,998	101.820	706,307	693,682	683,284		14,405			6.000	7.976	MON	3,468	41,728	11/24/2009.	08/26/2037.
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE				1FM	72,867	100.590	74,698	74,259	73,872		1,025			6.000	6.415	MON	371	4,451	12/08/2009.	10/26/2036.
05990H AB 9	BAFC 2010-R2 1A2 SEQ 6.00 8/26/2037				1FM	255,204	101.000	276,415	273,678	266,372		3,008			6.000	7.064	MON	1,368	16,420	09/23/2010.	08/26/2037.
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037				1FM	1,812,207	91.721	2,814,766	3,068,839	2,258,629		104,332			6.000	14.393	MON	15,344	187,672	09/23/2010.	08/26/2037.
05990H AQ 6	BAFC 2010-R2 3A4 MEZ FLT 07/26/2035 RE				1FM	885,063	97.300	885,803	910,383	886,053		2,986			3.167	4.178	MON	2,403	9,348	08/24/2016.	07/26/2035.
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033				1FM	1,147,440	100.883	1,145,405	1,135,376	1,142,788		(3,125)			5.500	5.163	MON	5,204	62,446	07/10/2013.	09/25/2033.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36				1FM	373,200	81.000	309,003	381,485	226,313		7,117			3.337	13.747	MON	1,061	12,319	08/29/2007.	06/20/2036.
12641P AA 2	CSMC 2009-6R 1A1 EXC SEQ SSNR 5.75 1/36				1FM	10,158	103.500	10,514	10,158	10,158		(372)			5.750	3.942	MON	49	1,097	05/29/2009.	01/26/2036.
12641P AD 6	CSMC 2009-6R 1A2 SUB SSUP 5.75 1/26/36				1FM	330,000	103.250	340,725	330,000	328,766		(162)			5.750	5.797	MON	1,581	18,999	05/29/2009.	01/26/2036.
12641P AE 4	CSMC 2009-6R 1A3 SUB SSUP 5.75 1/26/36				1FM	180,000	103.438	186,188	180,000	179,421		(92)			5.750	5.791	MON	863	10,363	05/29/2009.	01/26/2036.
12641P AF 1	CSMC 2009-6R 1A4 SUB SSUP 5.75 1/26/36				1FM	150,000	102.531	153,797	150,000	53,656		12,332			5.750	30.969	MON	719	8,636	05/29/2009.	01/26/2036.
12641P AG 9	CSMC 2009-6R 1A5 SUB SSUP 5.75 1/26/36				1FM	120,000	96.969	116,363	120,000	6,806		493			5.750	115.992	MON	575	6,909	05/29/2009.	01/26/2036.
12641P AH 7	CSMC 2009-6R 1A6 MEZ SSUP 5.75 1/26/36				1FM	66,617	91.906	110,287	120,000	3,160		(120)			5.750	282.143	MON	575	6,909	05/29/2009.	01/26/2036.

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
12641P AJ 3	CSMC 2009-6R 2A1 EXC SEQ SSNR 5.50 10/35				1FM	303,455	103.500	314,076	303,455	302,228		524			5.500	5.649	MON	1,391	17,108	05/29/2009.	10/26/2035.
12641P AM 6	CSMC 2009-6R 2A2 SUB SSUP 5.50 10/26/35				1FM	630,000	97.500	614,250	630,000	627,908		(211)			5.500	5.529	MON	2,888	34,650	05/29/2009.	10/26/2035.
12641P AN 4	CSMC 2009-6R 2A3 SUB SSUP 5.50 10/26/35				1FM	420,000	95.500	401,100	420,000	418,825		(120)			5.500	5.530	MON	1,925	23,100	05/29/2009.	10/26/2035.
12641P AP 9	CSMC 2009-6R 2A4 SUB SSUP 5.50 10/26/35				1FM	240,000	89.500	214,800	240,000	233,575		766			5.500	6.091	MON	1,100	13,200	05/29/2009.	10/26/2035.
12641P AQ 7	CSMC 2009-6R 2A5 SUB SSUP 5.50 10/26/35				1FM	360,000	85.000	306,000	360,000	113,692		5,626			5.500	26.076	MON	1,650	19,800	05/29/2009.	10/26/2035.
12641P AR 5	CSMC 2009-6R 2A6 MEZ SSUP 5.50 10/26/35				1FM	172,084	52.000	145,145	279,125	74		(1,679)	1		5.500	9,999.000	MON	1,279	14,148	05/29/2009.	10/26/2035.
12641P AY 0	CSMC 2009-6R 4A2 SUB SSUP 5.50 11/26/35				1FM	36,274	101.000	36,636	36,274	36,138		122			5.500	5.542	MON	166	1,995	05/29/2009.	11/26/2035.
12641P AZ 7	CSMC 2009-6R 4A3 SUB SSUP 5.50 11/26/35				1FM	100,000	99.000	99,000	100,000	99,671		(40)			5.500	5.525	MON	458	5,500	05/29/2009.	11/26/2035.
12641P BA 1	CSMC 2009-6R 4A4 SUB SSUP 5.50 11/26/35				1FM	80,000	95.500	76,400	80,000	68,716		2,155			5.500	10.138	MON	367	4,400	05/29/2009.	11/26/2035.
12641P BB 9	CSMC 2009-6R 4A5 SUB SSUP 5.50 11/26/35				1FM	88,034	86.375	77,738	90,000	1,253		(1,137)			5.500	101.806	MON	413	4,950	05/29/2009.	11/26/2035.
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35				1FM	5,646	15.000	5,221	34,805	229		(113)	11		5.500	1,553.489	MON	160	1,655	05/29/2009.	11/26/2035.
12641P BJ 2	CSMC 2009-6R 6A1 EXC SEQ SSNR 5.50 9/35				1FM	148,714	102.750	152,804	148,714	148,147		523			5.500	5.563	MON	682	8,179	05/29/2009.	09/26/2035.
12641P BM 5	CSMC 2009-6R 6A2 SUB SSUP 5.50 9/26/35				1FM	220,000	100.000	220,000	220,000	219,270		(79)			5.500	5.528	MON	1,008	12,100	05/29/2009.	09/26/2035.
12641P BN 3	CSMC 2009-6R 6A3 SUB SSUP 5.50 9/26/35				1FM	140,000	96.000	134,400	140,000	139,577		(40)			5.500	5.534	MON	642	7,700	05/29/2009.	09/26/2035.
12641P BP 8	CSMC 2009-6R 6A4 SUB SSUP 5.50 9/26/35				1FM	120,000	89.625	107,550	120,000	101,593		1,622			5.500	9.382	MON	550	6,600	05/29/2009.	09/26/2035.
12641P BQ 6	CSMC 2009-6R 6A5 SUB SSUP 5.50 9/26/35				1FM	80,000	83.000	66,400	80,000	14,909		398			5.500	37.587	MON	367	4,400	05/29/2009.	09/26/2035.
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35				1FM	40,364	30.000	23,196	77,319	2,274		(41,406)	1		5.500	226.083	MON	354	3,307	05/29/2009.	09/26/2035.
12641P CA 0	CSMC 2009-6R 8A2 SUB SSUP 5.50 10/26/35				1FM	278,042	103.500	287,773	278,042	278,042		974			5.500	5.504	MON	1,274	15,292	05/29/2009.	10/26/2035.
12641P CB 8	CSMC 2009-6R 8A3 SUB SSUP 5.50 10/26/35				1FM	300,000	102.750	308,250	300,000	300,000		974			5.500	5.496	MON	1,375	16,500	05/29/2009.	10/26/2035.
12641P CC 6	CSMC 2009-6R 8A4 SUB SSUP 5.50 10/26/35				1FM	250,000	101.000	252,500	250,000	249,076		(164)			5.500	5.494	MON	1,146	13,750	05/29/2009.	10/26/2035.
12641P CD 4	CSMC 2009-6R 8A5 SUB SSUP 5.50 10/26/35				1FM	100,000	100.000	100,000	100,000	94,777		10,695			5.500	18.855	MON	458	5,500	05/29/2009.	10/26/2035.
12641P CE 2	CSMC 2009-6R 8A6 MEZ SSUP 5.50 10/26/35				1FM	107,416	96.500	144,750	150,000	27,889		24,978			5.500	759.959	MON	688	8,250	05/29/2009.	10/26/2035.
12641P CV 4	CSMC 2009-6R 11A2 SUB SSUP 5.50 1/26/36				1FM	130,645	102.000	133,258	130,645	130,177		88			5.500	5.501	MON	599	7,186	05/29/2009.	01/26/2036.
12641P CW 2	CSMC 2009-6R 11A3 SUB SSUP 5.50 1/26/36				1FM	140,000	100.500	140,700	140,000	139,571		(69)			5.500	5.510	MON	642	7,700	05/29/2009.	01/26/2036.
12641P CX 0	CSMC 2009-6R 11A4 SUB SSUP 5.50 1/26/36				1FM	80,000	100.250	80,200	80,000	67,408		3,684			5.500	12.632	MON	367	4,400	05/29/2009.	01/26/2036.
12641P CY 8	CSMC 2009-6R 11A5 MEZ SSUP 5.50 1/26/36				1FM	24,949	96.375	57,825	60,000	22,536		4,130			5.500	39.325	MON	275	3,300	05/29/2009.	01/26/2036.
12641P DC 5	CSMC 2009-6R 12A2 SUB SSUP 5.00 4/26/35				1FM	83,367	101.000	84,201	83,367	83,096		160			5.000	4.951	MON	347	4,172	05/29/2009.	04/26/2035.
12641P DD 3	CSMC 2009-6R 12A3 SUB SSUP 5.00 4/26/35				1FM	120,000	103.500	124,200	120,000	119,623		(60)			5.000	4.997	MON	500	6,005	05/29/2009.	04/26/2035.
12641P DE 1	CSMC 2009-6R 12A4 SUB SSUP 5.00 4/26/35				1FM	60,000	102.500	61,500	60,000	59,824		(29)			5.000	4.994	MON	250	3,003	05/29/2009.	04/26/2035.
12641P DF 8	CSMC 2009-6R 12A5 SUB SSUP 5.00 4/26/35				1FM	32,141	102.250	40,900	40,000	38,220		1,106			5.000	8.863	MON	167	2,002	05/29/2009.	04/26/2035.
12641P DG 6	CSMC 2009-6R 12A6 MEZ SSUP 5.00 4/26/35				1FM	14,665	99.000	59,400	60,000	41,443		7,889			5.000	35.059	MON	250	3,003	05/29/2009.	04/26/2035.
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37				1FM	125,636	92.500	172,656	186,656	127,573		(944)			6.000	14.450	MON	933	11,044	05/31/2009.	09/26/2037.
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37				1FM	55,739	100.406	55,966	55,739	55,385		141			6.000	6.420	MON	279	3,348	05/31/2009.	07/26/2037.
12641Q AF 9	CSMC 2009-7R 4A2 SUB CSTR 7/26/37				1FM	100,000	92.000	92,000	100,000	71,576		151			6.000	10.272	MON	500	6,006	05/31/2009.	07/26/2037.
12641Q AG 7	CSMC 2009-7R 4A3 SUB CSTR 7/26/37				1FM	50,000	84.000	42,000	50,000	15,818		(389)			6.000	16.984	MON	250	3,003	05/31/2009.	07/26/2037.
12641Q AH 5	CSMC 2009-7R 4A4 SUB 6.00 07/26/2037				1FM	50,000	74.500	37,250	50,000	6,054		(129)			6.000	52.661	MON	250	3,003	05/31/2009.	07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037				1FM	25,404	18.750	11,676	62,272	19,578		6,369			6.000	13.371	MON	311	2,853	05/31/2009.	07/26/2037.
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35				1FM	392,291	104.000	407,983	392,291	390,854		737			5.500	5.546	MON	1,798	21,576	05/31/2009.	11/26/2035.
12641Q AP 7	CSMC 2009-7R 5A2 SUB 5.50 11/26/35				1FM	240,000	98.500	236,400	240,000	239,362		(83)			5.500	5.521	MON	1,100	13,200	05/31/2009.	11/26/2035.
12641Q AQ 5	CSMC 2009-7R 5A3 SUB 5.50 11/26/2035				1FM	120,000	90.000	108,000	120,000	119,743		(11)			5.500	5.575	MON	550	6,600	05/31/2009.	11/26/2035.
12641Q AR 3	CSMC 2009-7R 5A4 SUB 5.50 11/26/2035				1FM	180,000	83.000	149,400	180,000	50,575		136			5.500	24.710	MON	825	9,900	05/31/2009.	11/26/2035.
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035				1FM	86,100	55.000	85,308	155,105	0		(77)	1		5.500	9,999.000	MON	711	7,789	05/31/2009.	11/26/2035.
12641Q AW 2	CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35				1FM	484,727	102.500	496,845	484,727	483,154		196			5.500	5.525	MON	2,222	26,660	05/31/2009.	09/26/2035.
12641Q AX 0	CSMC 2009-7R 6A2 SUB 5.50 09/26/35				1FM	120,000	95.000	114,000	120,000	108,792		649			5.500	7.550	MON	550	6,600	05/31/2009.	09/26/2035.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
12641Q AY 8	CSMC 2009-7R 6A3 MEZ 5.50 9/26/35				1FM	102,073	54.500	98,100	180,000	28,775		(1,257)			5.500	36.655	MON	825	9,618	05/31/2009	09/26/2035
12641Q BE 1	CSMC 2009-7R 7A3 SUB FLT 12/26/36				1FM	33,509	100.000	48,083	48,083	43,079		4,122			6.000	26.549	MON	48	2,885	05/31/2009	12/26/2036
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36				1FM	41,826	87.125	240,401	275,926	63,895		5,060			6.000	37.119	MON	276	16,164	05/31/2009	12/26/2036
12641Q BU 5	CSMC 2009-7R 9A1 SEQ EXCH 5.25 8/26/35				1FM	33,492	102.750	34,413	33,492	11,492		(4,435)			5.250	6.347	MON	147	1,757	05/31/2009	08/26/2035
12641Q BV 3	CSMC 2009-7R 9A2 SUB 5.25 8/26/35				1FM	240,000	101.750	244,200	240,000	240,000		616			5.250	5.187	MON	1,050	12,589	05/31/2009	08/26/2035
12641Q BW 1	CSMC 2009-7R 9A3 SUB 5.25 8/26/35				1FM	120,000	100.125	120,150	120,000	119,593		(134)			5.250	5.208	MON	525	6,294	05/31/2009	08/26/2035
12641Q BX 9	CSMC 2009-7R 9A4 MEZ 5.25 8/26/35				1FM	220,597	98.000	235,200	240,000	199,337		29,908			5.250	24.320	MON	1,050	12,589	05/31/2009	08/26/2035
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35				1FM	714,408	103.250	737,626	714,408	712,362		(36)			5.500	5.503	MON	3,274	39,292	05/31/2009	02/26/2035
12641Q CJ 9	CSMC 2009-7R 11A2 MEZ 5.50 2/26/35				1FM	262,383	92.875	290,234	312,500	243,844		5,309			5.500	8.710	MON	1,432	17,187	05/31/2009	02/26/2035
12641Q CQ 3	CSMC 2009-7R 12A3 SUB 5.75 1/26/36				1FM	40,896	98.500	40,282	40,896	40,776		(120)			5.750	5.501	MON	196	2,351	05/31/2009	01/26/2036
12641Q CR 1	CSMC 2009-7R 12A4 SUB 5.75 1/26/36				1FM	60,489	91.000	55,045	60,489	60,395		(94)			5.750	5.683	MON	290	3,478	05/31/2009	01/26/2036
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36				1FM	120,504	84.375	101,699	120,532	56,445		(1,487)			5.750	9.686	MON	578	6,932	05/31/2009	01/26/2036
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37				1FM	150,383	99.000	148,879	150,383	150,383					6.000	6.076	MON	752	9,023	05/31/2009	06/26/2037
12641Q CX 8	CSMC 2009-7R 13A2 SUB 6.00 06/26/37				4FM	134,170	94.500	126,791	134,170	131,241		(2,707)			6.000	2.254	MON	671	8,050	05/31/2009	06/26/2037
12641Q CY 6	CSMC 2009-7R 13A3 SUB 6.00 06/26/37				1FM	67,085	69.000	46,289	67,085	29,013		(587)			6.000	11.699	MON	335	4,025	05/31/2009	06/26/2037
12641Q CZ 3	CSMC 2009-7R 13A4 MEZ 6.00 6/26/37				1FM	98,335	55.875	67,519	120,839	20,237		(421)			6.000	35.248	MON	604	7,524	05/31/2009	06/26/2037
12641Q DG 4	CSMC 2009-7R 14A5 SUB 5.75 4/26/37				1FM	81,787	94.625	77,391	81,787	81,361		1,411			5.750	4.696	MON	392	2,784	05/31/2009	04/26/2037
12641Q DH 2	CSMC 2009-7R 14A6 MEZ 5.75 4/26/37				1FM	1,478,505	66.500	987,718	1,485,290	960,212		18,198			5.750	7.413	MON	7,117	50,555	05/31/2009	04/26/2037
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36				1FM	289,075	98.750	285,406	289,018	277,466		5,046			5.750	7.652	MON	1,385	16,619	05/31/2009	02/26/2036
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36				1FM	106,681	61.000	65,321	107,084	19,984		(797)			5.750	28.601	MON	513	6,387	05/31/2009	02/26/2036
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37				1FM	439,898	95.000	417,903	439,898	419,683		10,585			0.734	2.674	MON	63	1,769	05/31/2009	03/26/2037
12641Q EB 4	CSMC 2009-7R 17A2 SUB FLT 3/26/37				1FM	510,000	86.000	438,600	510,000	107,199		18,086			0.734	19.699	MON	73	2,075	05/31/2009	03/26/2037
12641Q EC 2	CSMC 2009-7R 17A3 SUB FLT 3/26/37				1FM	270,000	44.000	118,800	270,000	9,387		930			0.734	20.072	MON	39	1,099	05/31/2009	03/26/2037
12641Q ED 0	CSMC 2009-7R 17A4 SUB FLT 03/26/37				1FM	270,000	10.500	28,350	270,000	2,479		(188)			0.734	32.240	MON	39	1,099	05/31/2009	03/26/2037
12641Q EE 8	CSMC 2009-7R 17A5 SUB FLT 3/26/37				1FM	225,543	5.000	15,000	300,000	1,374		(106)			0.734	78.368	MON	43	1,221	05/31/2009	03/26/2037
12641Q EF 5	CSMC 2009-7R 17A6 MEZ FLT 03/26/37				1FM	75,833	1.000	6,000	600,000	1,674		(119)			0.734	149.276	MON	86	2,413	05/31/2009	03/26/2037
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37				1FM	396,577	100.250	397,569	396,577	396,577		98			5.880	2.156	MON	1,943	11,654	05/31/2009	03/26/2037
12641Q EL 2	CSMC 2009-7R 18A2 SUB STP 3/26/37				1FM	510,000	94.000	479,400	510,000	510,000					5.880	1.672	MON	2,499	14,988	05/31/2009	03/26/2037
12641Q EM 0	CSMC 2009-7R 18A3 SUB STP 3/26/37				1FM	270,000	74.000	199,800	270,000	174,593		579			5.880	4.093	MON	1,323	7,935	05/31/2009	03/26/2037
12641Q EN 8	CSMC 2009-7R 18A4 SUB STP 3/26/37				1FM	270,000	44.750	120,825	270,000	29,878		(2,179)			5.880	16.575	MON	1,323	7,935	05/31/2009	03/26/2037
12641Q EP 3	CSMC 2009-7R 18A5 SUB STP 3/26/37				1FM	300,000	17.000	51,000	300,000	17,525		(2,056)			5.880	33.132	MON	1,470	8,816	05/31/2009	03/26/2037
12641Q EQ 1	CSMC 2009-7R 18A6 MEZ STP 3/26/37				1FM	599,962	2.250	13,500	600,000	0		(1)			5.880	9,999.000	MON	2,940	17,633	05/31/2009	03/26/2037
12641Q EV 0	CSMC 2009-7R 1A1 SEQ EXCH 5.75 3/26/36				1FM	749,546	104.750	785,149	749,546	747,396		345			5.750	5.739	MON	3,592	43,069	05/31/2009	03/26/2036
12641Q EW 8	CSMC 2009-7R 1A2 SUB 5.75 3/26/36				1FM	120,000	95.500	114,600	120,000	119,717		(34)			5.750	5.783	MON	575	6,895	05/31/2009	03/26/2036
12641Q EX 6	CSMC 2009-7R 1A3 SUB 5.75 03/26/36				1FM	60,000	89.000	53,400	60,000	11,688		678			5.750	38.540	MON	288	3,448	05/31/2009	03/26/2036
12641Q EY 4	CSMC 2009-7R 1A4 MEZ 5.75 03/26/36				1FM	66,682	74.500	89,400	120,000	5,198		(112)			5.750	153.207	MON	575	6,895	05/31/2009	03/26/2036
12641Q FC 1	CSMC 2009-7R 2A1 SEQ EXCH 5.50 8/26/35				1FM	670,225	104.250	698,709	670,225	668,229		1,019			5.500	5.349	MON	3,072	36,816	05/31/2009	08/26/2035
12641Q FD 9	CSMC 2009-7R 2A2 SUB 5.50 08/26/35				1FM	240,000	99.000	237,600	240,000	239,250		(158)			5.500	5.497	MON	1,100	13,184	05/31/2009	08/26/2035
12641Q FE 7	CSMC 2009-7R 2A3 MEZ 5.50 08/26/35				1FM	290,078	93.375	336,150	360,000	279,311		29,856			5.500	19.566	MON	1,650	19,775	05/31/2009	08/26/2035
12641T AB 2	CSMC 2009-5R 1A2 SEQ SSUP CSTR 07/49 RE				1FM	1,833,437	85.991	2,081,335	2,420,398	1,858,537		25,139			2.883	6.752	MON	5,815	90,687	09/11/2012	06/26/2036
12646U AK 4	CSMC 2013-IVR1 A2 SEQ SNR 3 0 3/25/2043				1FM	1,552,250	96.900	1,608,696	1,660,161	1,560,788		13,885			3.000	4.044	MON	4,150	49,899	01/28/2014	03/25/2043
12646W AH 7	CSMC 2013-IVR2 A2 SEQ SNR 3.0 04/25/43				1FM	1,307,930	96.750	1,354,298	1,399,791	1,314,365		10,688			3.000	4.035	MON	3,499	41,994	02/12/2014	04/25/2043
12647H BJ 4	CSMC 2013-8R 5A1 SEQ FLT 12/27/2036 RE				1FM	1,056,179	97.571	1,085,832	1,112,865	1,093,656		25,563			0.782	2.670	MON	169	7,605	07/19/2013	12/27/2036
12647P AK 4	CSMC 2013-7 A6 SEQ SNR 3.50 08/25/2043				1FM	1,802,374	100.580	1,881,015	1,870,168	1,806,723		10,141			3.500	4.338	MON	5,455	65,456	01/09/2014	08/25/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
126670 JP 4	CWHL 2005-HYB9 1A1 SEQ SSNR FLT 02/20/36				1FM	315,978	87.560	318,073	363,263	315,619		387			3.170	4.559	MON	960	959	11/08/2016.	02/20/2036.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036				1FM	659,103	104.250	711,254	682,258	431,120		31,778			4.578	21.931	MON	2,603	31,701	12/08/2005.	05/25/2036.
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035				1FM	816,950	96.282	902,815	937,676	802,067		5,648			5.500	8.654	MON	4,298	51,572	09/14/2011.	04/25/2035.
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35				1FM	793,990	95.990	860,168	896,102	758,884		11,427			5.250	8.051	MON	3,920	47,239	03/30/2012.	04/25/2035.
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35				1FM	586,177	94.256	609,660	646,816	521,622		8,248			5.500	9.531	MON	2,965	35,661	09/06/2011.	05/25/2035.
126694 D5 4	CWHL 2006-HYB2 3A1 SEQ SSNR FLT 04/20/36				1FM	1,220,124	87.921	1,219,527	1,387,072	1,207,056		12,590			2.974	5.135	MON	3,437	19,566	06/23/2016.	04/20/2036.
126694 D7 0	CWHL 2006-HYB2 4A1 SEQ SSNR FLT 04/20/36				1FM	614,607	86.500	616,381	712,579	615,286		1,189			2.621	4.570	MON	1,557	1,557	11/03/2016.	04/20/2036.
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033				1FM	189,405	101.000	193,018	191,107	189,817		277			5.750	5.863	MON	916	10,989	12/02/2002.	02/25/2033.
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035				1FM	977,080	91.465	954,787	1,043,883	929,487		2,322	17,472		5.500	6.122	MON	4,784	58,007	07/19/2013.	08/25/2035.
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036				1FM	372,279	98.150	473,382	482,304	399,802		61,080			0.966	16.728	MON	91	3,343	01/20/2012.	01/25/2036.
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036				1FM	503,619	97.300	594,785	611,290	587,468		(6,232)			0.936	5.399	MON	111	4,073	07/26/2011.	02/25/2036.
152314 KJ 8	CXHE 2004-C AF5 SEQ STP 6/25/2034				1FM	1,995,000	98.642	1,972,839	2,000,000	1,994,894		1,288			6.480	6.545	MON	10,800	112,136	08/11/2010.	06/25/2034.
161546 CW 4	CFAB 2002-3 1A5 5.407 06/25/32				1FM	648,316	102.530	664,760	648,357	646,996		104			5.907	5.926	MON	3,192	38,312	09/10/2002.	06/25/2032.
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36				1FM	142,293	96.910	156,485	161,474	128,071		5,106			2.966	7.036	MON	399	4,381	09/05/2008.	01/25/2036.
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136				3FM	68,730	85.250	67,154	78,773	66,770		(2,532)	2,026		6.000	3.779	MON	79	4,726	02/27/2008.	11/25/2036.
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36				1FM	864,181	85.500	943,940	1,104,023	836,502		32,871			3.085	7.760	MON	2,838	31,650	08/13/2008.	09/25/2036.
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034				1FM	357,791	97.655	386,078	395,349	359,145		8,593			3.063	6.447	MON	1,009	11,786	09/22/2011.	03/25/2034.
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036				1FM	111,575	98.781	133,796	135,448	132,357		2,494			0.906	2.158	MON	24	862	11/30/2010.	08/25/2036.
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036				1FM	761,412	100.280	777,149	774,979	772,562		1,362			5.555	5.736	MON	3,587	43,533	05/12/2010.	07/25/2036.
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36				1FM	361,126	100.400	419,156	417,486	407,667		10,671			5.752	8.503	MON	2,001	24,101	08/07/2008.	09/25/2036.
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037				1FM	438,132	104.220	474,823	455,596	439,520		9,931			5.398	7.321	MON	2,049	24,856	04/12/2011.	06/25/2037.
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037				1FM	822,370	99.350	817,025	822,370	818,319		556			6.100	6.208	MON	4,180	50,178	04/07/2011.	04/25/2037.
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35				1FM	122,754	102.310	130,822	127,869	124,913		888			3.253	4.113	MON	347	3,956	08/31/2009.	11/25/2035.
17315X AE 1	CMLTI 2009-9 2A2 RR SUB SSNR CSTR 11/35				1FM	84,844	92.910	348,413	375,000	128,691		13,577			3.253	21.929	MON	1,016	11,601	08/31/2009.	11/25/2035.
17315X AF 8	CMLTI 2009-9 2A3 SEQ SSUP CSTR 11/35 RE				1FM	211,597	66.650	197,343	296,088	212,484		885			3.253	8.113	MON	803	808	11/01/2016.	11/25/2035.
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37				1FM	1,034,092	108.143	1,135,326	1,049,839	1,040,374		2,931			6.000	6.259	MON	5,249	63,011	10/27/2009.	05/25/2037.
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33				1FM	285,397	100.434	284,734	283,503	283,884		164			5.500	5.491	MON	1,299	15,378	01/07/2005.	06/25/2033.
22541S PJ 1	CSFB 2004-AR6 CB1 MEZ FLT 10/25/2034				1FM	665,562	79.750	667,655	837,184	668,149		5,503			1.784	4.986	MON	290	2,578	11/04/2016.	10/25/2034.
22944P AA 5	CSMC 2013-TH1 A1 SEQ SSNR 2.13 02/25/43				1FM	1,907,082	95.094	2,019,576	2,123,773	1,908,081		38,697			2.130	5.039	MON	3,770	45,236	02/25/2014.	02/25/2043.
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46				1FM	197,354	98.840	290,357	293,765	159,506		118,350			0.906	254.122	MON	52	1,858	05/27/2011.	04/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36				1FM	356,600	91.125	426,908	468,486	251,929		68,667	0		0.916	63.361	MON	83	3,042	05/13/2008.	12/25/2046.
24763L FN 5	DELHE 1999-2 A7F NAS 7.03 08/15/30				1FM	60,092	111.192	66,824	60,098	60,098					7.030	7.134	MON	352	2,845	05/27/1999.	08/15/2030.
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037				1FM	1,628,028	91.750	1,661,842	1,811,272	1,635,245		37,590			0.926	4.301	MON	326	7,437	06/13/2016.	02/25/2037.
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020				1FM	116,509	92.125	125,171	135,870	124,879		8,734			1.056	9.513	MON	24	1,055	03/19/2008.	03/25/2020.
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036				1FM	1,037,868	92.283	1,072,387	1,162,063	1,048,064		22,818			0.916	4.583	MON	207	4,660	06/07/2016.	10/25/2036.
32051G XQ 3	FHASI 2005-AR5 2A1 SEQ SSNR FLT 11/25/35				1FM	461,670	91.700	465,861	508,028	460,448		2,582			2.995	4.352	MON	1,268	6,215	07/12/2016.	11/25/2035.
32051G XV 2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35				1FM	518,378	92.500	506,524	547,594	478,371		6,882			2.762	4.925	MON	1,261	14,698	02/06/2014.	11/25/2035.
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37				1FM	93,871	75.875	94,648	124,742	19,288		7,654			6.000	86.322	MON	624	7,627	08/13/2008.	02/25/2037.
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036				1FM	122,894	98.000	156,157	159,344	151,423		17,063			1.026	12.089	MON	32	1,208	09/22/2011.	02/25/2036.
361856 CP 0	GMACM 2003-HE2 A4 SEQ STP 4/25/2033				1FM	516,282	100.450	524,172	521,826	430,660		197,088			5.120	49.583	MON	2,226	26,717	05/24/2007.	04/25/2033.
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37				1FM	112,678	99.974	116,133	116,163	116,163		2,812			5.978	6.053	MON	579	6,913	10/27/2009.	01/26/2037.
3622E8 AB 1	GSAA 2006-15 AF2 SEQ 5.6788 09/25/2036				1FM	625,755	51.750	514,013	993,262	408,878		12,525			5.679	14.352	MON	4,700	31,289	09/24/2008.	09/25/2036.
362341 4A 4	GSR 2006-AR1 2A1 SEQ SSNR FLT 01/25/2036				1FM	466,076	95.650	467,612	488,878	466,485		3,547			3.289	4.968	MON	1,340	7,508	06/16/2016.	01/25/2036.
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046				1FM	244,010	98.000	337,993	344,891	286,978		104,933			0.976	47.132	MON	65	2,424	03/27/2012.	05/25/2046.

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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
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034				1FM	852,055	95.125	824,001	866,230	847,639		(1,057)			3.855	3.628	MON	2,783	27,229	02/05/2016.	12/25/2034.
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34				1FM	231,618	100.259	233,385	232,782	231,981		1,374			4.943	6.290	MON	959	11,757	01/28/2005.	09/25/2034.
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037				5FM	124,056	96.976	137,099	141,375	168,444		15,856			5.500	8.133	MON	648	7,865	09/19/2008.	09/25/2037.
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036				1FM	232,859	100.310	275,205	274,355	269,940		14,793			0.964	5.028	MON	51	2,381	01/31/2012.	01/25/2036.
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035				1FM	503,413	86.682	519,488	599,302	527,237		24,592			1.376	4.653	MON	160	6,665	02/11/2008.	04/25/2035.
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035				1FM	144,223	57.433	165,487	288,136	25,533		39,869			1.386	245.195	MON	78	3,254	05/20/2008.	08/25/2035.
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35				1FM	19,323	7.500	2,915	38,866	1,138		412	0		5.500	6,422.684	MON	178	2,836	08/19/2008.	06/25/2035.
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035				1FM	423,426	99.250	473,522	477,100	426,868		7,135			3.161	5.394	MON	1,257	14,162	06/05/2012.	07/25/2035.
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35				1FM	421,974	79.510	348,745	438,618	303,701		(8,766)			6.000	5.215	MON	2,193	26,661	02/07/2008.	12/25/2035.
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36				1FM	1,701,026	86.375	1,781,735	2,062,790	1,687,831		33,112			2.901	5.598	MON	4,988	52,266	05/25/2016.	03/25/2036.
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36				1FM	839,569	84.850	761,388	897,334	660,034		(7,004)			5.750	6.139	MON	4,300	51,804	01/31/2008.	03/25/2036.
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36				1FM	257,607	89.830	289,381	322,143	182,176		19,468			3.263	14.045	MON	876	9,856	10/15/2008.	06/25/2036.
46628V AH 9	JPALT 2006-S3 A5 SEQ SSNR STP 08/25/36				1FM	2,915,352	70.062	3,225,415	4,603,626	2,591,573		(97,330)			6.420	5.424	MON	24,629	260,792	08/09/2012.	08/25/2036.
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036				1FM	514,432	98.095	636,758	649,125	564,565		41,506			0.936	7.753	MON	118	4,322	05/11/2011.	07/25/2036.
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37				1FM	22,035	92.700	20,991	22,644	17,267		634			2.952	9.456	MON	56	614	06/23/2008.	04/25/2037.
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37				1FM	1,232,757	96.310	1,500,497	1,557,987	1,304,852		18,473			2.572	4.534	MON	3,339	37,406	12/07/2009.	07/27/2037.
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37				1FM	397,506	100.190	519,753	518,768	450,605		33,393			2.828	9.644	MON	1,222	14,093	12/18/2008.	03/26/2037.
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE				1FM	718,527	101.940	944,357	926,385	926,385					5.119	5.174	MON	3,952	43,521	12/18/2008.	11/26/2036.
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE				1FM	59,160	100.760	81,938	81,320	81,320		17,940			9.500	29.974	MON	644	7,725	12/18/2008.	06/26/2037.
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35				1FM	84,639	100.980	86,441	85,602	84,488		3,307			5.750	9.111	MON	410	4,922	01/05/2010.	12/26/2035.
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37				1FM	1,195,786	105.510	1,261,674	1,195,786	1,195,786					6.000	6.076	MON	5,979	71,747	02/17/2010.	04/26/2037.
46634D AX 6	JPMRR 2010-1 3A2 RR MEZ SSNR 6.00 4/37				1FM	1,045,305	84.480	2,010,590	2,379,960	1,212,092		66,252			6.000	19.766	MON	11,900	144,036	02/17/2010.	04/26/2037.
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036				1FE	0	100.000	0	0	0		0			6.000	7.647	MON		790	07/08/2010.	07/26/2036.
46634F AZ 6	JPMRR 2010-2 3A6 NAS EX 6.00 07/26/2036				1FM	130,501	99.850	145,173	145,391	136,490		1,911			6.000	7.307	MON	727	9,087	07/08/2010.	07/26/2036.
46634F BA 0	JPMRR 2010-2 3A7 NAS EX 6.00 7/26/2036				1FM	336,679	100.080	414,634	414,303	400,992		42,381			6.000	12.448	MON	2,072	24,859	07/08/2010.	07/26/2036.
46635B AD 3	JPMRR 2010-7 1A4 SEQ CSTR 03/26/2039				1FM	1,125,203	90.190	1,443,040	1,600,000	1,259,906		32,765			5.514	9.913	MON	7,352	88,839	09/15/2010.	03/26/2039.
46635B AJ 0	JPMRR 2010-7 1A9 SEQ SSNR CSTR 3/26/2039				1FM	337,300	99.520	341,298	342,944	339,987		1,103			5.514	6.136	MON	1,576	19,042	09/15/2010.	03/26/2039.
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE				1FM	1,548,307	100.840	1,681,091	1,667,087	1,594,107		39,757			2.967	7.125	MON	4,122	47,837	01/06/2012.	06/26/2035.
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47				1FM	2,776,672	94.000	2,831,117	3,011,826	2,219,706		101,041			5.969	15.365	MON	3,496	195,300	07/24/2008.	06/25/2047.
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37				1FM	295,752	96.500	330,228	342,205	325,626		9,430			3.201	5.822	MON	913	9,992	08/26/2008.	01/25/2037.
472321 AD 0	JMAC 2008-R2 2A2 SUB CSTR 01/25/2037				1FM	51,814	80.000	96,024	120,030	36,130		2,216			3.201	15.930	MON	320	3,505	08/26/2008.	01/25/2037.
472321 AH 1	JMAC 2008-R2 2A3 SUB CSTR 01/25/37				1FM	33,701	38.000	45,611	120,030	13,144		(408)			3.201	22.295	MON	320	3,505	08/26/2008.	01/25/2037.
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039				1FM	963,060	96.500	1,175,206	1,217,830	1,110,147		46,261			2.520	6.981	MON	2,557	29,663	08/26/2008.	01/25/2039.
472321 AK 4	JMAC 2008-R2 3A2 SUB CSTR 01/25/39				1FM	206,305	49.500	261,784	528,857	115,273		7,419			2.520	19.059	MON	1,111	13,345	08/26/2008.	01/25/2039.
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37				1FM	5,519	2.000	537	26,827	113			1		3.201	376.330	MON	72	1,204	08/26/2008.	01/25/2037.
47232D AG 7	JMAC 2009-R5 2A2 SUB SSUP CSTR 09/26/36				1FM	219,291	101.500	222,581	219,291	217,338		(1,363)			6.500	6.887	MON	1,188	14,240	03/31/2009.	09/26/2036.
47232D AH 5	JMAC 2009-R5 2A3 SUB SSUP CSTR 9/26/36				1FM	121,507	100.500	122,115	121,507	96,335		303			6.500	12.136	MON	658	7,887	03/31/2009.	09/26/2036.
47232D AJ 1	JMAC 2009-R5 2A4 SUB SSUP CSTR 9/26/36				1FM	121,507	79.000	95,991	121,507	69,885		(1,107)			6.500	11.058	MON	658	7,887	03/31/2009.	09/26/2036.
47232D AK 8	JMAC 2009-R5 2A5 SUB SSUP CSTR 9/26/36				1FM	121,507	65.000	78,980	121,507	12,706		(1,447)			6.500	67.469	MON	658	7,887	03/31/2009.	09/26/2036.
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36				1FM	25,442	36.532	34,237	93,718	0		(400)	0		6.500	9,999.000	MON	508	4,534	03/31/2009.	09/26/2036.
47232D AN 2	JMAC 2009-R5 3A2 SUB SSUP CSTR 1/26/2047				1FM	583,873	100.000	583,873	583,873	578,937		5,723			3.032	4.094	MON	1,475	17,708	03/31/2009.	01/26/2047.
47232D AP 7	JMAC 2009-R5 3A3 SUB SSUP CSTR 01/26/47				1FM	452,509	100.000	452,509	452,509	444,818		3,033			3.032	3.952	MON	1,143	13,221	03/31/2009.	01/26/2047.
47232D AQ 5	JMAC 2009-R5 3A4 SUB SSUP CSTR 1/26/47				1FM	452,509	82.110	371,555	452,509	277,174		25,837			3.032	17.503	MON	1,143	13,221	03/31/2009.	01/26/2047.
47232D AR 3	JMAC 2009-R5 3A5 SUB SSUP CSTR 1/26/47				1FM	820,341	53.424	690,715	1,292,882	70,147		348			3.032	75.413	MON	3,266	37,773	03/31/2009.	01/26/2047.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47				1FM	22,511	1.010	705	69,785	1		(4,424)			3.032	9,999.000	MON	176	3,633	03/31/2009.	01/26/2047.
47232D AU 6	JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36				1FM	400,023	101.000	426,129	421,910	411,925		94			4.816	5.059	MON	1,693	20,822	03/31/2009.	09/26/2036.
47232D AV 4	JMAC 2009-R5 4A3 MEZ SSUP CSTR 9/26/36				1FM	128,470	81.188	233,626	287,759	162,506		1,054			4.816	7.947	MON	1,155	14,522	03/31/2009.	09/26/2036.
47232D AX 0	JMAC 2009-R5 5A2 SUB SSUP CSTR 1/26/36				1FM	194,842	99.750	191,047	191,526	189,842		492			5.515	3.515	MON	880	7,281	03/31/2009.	01/26/2036.
47232D AY 8	JMAC 2009-R5 5A3 SUB SSUP CSTR 1/26/36				1FM	122,078	88.240	105,887	120,000	118,319		(695)			5.515	2.769	MON	552	4,305	03/31/2009.	01/26/2036.
47232D AZ 5	JMAC 2009-R5 5A4 SUB SSUP CSTR 1/26/36				1FM	122,078	84.081	100,898	120,000	114,580		(1,146)			5.515	2.513	MON	552	4,305	03/31/2009.	01/26/2036.
47232D BA 9	JMAC 2009-R5 5A5 SUB SSUP CSTR 1/26/36				1FM	122,078	45.679	54,815	120,000	81,479		(3,351)	10,730		5.515	2.745	MON	552	4,305	03/31/2009.	01/26/2036.
47232D BB 7	JMAC 2009-R5 5A6 MEZ SSUP CSTR 1/26/36				1FM	447,619	19.653	86,473	440,000	8,168		(24)	41,774		5.515	192.976	MON	2,022	15,787	03/31/2009.	01/26/2036.
47232D BJ 0	JMAC 2009-R5 7A2 SUB SSUP CSTR 9/26/36				1FM	326,542	100.000	326,542	326,542	276,736		18,675			0.924	10.011	MON	50	2,664	03/31/2009.	09/26/2036.
47232D BK 7	JMAC 2009-R5 7A3 SUB SSUP CSTR 9/26/36				1FM	266,158	66.560	177,155	266,158	26,046		6,814			0.924	41.341	MON	41	2,172	03/31/2009.	09/26/2036.
47232D BL 5	JMAC 2009-R5 7A4 SUB SSUP CSTR 9/26/36				1FM	103,771	34.000	90,494	266,158	6,526		301			0.924	37.362	MON	41	2,172	03/31/2009.	09/26/2036.
47232D BM 3	JMAC 2009-R5 7A5 SUB SSUP CSTR 9/26/36				1FM	20,845	29.558	54,323	183,783	25		21	0		0.924	9,999.000	MON	28	1,794	03/31/2009.	09/26/2036.
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37				1FM	1,486	100.000	1,486	1,486	1,454		745			6.500	21.199	MON	8	724	03/31/2009.	07/26/2037.
47232D BQ 4	JMAC 2009-R5 8A2 SUB SSUP CSTR 7/26/37				1FM	799,584	106.000	864,780	815,830	810,750		484			6.500	6.660	MON	4,419	52,975	03/31/2009.	07/26/2037.
47232D BR 2	JMAC 2009-R5 8A3 SUB SSUP CSTR 7/26/37				1FM	308,918	106.000	432,390	407,915	316,382		6,261			6.500	10.137	MON	2,210	26,488	03/31/2009.	07/26/2037.
47232D BS 0	JMAC 2009-R5 8A4 SUB SSUP CSTR 7/26/37				1FM	278,533	86.246	351,810	407,915	160,837		2,667			6.500	17.174	MON	2,210	26,488	03/31/2009.	07/26/2037.
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37				1FM	570,314	57.393	538,473	938,220	312,823		(32,235)	1		6.500	8.823	MON	5,082	66,536	03/31/2009.	07/26/2037.
47232D CH 3	JMAC 2009-R5 11A2 SUB SSUP CSTR 5/21/36				1FM	269,917	101.500	273,966	269,917	202,764		28,164			2.876	27.039	MON	647	7,574	03/31/2009.	05/21/2036.
47232D CJ 9	JMAC 2009-R5 11A3 SUB SSUP CSTR 5/21/36				1FM	142,558	99.550	141,916	142,558	72,331		7,026			2.876	22.168	MON	342	3,999	03/31/2009.	05/21/2036.
47232D CK 6	JMAC 2009-R5 11A4 SUB SSUP CSTR 5/21/36				1FM	142,558	91.280	130,127	142,558	43,315		2,517			2.876	23.735	MON	342	3,999	03/31/2009.	05/21/2036.
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36				1FM	18,716	38.486	23,496	61,050	2,835		289	0		2.876	72.360	MON	146	1,736	03/31/2009.	05/21/2036.
47232D CV 2	JMAC 2009-R5 13A2 SUB SSUP CSTR 4/26/47				1FM	119,870	100.000	119,870	119,870	119,679		130			2.929	2.350	MON	293	3,328	03/31/2009.	04/26/2047.
47232D CW 0	JMAC 2009-R5 13A3 SUB SSUP CSTR 4/26/47				1FM	131,241	98.250	128,944	131,241	131,160		91			2.929	2.681	MON	320	3,575	03/31/2009.	04/26/2047.
47232D CX 8	JMAC 2009-R5 13A4 SUB SSUP CSTR 4/26/47				1FM	204,989	78.990	268,316	339,683	86,484		14,489			2.929	33.592	MON	829	9,253	03/31/2009.	04/26/2047.
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47				1FM	57,364	28.794	28,400	98,630	3,189		(487)	1		2.929	80.971	MON	241	2,937	03/31/2009.	04/26/2047.
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37				1FM	317,636	112.069	363,067	323,969	315,009		764			5.500	5.793	MON	1,485	17,818	03/31/2009.	06/26/2037.
47232D DA 7	JMAC 2009-R5 14A2 SUB SSUP CSTR 6/26/37				1FM	98,772	86.000	187,234	217,714	102,666		(12,875)			5.500	8.976	MON	998	11,974	03/31/2009.	06/26/2037.
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37				1FM	61,744	16.360	33,476	204,622	30,682		(1,837)			5.500	36.758	MON	938	11,373	03/31/2009.	06/26/2037.
47232D DD 1	JMAC 2009-R5 15A2 SUB SSUP CSTR 8/26/37				1FM	166,494	101.000	170,434	168,747	167,793		615			5.500	5.849	MON	773	9,281	03/31/2009.	08/26/2037.
47232D DE 9	JMAC 2009-R5 15A3 SUB SSUP CSTR 8/26/37				1FM	52,600	100.250	142,474	142,119	110,302		8,748			5.500	14.974	MON	651	7,817	03/31/2009.	08/26/2037.
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37				1FM	99,909	76.379	285,106	373,279	143,599		(4,016)			5.500	10.692	MON	1,711	20,935	03/31/2009.	08/26/2037.
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37				1FM	358,646	107.305	384,845	358,646	357,681		208			7.000	6.967	MON	2,092	25,186	03/31/2009.	08/26/2037.
47232D DK 5	JMAC 2009-R5 16A2 SUB SSUP CSTR 8/26/37				1FM	216,222	95.332	334,992	351,396	312,727		9,626			7.000	2.910	MON	2,050	24,555	03/31/2009.	08/26/2037.
47232D DL 3	JMAC 2009-R5 16A3 SUB SSUP CSTR 8/26/37				1FM	66,583	90.021	158,166	175,698	100,587		11,321			7.000	7.872	MON	1,025	12,277	03/31/2009.	08/26/2037.
47232D DM 1	JMAC 2009-R5 16A4 SUB SSUP CSTR 8/26/37				1FM	72,937	61.077	150,235	245,977	87,820		4,741			7.000	16.701	MON	1,435	17,188	03/31/2009.	08/26/2037.
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37				1FM	12,929	1.016	402	39,622	2		(155)			7.000	0.000	MON	231	3,482	03/31/2009.	08/26/2037.
47232D DR 0	JMAC 2009-R5 17A3 SUB SSUP CSTR 9/26/35				1FM	696,947	98.000	1,115,974	1,138,749	968,574		75,807			3.165	11.939	MON	3,004	33,851	03/31/2009.	09/26/2035.
47232D DS 8	JMAC 2009-R5 17A4 MEZ SSUP CSTR 9/26/35				1FM	181,472	54.422	373,834	686,921	148,644		6,937			3.165	21.275	MON	1,812	20,367	03/31/2009.	09/26/2035.
47232D DX 7	JMAC 2009-R5 18A3 SUB SSUP CSTR 4/37				1FM	39,216	99.850	93,046	93,185	82,692		20,194			3.043	34.098	MON	236	2,798	03/31/2009.	04/26/2037.
47232D DY 5	JMAC 2009-R5 18A4 SUB SSUP CSTR 4/26/37				1FM	60,246	94.072	185,015	196,675	133,575		26,107			3.043	29.865	MON	499	5,904	03/31/2009.	04/26/2037.
47232D DZ 2	JMAC 2009-R5 18A5 SUB SSUP CSTR 4/26/37				1FM	114,707	73.758	362,660	491,688	154,784		20,458			3.043	26.222	MON	1,247	14,761	03/31/2009.	04/26/2037.
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37				1FM	52,018	60.984	179,419	294,205	22,896		(1,530)			3.043	30.772	MON	746	9,017	03/31/2009.	04/26/2037.
47232D EF 5	JMAC 2009-R5 19A5 SUB SSUP CSTR 6/26/37				1FM	57,128	97.560	174,606	178,973	177,203		13,401			3.120	4.674	MON	465	5,279	03/31/2009.	06/26/2037.
47232D FJ 6	JMAC 2009-R5 24A4 SUB SSUP CSTR 12/26/36				1FM	890,812	72.000	641,384	890,812	653,455		(2,859)			5.611	7.099	MON	4,165	37,504	03/31/2009.	12/26/2036.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	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
47232D FK 3	JMAC 2009-R5 24A5 MEZ SSUP CSTR 12/26/36				1FM	317,573	19.131	114,786	600,000	0		(2)			5.611	9,999.000	MON	2,805	25,260	03/31/2009.	12/26/2036.
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37				1FM	23,437	82.438	98,968	120,052	89,964		16,539	1		3.120	25.513	MON	312	3,592	03/31/2009.	06/26/2037.
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE				1FM	1,574,268	106.010	1,717,177	1,619,826	1,488,612		26,108			4.302	5.001	MON	5,807	67,312	04/12/2012.	11/26/2037.
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37				1FM	119,871	105.000	125,865	119,871	118,240		747			6.000	6.706	MON	599	7,192	03/31/2009.	02/26/2037.
47232V AB 8	JMAC 2009-R4 1A2 SUB SSUP 6.00 02/26/37				1FM	115,347	106.500	122,845	115,347	115,095		(31)			6.000	6.040	MON	577	6,921	03/31/2009.	02/26/2037.
47232V AC 6	JMAC 2009-R4 1A3 SUB SSUP 6.00 02/26/37				1FM	59,052	63.098	54,586	86,510	18,014		141			6.000	30.871	MON	433	5,191	03/31/2009.	02/26/2037.
47232V AD 4	JMAC 2009-R4 1A4 SUB SSUP 6.00 02/26/37				1FM	23,798	55.016	47,594	86,510	0		(1)			6.000	9,999.000	MON	433	5,191	03/31/2009.	02/26/2037.
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37				1FM	1,716	1.012	22	2,184	0		0	1		6.000	9,999.000	MON	11	895	03/31/2009.	02/26/2037.
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37				1FM	419,387	104.000	436,162	419,387	414,029		4,217			5.750	6.403	MON	2,010	24,174	03/31/2009.	02/26/2037.
47232V AG 7	JMAC 2009-R4 2A2 SUB SSUP 5.75 02/26/37				1FM	403,716	104.000	419,865	403,716	402,929		(99)			5.750	5.783	MON	1,934	23,214	03/31/2009.	02/26/2037.
47232V AH 5	JMAC 2009-R4 2A3 SUB SSUP 5.75 02/26/37				1FM	302,787	76.358	231,201	302,787	296,597					5.750	5.942	MON	1,451	17,410	03/31/2009.	02/26/2037.
47232V AJ 1	JMAC 2009-R4 2A4 SUB SSUP 5.75 02/26/37				1FM	302,787	41.847	126,706	302,787	27,399		(3,417)			5.750	55.365	MON	1,451	17,410	03/31/2009.	02/26/2037.
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37				1FM	7,411	0.444	35	7,974	86		(267)	1		5.750	8.886	MON	38	3,020	03/31/2009.	02/26/2037.
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37				1FM	71,923	97.250	275,568	283,360	254,512		24,609			3.448	21.350	MON	814	8,658	03/31/2009.	11/26/2037.
47232V CA 8	JMAC 2009-R4 10A2 SUB SSUP 6.00 07/26/36				1FM	36,257	100.000	36,257	36,257	36,201		1			6.000	5.680	MON	181	2,232	03/31/2009.	07/26/2036.
47232V CB 6	JMAC 2009-R4 10A3 SUB SSUP 6.00 07/26/36				1FM	120,599	105.000	126,629	120,599	120,112		(12)			6.000	6.071	MON	603	7,193	03/31/2009.	07/26/2036.
47232V CC 4	JMAC 2009-R4 10A4 SUB SSUP 6.00 07/26/36				1FM	120,599	82.000	98,891	120,599	79,050		1,294			6.000	10.239	MON	603	7,193	03/31/2009.	07/26/2036.
47232V CD 2	JMAC 2009-R4 10A5 SUB SSUP 6.00 07/26/36				1FM	93,185	73.500	88,640	120,599	14,085		2,114			6.000	54.968	MON	603	7,193	03/31/2009.	07/26/2036.
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36				1FM	2,404	39.722	5,180	13,042	1		(3,439)	0		6.000	9,999.000	MON	65	1,300	03/31/2009.	07/26/2036.
47232V CG 5	JMAC 2009-R4 11A2 SUB SSUP 5.8368 04/37				1FM	156,798	99.600	156,171	156,798	155,086		631			5.837	3.235	MON	763	5,349	03/31/2009.	04/26/2037.
47232V CH 3	JMAC 2009-R4 11A3 SUB SSUP 5.8368 04/37				1FM	113,379	83.368	94,522	113,379	98,634		1,918			5.837	5.348	MON	551	3,506	03/31/2009.	04/26/2037.
47232V CJ 9	JMAC 2009-R4 11A4 SUB SSUP 5.8368 04/37				1FM	113,379	64.617	73,262	113,379	67,417		1,726			5.837	7.522	MON	551	3,506	03/31/2009.	04/26/2037.
47232V CK 6	JMAC 2009-R4 11A5 SUB SSUP 5.8368 04/37				1FM	113,379	41.253	46,773	113,379	18,816		(392)			5.837	15.670	MON	551	3,506	03/31/2009.	04/26/2037.
47232V CL 4	JMAC 2009-R4 11A6 MEZ SSUP 5.8368 04/37				1FM	283,645	23.094	109,099	472,411	24,132		(1,956)			5.837	46.760	MON	2,298	14,606	03/31/2009.	04/26/2037.
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35				1FM	604,231	104.750	632,931	604,231	602,639		658			5.500	5.488	MON	2,769	33,233	03/31/2009.	11/26/2035.
47232V CN 0	JMAC 2009-R4 12A2 SUB SSUP 5.50 11/26/35				1FM	300,000	105.000	315,000	300,000	159,771		9,971			5.500	20.328	MON	1,375	16,500	03/31/2009.	11/26/2035.
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35				1FM	182,494	45.267	112,399	248,302	7,944		(2,380)			5.500	201.192	MON	1,138	13,222	03/31/2009.	11/26/2035.
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36				1FM	18,193	100.000	18,193	18,193	18,107		249			5.850	6.528	MON	89	1,064	03/31/2009.	05/26/2036.
47232V CR 1	JMAC 2009-R4 13A2 SUB SSUP 5.85 05/26/36				1FM	176,000	103.000	181,280	176,000	174,834		(301)			5.850	5.959	MON	858	10,296	03/31/2009.	05/26/2036.
47232V CS 9	JMAC 2009-R4 13A3 SUB SSUP 5.85 05/26/36				1FM	88,000	83.131	73,155	88,000	43,246		1,476			5.850	20.874	MON	429	5,148	03/31/2009.	05/26/2036.
47232V CT 7	JMAC 2009-R4 13A4 SUB SSUP 5.85 05/26/36				1FM	88,000	75.555	66,488	88,000	6,520		(349)			5.850	87.520	MON	429	5,148	03/31/2009.	05/26/2036.
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36				1FM	31,805	42.712	26,885	62,945	12,113		10,433	6		5.850	8.798	MON	307	3,161	03/31/2009.	05/26/2036.
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35				1FM	584,766	103.121	603,020	584,766	583,966		42			5.250	5.239	MON	2,558	30,689	03/31/2009.	09/26/2035.
47232V DD 1	JMAC 2009-R4 15A2 SUB SSUP 5.25 09/26/35				1FM	200,000	79.827	159,653	200,000	157,947		(3,889)			5.250	4.076	MON	875	10,496	03/31/2009.	09/26/2035.
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35				1FM	79,933	0.499	538	107,878	8,210		(1,385)	1		5.250	65.292	MON	472	6,512	03/31/2009.	09/26/2035.
47232V DJ 8	JMAC 2009-R4 16A2 SUB SSUP 6.00 04/26/36				1FM	52,415	98.000	93,841	95,756	85,824		7,019			6.000	13.440	MON	479	5,746	03/31/2009.	04/26/2036.
47232V DK 5	JMAC 2009-R4 16A3 SUB SSUP 6.00 04/26/36				1FM	25,987	82.000	57,322	69,905	43,279		870			6.000	6.918	MON	350	4,194	03/31/2009.	04/26/2036.
47232V DL 3	JMAC 2009-R4 16A4 SUB SSUP 6.00 04/26/36				1FM	19,324	68.000	47,535	69,905	16,261		(231)			6.000	24.667	MON	350	4,194	03/31/2009.	04/26/2036.
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36				1FM	16,109	45.305	38,493	84,962	22,242		5,419	0		6.000	17.614	MON	425	5,528	03/31/2009.	04/26/2036.
47232V DP 4	JMAC 2009-R4 17A2 SUB SSUP 5.75 02/26/36				1FM	1,012,180	98.500	996,997	1,012,180	963,867		2,259			5.750	5.794	MON	4,850	58,207	03/31/2009.	02/26/2036.
47232V DQ 2	JMAC 2009-R4 17A3 MEZ SSUP 5.75 02/26/36				1FM	275,918	57.090	183,969	322,245	30,244		(1,302)			5.750	62.057	MON	1,544	18,541	03/31/2009.	02/26/2036.
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36				1FM	298,607	99.500	297,114	298,607	292,460		(3,827)			6.000	4.614	MON	1,493	17,915	03/31/2009.	04/26/2036.
47232V DS 8	JMAC 2009-R4 18A2 SUB SSUP 6.00 04/26/36				2FM	132,384	78.243	103,581	132,384	89,166		(2,550)			6.000	4.754	MON	662	7,942	03/31/2009.	04/26/2036.
47232V DT 6	JMAC 2009-R4 18A3 SUB SSUP 6.00 04/26/36				1FM	58,536	63.878	42,282	66,192	1,360		(85)			6.000	404.306	MON	331	3,971	03/31/2009.	04/26/2036.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	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
47232V DU 3	JMAC 2009-R4 18A4 SUB SSUP 6.00 04/26/36				1FM	18,264	26.973	17,854	66,192	922		(130)			6.000	661.004	MON	331	3,971	03/31/2009.	04/26/2036.
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36				1FM	3,706	2.500	234	9,378	15		(61)	0		6.000	9,999.000	MON	47	1,584	03/31/2009.	04/26/2036.
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36				1FM	347	100.000	347	347	347					6.000	6.076	MON	2	30	03/31/2009.	07/26/2036.
47232V DX 7	JMAC 2009-R4 19A2 SUB SSUP 6.00 07/26/36				1FM	138,536	89.000	146,704	164,836	140,037		(2,876)	5,539		6.000	4.996	MON	824	9,884	03/31/2009.	07/26/2036.
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36				1FM	22,646	26.562	6,236	23,478	5,342		(603)	7,880		6.000	12.625	MON	117	1,695	03/31/2009.	07/26/2036.
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36				1FM	251,208	102.000	256,232	251,208	245,996		2,588			6.000	7.285	MON	1,256	15,109	03/31/2009.	03/26/2036.
47232V EA 6	JMAC 2009-R4 20A2 SUB SSUP 6.00 03/26/36				1FM	432,511	87.000	398,742	458,324	330,067		641			6.000	8.715	MON	2,292	27,499	03/31/2009.	03/26/2036.
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36				1FM	36,841	42.721	61,027	142,850	0		3	3		6.000	9,999.000	MON	714	9,034	03/31/2009.	03/26/2036.
47232V ED 0	JMAC 2009-R4 21A2 SUB SSUP 6.00 03/26/37				1FM	101,183	106.000	106,396	100,374	100,142		(47)			6.000	5.952	MON	502	6,020	03/31/2009.	03/26/2037.
47232V EE 8	JMAC 2009-R4 21A3 SUB SSUP 6.00 03/26/37				1FM	56,418	110.000	61,564	55,967	55,869		(21)			6.000	6.020	MON	280	3,357	03/31/2009.	03/26/2037.
47232V EF 5	JMAC 2009-R4 21A4 SUB SSUP 6.00 03/26/37				1FM	56,418	100.000	55,967	55,967	55,898		(12)			6.000	6.037	MON	280	3,357	03/31/2009.	03/26/2037.
47232V EG 3	JMAC 2009-R4 21A5 SUB SSUP 6.00 03/26/37				1FM	56,418	68.000	38,058	55,967	6,222		(305)			6.000	57.926	MON	280	3,357	03/31/2009.	03/26/2037.
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37				1FM	47,977	26.939	12,821	47,594	625		(1,002)			6.000	631.496	MON	238	3,377	03/31/2009.	03/26/2037.
47232V EK 4	JMAC 2009-R4 22A2 SUB SSUP 5.75 04/26/37				1FM	218,596	105.500	227,191	215,347	214,686		172			5.750	5.782	MON	1,032	12,382	03/31/2009.	04/26/2037.
47232V EL 2	JMAC 2009-R4 22A3 SUB SSUP 5.75 4/26/37				1FM	155,523	99.600	152,599	153,212	128,973		1,179			5.750	7.482	MON	734	8,809	03/31/2009.	04/26/2037.
47232V EM 0	JMAC 2009-R4 22A4 SUB SSUP 5.75 04/26/37				1FM	155,523	63.380	97,106	153,212	15,268		121			5.750	64.685	MON	734	8,809	03/31/2009.	04/26/2037.
47232V EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37				1FM	100,885	42.028	41,769	99,385	2,329		(846)	0		5.750	226.619	MON	476	6,666	03/31/2009.	04/26/2037.
47232V ES 7	JMAC 2009-R4 23A3 SUB SSUP 5.75 01/26/36				1FM	2,468	100.000	2,468	2,468	2,468		33			5.750	4.948	MON	12	142	03/31/2009.	01/26/2036.
47232V ET 5	JMAC 2009-R4 23A4 SUB SSUP 5.75 01/26/36				1FM	180,000	101.000	181,800	180,000	179,369		(77)			5.750	5.773	MON	863	10,350	03/31/2009.	01/26/2036.
47232V EU 2	JMAC 2009-R4 23A5 SUB SSUP 5.75 1/26/36				1FM	180,000	100.500	180,900	180,000	179,521		(58)			5.750	5.780	MON	863	10,350	03/31/2009.	01/26/2036.
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36				1FM	413,545	82.066	342,354	417,170	198,113		(1,519)			5.750	11.733	MON	1,999	24,760	03/31/2009.	01/26/2036.
47232V EX 6	JMAC 2009-R4 24A2 SUB SSUP 5.50 02/26/36				1FM	37,975	100.000	37,975	37,975	37,829		(123)			5.500	5.571	MON	174	2,088	03/31/2009.	02/26/2036.
47232V EY 4	JMAC 2009-R4 24A3 SUB SSUP 5.50 2/26/36				1FM	84,285	103.000	86,814	84,285	83,993		(17)			5.500	5.544	MON	386	4,634	03/31/2009.	02/26/2036.
47232V EZ 1	JMAC 2009-R4 24A4 SUB SSUP 5.50 02/26/36				1FM	84,285	102.000	85,971	84,285	84,055		(19)			5.500	5.538	MON	386	4,634	03/31/2009.	02/26/2036.
47232V FA 5	JMAC 2009-R4 24A5 SUB SSUP 5.50 02/26/36				1FM	194,721	69.501	135,333	194,721	91,756		(1,841)			5.500	10.393	MON	892	11,310	03/31/2009.	02/26/2036.
47232V FV 9	JMAC 2009-R4 29A2 SUB SSUP 2.0833 01/47				1FM	553,677	96.240	692,446	719,499	509,008		72,207			1.281	18.489	MON	768	8,299	03/31/2009.	01/26/2047.
47232V GJ 5	JMAC 2009-R4 32A2 SUB SSUP 6.50 3/26/36				1FM	237,140	97.000	230,026	237,140	231,138		(4,611)			6.500	5.579	MON	1,285	15,407	03/31/2009.	03/26/2036.
47232V GK 2	JMAC 2009-R4 32A3 SUB SSUP 6.50 3/26/36				1FM	139,097	78.250	167,518	214,080	134,160		(1,017)			6.500	6.010	MON	1,160	13,894	03/31/2009.	03/26/2036.
47232V GL 0	JMAC 2009-R4 32A4 SUB SSUP 6.50 3/26/36				1FM	64,581	61.000	130,589	214,080	65,904		(2,885)			6.500	20.056	MON	1,160	13,894	03/31/2009.	03/26/2036.
47232V GM 8	JMAC 2009-R4 32A5 SUB SSUP 6.50 03/26/36				1FM	47,189	43.239	86,861	200,888	16,792		(9,081)			6.500	76.779	MON	1,088	13,645	03/31/2009.	03/26/2036.
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47				1FM	36,755	53.456	285,828	534,698	4,177		147			1.281	171.503	MON	571	6,348	03/31/2009.	01/26/2047.
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37				1FM	216,844	99.250	233,298	235,061	230,362		2,964			2.808	4.278	MON	550	6,293	08/21/2009.	03/26/2037.
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR 6.00 9/26/36				1FM	1,122,177	100.000	1,193,806	1,193,806	1,193,806		17,400			6.000	4.342	MON	5,969	71,628	08/10/2009.	09/26/2036.
47233D AB 7	JMAC 2009-R11 1A2 MEZ 6.00 9/26/36				1FM	356,400	98.250	1,729,200	1,760,000	1,172,103		261,031			6.000	38.322	MON	8,800	105,600	08/10/2009.	09/26/2036.
50219P AA 4	LSTRZ 2016-1 A1 SEQ SSNR FLT 01/01/2021				1FE	487,625	98.740	493,803	500,104	493,239		7,134			2.617	3.956	MON	1,127	10,784	01/21/2016.	01/01/2021.
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035				1FM	991,502	92.938	974,521	1,048,565	930,885		11,731			5.500	5.475	MON	4,806	58,035	11/01/2013.	11/25/2035.
525221 GM 3	LXS 2005-9N 1A1 SEQ SSNR FLT 02/25/2036				1FM	2,778,498	85.370	2,781,390	3,258,041	2,785,391		31,456			1.026	3.740	MON	650	11,244	08/03/2016.	02/25/2036.
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037				1FM	333,854	68.514	353,054	515,300	318,952		4,034			4.681	11.637	MON	2,010	21,426	08/11/2008.	01/25/2037.
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047				1FM	351,424	100.000	403,936	403,936	373,780		42,023			5.295	16.505	MON	1,782	21,381	01/04/2010.	07/25/2047.
54910L AA 7	LSTRZ 2015-8 A1 SEQ SNR FLT 08/01/20 RE				1FE	715,861	99.240	711,310	716,757	715,095		219			2.617	2.806	MON	1,615	2,972	10/24/2016.	08/01/2020.
576434 HM 9	MALT 2003-7 7A4 5.75 11/25/2033				1FM	799,423	100.943	804,199	796,684	793,901		1,339			5.750	5.731	MON	3,817	45,809	10/28/2003.	11/25/2033.
57643M LZ 5	MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36				1FM	200,918	94.556	194,074	205,247	177,484		(4,808)			5.750	7.534	MON	983	11,156	04/07/2006.	05/25/2036.
57645T AA 5	MARM 2007-HF2 A1 SEQ SNR FLT 09/25/2037				1FM	2,458,921	90.750	2,467,418	2,718,918	2,530,573		65,216			1.066	3.589	MON	564	21,677	01/16/2014.	09/25/2037.
589929 PK 8	GNABS 1998-GN1 M17.63 02/25/27				1FM	73,237	100.304	73,468	73,245	73,245					7.630	7.520	MON	466	10,379	03/05/1998.	02/25/2027.

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
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35				1FM	933,923	86.709	955,005	1,101,390	878,783		(772)			3.230	4.295	MON	2,965	31,850	07/19/2013	12/25/2035
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46				1FM	814,746	60.500	727,559	1,202,577	608,458		817			5.651	5.612	MON	5,663	33,781	01/11/2013	10/25/2046
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047				1FM	1,767,768	90.700	1,760,118	1,940,603	1,724,519		20,793			6.000	4.604	MON	9,703	59,549	01/08/2014	07/25/2047
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037				1FM	53,978	99.979	61,066	61,078	61,078		4,663			0.836	0.838	MON	10	296	08/01/2013	06/25/2037
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE				1FM	2,892,016	106.750	2,972,701	2,784,732	2,789,335		(25,389)			6.000	4.784	MON	13,924	167,241	08/21/2012	04/26/2036
61758Q AH 1	MSRR 2010-R1 2B SEQ CSTR 07/26/2035 RE				1FM	1,821,951	99.960	2,032,047	2,032,860	1,954,911		22,933			3.046	3.928	MON	5,160	58,090	03/09/2012	07/26/2035
61758V AP 2	MSRR 2010-R2 3B1 RR SUB 6.50 10/26/37				1FM	318,612	101.500	351,512	346,317	334,490		3,789			6.500	7.716	MON	1,876	22,515	02/09/2010	10/26/2037
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37				1FM	715,210	76.500	1,320,029	1,725,529	823,740		17,413	1		6.500	19.602	MON	9,347	113,955	02/09/2010	10/26/2037
61915R AB 2	MHL 2005-2 1A2 SEQ SSUP FLT 05/25/35				1FM	209,640	94.662	360,817	381,164	260,120		11,818			1.244	6.395	MON	79	4,317	08/26/2008	05/25/2035
62942K AA 4	NRPMT 2013-1 A1 SEQ SNR 3.25 07/25/2043				1FM	2,996,515	98.420	3,088,136	3,137,712	3,008,063		15,530			3.250	3.917	MON	8,498	102,024	03/11/2014	07/25/2043
643528 AB 8	NCAMT 2006-ALT1 AF2 SEQ 5.90 7/25/36				1FM	96,991	58.000	60,981	105,140	60,793		(1,212)			5.909	3.575	MON	518	3,493	12/19/2007	07/25/2036
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36				1FM	319,262	53.867	258,610	480,093	231,062		(7,087)			5.340	4.800	MON	2,136	15,525	01/11/2013	10/25/2036
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36				1FM	159,631	53.897	129,377	240,047	115,902		(3,455)			5.340	4.723	MON	1,068	7,763	01/11/2013	10/25/2036
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036				1FM	465,217	98.250	584,744	595,160	547,144		42,870			0.754	8.485	MON	87	3,913	09/08/2011	03/25/2036
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047				1FM	392,853	76.491	301,514	394,183	203,569		3,770			5.995	12.334	MON	1,969	20,054	05/08/2007	03/25/2047
65539C AK 2	NMRR 2011-4RA 1A10 MEZ FLT 12/26/36RE				1FM	690,743	88.000	731,354	831,084	707,609		16,858			2.768	5.275	MON	1,917	10,889	06/06/2016	12/26/2036
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035				1FM	348,481	96.949	439,478	453,308	392,443		26,104			0.924	7.393	MON	81	3,751	06/05/2012	07/25/2035
693456 AA 3	PMTLT 2013-J1 A1 SEQ SNR 3.5 09/25/2043				1FM	3,152,331	99.969	3,234,224	3,235,234	3,150,894		10,496			3.500	3.835	MON	9,436	113,525	02/12/2014	09/25/2043
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046				1FM	363,978	98.750	389,097	394,022	385,491		12,141			0.936	3.535	MON	72	2,608	02/12/2013	08/25/2046
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37				1FM	500,826	102.213	515,129	503,976	501,741		1,519			5.500	5.628	MON	2,310	27,958	07/29/2010	10/26/2037
74927T AC 5	RBSSP 2010-9 3A2 SEQ SSUP AFC 10/34 RE				1FM	2,065,250	98.500	2,167,000	2,200,000	2,043,189		5,449			6.831	7.002	MON	2,505	133,717	08/20/2013	10/26/2034
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037				1FM	862,998	67.524	1,260,310	1,866,467	1,047,607		34,023	1		2.428	5.098	MON	3,776	42,363	07/08/2010	06/26/2037
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036				1FM	1,074,796	72.157	1,368,979	1,897,236	694,696					6.000	9.833	MON	9,486	114,655	07/08/2010	03/26/2036
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36				1FM	305,214	99.221	312,202	314,653	308,930		2,710			2.851	5.283	MON	748	10,949	11/03/2009	08/25/2036
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE				1FM	641,347	75.634	700,336	925,957	676,484		11,040			2.851	6.071	MON	2,200	32,235	03/21/2013	08/25/2036
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36				1FM	74,914	99.869	77,529	77,631	76,114		714			3.065	4.121	MON	198	2,218	11/05/2009	10/25/2036
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036				1FM	448,086	99.640	463,870	465,544	456,385		13,216			3.096	5.783	MON	1,201	13,601	10/18/2011	05/26/2036
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037				1FM	835,805	38.805	760,153	1,958,919	799,208		308,270			1.244	40.014	MON	1,489	20,759	03/09/2012	03/10/2037
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037				1FM	1,231,308	78.500	1,342,468	1,710,150	1,302,357		19,987			3.969	6.886	MON	5,656	70,683	09/21/2010	09/25/2037
759950 EM 6	RAMC 2004-4 AF5 SEQ STP 02/25/2035				1FM	1,805,625	94.910	1,898,194	2,000,000	1,830,441		4,859			5.493	5.186	MON	9,155	92,797	08/24/2010	02/25/2035
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34				1FM	76,783	97.000	74,487	76,791	41,681		11,959			5.220	58.363	MON	334	4,032	07/20/2004	07/25/2034
760985 UA 7	RAMP 2003-RS3 AI4 SEQ 5.67 4/25/33				1FM	356,144	100.500	358,104	356,322	322,106		(2,724)			6.170	6.581	MON	1,832	21,985	04/16/2003	04/25/2033
76110H J6 7	RALI 2004-QS16 1A2 SEQ 5.50 12/15/2034				1FM	1,413,750	95.500	1,432,500	1,500,000	1,437,263		11,351	16,949		5.500	6.076	MON	6,875	82,500	08/27/2013	12/25/2034
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35				1FM	480,466	88.428	462,439	522,956	412,968		584	1		6.000	6.768	MON	2,615	31,693	02/08/2008	10/25/2035
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36				1FM	278,288	82.250	229,035	278,462	202,414		1,233			5.500	7.899	MON	1,276	15,743	02/13/2006	02/25/2036
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035				1FM	424,239	95.790	432,030	451,018	425,886		7,011			3.168	5.160	MON	1,191	13,971	07/23/2013	03/25/2035
76112B C5 7	RAMP 2005-EFC4 M2 MEZ FLT 09/25/35				1FM	746,102	99.210	1,249,291	1,259,243	1,165,358		134,761			1.196	13.007	MON	293	11,647	08/02/2011	09/25/2035
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035				1FM	3,094,428	91.100	3,076,698	3,377,275	3,093,692		26,423			3.100	5.098	MON	8,724	43,366	07/05/2016	05/18/2035
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34				1FM	168,362	100.750	175,656	174,349	172,456		1,435			5.000	5.432	MON	726	8,592	10/24/2005	09/25/2034
81745A AB 3	SEMT 2013-5 A2 SEQ CSTR 05/25/2043				1FM	1,903,727	96.920	1,948,934	2,010,869	1,912,110		12,929			3.000	3.858	MON	5,027	60,489	03/17/2014	05/25/2043
81745J AA 6	SEMT 2013-11 A1 SEQ SNR 3.50 09/25/2043				1FM	1,489,305	99.969	1,509,119	1,509,590	1,490,935		3,516			3.500	3.714	MON	4,403	52,977	02/27/2014	09/25/2043
81745M AA 9	SEMT 2013-2 A SEQ SNR CSTR 02/25/2043				1FM	2,298,630	97.000	2,488,935	2,565,913	2,307,210		36,836			1.874	3.647	MON	4,007	48,110	07/11/2014	02/25/2043
83611M JX 7	SVHE 2005-OPT4 2A4 SEQ FLT 12/25/2035				1FM	765,000	89.140	891,400	1,000,000	880,510		37,887			0.934	4.971	MON	182	8,383	10/09/2013	12/25/2035
85172G AB 3	SLFMT 2013-2A M1 MEZ 3.52 12/25/2065				1FM	963,228	98.190	981,900	1,000,000	984,182		5,096			3.520	4.132	MON	2,933	35,200	07/03/2013	12/25/2065

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
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037				1FM	589,473	95.740	620,178	647,773	586,104		4,785			3.251	5.953	MON	1,755	19,226	10/10/2012.	01/25/2037.
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35				1FM	548,462	79.780	625,090	783,518	503,403		18,038			0.884	4.396	MON	115	6,079	08/27/2008.	08/25/2035.
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036				1FM	402,317	97.890	554,687	566,643	476,500		53,205			0.916	13.216	MON	101	3,663	05/18/2011.	03/25/2036.
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036				1FM	453,414	88.063	486,604	552,567	439,791		785			3.269	3.142	MON	1,505	18,948	09/27/2012.	05/25/2036.
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38				1FM	835,614	89.250	873,615	978,840	848,641		36,980			0.956	7.362	MON	182	5,663	03/04/2016.	01/25/2038.
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038				1FM	696,325	76.910	1,029,885	1,339,086	837,130		31,434			1.056	5.402	MON	275	10,556	04/30/2010.	08/25/2038.
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37				1FM	1,059,274	91.000	1,056,546	1,161,039	1,063,943		15,306			2.598	4.957	MON	2,514	17,255	05/20/2016.	02/25/2037.
93363P AC 4	WAMU 2006-AR14 1A3 SEQ SSNR FLT 11/25/36				1FM	3,891,295	92.500	3,897,682	4,213,710	3,890,807		13,484			2.617	3.969	MON	9,188	26,585	09/16/2016.	11/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036				1FM	188,093	51.285	122,106	238,092	99,164		496			1.356	6.727	MON	54	2,592	04/23/2008.	07/25/2036.
94980G AH 4	WFHET 2004-2 AI7 SEQ 5.0 5/25/2034				1FM	44,546	102.190	48,478	47,439	47,439		672			5.000	5.775	MON	198	2,372	08/27/2004.	05/25/2034.
94980G AR 2	WFHET 2004-2 M4 MEZ FLT 5/25/2034				1FM	156,335	90.830	205,796	226,573	170,204		13,201			2.556	13.078	MON	113	5,230	10/01/2010.	10/25/2034.
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36				1FM	239,034	100.013	269,748	269,713	238,397		6,599			3.038	6.159	MON	683	7,827	10/11/2011.	03/25/2036.
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037				1FM	128,622	82.875	132,726	160,152	118,040		15,146				12.731	MON			11/02/2010.	12/28/2037.
97652P AL 5	WIN 2014-1 A11 SEQ SSUP 3.50 06/27/2044				1FM	912,982	98.390	903,933	918,724	913,092		1,430			3.500	3.607	MON	2,680	32,155	06/19/2014.	06/20/2044.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						187,807,394	XXX	199,660,961	224,837,680	178,214,786	0	4,229,127	102,403	0	XXX	XXX	XXX	722,957	8,202,329	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
03063N AD 9	ACRE 2010-ARTA A2FX ABS 4.9543 01/14/29				1FM	999,997	107.300	1,073,000	1,000,000	1,000,000					4.954	5.006	MON	2,752	49,543	12/09/2010.	01/14/2029.
05490T AA 0	BBCCR 2015-GTP A SEQ SSNR 3.966 08/10/33				1FM	2,574,970	102.943	2,573,575	2,500,000	2,566,107		(6,543)			3.966	3.629	MON	6,885	99,150	08/07/2015.	08/10/2033.
055359 AC 7	BCRR 2009-1 2A1 SEQ SSNR CSTR 07/17/40				1FM	2,614,603	100.640	2,794,565	2,776,793	2,760,149		23,932			5.858	7.853	MON	9,037	204,228	05/12/2010.	07/17/2040.
05955T AA 8	BALL 2009-UB2 A4AA SEQ SSNR CSTR 2/24/51				1FE	1,777,458	101.050	1,763,274	1,744,952	1,737,920		(1,115)			5.722	5.959	MON	8,321	107,353	07/22/2010.	02/24/2051.
05955T AC 4	BALL 2009-UB2 A4AB SEQ SSNR CSTR 12/49				1FE	691,973	101.370	722,420	712,657	706,666		5,916			5.781	6.970	MON	3,433	43,137	05/26/2010.	12/24/2049.
05955T AL 4	BALL 2009-UB2 A4B3 SUB CSTR 06/24/2049				1FE	1,952,188	99.990	1,999,800	2,000,000	1,989,627		7,624			5.747	6.259	MON	9,578	116,777	12/14/2010.	06/24/2049.
05955U AA 5	BALL 2010-UB3 A4A1 SEQ SSNR CSTR 6/15/49				1FE	980,300	99.610	1,032,652	1,036,695	1,030,759		14,053			5.544	7.409	MON	4,790	72,774	02/17/2010.	06/15/2049.
05955U AG 2	BALL 2010-UB3 A4A2 RR SEQ CSTR 5/15/46				1FE	2,467,807	100.130	2,613,966	2,610,572	2,597,832		24,604			5.757	6.934	MON	12,524	158,555	01/29/2010.	05/15/2046.
07330T AA 0	BCRR 2009-2A 1A1 RR SEQ SSNR 6.50 7/40				1FM	465,191	100.666	508,902	505,535	501,793		8,621			6.500	7.978	MON	1,826	33,700	07/30/2009.	07/17/2040.
125277 AA 1	CGCMT 2009-RR1 MA4A SEQ SSNR CSTR 3/51				1FE	3,890,486	100.080	4,501,522	4,497,924	4,482,309		97,329			5.485	8.077	MON	10,965	249,599	09/30/2009.	03/17/2051.
125278 AC 5	CGCMT 2010-RR2 JA4A SEQ SSNR 6.068 2/51				3AM	2,777,875	102.180	2,626,753	2,570,712	2,593,956		(35,254)			6.068	4.669	MON	6,933	155,991	01/10/2011.	02/19/2051.
12527E AD 0	CFCRE 2011-C1 A4 SEQ CSTR 04/15/44				1FM	2,048,438	107.620	2,152,400	2,000,000	2,021,040		(5,602)			4.961	4.661	MON	8,269	99,226	08/04/2011.	04/15/2044.
12527X AB 2	CGCMT 2010-RR3 MLJR SUB CSTR 06/2050				1FE	2,019,063	100.423	2,008,452	2,000,000	2,000,651		(3,581)			5.733	5.647	MON	6,051	115,470	03/17/2011.	06/14/2050.
12531W BA 9	CFCRE 2016-C3 A2 SEQ SSNR 3.597 01/10/48				1FM	2,019,976	102.114	2,042,282	2,000,000	2,018,206		(1,770)			3.597	3.490	MON	5,995	65,945	01/22/2016.	01/10/2048.
12593F BC 7	COMM 2015-LC21 A3 SEQ SSNR 3.445 07/48				1FM	1,509,785	102.136	1,532,043	1,500,000	1,508,774		(1,011)			3.445	3.375	MON	4,306	47,369	01/07/2016.	07/10/2048.
12621R AA 2	COMM 2010-RR1 GEA SEQ SSNR CSTR 12/11/49				1FE	995,080	100.133	1,065,928	1,064,512	1,061,981		12,524			5.543	6.852	MON	4,917	59,006	02/05/2010.	12/11/2049.
12624K AD 8	COMM 2012-CR2 A4 SEQ 3.147 08/15/2045				1FM	4,099,741	103.122	4,124,868	4,000,000	4,069,045		(12,402)			3.147	2.797	MON	10,490	125,880	08/08/2012.	08/15/2045.
12625U BF 9	COMM 2013-CR9 A4 SEQ CSTR 07/10/2045				1FM	4,668,594	108.000	4,860,000	4,500,000	4,617,456		(16,329)			4.232	3.848	MON	15,871	193,654	10/16/2013.	07/10/2045.
12632Q AW 3	COMM 2014-CR18 A4 SEQ SSNR 3.55 07/15/47				1FM	1,009,956	103.135	1,031,349	1,000,000	1,007,390		(1,049)			3.550	3.438	MON	2,958	35,500	06/19/2014.	07/15/2047.
12632Q AX 1	COMM 2014-CR18 A5 SEQ SSNR 3.828 07/47				1FM	1,029,927	103.885	1,038,845	1,000,000	1,022,973		(2,842)			3.828	3.479	MON	3,190	38,280	06/19/2014.	07/15/2047.
12639C AA 5	CSMC 2009-RR4 A4A SEQ 5.695 09/15/40				1FE	1,773,463	100.603	2,111,125	2,098,482	2,075,153		54,097			5.695	8.988	MON	9,959	119,509	09/18/2009.	09/15/2040.
12639C AG 2	CSMC 2009-RR4 A4B SUB 5.695 09/15/40				1FE	985,625	101.220	1,012,200	1,000,000	996,521		2,243			5.695	6.008	MON	4,746	56,950	06/16/2011.	09/15/2040.
12643J AA 4	CSMC 2010-RR1 1A SEQ 5.692 04/16/49				1FE	2,441,381	100.143	2,561,752	2,558,094	2,548,494		20,699			5.692	6.479	MON	12,134	145,607	02/03/2010.	04/16/2049.
12643J AW 6	CSMC 2010-RR1 2B SEQ 5.695 09/15/2040 RE				1FE	1,031,250	101.397	1,013,974	1,000,000	1,001,870		(7,300)			5.695	4.976	MON	4,746	56,950	08/15/2012.	09/15/2040.
12643K AQ 6	CSMC 2010-RR2 2A SEQ SSNR CSTR 9/15/39				1FE	842,634	101.380	906,831	894,487	895,950		11,778			5.935	6.904	MON	4,424	55,687	03/10/2010.	09/15/2039.
17311Q BK 5	CGCMT 2007-C6 A4 SEQ CSTR 12/10/49				1FM	2,958,086	100.770	3,023,100	3,000,000	2,994,140		5,153			5.711	5.977	MON	14,278	174,158	08/09/2007.	12/10/2049.
20048E AY 7	COMM 2013-LC6 A4 SEQ 2.941 01/10/2046				1FM	3,218,906	100.501	3,517,551	3,500,000	3,307,127		27,906			2.941	4.005	MON	8,578	102,935	09/06/2013.	01/10/2046.
23305U AA 5	DBRR 2011-LC2 A4A SEQ 4.537 04/12/2021				1FM	1,579,980	107.838	1,617,567	1,500,000	1,538,227		(8,612)			4.537	3.878	MON	5,671	68,055	09/21/2011.	07/12/2044.

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
23305Y AC 3	DBUBS 2011-LC3A A3 SEQ 4.638 04/10/21				1FM	1,200,410	101.866	1,210,730	1,188,550	1,190,382		(1,207)			4.638	4.490	MON	4,594	55,125	08/11/2011	08/10/2044
23305Y AJ 8	DBUBS 2011-LC3A AM SEQ CSTR 07/10/21				1FM	486,223	110.500	552,502	500,000	492,897		1,015			5.345	5.803	MON	2,227	27,467	08/11/2011	08/10/2044
30288L AN 3	FREMF 2016-K53 B MEZ 4.1557 03/25/2049				1FM	976,250	96.500	965,000	1,000,000	977,186		936			4.019	4.391	MON	3,349	20,436	06/16/2016	03/25/2049
30290U AL 3	FREMF 2012-K22 C MEZ 3.8108 08/25/2045				1FM	997,813	97.282	972,820	1,000,000	997,866		53			3.686	3.753	MON	3,072	15,670	07/25/2016	08/25/2045
30291J AJ 2	FREMF 2013-K29 B MEZ CSTR 05/25/2046				1FM	1,968,012	100.188	2,254,222	2,250,000	2,050,444		25,590			3.481	5.200	MON	6,527	79,673	07/17/2013	05/25/2046
30295D AG 7	FREMF 2016-K57 B MEZ 3.9188 08/25/2049				1FM	575,308	92.443	554,658	600,000	575,806		499			3.919	4.495	MON	1,959	5,945	09/15/2016	08/25/2049
30295R AS 0	FREMF 2016-K59 B MEZ 3.575 11/25/2049				1AM	449,603	88.840	444,200	500,000	449,972		369			3.575	4.936	MON	1,490	1,490	11/15/2016	11/25/2049
357081 AE 8	FREMF 2015-K720 B MEZ SEQ 3.3894 07/2022				1FM	1,915,000	96.960	1,939,200	2,000,000	1,920,558		5,558			3.389	4.234	MON	5,649	28,825	07/06/2016	07/25/2022
36186X AE 7	GMACN 2012-BLIS IO 0.576 07/10/2050			6	1FE	509,881	5.470	382,900		406,084		(9,716)			0.576	7.550	MON	2,352	40,320	11/28/2012	07/10/2050
36191Y BA 5	GSMS 2011-GC5 A3 SEQ SSNR 3.817 08/2044				1FM	1,009,962	104.350	1,043,500	1,000,000	1,004,153		(3,025)			3.817	3.653	MON	3,181	38,170	09/22/2011	08/10/2044
36192C AE 5	GSMS 2013-GC10 A5 SEQ 2.943 02/10/2046				1FM	3,693,105	100.850	4,034,000	4,000,000	3,788,955		30,216			2.943	3.951	MON	9,810	117,720	09/04/2013	02/10/2046
36197X AK 0	GSMS 2013-GC12 A4 SEQ 3.135 06/10/2046				1FM	5,827,008	104.390	6,419,985	6,150,000	5,923,003		30,601			3.135	3.809	MON	16,067	192,803	10/18/2013	06/10/2046
36248E AB 1	GSMS 2010-C2 A2 SEQ AFC 12/10/43				1FM	2,089,844	111.370	2,227,400	2,000,000	2,040,571		(10,077)			5.162	4.591	MON	8,603	103,240	08/08/2011	12/10/2043
36248F AG 7	GSMS 2011-GC3 A4 SEQ 4.753 03/10/44				1FM	4,507,812	109.750	4,852,919	4,421,794	4,460,013		(9,679)			4.753	4.525	MON	17,514	210,169	08/29/2011	03/10/2044
46590K AD 6	JPMCC 2015-JP1 A4 SEQ SSNR 3.6498 01/49				1FM	2,019,984	103.590	2,071,800	2,000,000	2,017,993		(1,980)			3.650	3.538	MON	6,083	72,996	12/15/2015	01/15/2049
46625Y CV 3	JPMCC 2004-LN2 A2 SEQ 5.115 07/15/41				1FM	116,507	100.000	115,568	115,568	115,568					5.115	5.035	MON	493	5,911	12/02/2004	07/15/2041
46630J AC 3	JPMCC 2007-LDPX A3 SEQ 5.42 1/15/49				1FM	235,935	100.026	244,101	244,038	243,490		1,893			5.420	5.924	MON	1,102	13,238	08/17/2007	01/15/2049
46630J AE 9	JPMCC 2007-LDPX AM MEZ 5.464 01/15/2049				1FM	491,250	99.700	498,500	500,000	491,760		510			5.464	6.053	MON	2,277	4,553	09/29/2016	01/15/2049
46632H AD 3	JPMCC 2007-LD12 A4 SEQ 5.882 02/15/2051				1FM	887,224	101.170	841,340	831,610	834,332		(10,970)			5.882	4.519	MON	4,076	49,348	09/16/2011	02/15/2051
46634V AX 6	JPMCC 2010-RR1 WBA SEQ CSTR 6/20/2049				1FE	4,768,161	100.380	4,847,643	4,829,292	4,812,269		9,419			5.707	6.017	MON	22,967	280,465	06/04/2010	06/20/2049
46634V BG 2	JPMCC 2010-RR1 WBB SEQ CSTR 06/2049 RE				1FE	2,974,219	99.922	2,997,665	3,000,000	2,988,900		3,678			5.707	6.023	MON	14,268	173,969	02/10/2012	06/20/2049
46635T CG 5	JPMCC 2011-C3 A4 SEQ 4.7171 02/16/46				1FM	1,955,938	107.261	2,145,229	2,000,000	1,976,812		4,318			4.717	5.040	MON	7,862	94,342	08/11/2011	02/15/2046
46636V AC 0	JPMCC 2011-C5 A3 SEQ 4.1712 08/15/2046				1FM	1,709,027	107.380	1,816,987	1,692,109	1,699,416		(1,520)			4.171	4.061	MON	5,882	70,581	09/16/2011	08/15/2046
46639J AE 0	JPMCC 2013-C10 A5 SEQ SSNR 3.1425 12/47				1FM	2,791,406	102.410	3,072,300	3,000,000	2,857,126		19,858			3.143	4.038	MON	7,856	94,275	07/05/2013	12/15/2047
46639Y AQ 0	JPMCC 2013-LC11 A5 SEQ 2.9599 04/2046				1FM	932,500	101.130	1,011,300	1,000,000	953,165		6,346			2.960	3.810	MON	2,467	29,599	07/31/2013	04/15/2046
48124W AA 7	JPMCC 2009-RR1 A4A SEQ SSNR CSTR 3/18/51				1FE	2,134,591	100.140	2,425,170	2,421,780	2,405,611		62,848			5.716	8.220	MON	11,536	152,265	10/02/2009	03/18/2051
48124X AA 5	JPMCC 2009-RR2 GEA SEQ 5.543 12/17/49 RE				1FE	715,795	99.870	791,152	792,182	789,037		14,265			5.543	7.415	MON	3,659	43,911	10/29/2009	12/17/2049
48124X AC 1	JPMCC 2009-RR2 MLA SEQ CSTR 6/17/2050				1FE	1,870,756	100.440	2,053,538	2,044,542	2,032,531		30,029			5.733	7.437	MON	9,768	119,729	10/29/2009	06/17/2050
61690A AD 6	MSBAM 2015-C27 A3 SEQ SSNR 3.473 12/47				1FM	1,021,563	103.060	1,030,600	1,000,000	1,019,711		(1,852)			3.473	3.208	MON	2,894	28,942	02/17/2016	12/15/2047
61690F AL 7	MSBAM 2015-C22 A3 SEQ SSNR 3.046 04/48				1FM	977,611	99.126	968,465	977,000	977,458		(153)			3.046	3.042	MON	2,480	24,800	02/12/2016	04/15/2048
61690Q AD 1	MSBAM 2015-C23 A3 SEQ SSNR 3.451 07/50				1FM	2,080,313	102.216	2,044,313	2,000,000	2,073,286		(7,027)			3.451	2.949	MON	5,752	57,517	02/11/2016	07/15/2050
617458 AE 4	MSC 2011-C1 A3 SEQ 4.7 09/15/2047				1FM	1,648,621	105.150	1,716,366	1,632,303	1,636,625		(3,185)			4.700	4.499	MON	6,393	76,718	02/10/2011	09/15/2047
61754J AF 5	MSC 2007-T27 A4 SEQ CSTR 6/11/42				1FM	1,791,525	101.132	1,827,945	1,807,482	1,804,058		2,106			5.643	5.852	MON	8,500	105,808	08/14/2007	06/11/2042
61761Q AE 3	MSBAM 2013-C8 A4 SEQ 3.134 12/15/2048				1FM	945,938	100.773	1,007,734	1,000,000	962,750		5,278			3.134	3.840	MON	2,612	31,340	08/28/2013	12/15/2048
749289 AZ 7	RBSCF 2009-RR2 WBA SEQ SSNR CSTR 2/16/51				1FE	2,176,533	100.529	2,288,163	2,276,113	2,265,206		19,382			5.969	6.891	MON	11,322	137,804	02/08/2010	02/16/2051
74928H BM 7	RBSCF 2010-RR3 WBTB SUB CSTR 02/16/2051				1FE	2,068,438	99.986	1,999,729	2,000,000	2,000,749		(13,440)			5.969	5.391	MON	9,949	121,087	03/03/2011	02/16/2051
74930A BE 6	RBSCF 2010-RR4 CSCA SEQ SSNR 5.695 9/40				1FE	1,672,147	101.019	1,588,181	1,572,167	1,577,581		(23,831)			5.695	4.530	MON	7,461	89,535	01/20/2011	09/16/2040
86212V AA 2	STR 2016-1A A1 ABS SNR 3.96 10/20/2046				1FE	1,494,877	95.313	1,425,561	1,495,670	1,494,891		16			3.960	4.000	MON	1,810	10,200	10/12/2016	10/20/2046
86213C AB 1	STR 2015-1A A2 ABS SNR 4.17 04/20/2045				1FE	975,862	97.301	964,900	991,667	977,699		1,406			4.170	4.417	MON	1,264	41,352	08/05/2015	04/20/2045
92935J BC 8	WFRBS 2011-C2 A4 SEQ CSTR 02/15/44				1FM	3,151,641	108.990	3,269,700	3,000,000	3,068,914		(16,785)			4.869	4.229	MON	12,173	146,070	08/05/2011	02/15/2044
92936C AJ 8	WFRBS 2011-C4 A4 SEQ SSNR 4.90 6/15/44				1FM	2,030,469	109.661	2,193,220	2,000,000	2,011,892		(3,104)			4.902	4.752	MON	8,170	98,040	08/05/2011	06/15/2044
92938E AM 5	WFRBS 2013-C16 A4 SEQ 4.136 09/15/2046				1FM	1,514,913	107.084	1,606,260	1,500,000	1,509,923		(1,603)			4.136	4.027	MON	5,170	62,040	09/17/2013	09/15/2046
94989Y AY 9	WFCM 2016-C32 A3 SEQ SSNR 3.294 01/15/59				1FM	1,009,976	100.530	1,005,300	1,000,000	1,009,099		(877)			3.294	3.180	MON	2,745	27,450	02/03/2016	01/15/2059

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
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						129,794,679	XXX	135,553,459	131,905,281	131,537,857	0	369,229	0	0	XXX	XXX	XXX	479,009	6,051,925	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00102D AC 2	ACIS 2014-5A A2 CLO SSNR 3.5346 11/01/26				1FE	1,000,000	100.130	1,001,300	1,000,000	1,000,000					3.535	3.550	FMAN.	5,891	35,346	10/09/2014.	11/01/2026.
00190Y AG 0	ARES 2013-2A C CLO FLT 07/28/2025				1FE	951,045	100.300	1,003,000	1,000,000	968,828		5,515			3.640	3.701	JAJO..	6,573	33,856	06/28/2013.	07/28/2025.
00191L AE 2	ARES 2013-3A B2 CLO MEZ 4.07 10/17/2024				1FE	1,500,000	100.040	1,500,600	1,500,000	1,500,000					4.070	4.091	JAJO..	12,549	61,050	10/10/2013.	10/17/2024.
00191L AJ 1	ARES 2013-3A C2 CLO MEZ 5.09 10/17/2024				1FE	980,800	100.050	1,000,500	1,000,000	988,112		2,417			5.090	5.441	JAJO..	10,463	50,900	10/10/2013.	10/17/2024.
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042				1FE	571,553	98.547	563,246	571,553	571,553					2.454	2.466	MON...	662	12,838	12/06/2012.	12/15/2042.
00213R AB 9	ARLFR 2012-1A A2 ABS SNR SEQ 3.81 12/42				1FE	3,469,688	101.170	3,540,950	3,500,000	3,478,173		3,190			3.810	3.960	MON...	5,927	133,350	03/27/2014.	12/15/2042.
00214M AA 1	ARLFR 2014-1A A1 ABS SNR 2.92 06/15/2044				1FE	1,074,911	95.934	1,062,699	1,107,739	1,076,991		4,275			2.920	3.789	MON...	1,438	16,174	06/23/2016.	06/15/2044.
00214M AB 9	ARLFR 2014-1A A2 ABS SNR SEQ 3.97 06/44				1FE	2,998,301	94.088	2,822,625	3,000,000	2,998,670		150			3.970	4.010	MON...	5,293	119,100	06/18/2014.	06/15/2044.
00452P AD 9	ACIS 2015-6A A2 CLO SSNR 3.367 05/01/27				1FE	2,000,000	100.000	2,000,000	2,000,000	2,000,000					3.367	3.381	FMAN.	11,223	67,340	03/04/2015.	05/01/2027.
02665U AA 3	AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36				1FE	963,369	102.753	989,936	963,417	963,073		2,108			3.786	3.795	MON...	3,040	36,475	09/10/2014.	10/17/2036.
02665X AA 7	AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36				1FE	3,115,297	102.680	3,171,104	3,088,337	3,111,872		(3,669)			3.678	3.560	MON...	9,466	110,040	01/22/2016.	12/17/2036.
02666A AA 6	AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45				1FE	2,424,182	100.649	2,440,024	2,424,280	2,422,877		(282)			3.467	3.473	MON...	7,004	84,050	02/26/2015.	04/17/2052.
02666A AB 4	AH4R 2015-SFR1 B ABS MEZ SEQ 3.813 04/45				1FE	599,972	100.170	601,020	600,000	599,616		(84)			3.813	3.824	MON...	1,907	22,878	02/26/2015.	04/17/2052.
02666A AC 2	AH4R 2015-SFR1 C ABS MEZ SEQ 4.11 04/45				1FE	537,095	101.500	548,100	540,000	537,173		165			4.110	4.191	MON...	1,850	22,194	06/29/2015.	04/17/2052.
02666B AA 4	AH4R 2015-SFR2 A ABS SSNR 3.732 10/17/45				1FE	490,034	102.332	501,480	490,050	489,951		(61)			3.732	3.740	MON...	1,524	18,289	09/11/2015.	10/17/2045.
02666B AG 1	AH4R 2015-SFR2 XS ABS RES SNR 10/17/2045				5*		0.001	5		0		0				245.263	MON...			09/11/2015.	10/17/2045.
03329K AC 7	ANCHC 2016-8A A2 CLO SSNR 2.88 07/28/28				1FE	1,000,000	97.750	977,500	1,000,000	1,000,041		41			2.880	2.889	JAJO..	12,400		06/22/2016.	07/28/2028.
04280P AC 1	AWPT 2014-2A A1F CLO SEQ SSNR 3.53 03/26				1FE	3,500,000	100.500	3,517,500	3,500,000	3,500,000					3.530	3.546	MJSD.	6,521	123,550	02/06/2014.	03/12/2026.
05363U AG 8	AVERY 2014-1A B2 CLO MEZ 4.325 04/25/26				1FE	1,000,000	100.680	1,006,800	1,000,000	1,000,000					4.325	4.348	JAJO..	7,929	43,250	03/19/2014.	04/25/2026.
05605G AJ 1	B2R 2015-2 B ABS SEQ MEZ 4.867 11/2048				1FE	1,029,983	102.684	1,026,835	1,000,000	1,025,898		(3,714)			4.867	4.405	MON...	4,056	48,670	11/10/2015.	11/15/2048.
05874P AA 4	BALLY 2013-1A A1.CLO FLT 05/20/2025				1FE	1,000,000	99.950	999,500	1,000,000	1,000,000					2.091	2.097	FMAN.	2,440	18,215	04/12/2013.	05/20/2025.
08179X AA 3	BSP 2013-IIA A1 CLO FLT 07/15/2024				1FE	996,500	100.040	1,000,400	1,000,000	998,711		658			2.080	1.546	JAJO..	4,507	18,022	05/06/2013.	07/15/2024.
08180R AJ 4	BSP 2015-VIIA A1B CLO SEQ SSNR 3.36 7/27				1FE	1,000,000	100.430	1,004,300	1,000,000	1,000,000					3.360	3.374	JAJO..	6,813	40,973	06/30/2015.	07/18/2027.
09627D AJ 4	BLUEM 2013-4A B2 CLO MEZ 4.39 04/15/2025				1FE	1,000,000	100.430	1,004,300	1,000,000	1,000,000					4.390	4.414	JAJO..	9,268	43,900	12/05/2013.	04/15/2025.
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039				1FE	1,863,549	100.053	1,865,137	1,864,151	1,863,959		96			5.610	5.682	MON...	4,648	104,583	11/18/2011.	11/15/2039.
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027		C		1FE	285,013	97.410	284,112	291,667	285,503		1,012			3.470	4.288	MON...	169	5,060	06/24/2016.	10/25/2027.
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028		C		1FE	606,250	97.789	611,178	625,000	607,537		2,669			3.350	4.360	MON...	349	10,469	06/24/2016.	03/27/2028.
12479R AB 3	CAUTO 2014-1A A ABS MEZ 3.66 10/15/2044				1FE	999,399	98.562	985,619	1,000,000	999,574		81			3.660	3.698	MON...	1,627	36,601	10/10/2014.	10/15/2044.
12549F AE 9	CIFC 2013-4A A2 CLO SSNR 3.31 11/27/2024				1FE	996,200	100.480	1,004,800	1,000,000	998,231		611			3.310	3.448	FMAN.	3,126	33,100	10/22/2013.	11/27/2024.
12549F AS 8	CIFC 2013-4A C3 CLO MEZ 5.41 11/27/2024				1FE	500,000	101.890	509,450	500,000	500,000					5.410	5.447	FMAN.	2,555	27,050	10/22/2013.	11/27/2024.
12549V AQ 7	CIFC 2014-4A A2 CLO SSNR SEQ 3.428 10/26				1FE	1,000,000	100.750	1,007,500	1,000,000	1,000,000					3.428	3.443	JAJO..	7,046	34,280	08/05/2014.	10/17/2026.
125634 AJ 4	CLIF 2013-2A NOTE ABS 3.22 06/18/28				1FE	1,234,744	95.079	1,174,416	1,235,200	1,234,873		90			3.220	3.250	MON...	1,436	39,773	06/05/2013.	06/18/2028.
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028				1FE	317,709	96.937	308,002	317,734	317,714		5			3.670	3.700	MON...	421	11,661	11/05/2013.	11/18/2028.
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029				1FE	2,672,432	96.340	2,633,143	2,733,177	2,676,155		8,375			3.380	4.009	MON...	3,336	72,597	06/08/2016.	10/18/2029.
12803P AA 6	CAJUN 2011-1A A2 ABS 5.995 2/20/2041				3AM	2,263,636	99.708	2,257,027	2,263,636	2,263,636					5.955	5.999	FMAN.	15,352	134,800	02/18/2011.	02/20/2041.
14312J AL 6	CGMS 2015-5A A1B CLO SEQ SSNR 3.338 1/28				1FE	1,500,000	100.822	1,512,328	1,500,000	1,500,000					3.338	3.312	JAJO..	9,875	41,447	12/11/2015.	01/20/2028.
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038				1FE	906,825	100.369	910,227	906,882	906,874		15			5.730	5.801	MON...	2,310	51,965	12/09/2010.	12/15/2038.
14575H AA 6	CAUTO 2016-1A A ABS SNR 4.55 02/15/2046				1FE	1,976,926	98.315	1,944,322	1,977,652	1,976,998		84			4.550	4.600	MON...	3,999	68,987	03/03/2016.	02/15/2046.
14855G AB 7	CLAST 2014-1 A1 ABS SNR 5.25 02/15/29				1FE	1,917,444	100.250	1,922,238	1,917,444	1,917,444					5.250	5.308	MON...	4,474	105,660	03/05/2014.	02/15/2029.
150323 AC 7	CEDF 2014-4A AF CLO SSNR 3.491 10/23/26				1FE	2,000,000	100.250	2,005,000	2,000,000	2,000,000					3.491	3.506	JAJO..	13,188	69,820	09/17/2014.	10/23/2026.
150326 AC 0	CEDF 2014-3A AF CLO SEQ SSNR 3.347 05/26				1FE	3,000,000	100.250	3,007,500	3,000,000	3,000,000					3.347	3.361	FMAN.	11,436	100,410	04/10/2014.	05/20/2026.
150326 AG 1	CEDF 2014-3A BF CLO MEZ 4.464 05/20/2026				1FE	500,000	100.125	500,625	500,000	500,000					4.464	4.489	FMAN.	2,542	22,320	04/10/2014.	05/20/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	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
15032T AG 1	CEDF 2013-1A B2 CLO 3.351 03/09/2025				1FE	990,000	99.500	995,000	1,000,000	994,932		1,360			3.351	3.523	MJSD.	2,141	33,510	03/20/2013.	03/09/2025.
15137D AQ 8	CECLO 2014-22A A2BR CLO MEZ 3.4 11/07/26				1FE	3,000,000	99.380	2,981,400	3,000,000	3,000,000					3.400	3.414	FMAN.	15,300		11/01/2016.	11/07/2026.
15137J AC 6	CECLO 2015-23A A2B CLO MEZ 3.9 04/17/26				1FE	1,000,000	100.020	1,000,200	1,000,000	1,000,000					3.900	3.919	JAJO.	8,017	39,000	03/19/2015.	04/17/2026.
15672Y AC 4	CERB 2016-2A A1F CLO SSNR 3.39 11/17/27				1FE	2,000,000	100.018	2,000,363	2,000,000	2,000,020		20			3.390	3.403	JAJO.	8,287		10/28/2016.	11/17/2027.
19625G AB 5	CAFL 2016-1 B ABS MEZ 3.344 06/15/2048				1FE	999,995	98.959	989,593	1,000,000	999,841		(154)			3.344	3.338	MON.	2,787	19,507	05/11/2016.	06/15/2048.
20267U AA 7	CBSLT 2016-B A1 ABS SNR 2.73 10/25/2040				1FE	1,939,698	97.856	1,898,627	1,940,225	1,939,720		28			2.730	2.750	MON.	883	9,564	10/13/2016.	10/25/2040.
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028		C		1FE	633,329	95.493	604,789	633,333	633,333					3.080	3.100	MON.	704	19,507	04/17/2013.	04/18/2028.
228452 AB 4	CRNPT 2012-1A A1LB CLO FLT 11/21/2022				1FE	557,268	100.000	557,268	557,268	557,268					2.411	2.418	FMAN.	1,568	11,969	10/11/2012.	11/21/2022.
233046 AD 3	DNKN 2015-1A A2II ABS SNR 3.98 02/20/45				2AM	2,947,500	100.242	2,954,638	2,947,500	2,947,500					3.980	4.000	FMAN.	13,360	117,310	01/22/2015.	02/20/2045.
23341B AC 9	DRB 2016-B A2 ABS SNR 2.89 06/25/2040				1FE	907,037	98.763	896,092	907,312	907,052		41			2.890	2.915	MON.	437	15,363	05/12/2016.	06/25/2040.
25755T AC 4	DPABS 2012-1A A2 ABS 5.216 01/25/2042				2AM	2,328,000	101.629	2,365,923	2,328,000	2,328,000					5.216	5.250	JAJO.	22,262	121,428	03/06/2012.	01/25/2042.
25755T AE 0	DPABS 2015-1A A2II ABS SNR 4.474 10/45				3AM	1,980,000	98.063	1,941,638	1,980,000	1,980,005		1			4.474	4.499	JAJO.	16,241	89,569	10/14/2015.	10/25/2045.
26224H AA 5	DRUGC 2016-1A A ABS 3.979 04/15/2027				2AM	838,765	99.200	832,064	838,775	838,759		(5)			3.979	4.000	JAJO.	7,046	11,681	06/02/2016.	04/15/2027.
28618W AB 0	ERL 2014-1A A2 ABS 3.668 04/19/2044				1FE	2,180,906	96.347	2,119,625	2,200,000	2,185,961		5,055			3.668	3.860	MON.	2,690	31,178	09/15/2016.	04/19/2044.
28618X AB 8	ERL 2015-1A A2 ABS SNR 3.585 02/19/2045				1FE	1,254,703	95.837	1,245,881	1,300,000	1,258,208		3,505			3.585	4.322	MON.	1,554	23,303	06/30/2016.	02/19/2045.
30256W AA 5	FDF 2015-1A A CDO SEQ SSNR 4.40 11/12/30				1FE	1,000,000	101.800	1,018,000	1,000,000	1,000,000					4.400	4.400	MN.	5,989	44,000	10/23/2015.	11/12/2030.
30256W AB 3	FDF 2015-1A B CDO MEZ SEQ 5.00 11/12/30				1FE	1,000,000	101.800	1,018,000	1,000,000	1,000,000					5.500	5.500	MN.	7,486	55,000	10/23/2015.	11/12/2030.
30258B AA 9	FDF 2016-2A A CDO SSNR 4.285 05/12/2031				1FE	1,498,500	101.000	1,515,000	1,500,000	1,498,630		130			4.285	4.303	MN.	8,749	32,138	04/15/2016.	05/12/2031.
34959W AA 7	FCBSL 2013-1A A CLO FLT 01/19/2025				1FE	1,000,000	99.700	997,000	1,000,000	1,000,000					2.058	2.063	JAJO.	4,230	17,726	02/27/2013.	01/19/2025.
34960B AG 7	FCBSL 2013-2A B2 CLO MEZ 4.16 10/19/2025				1FE	1,000,000	100.020	1,000,200	1,000,000	1,000,000					4.160	4.182	JAJO.	8,320	41,600	10/25/2013.	10/19/2025.
34960Y AE 2	FCO 2016-7A A1F CLO SSNR 3.85 12/15/2028				1FE	1,000,000	100.000	1,000,000	1,000,000	1,000,007		7			3.800	3.816	MJSD.	1,689		12/02/2016.	12/15/2028.
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028		C		1FE	943,429	96.720	918,840	950,000	945,419		1,383			2.980	3.163	MON.	1,101	28,315	07/22/2013.	04/17/2028.
37952U AC 7	SEACO 2013-2A A ABS 3.67 11/17/2028		C		1FE	682,945	99.990	682,932	683,000	682,961		11			3.670	3.700	MON.	975	25,066	11/04/2013.	11/17/2028.
37952U AD 5	SEACO 2014-1A A1 ABS SNR 3.19 07/17/24		C		1FE	1,516,349	95.942	1,455,127	1,516,667	1,516,420		64			3.190	3.216	MON.	1,882	48,382	07/23/2014.	07/17/2029.
38137L AJ 8	GOLD8 2014-8A B1 CLO MEZ FLT 04/19/2026				1FE	1,493,550	100.000	1,500,000	1,500,000	1,496,477		1,418			2.908	2.358	JAJO.	8,965	39,552	03/06/2014.	04/19/2026.
38137L AL 3	GOLD8 2014-8A B2 CLO MEZ 4.237 04/19/26				1FE	1,300,000	100.050	1,300,650	1,300,000	1,300,000					4.237	4.259	JAJO.	11,016	55,081	03/06/2014.	04/19/2026.
393647 AC 6	GRNBR 2007-1A C CLO MEZ FLT 11/01/2021				1FE	980,625	97.172	971,721	1,000,000	984,590		3,965			2.636	4.067	FMAN.	4,466	6,406	09/14/2016.	11/01/2021.
40423X AA 0	NZES 2016-PLS2 A ABS SNR 5.683 07/25/21				2AM	1,879,734	99.900	1,877,855	1,879,734	1,879,730		(5)			5.683	5.751	MON.	1,780	21,662	10/06/2016.	07/25/2021.
40442L AB 1	H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49				1FE	962,448	101.000	972,073	962,449	962,447		(5)			3.353	3.376	MON.	627	32,267	06/19/2015.	06/24/2049.
40443A AB 4	H2 2014-1A AFX CDO 3.5069 03/19/2037				1FE	5,998,200	99.328	5,959,680	6,000,000	5,999,147		334			3.507	3.539	MON.	7,014	210,414	02/28/2014.	03/19/2037.
40537V AE 9	HLA 2012-2A B CLO FLT 12/20/2024				1FE	993,900	96.750	967,500	1,000,000	997,114		987			3.397	2.826	MJSD.	1,132	38,107	11/09/2012.	12/20/2024.
40538C AJ 9	HLA 2014-1A B2 CLO MEZ 4.644 04/18/2026				1FE	3,000,000	100.040	3,001,200	3,000,000	3,000,000					4.644	4.671	JAJO.	28,251	139,320	02/07/2014.	04/18/2026.
41165G AC 3	HARV7 7A AF CLO SSNR 3.11 11/18/2026				1FE	1,000,000	99.500	995,000	1,000,000	1,000,000					3.110	3.122	FMAN.	3,715	31,100	10/15/2014.	11/18/2026.
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043				2AM	1,415,625	98.542	1,394,985	1,415,625	1,415,625					4.474	4.499	MJSD.	1,935	63,335	03/22/2013.	03/20/2043.
42770Q AA 0	HERO 2014-2A A ABS SNR PT 3.99 09/21/40				1FE	739,776	100.700	745,462	740,280	739,678		(10)			3.990	4.000	MS.	8,287	29,537	10/16/2014.	09/21/2040.
42770R AA 8	HERO 2014-1A ABS 4.75 09/20/2038				1FE	707,250	98.669	697,842	707,257	707,257					4.750	4.750	MS.	9,425	33,595	03/06/2014.	09/20/2038.
43132Q AE 3	HLDN 2014-2A B2 CLO MEZ 4.44 07/19/2026				1FE	495,500	100.040	500,200	500,000	496,942		613			4.440	4.619	JAJO.	4,440	22,200	05/08/2014.	07/19/2026.
437303 AA 8	HPA 2016-2 A ABS SSNR FLT 10/17/2033				1FE	1,956,965	99.550	1,963,244	1,972,118	1,957,825		1,102			1.886	1.897	MON.	1,447	8,761	08/25/2016.	10/17/2033.
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043				3AM	735,971	90.879	668,843	735,971	735,978		(4)			4.229	4.251	JAJO.	5,706	31,124	11/16/2012.	01/25/2043.
45780K AD 8	INTOW 2016-1A A ABS SSNR 2.883 11/15/46				1FE	1,000,000	96.328	963,281	1,000,000	1,000,002		2			2.883	2.900	MON.	1,281	3,524	10/25/2016.	11/15/2046.
46616M AA 8	HENDR 2010-3A A ABS 3.82 12/15/2048				1FE	482,078	103.125	497,243	482,175	480,618		(296)			3.820	3.745	MON.	819	18,419	10/29/2010.	12/15/2048.
46616P AA 1	HENDR 2011-1A A ABS 4.70 10/15/2056				1FE	1,304,244	110.000	1,435,043	1,304,585	1,304,180		(98)			4.700	4.750	MON.	2,725	61,315	06/08/2011.	10/15/2056.
46617A AA 3	HENDR 2012-3A A ABS SSNR 3.22 09/15/2065				1FE	1,494,533	94.719	1,429,938	1,509,663	1,494,883		1,562			3.220	3.384	MON.	2,161	46,589	01/28/2016.	09/15/2065.
46617F AA 2	HENDR 2013-1A A ABS 3.22 03/15/2067				1FE	774,549	94.703	734,029	775,087	774,604		85			3.220	3.204	MON.	1,179	24,958	03/13/2013.	04/15/2067.

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
46617J AA 4	HENDR 2013-2A A ABS 4.21 03/15/2062				1FE	1,641,369	100.758	1,654,199	1,641,754	1,641,380		406			4.210	4.253	MON	3,072	69,118	07/23/2013	03/15/2062
46617L AA 9	HENDR 2013-3A A ABS 4.08 07/15/41				1FE	1,649,614	99.262	1,638,767	1,650,951	1,649,575		(61)			4.080	4.125	MON	2,994	67,359	10/10/2013	01/17/2073
46617N AJ 6	JFIN 2014-2A A1B CLO SEQ SSNR 3.227 7/26				1FE	1,500,000	100.054	1,500,810	1,500,000	1,500,000					3.227	3.240	JAJO	9,547	48,405	06/27/2014	07/20/2026
46617T AA 2	HENDR 2014-1A A ABS SNR 3.96 03/15/2063				1FE	850,189	97.456	829,028	850,669	850,213		22			3.960	4.000	MON	1,591	33,687	02/10/2014	03/15/2063
46617Y AJ 2	JFIN 2015-1A A2 CLO SSNR 3.04 03/15/2026				1FE	1,000,000	100.220	1,002,200	1,000,000	1,000,000					3.040	3.052	MJSD	1,351	30,400	03/30/2015	03/15/2026
46618A AA 2	HENDR 2014-2A A ABS 3.61 01/17/2073				1FE	1,334,861	95.115	1,270,479	1,335,727	1,335,183		337			3.610	3.643	MON	2,143	48,220	07/16/2014	01/17/2073
46618H AA 7	HENDR 2014-3A A ABS SNR 3.50 06/15/2077				1FE	898,891	95.546	859,237	899,295	898,917		34			3.500	3.531	MON	1,399	31,475	11/19/2014	06/15/2077
46618L AA 8	HENDR 2015-1A A ABS SSNR 3.26 09/15/2072				1FE	4,648,431	94.180	4,417,203	4,690,171	4,650,218		3,651			3.260	3.391	MON	6,796	152,908	06/01/2015	09/15/2072
46619R AA 4	HENDR 2015-2A A ABS SSNR 3.87 03/15/2058				1FE	1,475,426	97.418	1,434,492	1,472,510	1,475,224		(215)			3.870	3.879	MON	2,533	56,986	09/17/2015	03/15/2058
46619T AC 6	JFIN 2016-1A AF CLO SSNR 2.737 07/27/28				1FE	2,000,000	97.000	1,940,000	2,000,000	1,990,179		(9,821)			2.737	2.746	JAJO	21,440		07/08/2016	07/27/2028
47421M AE 3	JEFFM 2015-1A A2 CLO SEQ SSNR 3.62 07/27				1FE	1,000,000	101.110	1,011,100	1,000,000	1,000,000					3.620	3.636	JAJO	7,139	44,446	06/26/2015	07/20/2027
48250R AU 0	KKR 12 B2 CLO MEZ SEQ 4.205 07/15/2027				1FE	1,500,000	100.840	1,512,600	1,500,000	1,500,000					4.205	4.227	JAJO	13,666	74,288	07/10/2015	07/15/2027
50543L AA 0	LAFL 2016-1A A1 ABS SSNR 4.3 01/15/2042				1FE	1,961,195	97.625	1,952,500	2,000,000	1,961,481		286			4.300	4.750	MON	3,822		12/08/2016	01/15/2042
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045				1FE	1,554,327	96.695	1,551,192	1,604,208	1,556,708		4,932			2.980	3.846	MON	2,125	19,919	07/22/2016	01/15/2045
543190 AB 8	LTRAN 2015-1A A2 ABS SSNR 4.06 01/15/45				1FE	1,203,662	94.551	1,181,889	1,250,000	1,204,249		587			4.060	4.650	MON	2,256	4,229	11/10/2016	01/15/2045
571044 AE 6	MARLB 2007-1A C CLO MEZ FLT 04/18/2019				1FE	13,780	99.930	14,419	14,429	14,429		189			1.632	3.396	JAJO	49	192	08/12/2014	04/18/2019
57430U 30 1	MDIBS 2006-1A A ABS 5.55 12/10/2065				1FE	1,504,837	94.000	1,516,941	1,613,767	1,546,832		(19,300)			5.550	6.563	MON	5,225	91,197	06/17/2011	12/10/2065
59549P AA 6	MID-STATE TR 4A ABS 8.33 4/1/2030				1FE	24,715	102.375	24,632	24,060	24,060					8.330	6.835	JAJO	501	2,012	10/20/2010	04/01/2030
62405Q AG 8	MHAWK 2013-1A B2 CLO 3.612 01/20/2024				1FE	999,000	99.000	990,000	1,000,000	999,512		133			3.612	3.644	JAJO	7,124	36,120	01/23/2013	01/20/2024
62405T AE 7	MHAWK 2013-2A B CLO FLT 07/22/2024				1FE	1,912,500	97.500	1,950,000	2,000,000	1,919,340		6,840			2.581	3.532	JAJO	10,468	12,244	08/05/2016	07/22/2024
62431U AN 2	MVW 2013-1A C2 CLO 3.91 04/12/2024				1FE	970,000	95.452	954,520	1,000,000	983,585		3,911			3.910	4.473	JAJO	8,580	39,100	04/17/2013	04/12/2024
62946A AB 0	NPRL 2016-1A A2 ABS SNR 5.438 04/20/2046				1FE	2,060,469	101.908	2,038,157	2,000,000	2,059,315		(1,154)			5.438	5.091	MON	3,323	31,722	11/10/2016	04/20/2046
640270 AC 8	NGCLO 2014-1A AF CLO 3.4 08/28/2026				1FE	2,998,500	100.250	3,007,500	3,000,000	2,999,234		227			3.400	3.423	FMAN	9,350	102,000	07/18/2014	08/28/2026
64129G AA 4	NEUB 2012-13A A1 CLO FLT 01/23/24				1FE	1,000,000	100.000	1,000,000	1,000,000	1,000,000					2.302	2.308	JAJO	4,476	20,285	11/20/2012	01/23/2024
64129G AE 6	NEUB 2012-13A C3 CLO FLT 01/23/24				1FE	475,000	100.000	500,000	500,000	484,568		3,693			3.732	4.351	JAJO	3,628	17,432	11/20/2012	01/23/2024
64129J AL 4	NEUB 2013-14A B2 CLO MEZ 3.158 04/28/25				1FE	2,006,875	100.060	2,001,200	2,000,000	2,004,114		(2,761)			3.158	2.806	JAJO	11,053	15,790	08/05/2016	04/28/2025
64129K AG 2	NEUB 2013-15A B2 CLO 4.37 10/15/2025				1FE	982,272	100.000	1,000,000	1,000,000	988,867		2,154			4.370	4.670	JAJO	9,226	43,700	09/12/2013	10/15/2025
65251U AN 2	NWSTR 2016-1A A2 CLO SSNR 3.44 02/25/28				1FE	1,999,945	100.010	2,000,200	2,000,000	2,000,000		55			3.440	3.454	FMAN	6,880	50,262	02/12/2016	02/25/2028
65251X AA 4	NSBKY 2016-1A A CLO SSNR FLT 10/25/2028				1FE	1,500,000	100.033	1,500,493	1,500,000	1,499,820		(180)			2.982	3.065	JAJO	4,100		10/19/2016	10/25/2028
66859J AC 5	WOODS 2012-9A A CLO FLT 01/18/2024				1FE	1,000,000	100.000	1,000,000	1,000,000	1,000,000					2.302	2.308	JAJO	4,795	20,087	11/27/2012	01/18/2024
66859N AC 6	WOODS 2014-11A B2 CLO MEZ 4.63 04/15/25				1FE	1,000,000	100.150	1,001,500	1,000,000	1,000,000					4.630	4.657	JAJO	9,774	46,300	03/13/2014	04/15/2025
67091R AE 9	OCP 2015-8A A2B CLO MEZ 4.00 04/17/2027				1FE	500,000	100.230	501,150	500,000	500,000					4.000	4.020	JAJO	4,111	20,000	04/10/2015	04/17/2027
67103Q AC 1	OFSBS 2013-5A A1LB CLO FLT 04/17/2025				1FE	1,000,000	100.080	1,000,797	1,000,000	1,000,000					2.330	2.337	JAJO	4,919	20,336	01/16/2013	04/17/2025
67103Q AG 2	OFSBS 2013-5A A2F CLO 3.8598 04/17/2025				1FE	1,000,000	100.243	1,002,431	1,000,000	1,000,000					3.860	3.878	JAJO	7,934	38,598	01/16/2013	04/17/2025
67103Q AL 1	OFSBS 2013-5A A3F CLO 4.9991 04/17/2025				1FE	500,000	100.112	500,559	500,000	500,000					4.999	5.030	JAJO	5,138	24,996	01/16/2013	04/17/2025
67107F AC 1	OZLM 2014-8A A1B CLO SSNR 3.38 10/17/26				1FE	994,300	100.030	1,000,300	1,000,000	996,653		986			3.380	3.508	JAJO	6,948	33,800	08/07/2014	10/17/2026
67107F AG 2	OZLM 2014-8A A2B CLO 4.39 10/17/26				1FE	496,950	100.040	500,200	500,000	497,940		395			4.390	4.515	JAJO	4,512	21,950	08/07/2014	10/17/2026
67107K AJ 5	OCP 2014-7A A1B CLO SSNR 3.61 10/20/2026				1FE	1,000,000	100.076	1,000,760	1,000,000	1,000,000					3.610	3.626	JAJO	7,120	36,100	10/31/2014	10/20/2026
67108L AE 3	OZLM 2014-6A A2B CLO MEZ 4.47 04/17/2026				1FE	1,490,700	100.040	1,500,600	1,500,000	1,492,979		688			4.470	4.605	JAJO	13,783	67,050	03/07/2014	04/17/2026
67401G AE 8	OAKTA 2016-A B2 CLO MEZ 3.807 01/20/27				1FE	999,885	99.414	994,140	1,000,000	999,930		45			3.807	3.827	JAJO	7,508	22,736	03/09/2016	01/20/2027
67515E AG 1	OCTR 2014-5A A3 CLO SSNR 3.47 10/13/2026				1FE	1,000,000	100.130	1,001,300	1,000,000	1,000,000					3.470	3.485	JAJO	7,518	34,700	11/13/2014	10/13/2026
67575N AQ 6	OMART 2016-T1 AT1 ABS SSNR 2.5207 08/48				1FE	1,999,999	99.552	1,991,040	2,000,000	1,999,999		1			2.521	2.534	MON	2,241	17,225	08/03/2016	08/17/2048
67575N AU 7	OMART 2016-T2 AT2 ABS SSNR 2.7215 08/49				1FE	1,999,998	98.480	1,969,600	2,000,000	1,999,999		1			2.722	2.737	MON	2,419	18,597	08/03/2016	08/16/2049
67590J AE 3	OCT18 2013-1A A2B CLO MEZ SEQ 4.239 2024				1FE	3,000,000	100.228	3,006,840	3,000,000	3,000,000					4.239	4.261	FMAN	15,896	127,170	11/27/2013	12/16/2024

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
67590L AG 3	OCT19 2014-1A B2 CLO MEZ 4.363 04/15/26				1FE	894,412	100.064	900,576	900,000	899,592		3,980			4.363	5.582	JAJO	8,290	39,267	03/13/2014	04/15/2026
67591E AE 3	OCT28 2016-1A B2 CLO MEZ 3.1 10/24/2027				1FE	1,000,000	100.080	1,000,800	1,000,000	999,800		(200)			3.100	3.120	JAJO	6,717		09/08/2016	10/24/2027
68268F AA 8	OMFIT 2016-2A A ABS SSNR 4.10 03/20/2028				1FE	999,829	101.730	1,017,300	1,000,000	999,881		52			4.100	4.141	MON	1,481	30,181	03/16/2016	03/20/2028
68268H AA 4	OMFIT 2016-3A A ABS SSNR 3.83 06/18/2031				1FE	2,060,000	99.580	1,991,600	2,000,000	2,058,246		(1,754)			3.830	3.211	MON	2,766	12,767	10/31/2016	06/18/2031
68268L AA 5	OMFIT 2015-3A A ABS SEQ SSNR 3.63 11/28				1FE	1,974,202	100.300	2,006,000	2,000,000	1,977,906		3,692			3.630	3.944	MON	2,622	63,525	03/15/2016	11/20/2028
68504R AA 6	ONGLT 2014-AA A ABS SNR 2.29 07/09/2029				1FE	454,484	99.750	453,427	454,563	454,499		23			2.290	2.307	MON	636	10,397	08/06/2014	07/09/2029
69915V AC 4	PARL 2015-1A A CLO SSNR FLT 07/20/2027				1FE	1,525,414	99.840	1,572,480	1,575,000	1,533,468		8,053			2.331	2.749	JAJO	7,445	25,174	02/22/2016	07/20/2027
75887F AE 6	REGT4 2014-1A B CLO MEZ FLT 07/25/2026				1FE	1,983,800	99.520	1,990,400	2,000,000	1,985,135		1,335			2.892	2.865	JAJO	10,977	27,260	07/13/2016	07/25/2026
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 05/17/2021				1FE	472,530	103.535	489,805	473,081	473,002		60			5.220	5.268	FMAN	3,155	24,695	07/28/2004	05/17/2021
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042				1FE	227,244	102.000	231,789	227,244	227,244					4.204	4.241	MON	451	9,146	03/04/2010	07/15/2042
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44				1FE	1,086,798	103.841	1,128,544	1,086,798	1,086,798					3.954	3.987	MON	2,029	40,985	03/03/2010	05/16/2044
78447R AB 3	SLMA 2013-A A2A ABS 1.77 05/17/2027				1FE	999,718	99.353	993,530	1,000,000	999,949		58			1.770	1.783	MON	787	17,700	02/27/2013	05/17/2027
78447R AD 9	SLMA 2013-A B ABS 2.50 03/15/2047				1FE	950,824	95.411	954,110	1,000,000	982,971		8,834			2.500	3.484	MON	1,111	25,000	02/27/2013	03/15/2047
78447V AC 2	SLMA 2013-B A2B ABS FLT 05/15/2030				1FE	2,000,000	99.891	1,997,812	2,000,000	2,000,000					1.804	1.811	MON	1,704	31,707	04/25/2013	06/17/2030
78447V AD 0	SLMA 2013-B B ABS 3.69 05/16/2044				1FE	1,411,076	97.500	1,462,500	1,500,000	1,456,351		13,820			3.000	4.148	MON	2,000	45,000	08/15/2013	05/16/2044
78471D AA 5	SCLP 2016-1A A ABS SSNR 3.26 08/25/2025				1FE	1,672,848	100.060	1,674,034	1,673,030	1,672,866		48			3.260	3.287	MON	909	26,968	06/21/2016	08/25/2025
78471F AA 0	SCLP 2016-3 A ABS SSNR 3.05 12/26/25				1FE	966,030	99.648	962,647	966,049	966,040		12			3.050	3.070	MON	491	6,057	10/06/2016	12/26/2025
803171 AC 1	SRANC 2014-2A A1F CLO SSNR 3.35 02/20/25				1FE	4,500,000	100.250	4,511,250	4,500,000	4,500,000					3.350	3.364	FMAN	17,169	150,750	03/24/2014	02/20/2025
81881U AJ 6	SHACK 2013-4A B2 CLO 4.41 01/13/25				1FE	1,500,000	100.390	1,505,850	1,500,000	1,500,000					4.410	4.434	JAJO	14,333	66,150	11/08/2013	01/13/2025
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025				1FE	103,464	100.203	103,956	103,746	104,918		596			3.000	3.128	MON	138	3,112	11/09/2012	03/17/2025
83402Q AA 0	SCLP 2016-2A A ABS SSNR 3.09 10/27/2025				1FE	3,447,881	99.231	3,421,913	3,448,422	3,447,978		165			3.090	3.118	MON	1,776	42,622	07/26/2016	10/27/2025
83417F AA 7	SOCTY 2014-2 A ABS PT 4.02 07/20/2044				2AM	460,238	91.879	422,869	460,244	460,244					4.020	4.020	JJ	8,274	18,502	07/24/2014	07/20/2044
83417P AA 5	SOCTY 2015-1 A ABS SEQ SNR 4.18 08/45				1FE	957,952	92.710	888,577	958,448	957,985		26			4.180	4.190	FA	14,579	40,063	08/07/2015	08/21/2045
83608G AJ 5	SNDPT 2013-1A A2F CLO 3.388 04/26/2025				1FE	1,000,000	98.609	986,095	1,000,000	1,000,000					3.388	3.402	JAJO	6,117	33,877	03/08/2013	04/26/2025
83608G AL 0	SNDPT 2013-1A A1F CLO 2.246 04/26/2025				1FE	1,000,000	98.682	986,815	1,000,000	1,000,000					2.246	2.253	JAJO	4,056	22,464	03/08/2013	04/26/2025
83608N AE 1	SNDPT 2014-1A B1 CLO MEZ FLT 04/18/2026				1FE	489,100	98.980	494,900	500,000	492,673		1,355			2.782	2.439	JAJO	2,898	12,477	03/21/2014	04/18/2026
83608N AL 5	SNDPT 2014-1A B2 CLO MEZ 4.28 04/18/2026				1FE	4,891,000	101.610	5,080,500	5,000,000	4,924,263		12,779			4.280	4.639	JAJO	43,394	214,000	03/21/2014	04/18/2026
83608X AC 3	SNDPT 2014-2A A1 CLO FLT 10/20/2026				1FE	992,500	99.890	998,900	1,000,000	995,379		1,409			2.241	1.746	JAJO	4,545	19,595	07/23/2014	10/20/2026
83608X AE 9	SNDPT 2014-2A A2 CLO 3.44 10/20/2026				1FE	2,000,000	100.820	2,016,400	2,000,000	2,000,000					3.440	3.455	JAJO	13,569	68,800	07/23/2014	10/20/2026
83609W AE 0	SNDPT 2015-3A A2 CLO SEQ SSNR 3.35 01/28				1FE	1,750,000	100.860	1,765,050	1,750,000	1,750,025		22			3.350	3.364	JAJO	11,562	49,343	12/08/2015	01/20/2028
85172L AA 4	SLFT 2015-AA A ABS SEQ SNR 3.16 11/15/24				1FE	999,800	100.450	1,004,500	1,000,000	999,902		56			3.160	3.187	MON	1,404	31,600	02/18/2015	11/15/2024
87155M AA 9	SYMP 2007-5A A1 CLO FLT 01/15/2024				1FE	2,223,007	99.670	2,264,500	2,271,997	2,270,896		14,033			1.630	1.649	JAJO	8,024	30,495	03/25/2013	01/15/2024
87157V AA 7	SYMP 2013-11A A CLO FLT 01/17/2025				1FE	1,000,000	100.050	1,000,500	1,000,000	1,000,000					2.180	2.186	JAJO	4,602	18,815	01/16/2013	01/17/2025
872455 AG 5	TICP 2014-1A A2C CLO MEZ 4.397 04/26/26				1FE	1,500,000	100.117	1,501,755	1,500,000	1,500,000					4.397	4.421	JAJO	11,909	65,955	03/12/2014	04/26/2026
87247C AJ 2	TICP 2014-2A A1B CLO 3.528 07/26/2026				1FE	1,000,000	100.071	1,000,710	1,000,000	1,000,000					3.528	3.544	JAJO	7,154	35,280	07/17/2014	07/20/2026
87247C AL 7	TICP 2014-2A A2B CLO 4.317 07/26/2026				1FE	1,000,000	100.092	1,000,920	1,000,000	1,000,000					4.317	4.340	JAJO	8,754	43,170	07/17/2014	07/20/2026
87266H AA 6	TFINS 2016-1A A CDO SNR FLT 01/20/2038				1FE	1,795,000	91.000	1,820,000	2,000,000	1,804,864		9,864			2.946	4.487	JAJO	22,419		07/22/2016	01/20/2038
87407P AA 8	TAL 2013-1A A ABS SNR 2.83 02/22/2038				1FE	1,789,568	95.670	1,710,898	1,788,333	1,789,143		(251)			2.830	2.831	MON	1,546	50,621	05/22/2013	02/22/2038
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038				1FE	1,379,051	97.166	1,344,133	1,383,333	1,379,394		557			3.550	3.667	MON	1,501	42,974	07/06/2016	11/20/2038
88314R AC 0	TMCL 2014-1A A ABS SNR 3.27 10/20/2039		C		1FE	373,797	95.102	372,483	391,667	374,855		2,478			3.270	4.539	MON	391	8,538	05/16/2016	10/20/2039
88432A AU 4	WINDR 2013-2A B2 CLO MEZ 4.09 01/18/2026				1FE	2,050,335	100.050	2,071,035	2,070,000	2,058,346		2,683			4.090	4.270	JAJO	17,168	84,663	10/21/2013	01/18/2026
89289U AA 6	TRAL 2013-1A A CLO FLT 04/20/2025				1FE	1,991,800	99.500	1,990,000	2,000,000	1,996,949		2,103			2.061	1.563	JAJO	8,359	35,530	03/26/2013	04/20/2025
89412R AB 1	TRAP 2003-5A A1B CDO MEZ FLT 07/15/2034				1FE	2,018,750	83.250	2,081,250	2,500,000	2,035,125		16,375			1.810	4.035	JJ	21,369		07/12/2016	07/15/2034
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039				1FE	1,447,796	103.817	1,503,051	1,447,796	1,447,796					6.657	6.750	MON	4,016	96,380	10/29/2009	11/16/2039

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
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040				1FE	3,152,325	102.313	3,109,831	3,039,530	3,128,967		(9,290)			5.194	4.792	MON	6,578	157,877	06/28/2012.	10/16/2040.
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43				1FE	263,019	96.231	261,926	272,184	263,472		1,020			2.266	3.458	MON	274	2,056	08/18/2016.	01/15/2043.
89656F AB 2	TRL 2012-1A A2 ABS 3.525 01/15/43				1FE	8,885,898	94.690	8,522,100	9,000,000	8,900,302		7,262			3.525	3.757	MON	14,100	258,500	11/21/2016.	01/15/2043.
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41				1FE	476,606	100.946	481,017	476,507	476,599		(14)			4.370	4.402	MON	925	18,801	07/26/2016.	07/15/2041.
89690E AC 1	TRMF 2011-1A A2 ABS 6.024 07/15/41				1FE	1,000,000	105.433	1,054,328	1,000,000	1,000,000					6.024	6.100	MON	2,677	60,240	06/30/2011.	07/15/2041.
89690E AD 9	TRMF 2014-1A A1 ABS SEQ SNR 2.863 04/44				1FE	3,012,039	95.042	2,885,016	3,035,517	3,014,362		5,544			2.863	3.102	MON	3,863	25,348	09/15/2016.	04/15/2044.
89690E AE 7	TRMF 2014-1A A2 ABS SEQ SNR 4.085 04/44				1FE	961,445	94.969	949,692	1,000,000	963,596		2,151			4.085	4.721	MON	1,816	23,829	06/01/2016.	04/15/2044.
92329J AD 1	VENTR 2012-12A B2 CLO 3.74 02/28/2024				1FE	999,000	100.125	1,001,250	1,000,000	999,524		133			3.740	3.773	FMAN.	3,428	37,400	12/19/2012.	02/28/2024.
92329N AJ 9	VENTR 2013-13A C2 CLO FLT 06/10/2025				1FE	990,000	100.250	1,002,500	1,000,000	993,931		1,388			4.153	3.661	MJSD.	2,538	39,419	03/12/2013.	06/10/2025.
92329X AJ 7	VENTR 2014-16A A2F CLO SEQ 4.395 04/2026				1FE	1,500,000	100.285	1,504,282	1,500,000	1,500,000					4.395	4.419	JAJO	13,918	65,925	02/14/2014.	04/15/2026.
92330W AE 7	VENTR 2016-24A AF CLO SSNR 2.707 10/28				1FE	1,000,000	97.500	975,000	1,000,000	1,000,030		30			2.707	2.715	JAJO	7,595		08/11/2016.	10/20/2028.
92557G AL 2	VIBR 2013-2A A2B CLO 4.03 07/24/24				1FE	972,700	100.000	1,000,000	1,000,000	983,971		3,612			4.030	4.498	JAJO	7,500	40,076	08/13/2013.	07/24/2024.
92915C AL 8	VOYA 2016-1A B2 CLO MEZ SEQ 5.05 01/27				1FE	1,500,000	101.450	1,521,750	1,500,000	1,500,000					5.050	5.081	JAJO	14,940	49,448	01/22/2016.	01/20/2027.
939218 AE 3	WAMI 2014-1A A2 CLO SEQ SSNR 3.28 04/26				1FE	499,500	100.040	500,200	500,000	499,744		87			3.280	3.313	JAJO	3,234	16,400	04/11/2014.	04/20/2026.
95168Q AE 0	WSTC 2013-1A A2B CLO 4.066 11/07/2025				1FE	1,488,300	100.136	1,502,040	1,500,000	1,493,105		1,542			4.066	4.213	FMAN.	9,149	60,651	10/08/2013.	11/07/2025.
96032X AA 5	WESTR 2014-1A A ABS SSNR PT 2.15 12/26				1FE	667,362	99.030	663,429	669,927	666,090		1,196			2.150	2.295	MON	1,200	14,403	09/17/2014.	12/20/2026.
96033C AA 0	WESTR 2016-1A A ABS SSNR 3.50 12/20/2028				1FE	851,125	100.000	854,195	854,195	851,348		717			3.500	3.613	MON	2,491	17,855	04/22/2016.	12/20/2028.
96033C AB 8	WESTR 2016-1A B ABS MEZ 4.50 12/20/2028				2AM	424,378	100.148	427,731	427,098	424,630		692			4.500	4.745	MON	1,602	11,477	04/22/2016.	12/20/2028.
96033L AA 0	WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28				1FE	681,743	100.000	682,650	682,650	681,669		271			3.200	3.200	MON	1,820	21,845	11/17/2015.	07/20/2028.
96525W AC 7	WITEH 2015-10A B2 CLO MEZ SEQ 4.07 04/27				1FE	2,000,000	100.020	2,000,400	2,000,000	2,000,000					4.070	4.091	JAJO	16,732	81,400	03/19/2015.	04/17/2027.
98875L AA 7	ZAIS5 2016-2A A1 CLO SSNR FLT 10/15/2028				1FE	1,982,400	99.250	1,985,000	2,000,000	1,983,861		1,461			2.396	2.611	JAJO	8,918		09/23/2016.	10/15/2028.
98886Y AC 2	ZAIS2 2014-2A A1B CLO SSNR 3.57 07/25/26				1FE	1,000,000	100.050	1,000,500	1,000,000	1,000,000					3.570	3.586	JAJO	6,545	35,700	09/08/2014.	07/25/2026.
98954R AB 6	ZIGG 2014-1A A2 CLO SSNR 3.44 10/17/2026				1FE	997,500	100.030	1,000,300	1,000,000	998,459		456			3.440	3.507	JAJO	7,071	34,400	11/04/2014.	10/17/2026.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						279,949,509	XXX	279,076,612	281,919,844	280,333,823	0	161,445	0	0	XXX	XXX	XXX	1,200,678	8,371,219	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						1,942,243,512	XXX	1,990,908,822	1,980,139,646	1,930,777,639	30,591	4,763,747	254,608	0	XXX	XXX	XXX	17,932,476	74,443,336	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						1,676,670,099	XXX	1,716,018,852	1,652,532,958	1,669,820,319	30,591	(827,134)	152,205	0	XXX	XXX	XXX	19,857,108	66,419,600	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						187,914,193	XXX	199,774,746	224,945,626	178,317,440	0	4,229,375	102,403	0	XXX	XXX	XXX	723,456	8,208,323	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						129,794,679	XXX	135,553,459	131,905,281	131,537,857	0	369,229	0	0	XXX	XXX	XXX	479,009	6,051,925	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						326,146,244	XXX	325,025,665	328,042,337	326,514,910	0	155,256	0	0	XXX	XXX	XXX	1,549,645	9,909,450	XXX	XXX
8399999. Grand Total - Bonds						2,320,525,216	XXX	2,376,372,722	2,337,426,202	2,306,190,527	30,591	3,926,726	254,608	0	XXX	XXX	XXX	22,609,218	90,589,298	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 Desig-nation	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
404280 AT 6	HSBC HOLDINGS 6.375 (COCO)		C	1,000,000.000		1.000	1,000,000	99.250	992,500	1,000,000	16,115	63,750					0		P2LFE	03/23/2015.
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							1,000,000	XXX	992,500	1,000,000	16,115	63,750	0	0	0	0	0	0	XXX	XXX
8999999. Total - Preferred Stocks							1,000,000	XXX	992,500	1,000,000	16,115	63,750	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 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
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
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
00123Q 10 4	AGNC INVESTMENT CORP			62,166.000	1,127,070	18.130	1,127,070	1,362,489	11,190	144,225		49,111		49,111		L	12/06/2013.
09628D 10 4	BLUESTEM GROUP INC			689.000	758	1.100	758	4,781				1,257	2,532	(1,275)		U	12/31/2014.
12673A 10 8	CYS INVESTMENTS INC			235,000.000	1,816,550	7.730	1,816,550	1,964,077		237,350		141,000		141,000		L	12/06/2013.
247361 70 2	DELTA AIR LINES INC			4,683.000	230,357	49.190	230,357	43,721		2,579		(7,025)		(7,025)		L	12/29/2010.
90187B 10 1	TWO HARBORS INVESTMENT CORP			275,000.000	2,398,000	8.720	2,398,000	2,528,604	66,000	261,250		353,354	182,854	170,500		L	12/06/2013.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					5,572,735	XXX	5,572,735	5,903,672	77,190	645,404	0	537,697	185,386	352,311	0	XXX	XXX
9799999. Total - Common Stock					5,572,735	XXX	5,572,735	5,903,672	77,190	645,404	0	537,697	185,386	352,311	0	XXX	XXX
9899999. Total Common and Preferred Stock					6,572,735	XXX	6,565,235	6,903,672	93,304	709,154	0	537,697	185,386	352,311	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....1, the total $ value (included in Column 8) of all such issues $.....758.

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								
438670 6E 6	HONOLULU CITY & CNTY D 3.138 10/01/2032		10/06/2016	BANC OF AMERICA SECURITIES		2,000,000	2,000,000	
2499999. Total - Bonds - U.S. Political Subdivisions of States						2,000,000	2,000,000	0
Bonds - U.S. Special Revenue and Special Assessment								
592041 XW 2	MET GOVT NASHVILLE 3.437 10/01/2046		10/27/2016	WELLS FARGO BROKERAGE SERVICES		2,000,000	2,000,000	
59465M W9 2	MI ST HSG DEV B 3.736 10/01/2033		08/12/2016	BANC OF AMERICA SECURITIES		1,000,000	1,000,000	
647200 4S 0	NEW MEXICO ST MTGE B 2.60 09/01/2040		08/03/2016	JP MORGAN SECURITIES INC		1,000,000	1,000,000	
677377 2P 7	OHIO ST HSG FIN AGY SF 2.65 11/01/2041		07/15/2016	GEORGE K BAUM & COMPANY		3,000,000	3,000,000	
88213A ET 8	TX A&M UNIV REF A 3.993 05/15/2037		03/23/2016	RAYMOND JAMES & ASSOCIATES		1,250,000	1,250,000	
914072 K4 4	UNIV OF ARKANSAS B 3.166 09/15/2031		10/06/2016	STEPHENS		2,275,000	2,275,000	
914119 F5 6	CINCINNATI UNIV B 3.949 06/01/2042		05/11/2016	JP MORGAN SECURITIES INC		1,000,000	1,000,000	
92812U Q6 8	VA HSG DEV AUTH PT A 3.10 06/25/2041		05/25/2016	BANC OF AMERICA SECURITIES		2,000,000	2,000,000	1,378
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						13,525,000	13,525,000	1,378
Bonds - Industrial and Miscellaneous								
00185A AK 0	AON PLC 3.875 12/15/2025	C	02/23/2016	MORGAN STANLEY		1,999,440	2,000,000	
00192J AA 4	APS 2016-1 1A SEQ SSNR FLT 07/31/2057 RE		03/18/2016	AMHERST SECURITIES CORP		1,782,500	2,000,000	981
00214M AA 1	ARLFR 2014-1A A1 ABS SNR 2.92 06/15/2044		06/14/2016	CS FIRST BOSTON		768,835	791,466	128
00214M AA 1	ARLFR 2014-1A A1 ABS SNR 2.92 06/15/2044		06/23/2016	CS FIRST BOSTON		383,181	395,733	417
002824 BF 6	ABBOTT LABS 3.75 11/30/2026		11/17/2016	BANC OF AMERICA SECURITIES		1,985,120	2,000,000	
004375 FG 1	ACCR 2006-1 A4 SEQ SNR FLT 04/25/2036		04/07/2016	AMHERST SECURITIES CORP		1,746,875	2,000,000	713
00507V AJ 8	ACTIVISION BLIZZARD 3.40 09/15/2026		09/14/2016	BANC OF AMERICA SECURITIES		1,992,280	2,000,000	
02665X AA 7	AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36		01/22/2016	MORGAN STANLEY		1,198,657	1,177,318	2,887
03076C AH 9	AMERIPRISE FINL 2.875 09/15/2026		08/08/2016	WELLS FARGO BROKERAGE SERVICES		998,930	1,000,000	
03329K AC 7	ANCHC 2016-8A A2 CLO SSNR 2.88 07/28/28		06/22/2016	DEUTSCHE BANK		1,000,000	1,000,000	
03765H AB 7	APOLLO MNGMT HLD 4.40 05/27/2026		05/24/2016	GOLDMAN SACHS		1,998,240	2,000,000	
03765H AB 7	APOLLO MNGMT HLD 4.40 05/27/2026		11/18/2016	BANC OF AMERICA SECURITIES		1,003,590	1,000,000	21,511
037833 BY 5	APPLE INC 3.25 02/23/2026		02/16/2016	DEUTSCHE BANK		1,995,600	2,000,000	
039483 BL 5	ARCHER-DANIELS 2.50 08/11/2026		08/08/2016	HSBC SECURITIES		997,100	1,000,000	
04010L AR 4	ARES CAPITAL CORP 3.625 01/19/2022		09/14/2016	BANC OF AMERICA SECURITIES		1,992,780	2,000,000	
05533N AJ 3	BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE		06/07/2016	BANC OF AMERICA SECURITIES		690,743	820,482	516
05949A H8 6	BOAMS 2005-A 2A1 PT SNR FLT 02/25/2035		05/06/2016	BANC OF AMERICA SECURITIES		533,886	552,177	453
05949A H9 4	BOAMS 2005-A 2A2 PT SSNR FLT 02/25/2035		05/06/2016	BANC OF AMERICA SECURITIES		470,472	483,155	396
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036		02/12/2016	CITIGROUP		1,712,282	1,928,653	2,723
05990H AQ 6	BAFC 2010-R2 3A4 MEZ FLT 07/26/2035 RE		08/24/2016	CITIGROUP		972,188	1,000,000	2,318
063904 AA 4	BANK OF OZARKS 5.50 07/01/2026		06/16/2016	SANDLER & O'NEIL PARTNERS		3,000,000	3,000,000	
06406G AA 9	BANK OF NY MELLON 3.00 10/30/2028		10/24/2016	MORGAN STANLEY		1,997,800	2,000,000	
084670 BS 6	BERKSHIRE HATHAWAY 3.125 03/15/2026		03/08/2016	WELLS FARGO BROKERAGE SERVICES		1,998,120	2,000,000	
114259 AN 4	BROOKLYN UNION GAS 3.407 03/10/2026		03/07/2016	BANC OF AMERICA SECURITIES		2,000,000	2,000,000	
120568 AX 8	BUNGE LTD FIN CORP 3.25 08/15/2026		08/10/2016	MORGAN STANLEY		1,998,140	2,000,000	
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	C	06/24/2016	BANC OF AMERICA SECURITIES		309,443	316,667	122
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	C	06/24/2016	BANC OF AMERICA SECURITIES		654,750	675,000	251
12505B AC 4	CBRE SERVICES INC 5.25 03/15/2025		12/01/2016	FIRST TENNESSEE		2,064,420	2,000,000	23,625
12527G AH 6	CF INDUSTRIES INC 4.50 12/01/2026		11/10/2016	MORGAN STANLEY		993,850	1,000,000	
12531W BA 9	CFCRE 2016-C3 A2 SEQ SSNR 3.597 01/10/48		01/22/2016	CANTOR FITZGERALD & CO		2,019,976	2,000,000	5,396
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029		05/05/2016	WELLS FARGO BROKERAGE SERVICES		814,202	849,510	1,755
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029		06/08/2016	BANC OF AMERICA SECURITIES		811,142	841,106	1,974
12593F BC 7	COMM 2015-LC21 A3 SEQ SSNR 3.445 07/48		01/07/2016	JEFFERIES & CO		1,509,785	1,500,000	1,579
126117 AT 7	CNA FINANCIAL 4.50 03/01/2026		02/22/2016	JP MORGAN SECURITIES INC		3,016,110	3,000,000	375

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
126670 JP 4	CWHL 2005-HYB9 1A1 SEQ SSNR FLT 02/20/36		11/08/2016	BANC OF AMERICA SECURITIES		321,144	369,131	423
126694 D5 4	CWHL 2006-HYB2 3A1 SEQ SSNR FLT 04/20/36		06/23/2016	JANNEY MONTGOMERY SCOTT		1,487,028	1,690,405	3,497
126694 D7 0	CWHL 2006-HYB2 4A1 SEQ SSNR FLT 04/20/36		11/03/2016	AMHERST SECURITIES CORP		616,431	714,703	365
14040H BK 0	CAPITAL ONE FINL 3.75 07/28/2026		07/25/2016	MORGAN STANLEY		1,992,900	2,000,000	
14040H BK 0	CAPITAL ONE FINL 3.75 07/28/2026		11/10/2016	CITIGROUP		983,970	1,000,000	11,250
14575H AA 6	CAUTO 2016-1A A ABS SNR 4.55 02/15/2046		03/03/2016	CS FIRST BOSTON		1,999,266	2,000,000	
15137D AQ 8	CECLO 2014-22A A2BR CLO MEZ 3.4 11/07/26		11/01/2016	JP MORGAN SECURITIES INC		3,000,000	3,000,000	
15672Y AC 4	CERB 2016-2A A1F CLO SSNR 3.39 11/17/27		10/28/2016	NATIXIS		2,000,000	2,000,000	
17275R BC 5	CISCO SYSTEMS 2.95 02/28/2026		02/22/2016	JP MORGAN SECURITIES INC		2,997,720	3,000,000	
172967 KU 4	CITIGROUP INC 4.125 07/25/2028		07/18/2016	CITIGROUP		2,990,730	3,000,000	
172967 KU 4	CITIGROUP INC 4.125 07/25/2028		12/01/2016	CITIGROUP		2,935,530	3,000,000	45,031
17315X AF 8	CMLTI 2009-9 2A3 SEQ SSUP CSTR 11/35 RE		11/01/2016	AMHERST SECURITIES CORP		211,597	298,023	81
19625G AB 5	CAFL 2016-1 B ABS MEZ 3.344 06/15/2048		05/11/2016	MORGAN STANLEY		999,995	1,000,000	1,765
19828J AB 4	COLUMBIA PROPERTY 3.65 08/15/2026		08/03/2016	JP MORGAN SECURITIES INC		996,260	1,000,000	
20030N BP 5	COMCAST CORP 4.40 08/15/2035		11/15/2016	GOLDMAN SACHS		1,052,190	1,000,000	11,367
20267U AA 7	CBSLT 2016-B A1 ABS SNR 2.73 10/25/2040		10/13/2016	BARCLAYS CAPITAL		1,999,457	2,000,000	
2027A0 HT 9	COMMONWEALTH BANK AU 2.85 05/18/2026	C	05/11/2016	GOLDMAN SACHS		1,998,960	2,000,000	
20826F AQ 9	CONOCOPHIL CO 4.95 03/15/2026		03/03/2016	MIZUHO SEC USA		2,998,800	3,000,000	
22541S PJ 1	CSFB 2004-AR6 CB1 MEZ FLT 10/25/2034		11/04/2016	CANTOR FITZGERALD & CO		665,594	837,226	605
22966R AD 8	CUBESMART LP 3.125 09/01/2026		08/08/2016	WELLS FARGO BROKERAGE SERVICES		995,040	1,000,000	
23341B AC 9	DRB 2016-B A2 ABS SNR 2.89 06/25/2040		05/12/2016	CS FIRST BOSTON		999,696	1,000,000	
233835 AQ 0	DAIMLERCHRYS NA 8.50 01/18/2031		03/10/2016	BARCLAYS CAPITAL		4,429,920	3,000,000	40,375
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037		06/13/2016	AMHERST SECURITIES CORP		1,984,298	2,238,982	843
25272K AK 9	DIAMOND 1/DIAMOND 2 FIN 6.02 06/15/2026		11/10/2016	BANC OF AMERICA SECURITIES		1,076,320	1,000,000	27,592
25272K AK 9	DIAMOND 1/DIAMOND 2 FIN 6.02 06/15/2026		11/15/2016	HSBC SECURITIES		1,052,670	1,000,000	27,926
25466A AJ 0	DISCOVER BANK 3.45 07/27/2026		07/21/2016	CITIGROUP		998,910	1,000,000	
26224H AA 5	DRUGC 2016-1A A ABS 3.979 04/15/2027		06/02/2016	GOLDMAN SACHS		899,989	900,000	
268948 AB 2	EAGLE BANCORP 5.00 08/01/2026		07/21/2016	SANDLER & O'NEIL PARTNERS		1,000,000	1,000,000	
285512 AD 1	ELECTRONIC ARTS 4.80 03/01/2026		02/17/2016	BANC OF AMERICA SECURITIES		3,986,760	4,000,000	
28618W AB 0	ERL 2014-1A A2 ABS 3.668 04/19/2044		07/12/2016	CS FIRST BOSTON		1,182,938	1,200,000	3,179
28618W AB 0	ERL 2014-1A A2 ABS 3.668 04/19/2044		09/15/2016	BANC OF AMERICA SECURITIES		997,969	1,000,000	102
28618X AB 8	ERL 2015-1A A2 ABS SNR 3.585 02/19/2045		06/30/2016	CANTOR FITZGERALD & CO		1,254,703	1,300,000	2,201
29977G AB 8	EVERBANK FINL CORP 6.00 03/15/2026		03/09/2016	US BANCORP		1,000,000	1,000,000	
30219G AM 0	EXPRESS SCRIPTS 4.50 02/25/2026		02/22/2016	CITIGROUP		2,984,010	3,000,000	
30219G AN 8	EXPRESS SCRIPTS 3.40 03/01/2027		06/29/2016	CS FIRST BOSTON		999,590	1,000,000	
30231G AT 9	EXXON MOBIL CORP 3.043 03/01/2026		02/29/2016	CITIGROUP		3,000,000	3,000,000	
30258B AA 9	FDF 2016-2A A CDO SSNR 4.285 05/12/2031		04/15/2016	GREENSLEDGE CAPITAL MARKET		1,498,500	1,500,000	
30288L AN 3	FREMF 2016-K53 B MEZ 4.1557 03/25/2049		06/16/2016	BANC OF AMERICA SECURITIES		976,250	1,000,000	2,232
30290U AL 3	FREMF 2012-K22 C MEZ 3.8108 08/25/2045		07/25/2016	BANC OF AMERICA SECURITIES		997,813	1,000,000	2,858
30295D AG 7	FREMF 2016-K57 B MEZ 3.9188 08/25/2049		09/15/2016	BARCLAYS CAPITAL		575,308	600,000	1,763
30295R AS 0	FREMF 2016-K59 B MEZ 3.575 11/25/2049		11/15/2016	BANC OF AMERICA SECURITIES		449,603	500,000	1,390
31677A AB 0	FIFTH THIRD BANK 3.85 03/15/2026		03/10/2016	DEUTSCHE BANK		1,998,020	2,000,000	
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036		06/07/2016	BANC OF AMERICA SECURITIES		1,144,044	1,280,945	345
32051G XQ 3	FHASI 2005-AR5 2A1 SEQ SSNR FLT 11/25/35		07/12/2016	BANC OF AMERICA SECURITIES		497,862	547,853	593
337930 AC 5	FLAGSTAR BANCORP INC 6.125 07/15/2021		06/29/2016	JP MORGAN SECURITIES INC		999,990	1,000,000	
343873 AA 3	FLUSHING FINANCIAL 5.25 12/15/2026		12/07/2016	SANDLER & O'NEIL PARTNERS		2,000,000	2,000,000	
345370 CR 9	FORD MOTOR CO 4.346 12/08/2026		12/05/2016	GOLDMAN SACHS		3,000,000	3,000,000	
34960Y AE 2	FCO 2016-7A A1F CLO SSNR 3.85 12/15/2028		12/02/2016	NATIXIS		1,000,000	1,000,000	

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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
357081 AE 8	FREMF 2015-K720 B MEZ SEQ 3.3894 07/2022		07/06/2016	BANC OF AMERICA SECURITIES		1,915,000	2,000,000	1,948
362341 4A 4	GSR 2006-AR1 2A1 SEQ SSNR FLT 01/25/2036		06/16/2016	BANC OF AMERICA SECURITIES		540,984	570,395	934
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034		02/05/2016	CANTOR FITZGERALD & CO		311,197	329,201	258
37045X BG 0	GENERAL MOTORS FINL 5.25 03/01/2026		02/25/2016	JP MORGAN SECURITIES INC		1,992,780	2,000,000	
375558 BM 4	GILEAD SCIENCES 2.95 03/01/2027		09/15/2016	JP MORGAN SECURITIES INC		1,999,480	2,000,000	
375558 BM 4	GILEAD SCIENCES 2.95 03/01/2027		11/15/2016	MORGAN STANLEY		964,750	1,000,000	4,753
393647 AC 6	GRNBR 2007-1A C CLO MEZ FLT 11/01/2021		09/14/2016	CS FIRST BOSTON		980,625	1,000,000	3,412
40423X AA 0	NZES 2016-PLS2 A ABS SNR 5.683 07/25/21		10/06/2016	CS FIRST BOSTON		2,000,000	2,000,000	
404280 AW 9	HSBC HOLDINGS 4.30 03/08/2026	C	03/01/2016	HSBC SECURITIES		1,997,100	2,000,000	
42809H AG 2	HESS CORP 4.30 04/01/2027		09/19/2016	JP MORGAN SECURITIES INC		2,993,700	3,000,000	
42824C AW 9	HP ENTERPRISE 4.90 10/15/2025		11/18/2016	CITIGROUP		2,058,460	2,000,000	10,872
436106 AA 6	HOLLYFRONTIER 5.875 04/01/2026		11/16/2016	CITIGROUP		1,000,980	1,000,000	8,160
437303 AA 8	HPA 2016-2 A ABS SSNR FLT 10/17/2033		08/25/2016	CITIGROUP		1,984,632	2,000,000	
43785V AD 4	HOMESTREET INC 6.50 06/01/2026		05/17/2016	SANDLER & O'NEIL PARTNERS		2,000,000	2,000,000	
44107T AW 6	HOST HOTELS F 4.50 02/01/2026		11/18/2016	CITIGROUP		1,013,220	1,000,000	14,000
443510 AG 7	HUBBELL INC 3.35 03/01/2026		02/23/2016	JP MORGAN SECURITIES INC		2,977,320	3,000,000	
448579 AF 9	HYATT HOTELS 10YR 4.85 03/15/2026		02/29/2016	JP MORGAN SECURITIES INC		1,998,400	2,000,000	
45780K AD 8	INTOW 2016-1A A ABS SSNR 2.883 11/15/46		10/25/2016	BARCLAYS CAPITAL		1,000,000	1,000,000	
459200 JG 7	IBM CORP 3.45 02/19/2026		02/16/2016	JP MORGAN SECURITIES INC		4,983,250	5,000,000	
460146 CP 6	INTL PAPER CO 3.00 02/15/2027		08/02/2016	JP MORGAN SECURITIES INC		2,988,720	3,000,000	
46617A AA 3	HENDR 2012-3A A ABS SSNR 3.22 09/15/2065		01/28/2016	CS FIRST BOSTON		803,976	819,861	1,247
46619T AC 6	JFIN 2016-1A AF CLO SSNR 2.737 07/27/28		07/08/2016	JEFFERIES & CO		2,000,000	2,000,000	
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36		05/25/2016	CITIGROUP		437,249	520,534	1,192
46630J AE 9	JPMCC 2007-LDPX AM MEZ 5.464 01/15/2049		09/29/2016	BANC OF AMERICA SECURITIES		491,250	500,000	228
46849L SQ 5	JACKSON NAT LIFE 3.05 04/29/2026		04/25/2016	DEUTSCHE BANK		4,979,050	5,000,000	
48203R AG 9	JUNIPER NETWORKS 4.50 03/15/2024		02/23/2016	BARCLAYS CAPITAL		1,967,740	2,000,000	40,250
487836 BP 2	KELLOGG CO 3.25 04/01/2026		02/25/2016	MORGAN STANLEY		1,997,920	2,000,000	
488401 AB 6	KEMPER 4.35 02/15/2025		12/14/2016	CANTOR FITZGERALD & CO		990,810	1,000,000	14,983
49327V 2A 1	KEY BANK NA 3.40 05/20/2026		05/17/2016	KEYBANK CAPITAL MARKET		2,992,680	3,000,000	
49338C AB 9	KEYSPAN GAS EAST 2.742 08/15/2026		08/02/2016	CITIGROUP		2,000,000	2,000,000	
49803X AA 1	KITE REALTY GROUP 4.00 10/01/2026		09/15/2016	US BANCORP		2,987,970	3,000,000	
50219P AA 4	LSTRZ 2016-1 A1 SEQ SSNR FLT 01/01/2021		01/21/2016	BANC OF AMERICA SECURITIES		975,046	1,000,000	
50543L AA 0	LAFL 2016-1A A1 ABS SSNR 4.3 01/15/2042		12/08/2016	MIZUHO SEC USA		1,961,195	2,000,000	
50587K AA 9	LAFARGEHOLCIM 3.50 09/22/2026		09/15/2016	JP MORGAN SECURITIES INC		1,998,320	2,000,000	
52107Q AH 8	LAZARD GROUP LLC 3.625 03/01/2027		11/09/2016	MITSUBISHI		978,890	1,000,000	1,108
525221 GM 3	LXS 2005-9N 1A1 SEQ SSNR FLT 02/25/2036		08/03/2016	BANC OF AMERICA SECURITIES		2,927,373	3,432,610	1,012
534187 BF 5	LINCOLN NATL CORP 3.625 12/15/2026		12/05/2016	WELLS FARGO BROKERAGE SERVICES		1,997,640	2,000,000	
53944Y AB 9	LLOYDS BANKING 4.65 03/24/2026	C	03/17/2016	BANC OF AMERICA SECURITIES		1,995,400	2,000,000	
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045		07/22/2016	BANC OF AMERICA SECURITIES		1,638,028	1,690,595	1,679
543190 AB 8	LTRAN 2015-1A A2 ABS SSNR 4.06 01/15/45		11/10/2016	GOLDMAN SACHS		722,725	750,000	85
543190 AB 8	LTRAN 2015-1A A2 ABS SSNR 4.06 01/15/45		11/10/2016	JANNEY MONTGOMERY SCOTT		480,938	500,000	56
54910L AA 7	LSTRZ 2015-8 A1 SEQ SNR FLT 08/01/20 RE		10/24/2016	BANC OF AMERICA SECURITIES		734,334	735,253	1,239
559080 AK 2	MAGELLAN MIDSTREAM 5.00 03/01/2026		02/22/2016	CANTOR FITZGERALD & CO		2,025,980	2,000,000	
56501R AC 0	MANULIFE FINL CORP 4.15 03/04/2026		03/01/2016	MORGAN STANLEY		2,992,710	3,000,000	
59217G BY 4	MET LIFE GLOB FUNDING I 3.45 12/18/2026		12/12/2016	DEUTSCHE BANK		1,998,660	2,000,000	
594918 BS 2	MICROSOFT CORP 3.45 08/08/2036		08/01/2016	BANC OF AMERICA SECURITIES		2,988,390	3,000,000	
595112 BH 5	MICRON TECH 7.50 09/15/2023		04/15/2016	MORGAN STANLEY		2,000,000	2,000,000	

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61690A AD 6	MSBAM 2015-C27 A3 SEQ SSNR 3.473 12/47		02/17/2016	BANC OF AMERICA SECURITIES		1,021,563	1,000,000	2,026
61690F AL 7	MSBAM 2015-C22 A3 SEQ SSNR 3.046 04/48		02/12/2016	CANTOR FITZGERALD & CO		977,611	977,000	1,405
61690Q AD 1	MSBAM 2015-C23 A3 SEQ SSNR 3.451 07/50		02/11/2016	BANC OF AMERICA SECURITIES		2,080,313	2,000,000	3,068
61746B DZ 6	MORGAN STANLEY GMTN 3.875 01/27/2026		12/14/2016	MORGAN STANLEY		2,001,620	2,000,000	30,569
62405T AE 7	MHAWK 2013-2A B CLO FLT 07/22/2024		08/05/2016	BANC OF AMERICA SECURITIES		1,912,500	2,000,000	2,795
62854A AD 6	MYLAN NV 3.95 06/15/2026	C	05/31/2016	DEUTSCHE BANK		2,976,930	3,000,000	
62946A AB 0	NPRL 2016-1A A2 ABS SNR 5.438 04/20/2046		07/20/2016	CS FIRST BOSTON		1,021,719	1,000,000	755
62946A AB 0	NPRL 2016-1A A2 ABS SNR 5.438 04/20/2046		11/10/2016	CS FIRST BOSTON		1,038,750	1,000,000	3,927
64129J AL 4	NEUB 2013-14A B2 CLO MEZ 3.158 04/28/25		08/05/2016	BANC OF AMERICA SECURITIES		2,006,875	2,000,000	2,105
65251U AN 2	NWSTR 2016-1A A2 CLO SSNR 3.44 02/25/28		02/12/2016	WELLS FARGO BROKERAGE SERVICES		1,999,945	2,000,000	
65251X AA 4	NSBKY 2016-1A A CLO SSNR FLT 10/25/2028		10/19/2016	CITIGROUP		1,500,000	1,500,000	
65539C AK 2	NMRR 2011-4RA 1A10 MEZ FLT 12/26/36RE		06/06/2016	AMHERST SECURITIES CORP		690,743	832,220	476
67103H AE 7	O'REILLY AUTOMOTIVE 3.55 03/15/2026		03/01/2016	US BANCORP		998,320	1,000,000	
67401G AE 8	OAKTA 2016-A B2 CLO MEZ 3.807 01/20/27		03/09/2016	WELLS FARGO BROKERAGE SERVICES		999,885	1,000,000	
674599 CH 6	OCCIDENTAL PETE 3.40 04/15/2026		03/28/2016	BANC OF AMERICA SECURITIES		1,995,440	2,000,000	
674599 CM 5	OCCIDENTAL PETE 3.00 02/15/2027		11/02/2016	WELLS FARGO BROKERAGE SERVICES		1,991,580	2,000,000	
67575N AQ 6	OMART 2016-T1 AT1 ABS SSNR 2.5207 08/48		08/03/2016	BARCLAYS CAPITAL		1,999,999	2,000,000	
67575N AU 7	OMART 2016-T2 AT2 ABS SSNR 2.7215 08/49		08/03/2016	BARCLAYS CAPITAL		1,999,998	2,000,000	
67591E AE 3	OCT28 2016-1A B2 CLO MEZ 3.1 10/24/2027		09/08/2016	MORGAN STANLEY		1,000,000	1,000,000	
680223 AK 0	OLD REPUB INTL 3.875 08/26/2026		11/09/2016	KEYBANK CAPITAL MARKET		973,160	1,000,000	8,503
680223 AK 0	OLD REPUB INTL 3.875 08/26/2026		11/15/2016	KEYBANK CAPITAL MARKET		960,530	1,000,000	8,826
681936 BJ 8	OMEGA HEALTHCARE 4.375 08/01/2023		06/30/2016	JP MORGAN SECURITIES INC		997,390	1,000,000	
68217F AA 0	OMNICOM GROUP 3.60 04/15/2026		03/28/2016	CITIGROUP		1,998,140	2,000,000	
68268F AA 8	OMFIT 2016-2A A ABS SSNR 4.10 03/20/2028		03/16/2016	RBC CAPITAL MARKETS		999,829	1,000,000	
68268H AA 4	OMFIT 2016-3A A ABS SSNR 3.83 06/18/2031		10/31/2016	BANC OF AMERICA SECURITIES		2,060,000	2,000,000	3,192
68268L AA 5	OMFIT 2015-3A A ABS SEQ SSNR 3.63 11/28		03/15/2016	BANC OF AMERICA SECURITIES		974,375	1,000,000	
68389X BM 6	ORACLE CORP 2.65 07/15/2026		06/29/2016	JP MORGAN SECURITIES INC		996,240	1,000,000	
694308 HP 5	PACIFIC GAS & ELEC 2.95 03/01/2026		02/23/2016	MORGAN STANLEY		1,994,680	2,000,000	
694475 AA 2	PACIFIC LIFE INSURANCE 9.25 06/15/2039		10/31/2016	GOLDMAN SACHS		3,062,440	2,000,000	70,917
69915V AC 4	PARL 2015-1A A CLO SSNR FLT 07/20/2027		02/11/2016	BANC OF AMERICA SECURITIES		970,000	1,000,000	1,610
69915V AC 4	PARL 2015-1A A CLO SSNR FLT 07/20/2027		02/22/2016	BANC OF AMERICA SECURITIES		555,414	575,000	1,190
707567 AC 7	PENN MUTUAL LIFE 7.625 06/15/2040		10/18/2016	GOLDMAN SACHS		2,653,440	2,000,000	8,472
709599 AW 4	PENSKE TRUCK LESEING 3.40 11/15/2026		10/26/2016	JP MORGAN SECURITIES INC		1,993,900	2,000,000	
717081 CY 7	PFIZER INC 7.20 03/15/2039		08/03/2016	BARCLAYS CAPITAL		1,504,370	1,000,000	28,600
717081 EA 7	PFIZER INC 3.00 12/15/2026		11/14/2016	CS FIRST BOSTON		991,480	1,000,000	
72345H AA 3	PINNACLE NATL BK 4.875 07/30/2025		03/03/2016	SANDLER & O'NEIL PARTNERS		1,980,460	2,000,000	10,833
74052B AA 5	PREMIER HEALTH 2.911 11/15/2026		11/10/2016	JP MORGAN SECURITIES INC		954,510	1,000,000	81
741503 AZ 9	PRICELINE GROUP 3.60 06/01/2026		05/18/2016	WELLS FARGO BROKERAGE SERVICES		2,994,210	3,000,000	
74348T AM 4	PROSPECT CAPITAL 5.875 01/15/2019		02/22/2016	BARCLAYS CAPITAL		41,563	50,000	326
74348T AQ 5	PROSPECT CAPITAL 4.75 04/15/2020		02/11/2016	BARCLAYS CAPITAL		87,000	120,000	1,932
743756 AB 4	ST JOSEPH HLTH H 2.746 10/01/2026		09/20/2016	BANC OF AMERICA SECURITIES		2,000,000	2,000,000	
743917 AH 9	PRUDENTIAL INS 8.30 07/01/2025		12/21/2016	ROBERT W BAIRD CO		2,597,560	2,000,000	81,156
75887F AE 6	REGT4 2014-1A B CLO MEZ FLT 07/25/2026		07/13/2016	BANC OF AMERICA SECURITIES		1,983,800	2,000,000	12,358
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035		07/05/2016	CITIGROUP		3,404,394	3,715,573	2,212
780097 BA 8	ROYAL BK SCOTLAND 4.80 04/05/2026	C	03/30/2016	MORGAN STANLEY		998,190	1,000,000	
780097 BA 8	ROYAL BK SCOTLAND 4.80 04/05/2026	C	12/15/2016	JP MORGAN SECURITIES INC		1,974,220	2,000,000	20,000
78471D AA 5	SCLP 2016-1A A ABS SSNR 3.26 08/25/2025		06/21/2016	CITIGROUP		1,999,782	2,000,000	
78471F AA 0	SCLP 2016-3 A ABS SSNR 3.05 12/26/25		10/06/2016	JP MORGAN SECURITIES INC		999,980	1,000,000	

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822582 BX 9	SHELL INTL FIN 2.50 09/12/2026	C	11/09/2016	HSBC SECURITIES		961,670	1,000,000	4,375
824348 AR 7	SHERWIN-WILLIAMS 3.45 08/01/2025		11/10/2016	BANC OF AMERICA SECURITIES		2,019,620	2,000,000	20,125
83402Q AA 0	SCLP 2016-2A A ABS SSNR 3.09 10/27/2025		07/26/2016	DEUTSCHE BANK		3,999,373	4,000,000	
84610W AB 1	SOVRAN ACQ LP 3.50 07/01/2026		06/13/2016	WELLS FARGO BROKERAGE SERVICES		2,983,410	3,000,000	
860630 AD 4	STIFEL FINANCIAL 4.25 07/18/2024		12/28/2016	STIFEL NICOLAUS		986,660	1,000,000	19,479
86212V AA 2	STR 2016-1A A1 ABS SNR 3.96 10/20/2046		10/12/2016	CS FIRST BOSTON		1,499,205	1,500,000	
86787G AJ 1	SUNTRUST BANK 3.30 05/15/2026		05/11/2016	SUNTRUST CAPITAL		1,989,880	2,000,000	
87266H AA 6	TFINS 2016-1A A CDO SNR FLT 01/20/2038		07/22/2016	BANC OF AMERICA SECURITIES		1,795,000	2,000,000	
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038		07/06/2016	BANC OF AMERICA SECURITIES		366,719	370,833	768
878091 BC 0	TEACHERS INS & ANN 6.85 12/16/2039		12/16/2016	WELLS FARGO BROKERAGE SERVICES		1,285,670	1,000,000	951
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		03/04/2016	AMHERST SECURITIES CORP		945,333	1,107,271	254
88167A AE 1	TEVA PHARMACEUTICALS 3.15 10/01/2026	C	07/18/2016	BARCLAYS CAPITAL		1,994,680	2,000,000	
88314R AC 0	TMCL 2014-1A A ABS SNR 3.27 10/20/2039	C	05/16/2016	BANC OF AMERICA SECURITIES		405,609	425,000	1,120
883203 BW 0	TEXTRON INC 4.00 03/15/2026		03/04/2016	JP MORGAN SECURITIES INC		1,984,840	2,000,000	
891160 MJ 9	TORONTO DOM BANK 3.625 09/15/2031		09/08/2016	TD SECURITIES		4,991,250	5,000,000	
891906 AC 3	TOTAL SYSTEM SVC 4.80 04/01/2026		03/14/2016	JP MORGAN SECURITIES INC		1,994,600	2,000,000	
89412R AB 1	TRAP 2003-5A A1B CDO MEZ FLT 07/15/2034		07/12/2016	GUGGENHEIM CAPITAL MARKET		2,018,750	2,500,000	
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43		08/18/2016	CS FIRST BOSTON		280,291	290,058	146
89656F AB 2	TRL 2012-1A A2 ABS 3.525 01/15/43		09/15/2016	BANC OF AMERICA SECURITIES		990,469	1,000,000	490
89656F AB 2	TRL 2012-1A A2 ABS 3.525 01/15/43		11/21/2016	CS FIRST BOSTON		952,344	1,000,000	979
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41		07/26/2016	DEUTSCHE BANK		84,962	84,856	144
89690E AD 9	TRMF 2014-1A A1 ABS SEQ SNR 2.863 04/44		08/18/2016	BANC OF AMERICA SECURITIES		1,557,856	1,571,608	1,000
89690E AD 9	TRMF 2014-1A A1 ABS SEQ SNR 2.863 04/44		09/15/2016	BANC OF AMERICA SECURITIES		1,542,901	1,553,338	618
89690E AE 7	TRMF 2014-1A A2 ABS SEQ SNR 4.085 04/44		06/01/2016	CITIGROUP		961,445	1,000,000	2,383
90351D AF 4	UBS GROUP FUNDING 4.125 04/15/2026	C	03/30/2016	DEUTSCHE BANK		1,990,560	2,000,000	
90539J AA 7	UNION BANKSHARES 5.00 12/15/2026		11/30/2016	SANDLER & O'NEIL PARTNERS		2,000,000	2,000,000	
91159H HM 5	US BANCORP MTN W 3.10 04/27/2026		04/21/2016	US BANCORP		4,996,150	5,000,000	
91159H HN 3	US BANCORP V 2.375 07/22/2026		07/19/2016	US BANCORP		2,978,040	3,000,000	
91324P CV 2	UNITEDHEALTH GROUP 3.10 03/15/2026		02/22/2016	WELLS FARGO BROKERAGE SERVICES		2,997,630	3,000,000	
91914J AA 0	VALERO ENERGY 4.375 12/15/2026		12/02/2016	JP MORGAN SECURITIES INC		1,999,180	2,000,000	
92330W AE 7	VENTR 2016-24A AF CLO SSNR 2.707 10/28		08/11/2016	JEFFERIES & CO		1,000,000	1,000,000	
92915C AL 8	VOYA 2016-1A B2 CLO MEZ SEQ 5.05 01/27		01/22/2016	JP MORGAN SECURITIES INC		1,500,000	1,500,000	
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37		05/20/2016	CS FIRST BOSTON		1,172,870	1,293,532	2,158
93100P AA 6	WAKE FOREST BMC 3.093 06/01/2026		10/27/2016	WELLS FARGO BROKERAGE SERVICES		2,000,000	2,000,000	
93363P AC 4	WAMU 2006-AR14 1A3 SEQ SSNR FLT 11/25/36		09/16/2016	GUGGENHEIM CAPITAL MARKET		4,044,125	4,380,907	5,691
94974B GL 8	WELLS FARGO CO GMTN 4.30 07/22/2027		12/01/2016	MORGAN STANLEY		2,054,420	2,000,000	32,011
94989Y AY 9	WFCM 2016-C32 A3 SEQ SSNR 3.294 01/15/59		02/03/2016	WELLS FARGO BROKERAGE SERVICES		1,009,976	1,000,000	1,556
96033C AA 0	WESTR 2016-1A A ABS SSNR 3.50 12/20/2028		04/22/2016	AMHERST SECURITIES CORP		996,406	1,000,000	
96033C AB 8	WESTR 2016-1A B ABS MEZ 4.50 12/20/2028		04/22/2016	AMHERST SECURITIES CORP		496,816	500,000	
960410 AC 2	WESTJET AIRLINES 3.50 06/16/2021		06/13/2016	MORGAN STANLEY		1,997,280	2,000,000	
961214 CX 9	WESTPAC BANKING 2.85 05/13/2026	C	05/09/2016	CITIGROUP		1,992,240	2,000,000	
961214 DC 4	WESTPAC BANKING 2.70 08/19/2026	C	08/11/2016	BANC OF AMERICA SECURITIES		1,997,220	2,000,000	
961214 DF 7	WESTPAC BANKING EMTN 4.322 11/23/2031	C	11/15/2016	CITIGROUP		1,000,000	1,000,000	
98310W AM 0	WYNDHAM WORLDWIDE 5.10 10/01/2025		11/10/2016	BANC OF AMERICA SECURITIES		1,597,500	1,500,000	9,563
984851 AD 7	YARA INTL SA 3.80 06/06/2026	C	06/01/2016	JP MORGAN SECURITIES INC		1,991,920	2,000,000	
98875L AA 7	ZAIS5 2016-2A A1 CLO SSNR FLT 10/15/2028		09/23/2016	JP MORGAN SECURITIES INC		1,982,400	2,000,000	
3899999. Total - Bonds - Industrial and Miscellaneous						371,705,196	372,504,179	772,460
8399997. Total - Bonds - Part 3						387,230,196	388,029,179	773,838

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
8399998. Total - Bonds - Summary Item from Part 5						16,543,161	16,060,792	34,328
8399999. Total - Bonds						403,773,357	404,089,971	808,166
9799998. Total - Common Stocks - Summary Item from Part 5						133,206	XXX	
9799999. Total - Common Stocks						133,206	XXX	0
9899999. Total - Preferred and Common Stocks						133,206	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks						403,906,563	XXX	808,166

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
Bonds - U.S. Government																				
3137B3 BL 1	FHR 4234 LP PT 3.0 09/15/2042	..	02/26/2016.	CS FIRST BOSTON		2,036,250	2,000,000	1,673,438	1,707,375		2,591		2,591		1,709,965		326,285	326,285	15,167	09/15/2042.
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031	..	12/25/2016.	MBS Paydown		1,963	1,963	1,963	1,945		(7)		(7)		1,963			0	66	05/01/2031.
31406J 2L 6	FNCL 811779 PT 5.0 1/1/2035	..	12/25/2016.	MBS Paydown		10,512	10,512	10,684	9,421		(502)		(502)		10,512			0	251	01/01/2035.
63252F AA 7	NATIONAL ARCHIVE 8.50 09/01/2019	..	09/01/2016.	Sinking Fund Redemption		210,880	210,880	224,802	214,223		(667)		(667)		210,880			0	13,537	09/01/2019.
649085 AA 5	NEW VALEY GEN II5.572 05/01/20	..	05/01/2016.	Sinking Fund Redemption		148,703	148,703	153,797	150,063		(184)		(184)		148,703			0	4,143	05/01/2020.
690353 RX 7	OVERSEAS PRIV INV 4.44 2/27/27	..	08/27/2016.	Sinking Fund Redemption		86,167	86,167	86,167	86,167				0		86,167			0	1,913	02/27/2027.
690353 XM 4	OVERSEAS PRI INV 3.59 12/15/2030	..	12/15/2016.	Sinking Fund Redemption		114,286	114,286	114,286	114,286				0		114,286			0	2,564	12/15/2030.
83162C GM 9	SBAP 1996-20A 1 6.30 01/01/2016	..	01/01/2016.	MBS Paydown		5,514	5,514	5,514	5,514				0		5,514			0	174	01/01/2016.
0599999.	Total - Bonds - U.S. Government					2,614,274	2,578,024	2,270,650	2,288,993	0	1,231	0	1,231	0	2,287,989	0	326,285	326,285	37,814	XXX
Bonds - U.S. States, Territories and Possessions																				
13063A 5D 2	CA ST TAX VAR PURP 5.95 04/01/2016	..	04/01/2016.	Maturity		1,000,000	1,000,000	1,005,060	1,000,216		(216)		(216)		1,000,000			0	29,750	04/01/2016.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					1,000,000	1,000,000	1,005,060	1,000,216	0	(216)	0	(216)	0	1,000,000	0	0	0	29,750	XXX
Bonds - U.S. Political Subdivisions of States																				
399262 HD 9	GROSSMONT CA SCH 5.479 08/01/2025	..	01/01/2016.	Prior Year Adjustment		(70,000)	(70,000)	(70,000)					0		(70,000)			0		08/01/2025.
442331 QM 9	HOUSTON TX REF PENSION 6.29 3/01/2032	..	03/01/2016.	Sinking Fund Redemption		45,000	45,000	55,051	53,936		(8,936)		(8,936)		45,000			0	1,415	03/01/2032.
549187 6N 7	LUBBOCK TXB-WTRWKS 5.25 02/15/2018	..	02/15/2016.	Sinking Fund Redemption		235,000	235,000	241,260	235,932		(932)		(932)		235,000			0	6,169	02/15/2018.
645019 3N 8	NEW HAVEN CT TXB 9TH 7.00 02/15/2016	..	02/15/2016.	Maturity		460,465	460,465	472,718	460,728		(263)		(263)		460,465			0	16,116	02/15/2016.
791240 BT 0	ST LOUIS MN SD 5.25 02/01/2025	..	02/01/2016.	Call		1,335,000	1,335,000	1,356,640	1,345,274		(10,274)		(10,274)		1,335,000			0	35,044	02/01/2025.
981305 SA 4	WORCESTER PENSION 6.25 1/1/2028	..	01/01/2016.	Sinking Fund Redemption		35,000	35,000	37,220	36,762		(1,762)		(1,762)		35,000			0	1,094	01/01/2028.
2499999.	Total - Bonds - U.S. Political Subdivisions of States					2,040,465	2,040,465	2,092,890	2,132,631	0	(22,166)	0	(22,166)	0	2,040,465	0	0	0	59,838	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042	..	12/01/2016.	MBS Paydown		258,831	258,831	258,831	258,831				0		258,831			0	4,119	02/01/2042.
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042	..	12/01/2016.	MBS Paydown		317,389	317,389	316,596	316,704		414		414		317,389			0	5,739	02/01/2042.
3137AW 4Z 5	FHR 4125 EP PAC 2.50 11/15/2042	..	02/03/2016.	BANC OF AMERICA SECURITIES		2,792,813	3,000,000	2,267,344	2,333,858		3,080		3,080		2,336,938		455,875	455,875	13,958	11/15/2042.
31395X 3F 0	FHR 3018 UG PAC 5.50 10/15/2034	..	12/15/2016.	MBS Paydown		128,856	128,856	125,715	127,909		698		698		128,856			0	3,738	10/15/2034.
34074M JB 8	FL HSG FIN CORP A 2.80 07/01/2041	..	12/01/2016.	MBS Paydown		200,117	200,117	200,117	200,117				0		200,117			0	2,943	07/01/2041.
34074M JC 6	FL HSG FIN B TXBL 2.80 07/01/2041	..	12/01/2016.	MBS Paydown		207,271	207,271	207,271	207,271				0		207,271			0	3,049	07/01/2041.
462467 NW 7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042	..	12/01/2016.	Partial Call		230,000	230,000	230,000	230,000				0		230,000			0	4,096	02/01/2042.
49130T PS 9	KY HSG CORP A 3.00 11/01/2041	..	12/01/2016.	Partial Call		260,000	260,000	260,000	260,000				0		260,000			0	4,900	11/01/2041.
49130T PT 7	KY HSG CORP B 3.00 11/01/2041	..	12/01/2016.	Partial Call		205,000	205,000	205,000	205,000				0		205,000			0	3,538	11/01/2041.
57429L AL 0	MARYLAND TRANS REV 6.48 7/01/22	..	07/01/2016.	Sinking Fund Redemption		70,000	70,000	75,525	72,551		(400)		(400)		70,000			0	4,536	07/01/2022.
57586N UR 0	MA ST HSG FIN A 4.375 01/15/2046	..	12/15/2016.	MBS Paydown		984,157	984,157	988,258	987,994		(3,774)		(3,774)		984,157			0	14,039	01/15/2046.
647200 4S 0	NEW MEXICO ST MTGE B 2.60 09/01/2040	..	12/01/2016.	Partial Call		45,000	45,000	45,000					0		45,000			0	231	09/01/2040.
64972C BD 4	NYC HSG DEV A TXBL 3.05 06/15/2036	..	12/15/2016.	MBS Paydown		932,092	932,092	932,092	932,092				0		932,092			0	16,752	06/15/2036.
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030	..	07/01/2016.	Sinking Fund Redemption		55,000	55,000	55,000	55,000				0		55,000			0	1,704	01/01/2030.
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030	..	12/01/2016.	Partial Call		155,000	155,000	155,000	155,000				0		155,000			0	5,456	01/01/2030.
677377 2P 7	OHIO ST HSG FIN AGY SF 2.65 11/01/2041	..	12/01/2016.	Partial Call		185,000	185,000	185,000					0		185,000			0	858	11/01/2041.
686087 MP 9	OR HSG & CMNTY SVCS C 2.891 07/01/2033	..	10/01/2016.	Partial Call		235,000	235,000	235,000	235,000				0		235,000			0	5,417	07/01/2033.
76221T AL 3	RI HSG SER 64-T 5.00 10/01/2028	..	10/01/2016.	Partial Call		575,000	575,000	575,000	575,000				0		575,000			0	28,000	10/01/2028.
797398 EF 7	SAN DIEGO CNTY CA PEN 5.648 08/15/2016	..	08/15/2016.	Maturity		3,000,000	3,000,000	3,069,240	3,006,840		(6,840)		(6,840)		3,000,000			0	169,440	08/15/2016.
882750 NE 8	TX HSG & CMNTY AFFAIRS 2.875 07/01/2041	..	12/01/2016.	Partial Call		90,000	90,000	90,000	90,000				0		90,000			0	1,907	07/01/2041.

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
88275F NU 9	TEXAS ST DEPT OF HSG A 3.20 09/01/2039	..	12/01/2016.	Partial Call		180,000	180,000	180,000	180,008		(8)		(8)		180,000			0	2,348	09/01/2039.
91528N AA 9	UNM SANDOVAL REG MD 4.50 07/20/2036	..	07/20/2016.	Sinking Fund Redemption		50,000	50,000	50,000	50,000				0		50,000			0	1,800	07/20/2036.
92812U Q3 5	VA ST HSG DEV D 4.30 12/25/2043	..	12/25/2016.	MBS Paydown		129,838	129,838	129,838	129,836				0		129,838			0	3,539	12/25/2043.
92812U Q4 3	VA HSG DEV A 3.50 10/25/2037	..	12/25/2016.	MBS Paydown		229,168	229,168	229,168	229,168				0		229,168			0	4,222	10/25/2037.
92812U Q6 8	VA HSG DEV AUTH PT A 3.10 06/25/2041	..	12/25/2016.	MBS Paydown		171,121	171,121	171,121					0		171,121			0	1,363	06/25/2041.
92813T EE 6	VIRGINIA HSG AUTH SER A 3.25 08/25/2042	..	12/25/2016.	MBS Paydown		169,259	169,259	169,259	169,257				0		169,259			0	3,537	08/25/2042.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					11,855,910	12,063,098	11,405,373	11,007,435	0	(6,830)	0	(6,830)	0	11,400,035	0	455,875	455,875	311,229	XXX
Bonds - Industrial and Miscellaneous																				
00084V AQ 3	ACASC 2013-2A A2B CLO 4.55 10/25/2025	..	07/25/2016.	MBS Paydown		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	34,125	10/25/2025.
00101J AH 9	ADT CORP 4.125 06/15/2023	..	05/03/2016.	Consent Fee		5,000							0		5,000			0		06/15/2023.
00101J AH 9	ADT CORP 4.125 06/15/2023	..	05/03/2016.	MORGAN STANLEY		463,125	500,000	499,930	499,936		6		6		497,443		(34,318)	(34,318)	4,039	06/15/2023.
00101J AH 9	ADT CORP 4.125 06/15/2023	..	05/20/2016.	MORGAN STANLEY		465,625	500,000	499,930	499,936		31		31		497,468		(31,843)	(31,843)	13,206	06/15/2023.
00163G AA 5	ALM 2012-7A A1 CLO FLT 10/19/2024	..	10/04/2016.	Distribution		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	19,288	10/19/2024.
00164T AA 6	AMC EAST COMM LLC 5.74 01/15/2028	..	07/15/2016.	Sinking Fund Redemption		104,258	104,258	109,117	107,386		(120)		(120)		104,258			0	4,506	01/15/2028.
00191D AJ 9	ARES 2012-3A B2 CLO 3.3815 01/17/2024	..	09/08/2016.	Distribution		1,350,000	1,350,000	1,350,000	1,350,000				0		1,350,000			0	40,705	01/17/2024.
00192J AA 4	APS 2016-1 1A SEQ SSNR FLT 07/31/2057 RE	..	12/27/2016.	MBS Paydown		268,322	268,322	239,142			10,206		10,206		268,322			0	690	07/27/2057.
00206R CX 8	DIRECTV HLDGS 5.875 10/01/2019	..	03/21/2016.	Consent Fee		2,000							0		2,000			0		10/01/2019.
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042	..	12/15/2016.	MBS Paydown		105,368	105,368	105,368	105,368				0		105,368			0	1,263	12/15/2042.
00214M AA 1	ARLFR 2014-1A A1 ABS SNR 2.92 06/15/2044	..	12/15/2016.	MBS Paydown		79,460	79,460	77,105			160		160		79,460			0	678	06/15/2044.
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017	..	12/01/2016.	Sinking Fund Redemption		146,463	146,463	146,463	146,463				0		146,463			0	2,853	11/01/2017.
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036	..	05/25/2016.	MBS Paydown		82,305	82,305	72,119	82,305				0		82,305			0	100	08/25/2036.
007036 GS 9	ARMT 2005-2 2A1 SEQ CSTR 06/25/2035	..	12/25/2016.	MBS Paydown		91,859	91,859	85,946	85,770		1,269		1,269		91,859			0	1,471	06/25/2035.
009363 AQ 5	AIRGAS INC 3.65 07/15/2024	..	05/25/2016.	Consent Fee		3,000							0		3,000			0		07/15/2024.
02377B AB 2	AM AIRLN 15-2 AA 3.60 09/22/2027	..	09/22/2016.	Sinking Fund Redemption		47,307	47,307	47,307	47,307				0		47,307			0	1,694	09/22/2027.
02377U AB 0	AMER AIRLINES 2013-2 4.95 01/15/2023	..	07/15/2016.	Sinking Fund Redemption		68,716	68,716	68,716	68,716				0		68,716			0	2,717	01/15/2023.
025816 AW 9	AMERICAN EXPRESS 5.50 09/12/2016	..	09/12/2016.	Maturity		3,000,000	3,000,000	3,022,270	3,002,017		(2,017)		(2,017)		3,000,000			0	165,000	09/12/2016.
02660L AA 8	AHMA 2006-4 1A11 SEQ SSNR FLT 10/25/2046	..	12/25/2016.	MBS Paydown		30,102	30,102	22,576	19,690		944		944		30,102			0	104	10/25/2046.
02665U AA 3	AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36	..	12/17/2016.	MBS Paydown		17,508	17,508	17,508	17,464		13		13		17,508			0	361	10/17/2036.
02665X AA 7	AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36	..	12/17/2016.	MBS Paydown		54,087	54,087	54,543	35,000		(33)		(33)		54,087			0	1,048	12/17/2036.
02666A AA 6	AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45	..	12/17/2016.	MBS Paydown		45,805	45,805	45,803	45,784		(4)		(4)		45,805			0	862	04/17/2052.
02666B AA 4	AH4R 2015-SFR2 A ABS SSNR 3.732 10/17/45	..	12/17/2016.	MBS Paydown		8,554	8,554	8,554	8,554		(1)		(1)		8,554			0	173	10/17/2045.
034863 AD 2	ANGLO AMERICAN 4.45 09/27/2020	C	06/23/2016.	RBC CAPITAL MARKETS		992,500	1,000,000	999,760	999,873		12		12		999,885		(7,385)	(7,385)	27,874	09/27/2020.
034863 AD 2	ANGLO AMERICAN 4.45 09/27/2020	C	07/11/2016.	RBC CAPITAL MARKETS		992,500	1,000,000	999,760	999,873		12	27,386	(27,374)		972,500		20,000	20,000	41,101	09/27/2020.
035242 AA 4	ANHEUSER-BUSCH 2.625 01/17/2023	..	12/07/2016.	BANC OF AMERICA SECURITIES		1,962,080	2,000,000	1,986,940	1,990,443		1,183		1,183		1,991,626		(29,546)	(29,546)	73,646	01/17/2023.
03764X AD 9	APID 2014-17A A2B CLO MEZ 4.25 04/17/26	..	12/01/2016.	Distribution		750,000	750,000	745,500	746,528		560		560		747,088		2,912	2,912	35,771	04/17/2026.
03764X AG 2	APID 2014-17A A1B CLO SSNR 3.46 04/17/26	..	12/01/2016.	Distribution		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	77,658	04/17/2026.
03938L AU 8	ARCELORMITTAL 5.50 03/01/2021	C	06/29/2016.	Cash Tender		1,053,750	1,000,000	993,570	996,231		3,769		3,769		1,000,000		53,750	53,750	53,806	03/01/2021.
03938L AW 4	ARCELORMITTAL 4.50 02/25/2017	C	01/28/2016.	GOLDMAN SACHS		1,947,500	2,000,000	1,993,820	1,998,451		112		112		1,998,563		(51,063)	(51,063)	47,972	02/25/2017.
045488 AC 7	ASSOC BANC-CORP 5.125 03/28/2016	..	02/28/2016.	Call		1,000,000	1,000,000	1,003,990	1,000,143		(143)		(143)		1,000,000			0	21,354	03/28/2016.
04964H AA 6	ATRM 8A A1 CLO FLT 10/23/2022	..	10/23/2016.	MBS Paydown		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	41,589	10/23/2022.
04964H AC 2	ATRM 8A B CLO FLT 10/23/2022	..	10/23/2016.	MBS Paydown		500,000	500,000	496,250	496,797		3,203		3,203		500,000			0	15,648	10/23/2022.
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37	..	04/26/2016.	MBS Paydown		117,802	117,802	107,936	117,802				0		117,802			0	510	04/26/2037.

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	Change in 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
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35		12/26/2016.	MBS Paydown		207,999	207,999	203,319	203,465		3,556		3,556		207,999			0	5,971	06/26/2035.
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36		12/26/2016.	MBS Paydown		766,567	766,567	720,573	736,775		28,014		28,014		766,567			0	11,593	11/26/2036.
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37		07/27/2016.	MBS Paydown		159,162	159,162	154,785	153,478		5,685		5,685		159,162			0	3,434	06/27/2037.
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36		12/26/2016.	MBS Paydown		222,809	222,809	219,466	220,860		751		751		222,809			0	6,299	03/26/2036.
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36		08/26/2016.	MBS Paydown		169,801	169,801	168,528	169,328		473		473		169,801			0	4,194	12/26/2036.
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35		12/26/2016.	MBS Paydown		141,818	141,818	134,372	135,587		481		481		141,818			0	4,582	10/26/2035.
05533N AJ 3	BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE		12/26/2016.	Pass-Through Loss			5,335				46		46					0		06/26/2037.
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE		12/26/2016.	MBS Paydown		417,131	417,131	367,075	373,183		24,017		24,017		417,131			0	6,503	01/26/2036.
055359 AC 7	BCRR 2009-1 2A1 SEQ SSNR CSTR 07/17/40		12/17/2016.	MBS Paydown		4,873,866	4,873,866	4,589,188	4,817,465		47,958		47,958		4,873,866			0	199,761	07/17/2040.
05539B AD 6	BCAP 2012-RR3 1A44 SUB 4.5 12/26/2037 RE		12/26/2016.	MBS Paydown		440,184	440,184	402,218	420,771		(364)		(364)		440,184			0	14,134	12/26/2037.
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE		12/26/2016.	MBS Paydown		205,054	205,054	190,701	206,012		5,080		5,080		205,054			0	2,914	05/26/2036.
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE		12/26/2016.	MBS Paydown		705,768	705,768	621,076	623,790		44,148		44,148		705,768			0	10,177	11/26/2035.
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE		12/20/2016.	MBS Paydown		206,797	206,797	170,866	179,457		965		965		206,797			0	699	11/20/2036.
057224 BC 0	BAKER HUGHES INC 3.20 08/15/2021		06/10/2016.	Cash Tender		2,255,958	2,143,000	2,138,628	2,140,369		2,631		2,631		2,143,000		112,958	112,958	49,936	08/15/2021.
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		03/31/2016.	Book Value Adjustment									0		(3,504)		3,504	3,504		03/25/2036.
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		12/25/2016.	MBS Paydown		953,349	953,349	683,083	665,552		97,531		97,531		953,349			0	30,895	03/25/2036.
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		12/25/2016.	Pass-Through Loss			75,144	2,468					0		3,504		(3,504)	(3,504)		03/25/2036.
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		03/31/2016.	Book Value Adjustment									0		(3,353)		3,353	3,353		05/25/2035.
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		12/25/2016.	MBS Paydown		139,582	139,582	113,203	102,290		6,145		6,145		139,582			0	654	05/25/2035.
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		12/25/2016.	Pass-Through Loss			13,589	11,327					0		3,353		(3,353)	(3,353)		05/25/2035.
05949A H8 6	BOAMS 2005-A 2A1 PT SNR FLT 02/25/2035		12/25/2016.	MBS Paydown		49,113	49,113	47,486			(393)		(393)		49,113			0	405	02/25/2035.
05949A H9 4	BOAMS 2005-A 2A2 PT SSNR FLT 02/25/2035		12/25/2016.	MBS Paydown		42,974	42,974	41,846			(262)		(262)		42,974			0	354	02/25/2035.
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35		12/25/2016.	MBS Paydown		136,599	136,599	132,749	119,561		(10,346)		(10,346)		136,599			0	3,897	09/25/2035.
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35		12/25/2016.	Pass-Through Loss			13,948	14,464					0					0		09/25/2035.
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35		03/31/2016.	Book Value Adjustment									0		(254)		254	254		10/25/2035.
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35		12/25/2016.	MBS Paydown		243,817	243,817	214,222	215,664		6,903		6,903		243,817			0	4,052	10/25/2035.
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35		12/25/2016.	Pass-Through Loss			651	223					0		254		(254)	(254)		10/25/2035.
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		03/31/2016.	Book Value Adjustment									0		(65)		65	65		11/25/2035.
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		12/25/2016.	MBS Paydown		18,204	18,204	16,276	17,338		(393)		(393)		18,204			0	358	11/25/2035.
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		12/25/2016.	Pass-Through Loss			2,406	57			24		24		65		(65)	(65)		11/25/2035.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		12/25/2016.	MBS Paydown		40,236	40,236	38,224	27,051		(30)		(30)		40,236			0	1,336	01/25/2037.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		12/25/2016.	Pass-Through Loss			21,246	20,183					0					0		01/25/2037.
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		12/25/2016.	MBS Paydown		3,573	3,573	3,394	2,637		37		37		3,573			0	112	10/25/2036.
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		12/25/2016.	Pass-Through Loss			1,133	1,077					0					0		10/25/2036.
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036		03/31/2016.	Book Value Adjustment									0		(10,087)		10,087	10,087		05/20/2036.
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036		12/20/2016.	MBS Paydown		307,624	307,624	274,002			5,930		5,930		307,624			0	4,205	05/20/2036.
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036		12/20/2016.	Pass-Through Loss			24,862	8,955					0		10,087		(10,087)	(10,087)		05/20/2036.
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		12/25/2016.	MBS Paydown		21,345	21,345	18,662	16,032		(144)		(144)		21,345			0	620	05/25/2037.
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		12/25/2016.	Pass-Through Loss			8,263	7,228					0					0		05/25/2037.
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37		12/26/2016.	MBS Paydown		525,091	525,091	498,837	513,049		3,148		3,148		525,091			0	17,981	08/26/2037.
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE		12/26/2016.	MBS Paydown		538,885	538,885	528,781	535,209		2,772		2,772		538,885			0	17,411	10/26/2036.
05955T AA 8	BALL 2009-UB2 A4AA SEQ SSNR CSTR 2/24/51		12/24/2016.	MBS Paydown		2,238,245	2,238,245	2,279,940	2,235,848		(1,652)		(1,652)		2,238,245			0	102,694	02/24/2051.
05955T AC 4	BALL 2009-UB2 A4AB SEQ SSNR CSTR 12/49		12/24/2016.	MBS Paydown		981,536	981,536	953,048	972,519		3,656		3,656		981,536			0	40,472	12/24/2049.

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					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
05955T AE 0	BALL 2009-UB2 A4AC SEQ CSTR 02/24/44		12/24/2016.	MBS Paydown		3,084,377	3,084,377	2,798,548	3,032,939		51,438		51,438		3,084,377			0	143,640	02/24/2044.
05955U AA 5	BALL 2010-UB3 A4A1 SEQ SSNR CSTR 6/15/49		12/15/2016.	MBS Paydown		3,128,058	3,128,058	2,957,895	3,093,350		26,222		26,222		3,128,058			0	135,614	06/15/2049.
05955U AG 2	BALL 2010-UB3 A4A2 RR SEQ CSTR 5/15/46		12/15/2016.	MBS Paydown		573,334	573,334	541,980	565,443		6,476		6,476		573,334			0	24,117	05/15/2046.
05955U AU 1	BALL 2010-UB3 A4A4 SEQ SSNR 5.338 12/43		12/15/2016.	MBS Paydown		4,000,000	4,000,000	3,838,125	3,967,336		32,664		32,664		4,000,000			0	199,287	12/15/2043.
05956D AC 8	BAFC 2010-R5 1A2 SUB SSNR 6.0 10/26/2037		07/26/2016.	MBS Paydown		910,223	910,223	878,365	900,746		9,477		9,477		910,223			0	15,732	10/26/2037.
05956H AA 3	BALL 2010-RC30 A5A SEQ 5.334 12/43 RE		12/16/2016.	MBS Paydown		1,000,000	1,000,000	1,041,406	1,005,989		(5,989)		(5,989)		1,000,000			0	49,781	12/16/2043.
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR 6.00 08/37 RE		10/26/2016.	MBS Paydown		539,557	539,557	541,580	527,971		11,585		11,585		539,557			0	14,882	08/26/2037.
05990H AB 9	BAFC 2010-R2 1A2 SEQ 6.00 8/26/2037		12/26/2016.	MBS Paydown		226,322	226,322	211,046	218,510		6,945		6,945		226,322			0	12,766	08/26/2037.
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		03/31/2016.	Book Value Adjustment									0		(19,785)		19,785	19,785		08/26/2037.
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		12/26/2016.	Pass-Through Loss			104,635	11,369			902		902		19,785		(19,785)	(19,785)		08/26/2037.
05990H AQ 6	BAFC 2010-R2 3A4 MEZ FLT 07/26/2035 RE		12/26/2016.	MBS Paydown		89,617	89,617	87,124			496		496		89,617			0	636	07/26/2035.
06739F HV 6	BARCLAYS PLC BKNT 3.75 05/15/2024	C	01/14/2016.	Cash Tender		5,000,000	5,000,000	4,998,350	4,998,579		1,421		1,421		5,000,000			0	268,829	05/15/2024.
071813 BA 6	BAXTER INTL 4.50 08/15/19		03/02/2016.	Cash Tender		1,127,500	1,000,000	996,660	998,610		1,390		1,390		1,000,000		127,500	127,500	24,625	08/15/2019.
071813 BC 2	BAXTER INTL 4.25 03/15/20		03/02/2016.	Cash Tender		472,745	417,000	415,382	416,238		762		762		417,000		55,745	55,745	8,594	03/15/2020.
071813 BC 2	BAXTER INTL 4.25 03/15/20		09/14/2016.	Make Whole Call		644,576	583,000	580,738	581,934		1,066		1,066		583,000		61,576	61,576	24,336	03/15/2020.
07330T AA 0	BCRR 2009-2A 1A1 RR SEQ SSNR 6.50 7/40		12/17/2016.	MBS Paydown		885,764	885,764	815,076	868,634		14,545		14,545		885,764			0	47,578	07/17/2040.
073568 AA 5	BEACN 2012-1A A ABS 3.72 09/20/2027		04/20/2016.	MBS Paydown		54,631	54,631	54,849	54,796		(8)		(8)		54,631			0	421	09/20/2027.
073568 AA 5	BEACN 2012-1A A ABS 3.72 09/20/2027		05/10/2016.	BANC OF AMERICA SECURITIES		232,374	240,802	243,323	242,702		(200)		(200)		242,597		(10,223)	(10,223)	2,986	09/20/2027.
073568 AA 5	BEACN 2012-1A A ABS 3.72 09/20/2027		05/10/2016.	JP MORGAN SECURITIES INC.		780,474	802,673	804,325	803,940		(133)		(133)		803,869		(23,395)	(23,395)	12,434	09/20/2027.
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033		12/25/2016.	MBS Paydown		164,939	164,939	166,691	166,246		228		228		164,939			0	4,620	09/25/2033.
07388L AE 0	BSCMS 2006-PW13 A4 SEQ 5.54 09/11/41		06/11/2016.	MBS Paydown		6,193,907	6,193,907	6,235,069	6,186,320		7,587		7,587		6,193,907			0	139,965	09/11/2041.
09254D AC 9	BSIS 2006-4A C CLO MEZ FLT 04/20/2019		04/20/2016.	MBS Paydown		1,000,000	1,000,000	943,100	984,992		15,008		15,008		1,000,000			0	5,844	04/20/2019.
09626U AA 6	BLUEM 2013-1A A1 CLO FLT 05/15/2025		12/16/2016.	NON-BROKER		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	40,240	05/15/2025.
09751W AA 9	BOLDINI LTD 3.6 07/19/35	C	07/19/2016.	Sinking Fund Redemption		50,000	50,000	50,000	50,000				0		50,000			0	900	07/19/2035.
111320 AH 0	BROADCOM CORP MTN 3.50 08/01/2024		02/02/2016.	Cash Tender		2,020,000	2,000,000	1,992,300	1,993,240		6,760		6,760		2,000,000		20,000	20,000	35,194	08/01/2024.
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039		12/15/2016.	MBS Paydown		30,229	30,229	30,220	30,225		1		1		30,229			0	929	11/15/2039.
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	C	12/25/2016.	MBS Paydown		25,000	25,000	24,430			48		48		25,000			0	253	10/25/2027.
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	C	12/25/2016.	MBS Paydown		50,000	50,000	48,500			118		118		50,000			0	489	03/27/2028.
125277 AA 1	CGCMT 2009-RR1 MA4A SEQ SSNR CSTR 3/51		12/17/2016.	MBS Paydown		1,302,076	1,302,076	1,126,233	1,272,171		20,266		20,266		1,302,076			0	68,067	03/17/2051.
125278 AA 9	CGCMT 2010-RR2 CA3A SEQ SSNR CSTR 12/39		08/19/2016.	MBS Paydown		4,045,060	4,045,060	3,929,853	4,030,817		14,243		14,243		4,045,060			0	114,842	12/19/2039.
125278 AC 5	CGCMT 2010-RR2 JA4A SEQ SSNR 6.068 2/51		09/19/2016.	MBS Paydown		183,034	183,034	197,784	187,208		(4,297)		(4,297)		183,034			0	7,638	02/19/2051.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		06/21/2016.	Suspense Ledger Adjustment									0				46,343	46,343		06/20/2036.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		06/30/2016.	Book Value Adjustment		46,343							0		46,343		(46,343)	(46,343)		06/20/2036.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		12/20/2016.	MBS Paydown		37,359	37,359	36,548	26,128		367		367		37,359			0	665	06/20/2036.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		12/20/2016.	Pass-Through Loss			13,741	13,540					0					0		06/20/2036.
12548W AF 0	CIFC 2012-3A A2F CLO 3.654 01/29/2025		10/29/2016.	MBS Paydown		1,400,000	1,400,000	1,400,000	1,400,000				0		1,400,000			0	51,156	01/29/2025.
125634 AJ 4	CLIF 2013-2A NOTE ABS 3.22 06/18/28		12/18/2016.	MBS Paydown		218,400	218,400	218,319	218,336		8		8		218,400			0	3,800	06/18/2028.
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028		12/18/2016.	MBS Paydown		59,113	59,113	59,109	59,109		0		0		59,113			0	1,175	11/18/2028.
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029		12/18/2016.	MBS Paydown		282,124	282,124	277,066	153,269		346		346		282,124			0	4,394	10/18/2029.
12621R AA 2	COMM 2010-RR1 GEA SEQ SSNR CSTR 12/11/49		12/11/2016.	MBS Paydown		2,935,488	2,935,488	2,744,024	2,909,640		20,166		20,166		2,935,488			0	144,924	12/11/2049.
12635R AX 6	CSAIL 2015-C4 A4 SEQ SSNR 3.8079 11/48		03/22/2016.	CS FIRST BOSTON		2,120,625	2,000,000	2,047,344	2,047,344		(1,027)		(1,027)		2,046,317		74,308	74,308	27,554	11/15/2048.

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
12639C AA 5	CSMC 2009-RR4 A4A SEQ 5.695 09/15/40		12/15/2016	MBS Paydown		1,682,576	1,682,576	1,421,974	1,638,740		21,082		21,082		1,682,576			0	29,913	09/15/2040
12641P AA 2	CSMC 2009-6R 1A1 EXC SEQ SSNR 5.75 1/36		12/26/2016	MBS Paydown		264,867	264,867	264,867	264,867		372		372		264,867			0	6,353	01/26/2036
12641P AJ 3	CSMC 2009-6R 2A1 EXC SEQ SSNR 5.50 10/35		12/26/2016	MBS Paydown		670,637	670,637	670,637	639,979		1,366		1,366		670,637			0	18,991	10/26/2035
12641P AR 5	CSMC 2009-6R 2A6 MEZ SSUP 5.50 10/26/35		09/30/2016	Book Value Adjustment									0		40,078		(40,078)	(40,078)		10/26/2035
12641P AR 5	CSMC 2009-6R 2A6 MEZ SSUP 5.50 10/26/35		12/26/2016	Pass-Through Loss			(53,212)	31,580			(481)		(481)		(40,078)		40,078	40,078		10/26/2035
12641P AX 2	CSMC 2009-6R 4A1 SEQ SSNR 5.50 11/26/35		06/26/2016	MBS Paydown		52,647	52,647	52,647	52,490		157		157		52,647			0	782	11/26/2035
12641P AY 0	CSMC 2009-6R 4A2 SUB SSUP 5.50 11/26/35		12/26/2016	MBS Paydown		73,726	73,726	73,726	73,534		29		29		73,726			0	2,933	11/26/2035
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35		03/31/2016	Book Value Adjustment									0		(360)		360	360		11/26/2035
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35		12/26/2016	Pass-Through Loss			(12,365)	1,133			(6)		(6)		360		(360)	(360)		11/26/2035
12641P BJ 2	CSMC 2009-6R 6A1 EXC SEQ SSNR 5.50 9/35		12/26/2016	MBS Paydown		237,513	237,513	237,513	236,702		227		227		237,513			0	7,793	09/26/2035
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35		12/26/2016	Pass-Through Loss			(34,972)	355			40,521		40,521		(548)		548	548		09/26/2035
12641P BX 1	CSMC 2009-6R 8A1 EXC SEQ SSNR 5.50 10/35		10/26/2016	MBS Paydown		690,467	690,467	690,467	690,467				0		690,467			0	15,399	10/26/2035
12641P CA 0	CSMC 2009-6R 8A2 SUB SSUP 5.50 10/26/35		12/26/2016	MBS Paydown		221,958	221,958	221,958	221,181		778		778		221,958			0	11,865	10/26/2035
12641P CS 1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36		05/26/2016	MBS Paydown		67,409	67,409	67,409	67,164		244		244		67,409			0	958	01/26/2036
12641P CV 4	CSMC 2009-6R 11A2 SUB SSUP 5.50 1/26/36		12/26/2016	MBS Paydown		49,355	49,355	49,355	49,198		18		18		49,355			0	1,997	01/26/2036
12641P CZ 5	CSMC 2009-6R 12A1 EXC SEQ SSNR 4/26/35		07/26/2016	MBS Paydown		141,093	141,093	141,093	141,093				0		141,093			0	2,799	04/26/2035
12641P DC 5	CSMC 2009-6R 12A2 SUB SSUP 5.00 4/26/35		12/26/2016	MBS Paydown		116,633	116,633	116,633	116,374		12		12		116,633			0	4,790	04/26/2035
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		06/30/2016	Book Value Adjustment									0		102		(102)	(102)		09/26/2037
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		11/26/2016	Pass-Through Loss			(5,056)	1,491					0		(102)		102	102		09/26/2037
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		12/26/2016	MBS Paydown		64,886	64,886	44,777	49,051		7,068		7,068		64,886			0	1,800	09/26/2037
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		11/26/2016	MBS Paydown		71,405	71,405	71,405	71,090		66		66		71,405			0	1,999	07/26/2037
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		12/26/2016	Pass-Through Loss			(24,373)	8,618			1,649		1,649							07/26/2037
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35		12/26/2016	MBS Paydown		357,289	357,289	357,289	356,186		139		139		357,289			0	10,647	11/26/2035
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035		12/26/2016	Pass-Through Loss			(31,390)	8,086			(2)		(2)		(80)		80	80		11/26/2035
12641Q AW 2	CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35		12/26/2016	MBS Paydown		209,092	209,092	209,092	208,562		(11)		(11)		209,092			0	6,209	09/26/2035
12641Q AY 8	CSMC 2009-7R 6A3 MEZ 5.50 9/26/35		06/26/2016	Pass-Through Loss			(2,609)	8,736			(47)		(47)					0		09/26/2035
12641Q BD 3	CSMC 2009-7R 7A2 SUB FLT 12/26/36		06/26/2016	MBS Paydown		54,815	54,815	51,192	53,564		1,252		1,252		54,815			0	1,113	12/26/2036
12641Q BE 1	CSMC 2009-7R 7A3 SUB FLT 12/26/36		12/26/2016	MBS Paydown		46,078	46,078	32,112	38,689		5,974		5,974		46,078			0	1,917	12/26/2036
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36		06/30/2016	Book Value Adjustment									0		16,139		(16,139)	(16,139)		12/26/2036
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36		12/26/2016	Pass-Through Loss			(12,580)	462			235		235		(16,139)		16,139	16,139		12/26/2036
12641Q BU 5	CSMC 2009-7R 9A1 SEQ EXCH 5.25 8/26/35		12/26/2016	MBS Paydown		220,330	220,330	220,330	219,650		(18,752)		(18,752)		220,330			0	6,334	08/26/2035
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35		12/26/2016	MBS Paydown		226,862	226,862	226,862	226,239		576		576		226,862			0	6,699	02/26/2035
12641Q CP 5	CSMC 2009-7R 12A2 SUB 5.75 1/26/36		07/26/2016	MBS Paydown		33,693	33,693	33,693	33,693				0		33,693			0	540	01/26/2036
12641Q CQ 3	CSMC 2009-7R 12A3 SUB 5.75 1/26/36		12/26/2016	MBS Paydown		19,593	19,593	19,593	19,593				0		19,593			0	814	01/26/2036
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36		10/26/2016	Pass-Through Loss			206	205					0					0		01/26/2036
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37		12/26/2016	MBS Paydown		67,544	67,544	67,544	67,544				0		67,544			0	1,874	06/26/2037
12641Q CZ 3	CSMC 2009-7R 13A4 MEZ 6.00 6/26/37		12/26/2016	Pass-Through Loss			10,512	8,557			(30)		(30)					0		06/26/2037
12641Q DF 6	CSMC 2009-7R 14A4 SUB 5.75 4/26/37		01/26/2016	MBS Paydown		17,200	17,200	17,200	8,489		8,711		8,711		17,200			0	52	04/26/2037
12641Q DG 4	CSMC 2009-7R 14A5 SUB 5.75 4/26/37		12/26/2016	MBS Paydown		130,397	130,397	130,397	128,651		1,005		1,005		130,397			0	2,683	04/26/2037
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36		12/26/2016	MBS Paydown		85,731	85,731	85,747	82,313		(1,658)		(1,658)		85,731			0	2,554	02/26/2036
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36		12/26/2016	Pass-Through Loss			9,270	9,235			(23)		(23)					0		02/26/2036
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37		12/26/2016	MBS Paydown		146,056	146,056	146,056	137,863		2,070		2,070		146,056			0	294	03/26/2037
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37		12/26/2016	MBS Paydown		156,427	156,427	156,427	156,427		(98)		(98)		156,427			0	2,403	03/26/2037

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
12641Q EV 0	CSMC 2009-7R 1A1 SEQ EXCH 5.75 3/26/36	..	12/26/2016.	MBS Paydown		229,285	229,285	229,285	228,659		179		179		229,285			0	6,971	03/26/2036.
12641Q FC 1	CSMC 2009-7R 2A1 SEQ EXCH 5.50 8/26/35	..	12/26/2016.	MBS Paydown		416,331	416,331	416,331	414,972		462		462		416,331			0	16,402	08/26/2035.
12641T AB 2	CSMC 2009-5R 1A2 SEQ SSUP CSTR 07/49 RE	..	06/30/2016.	Book Value Adjustment									0		2		(2)	(2)		06/26/2036.
12641T AB 2	CSMC 2009-5R 1A2 SEQ SSUP CSTR 07/49 RE	..	12/26/2016.	Pass-Through Loss			11	1			(13,577)		(13,577)		1		(1)	(1)		06/26/2036.
12641V AA 9	CSMC 2009-RR1 A3A SEQ 5.383 2/15/2040	..	11/15/2016.	MBS Paydown		2,758,231	2,758,231	2,885,261	2,764,472		(6,241)		(6,241)		2,758,231			0	107,260	02/15/2040.
12643J AA 4	CSMC 2010-RR1 1A SEQ 5.692 04/16/49	..	12/16/2016.	MBS Paydown		1,441,906	1,441,906	1,376,119	1,426,753		11,738		11,738		1,441,906			0	80,649	04/16/2049.
12643K AQ 6	CSMC 2010-RR2 2A SEQ SSNR CSTR 9/15/39	..	12/15/2016.	MBS Paydown		233,500	233,500	219,965	230,498		4,187		4,187		233,500			0	9,946	09/15/2039.
12644C AA 8	CSMC 2010-RR4 1A SEQ 5.383 02/15/40	..	10/15/2016.	MBS Paydown		2,755,173	2,755,173	2,778,231	2,752,534		2,639		2,639		2,755,173			0	107,040	02/15/2040.
12644C AG 5	CSMC 2010-RR4 1B MEZ 5.383 02/15/2040	..	12/15/2016.	MBS Paydown		1,360,000	1,360,000	1,191,063	1,320,903		39,097		39,097		1,360,000			0	68,519	02/15/2040.
12645A AA 1	CSMC 2010-RR7 1A SEQ SSNR 5.378 8/12/48	..	11/12/2016.	MBS Paydown		1,667,110	1,667,110	1,748,837	1,679,579		(12,469)		(12,469)		1,667,110			0	70,522	08/12/2048.
12645A AG 8	CSMC 2010-RR7 1B SUB 5.378 08/12/2048	..	12/12/2016.	MBS Paydown		1,000,000	1,000,000	847,500	968,068		31,932		31,932		1,000,000			0	50,502	08/12/2048.
12645E DU 6	CSMC 2010-20R 6A3 SUB SSNR SSUP 7/27/35	..	04/27/2016.	MBS Paydown		729,201	729,201	653,546	717,138		12,063		12,063		729,201			0	2,957	07/27/2035.
12646U AK 4	CSMC 2013-IVR1 A2 SEQ SNR 3 0 3/25/2043	..	12/25/2016.	MBS Paydown		337,753	337,753	315,799	317,124		8,773		8,773		337,753			0	6,195	03/25/2043.
12646W AH 7	CSMC 2013-IVR2 A2 SEQ SNR 3.0 04/25/43	..	12/25/2016.	MBS Paydown		216,738	216,738	202,515	203,378		3,529		3,529		216,738			0	3,722	04/25/2043.
12647H BJ 4	CSMC 2013-8R 5A1 SEQ FLT 12/27/2036 RE	..	12/27/2016.	MBS Paydown		907,598	907,598	861,367	882,246		11,664		11,664		907,598			0	3,296	12/27/2036.
12647P AK 4	CSMC 2013-7 A6 SEQ SNR 3.50 08/25/2043	..	12/25/2016.	MBS Paydown		533,515	533,515	514,176	515,640		6,952		6,952		533,515			0	11,211	08/25/2043.
126650 AW 0	CVS CAREMARK 5.298 01/11/27	..	12/10/2016.	Sinking Fund Redemption		73,602	73,602	73,602	73,603				0		73,602			0	2,129	01/11/2027.
126650 BH 2	CVS CAREMARK 5.75 06/01/17	..	07/27/2016.	Make Whole Call		314,612	302,000	298,832	301,434		566		566		302,000		12,612	12,612	11,384	06/01/2017.
126670 JP 4	CWHL 2005-HYB9 1A1 SEQ SSNR FLT 02/20/36	..	12/20/2016.	MBS Paydown		5,938	5,938	5,166			27		27		5,938			0	16	02/20/2036.
126670 JP 4	CWHL 2005-HYB9 1A1 SEQ SSNR FLT 02/20/36	..	12/20/2016.	Pass-Through Loss			(70)						0					0		02/20/2036.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036	..	06/27/2016.	Suspense Ledger Adjustment		2,652							0				2,652	2,652		05/25/2036.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036	..	06/30/2016.	Book Value Adjustment									0		2,686		(2,686)	(2,686)		05/25/2036.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036	..	12/25/2016.	MBS Paydown		78,264	78,264	75,612	46,951		14,221		14,221		78,264			0	2,433	05/25/2036.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036	..	12/25/2016.	Pass-Through Loss			16,386	15,881					0					0		05/25/2036.
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035	..	12/25/2016.	MBS Paydown		236,191	236,191	205,781	205,540		11,079		11,079		236,191			0	6,705	04/25/2035.
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35	..	06/25/2016.	Pass-Through Loss			10,547	1,943					0		2,211		(2,211)	(2,211)		04/25/2035.
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35	..	06/27/2016.	Suspense Ledger Adjustment		10,547							0				10,547	10,547		04/25/2035.
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35	..	06/30/2016.	Book Value Adjustment									0		8,336		(8,336)	(8,336)		04/25/2035.
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35	..	12/25/2016.	MBS Paydown		193,621	193,621	170,930	166,656		4,586		4,586		193,621			0	5,486	04/25/2035.
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35	..	05/25/2016.	Pass-Through Loss			8,223	6,855					0		3,434		(3,434)	(3,434)		05/25/2035.
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35	..	06/29/2016.	Suspense Ledger Adjustment		10,148							0				10,148	10,148		05/25/2035.
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35	..	12/25/2016.	MBS Paydown		157,498	157,498	142,695	131,701		1,352		1,352		157,498			0	4,806	05/25/2035.
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35	..	12/31/2016.	Book Value Adjustment									0		6,495		(6,495)	(6,495)		05/25/2035.
126694 D5 4	CWHL 2006-HYB2 3A1 SEQ SSNR FLT 04/20/36	..	11/20/2016.	Pass-Through Loss			(77)						0					0		04/20/2036.
126694 D5 4	CWHL 2006-HYB2 3A1 SEQ SSNR FLT 04/20/36	..	12/20/2016.	MBS Paydown		303,409	303,409	266,904			10,848		10,848		303,409			0	1,749	04/20/2036.
126694 D7 0	CWHL 2006-HYB2 4A1 SEQ SSNR FLT 04/20/36	..	12/20/2016.	MBS Paydown		2,116	2,116	1,825			(219)		(219)		2,116			0	5	04/20/2036.
126694 D7 0	CWHL 2006-HYB2 4A1 SEQ SSNR FLT 04/20/36	..	12/20/2016.	Pass-Through Loss			9						0					0		04/20/2036.
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033	..	12/25/2016.	MBS Paydown		67,489	67,489	66,888	67,023		217		217		67,489			0	1,452	02/25/2033.
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035	..	06/27/2016.	Suspense Ledger Adjustment		62,451							0				62,451	62,451		08/25/2035.
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035	..	06/30/2016.	Book Value Adjustment									0		62,451		(62,451)	(62,451)		08/25/2035.
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035	..	12/25/2016.	MBS Paydown		248,924	248,924	233,028	236,044		6		6		248,924			0	6,052	08/25/2035.
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035	..	12/25/2016.	Pass-Through Loss			31,737	30,027					0					0		08/25/2035.
127055 AG 6	CABOT CORP 5 10/01/16	..	09/27/2016.	Make Whole Call		2,001,016	2,000,000	1,986,440	1,998,318		1,682		1,682		2,000,000		1,016	1,016	98,889	10/01/2016.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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
12803P AA 6	CAJUN 2011-1A A2 ABS 5.995 2/20/2041	..	11/20/2016.	MBS Paydown		160,227	160,227	160,227	160,227				0		160,227			0	6,040	02/20/2041.
13342B AE 5	CAMERON INTERNATIONAL 4.50 06/01/2021	..	04/06/2016.	Consent Fee		5,000							0		5,000			0		06/01/2021.
13342B AE 5	CAMERON INTERNATIONAL 4.50 06/01/2021	..	04/07/2016.	Cash Tender		2,205,940	2,000,000	1,983,020	1,989,850		15,150		15,150		2,000,000		205,940	205,940	31,500	06/01/2021.
13643E AG 0	CANADIAN OIL SANDS TR 4.50 04/01/2022	..	06/03/2016.	IMPERIAL CAPITAL		250,000	250,000	248,053	248,683		80		80		248,763		1,237	1,237	5,625	04/01/2022.
13643E AG 0	CANADIAN OIL SANDS TR 4.50 04/01/2022	..	06/08/2016.	BARCLAYS CAPITAL		1,776,250	1,750,000	1,736,368	1,740,779		580		580		1,741,359		34,891	34,891	57,219	04/01/2022.
13875V AL 0	CANYC 2012-1A B2 CLO 3.16 01/15/2024	..	10/15/2016.	MBS Paydown		1,000,000	1,000,000	951,700	964,330		35,670		35,670		1,000,000			0	31,600	01/15/2024.
141781 G# 5	CARGILL INC 7.28 06-30-23	..	06/30/2016.	Paydown		105,263	105,263	123,269	114,026		(1,036)		(1,036)		105,263			0	3,832	06/30/2023.
14310K AG 6	CGMS 2013-4A B2 CLO MEZ 3.973 10/15/2025	..	07/15/2016.	MBS Paydown		1,500,000	1,500,000	1,475,623	1,481,750		18,250		18,250		1,500,000			0	44,696	10/15/2025.
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036	..	12/25/2016.	MBS Paydown		226,024	226,024	174,462	174,607		17,551		17,551		226,024			0	800	01/25/2036.
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036	..	12/25/2016.	MBS Paydown		256,137	256,137	211,022	241,539		31,846		31,846		256,137			0	897	02/25/2036.
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038	..	12/15/2016.	MBS Paydown		17,724	17,724	17,723	17,723		(7)		(7)		17,724			0	556	12/15/2038.
14575H AA 6	CAUTO 2016-1A A ABS SNR 4.55 02/15/2046	..	12/15/2016.	MBS Paydown		22,348	22,348	22,340			(4)		(4)		22,348			0	402	02/15/2046.
14754D AG 5	CASH AMER INTL 5.75 05/15/2018	..	09/01/2016.	Make Whole Call		1,077,346	1,000,000	1,000,000	1,000,000				0		1,000,000		77,346	77,346	45,681	05/15/2018.
14855G AB 7	CLAST 2014-1 A1 ABS SNR 5.25 02/15/29	..	12/15/2016.	MBS Paydown		1,634,465	1,634,465	1,634,465	1,634,465				0		1,634,465			0	51,118	02/15/2029.
15189Y AC 0	CENTERPOINT ENER 6.15 05/01/2016	..	05/01/2016.	Maturity		500,000	500,000	498,220	499,921		79		79		500,000			0	15,375	05/01/2016.
161546 CW 4	CFAB 2002-3 1A5 5.407 06/25/32	..	12/25/2016.	MBS Paydown		96,089	96,089	96,083	95,910		(77)		(77)		96,089			0	3,460	06/25/2032.
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36	..	06/30/2016.	Book Value Adjustment									0		(768)		768	768		01/25/2036.
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36	..	12/25/2016.	MBS Paydown		35,888	35,888	31,571	28,233		2,601		2,601		35,888			0	478	01/25/2036.
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36	..	12/25/2016.	Pass-Through Loss			1,256	836					0		768		(768)	(768)		01/25/2036.
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136	..	12/25/2016.	MBS Paydown		10,439	10,439	9,108	9,278		2,481		2,481		10,439			0	337	11/25/2036.
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36	..	12/25/2016.	MBS Paydown		266,692	266,692	209,352	202,201		20,699		20,699		266,692			0	4,399	09/25/2036.
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36	..	12/25/2016.	Pass-Through Loss			13,682	13,212					0					0		09/25/2036.
17275R AC 6	CISCO SYSTEMS 5 02/22/16	..	02/22/2016.	Maturity		3,000,000	3,000,000	3,248,430	3,006,044		(6,044)		(6,044)		3,000,000			0	82,500	02/22/2016.
172967 HD 6	CITIGROUP INC 3.875 10/25/2023	..	05/13/2016.	Cash Tender		2,000,000	2,000,000	1,995,400	1,996,259		3,741		3,741		2,000,000			0	183,345	10/25/2023.
172967 HT 1	CITIGROUP INC 3.75 06/16/2024	..	05/13/2016.	Cash Tender		5,000,000	5,000,000	4,993,800	4,994,612		5,388		5,388		5,000,000			0	373,263	06/16/2024.
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034	..	12/25/2016.	MBS Paydown		74,760	74,760	67,658	68,051		(2,611)		(2,611)		74,760			0	1,187	03/25/2034.
17309D AD 5	CGCMT 2006-C4 A3 SEQ CSTR 3/15/2049	..	04/15/2016.	MBS Paydown		3,115,132	3,115,132	3,244,361	3,104,658		10,473		10,473		3,115,132			0	29,228	03/15/2049.
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036	..	12/25/2016.	MBS Paydown		352,577	352,577	290,435	343,036		7,622		7,622		352,577			0	1,816	08/25/2036.
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036	..	12/25/2016.	MBS Paydown		605,524	605,524	594,923	603,484		870		870		605,524			0	19,108	07/25/2036.
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36	..	12/25/2016.	MBS Paydown		275,486	275,486	238,295	265,851		3,745		3,745		275,486			0	9,562	09/25/2036.
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037	..	12/25/2016.	MBS Paydown		398,387	398,387	383,115	384,563		3,624		3,624		398,387			0	11,328	06/25/2037.
17315J AP 7	CMLTI 2009-6 7A2 SUB 6.00 8/25/2037	..	07/25/2016.	MBS Paydown		425,984	425,984	429,179	425,399		585		585		425,984			0	12,080	08/25/2037.
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037	..	12/25/2016.	MBS Paydown		503,683	503,683	503,683	501,835		258		258		503,683			0	16,384	04/25/2037.
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35	..	12/25/2016.	MBS Paydown		151,350	151,350	145,296	147,615		3,049		3,049		151,350			0	2,333	11/25/2035.
17315X AF 8	CMLTI 2009-9 2A3 SEQ SSUP CSTR 11/35 RE	..	12/25/2016.	Pass-Through Loss			1,936				3		3					0		11/25/2035.
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37	..	12/25/2016.	MBS Paydown		397,766	397,766	391,800	393,870		1,782		1,782		397,766			0	13,813	05/25/2037.
184588 AC 5	CLRLK 2006-1A B CLO MEZ FLT 12/20/2020	..	12/20/2016.	MBS Paydown		1,000,000	1,000,000	958,750	988,741		11,259		11,259		1,000,000			0	13,830	12/20/2020.
19075Q AB 8	COBANK, ACB 7.875 04/16/2018	..	04/15/2016.	Paydown		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	39,375	04/16/2018.
20047Q AE 5	COMM 2006-C7 A4 SEQ CSTR 6/10/46	..	04/10/2016.	MBS Paydown		3,628,696	3,628,696	3,760,803	3,623,942		4,754		4,754		3,628,696			0	48,551	06/10/2046.
20267U AA 7	CBSLT 2016-B A1 ABS SNR 2.73 10/25/2040	..	12/25/2016.	MBS Paydown		59,775	59,775	59,759			11		11		59,775			0	295	10/25/2040.
205363 AL 8	COMPUTER SCIENCE 6.50 03/15/2018	..	03/17/2016.	Make Whole Call		1,098,680	1,000,000	1,075,090	1,026,389		(2,319)		(2,319)		1,024,070		74,610	74,610	32,861	03/15/2018.
205887 BL 5	CONAGRA INC 4.95 08/15/2020	..	02/17/2016.	Cash Tender		628,814	567,000	601,201	589,124		(555)		(555)		588,569		40,246	40,246	14,122	08/15/2020.
205887 BL 5	CONAGRA INC 4.95 08/15/2020	..	10/25/2016.	Cash Tender		281,276	247,000	261,899	256,638		(1,577)		(1,577)		255,060		26,216	26,216	13,641	08/15/2020.

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
209111 EP 4	CONSOLIDATED EDI 2006 D 5.30 12/01/2016		12/01/2016.	Maturity		2,000,000	2,000,000	1,994,320	1,999,347		653		653		2,000,000			0	106,000	12/01/2016.
212168 AA 6	CONTINENTAL WIND 6.00 02/28/2033		08/31/2016.	Sinking Fund Redemption		94,666	94,666	94,666	94,666				0		94,666			0	1,449	02/28/2033.
22303Q AP 5	COVIDIEN INTL FIN SA 2.95 06/15/2023	C	04/15/2016.	Cash Tender		1,048,860	1,000,000	997,730	998,273		1,727		1,727		1,000,000		48,860	48,860	9,833	06/15/2023.
224044 BQ 9	COX COMMUN INC 5.875 12/01/2016		12/01/2016.	Maturity		2,000,000	2,000,000	1,999,100	1,999,894		106		106		2,000,000			0	117,500	12/01/2016.
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33		11/25/2016.	MBS Paydown		86,520	86,520	87,098	86,659		(374)		(374)		86,520			0	1,968	06/25/2033.
22541S PJ 1	CSFB 2004-AR6 CB1 MEZ FLT 10/25/2034		11/25/2016.	MBS Paydown		41	41	33			(2,907)		(2,907)		41			0	0	10/25/2034.
22545B AC 5	CSMC 2006-C2 A3 SEQ CSTR 3/15/39		01/15/2016.	MBS Paydown		523,973	523,973	531,287	522,794		1,179		1,179		523,973			0	2,557	03/15/2039.
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	C	12/18/2016.	MBS Paydown		100,000	100,000	99,999	100,000				0		100,000			0	1,668	04/18/2028.
22822R AQ 3	CROWN CASTLE TOW 5.495 01/15/17		05/15/2016.	Call		3,023,965	3,000,000	3,000,000	3,000,000				0		3,000,000		23,965	23,965	68,688	01/15/2017.
228452 AB 4	CRNPT 2012-1A A1LB CLO FLT 11/21/2022		11/20/2016.	MBS Paydown		589,861	589,861	589,861	589,861				0		589,861			0	8,148	11/21/2022.
22944P AA 5	CSMC 2013-TH1 A1 SEQ SSNR 2.13 02/25/43		12/25/2016.	MBS Paydown		615,972	615,972	553,123	555,093		16,389		16,389		615,972			0	7,682	02/25/2043.
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46		05/25/2016.	Pass-Through Loss			38,665	9,213					0		13,958		(13,958)	(13,958)		04/25/2046.
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46		06/27/2016.	Suspense Ledger Adjustment		115,905							0				115,905	115,905		04/25/2046.
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46		06/30/2016.	Book Value Adjustment									0		101,946		(101,946)	(101,946)		04/25/2046.
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46		12/25/2016.	MBS Paydown		1,236,164	1,236,164	828,705	813,426		361,053		361,053		1,236,164			0	3,911	04/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		06/27/2016.	Suspense Ledger Adjustment		146,235							0				146,235	146,235		12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		06/30/2016.	Book Value Adjustment									0		145,637		(145,637)	(145,637)		12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		12/25/2016.	MBS Paydown		256,840	256,840	195,636	188,702		44,648		44,648		256,840			0	868	12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		12/25/2016.	Pass-Through Loss			11,962	9,489					0		598		(598)	(598)		12/25/2046.
233046 AD 3	DNKN 2015-1A A2II ABS SNR 3.98 02/20/45		11/20/2016.	MBS Paydown		30,000	30,000	30,000	30,000				0		30,000			0	746	02/20/2045.
23305Y AC 3	DBUBS 2011-LC3A A3 SEQ 4.638 04/10/21		12/10/2016.	MBS Paydown		811,450	811,450	819,547	814,112		(3,524)		(3,524)		811,450			0	25,790	08/10/2044.
23341B AC 9	DRB 2016-B A2 ABS SNR 2.89 06/25/2040		12/25/2016.	MBS Paydown		92,688	92,688	92,660			2		2		92,688			0	904	06/25/2040.
24763L FN 5	DELHE 1999-2 A7F NAS 7.03 08/15/30		11/15/2016.	MBS Paydown		19,619	19,619	19,617	19,619				0		19,619			0	549	08/15/2030.
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037		12/25/2016.	MBS Paydown		399,200	399,200	356,270			12,557		12,557		399,200			0	963	02/25/2037.
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037		12/25/2016.	Pass-Through Loss			28,510						0					0		02/25/2037.
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020		12/25/2016.	MBS Paydown		72,761	72,761	62,393	64,355		4,380		4,380		72,761			0	307	03/25/2020.
25179M AV 5	DEVON ENERGY 5.85 12/15/2025		12/20/2016.	Cash Tender		2,270,800	2,000,000	1,999,100	1,999,103		897		897		2,000,000		270,800	270,800	118,625	12/15/2025.
25468P CE 4	WALT DISNEY CO MTNC 5.625 09/15/2016		09/15/2016.	Maturity		1,000,000	1,000,000	993,570	999,422		578		578		1,000,000			0	56,250	09/15/2016.
256853 AA 0	DOLPHIN ENERGY 5.888 06/15/2019	C	12/15/2016.	Sinking Fund Redemption		334,800	334,800	333,963	334,457		114		114		334,800			0	15,014	06/15/2019.
256882 AB 7	DOLPHIN SUB II I 6.50 10/15/2016		02/05/2016.	Partial Make Whole Call		80,579	78,000	78,000	78,000				0		78,000		2,579	2,579	690	10/15/2016.
256882 AB 7	DOLPHIN SUB II I 6.50 10/15/2016		10/15/2016.	Maturity		97,000	97,000	97,000	97,000				0		97,000			0	7,164	10/15/2016.
25755T AC 4	DPABS 2012-1A A2 ABS 5.216 01/25/2042		10/25/2016.	MBS Paydown		117,000	117,000	117,000	117,000				0		117,000			0	2,887	01/25/2042.
25755T AE 0	DPABS 2015-1A A2II ABS SNR 4.474 10/45		10/25/2016.	MBS Paydown		20,000	20,000	20,000	20,000				0		20,000			0	569	10/25/2045.
26224H AA 5	DRUGC 2016-1A A ABS 3.979 04/15/2027		10/15/2016.	MBS Paydown		61,225	61,225	61,225			(1)		(1)		61,225			0	607	04/15/2027.
263534 BQ 1	DUPONT EI NEMOUR 5.25 12/15/2016		12/15/2016.	Maturity		1,101,000	1,101,000	1,097,191	1,100,544		456		456		1,101,000			0	57,803	12/15/2016.
26835P AC 4	EDP FINANCE BV 4.90 10/01/2019	C	12/06/2016.	Cash Tender		245,201	232,000	230,515	231,357		643		643		232,000		13,201	13,201	11,527	10/01/2019.
268648 AN 2	EMC CORP 3.375 06/01/2023		07/19/2016.	BARCLAYS CAPITAL		477,500	500,000	499,625	499,708		20		20		499,728		(22,228)	(22,228)	9,633	06/01/2023.
27876G BE 7	ECHOSTAR DBS 7.125 02/01/2016		02/01/2016.	Maturity		1,000,000	1,000,000	1,017,500	1,000,371		(371)		(371)		1,000,000			0	35,625	02/01/2016.
28932M AA 3	ELM RD GEN STA 5.209 02/11/2030		08/11/2016.	Sinking Fund Redemption		80,345	80,345	80,345	80,345				0		80,345			0	3,152	02/11/2030.
29250R AH 9	ENBRIDGE ENERGY 5.875 12/15/2016		12/15/2016.	Maturity		1,000,000	1,000,000	999,120	999,890		110		110		1,000,000			0	58,750	12/15/2016.
29358Q AA 7	ENSCO PLC 4.70 03/15/2021	C	12/15/2016.	UBS WARBURG		491,875	500,000	490,125	494,260		950		950		495,210		(3,335)	(3,335)	23,500	03/15/2021.
29358Q AA 7	ENSCO PLC 4.70 03/15/2021	C	12/16/2016.	UBS WARBURG		491,250	500,000	490,125	494,260		950		950		495,210		(3,960)	(3,960)	35,381	03/15/2021.
30257G AA 9	FPL ENERGY NATL 5.608 03/10/24		09/10/2016.	Sinking Fund Redemption		20,327	20,327	20,193	20,327				0		20,327			0	841	03/10/2024.

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
314275 AA 6	FEDERATED RETAIL 5.90 12/01/2016		12/01/2016.	Maturity		1,276,000	1,276,000	1,279,897	1,276,475		(475)		(475)		1,276,000			0	75,284	12/01/2016.
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		12/01/2016.	Sinking Fund Redemption		115,396	115,396	102,421	114,045		862		862		115,396			0	4,587	06/01/2017.
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036		12/25/2016.	MBS Paydown		118,882	118,882	106,176			83		83		118,882			0	279	10/25/2036.
32051G XQ 3	FHASI 2005-AR5 2A1 SEQ SSNR FLT 11/25/35		12/25/2016.	MBS Paydown		39,826	39,826	36,191			(169)		(169)		39,826			0	175	11/25/2035.
32051G XV 2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35		08/25/2016.	Pass-Through Loss			9,588						0					0		11/25/2035.
32051G XV 2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35		12/25/2016.	MBS Paydown		76,704	76,704	71,499	66,136		1,642		1,642		76,704			0	1,266	11/25/2035.
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		03/31/2016.	Book Value Adjustment									0		(1,064)		1,064	1,064		02/25/2037.
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		12/25/2016.	MBS Paydown		16,882	16,882	12,490	3,195		740		740		16,882			0	553	02/25/2037.
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		12/25/2016.	Pass-Through Loss			5,140	777					0		1,064		(1,064)	(1,064)		02/25/2037.
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036		12/25/2016.	MBS Paydown		210,081	210,081	162,025	194,145		3,040		3,040		210,081			0	867	02/25/2036.
337158 AE 9	FIRST TENN BANK BKNT 5.65 04/01/2016		04/01/2016.	Maturity		1,000,000	1,000,000	997,350	999,915		85		85		1,000,000			0	28,250	04/01/2016.
343498 AA 9	FLOWERS FOODS 4.375 04/01/2022		12/06/2016.	CANTOR FITZGERALD & CO		2,090,720	2,000,000	1,995,200	1,996,756		433		433		1,997,189		93,531	93,531	104,028	04/01/2022.
347466 AE 4	IRWIN LAND LLC 5.3 12/15/35		12/15/2016.	Sinking Fund Redemption		69,584	69,584	65,542	66,248		157		157		69,584			0	2,774	12/15/2035.
35671D AZ 8	FREEPORT-MCMORAN C&G 3.875 03/15/2023		06/23/2016.	GOLDMAN SACHS		649,688	750,000	749,558	749,670		20		20		749,690		(100,002)	(100,002)	16,610	03/15/2023.
35952F AB 6	FORT HUACHUCA 8.00 12/15/2026		12/15/2016.	Sinking Fund Redemption		109,506	109,506	117,883	114,895		(664)		(664)		109,506			0	8,760	12/15/2026.
361448 AW 3	GATX CORP 3.25 03/30/2025		10/12/2016.	FIRST TENNESSEE		996,840	1,000,000	989,370	990,225		726		726		990,951		5,889	5,889	34,035	03/30/2025.
361856 CP 0	GMACM 2003-HE2 A4 SEQ STP 4/25/2033		12/25/2016.	MBS Paydown		343,279	343,279	339,632	218,124		27,154		27,154		343,279			0	9,156	04/25/2033.
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37		12/26/2016.	MBS Paydown		1,059,132	1,059,132	1,027,358	1,049,072		8,352		8,352		1,059,132			0	34,825	01/26/2037.
36190K AC 3	GSMS 2009-RR1 CSB SUB 5.286 12/17/2039		09/17/2016.	MBS Paydown		2,000,000	2,000,000	1,999,063	1,995,873		4,127		4,127		2,000,000			0	77,048	12/17/2039.
36190K BJ 7	GSMS 2009-RR1 MLA SEQ CSTR 12/14/2049		08/14/2016.	MBS Paydown		1,486,044	1,486,044	1,372,153	1,474,809		11,235		11,235		1,486,044			0	44,861	12/14/2049.
36192E AB 7	GTP CELLULAR 12-2 A 4.336 03/15/2019		12/15/2016.	Sinking Fund Redemption		52,710	52,710	52,710	52,710				0		52,710			0	1,238	03/15/2019.
3622E8 AB 1	GSAA 2006-15 AF2 SEQ 5.6788 09/25/2036		12/25/2016.	MBS Paydown		95,616	95,616	60,238	42,130		12,197		12,197		95,616			0	1,647	09/25/2036.
362341 4A 4	GSR 2006-AR1 2A1 SEQ SSNR FLT 01/25/2036		12/25/2016.	MBS Paydown		78,843	78,843	74,907			797		797		78,843			0	675	01/25/2036.
362341 4A 4	GSR 2006-AR1 2A1 SEQ SSNR FLT 01/25/2036		12/25/2016.	Pass-Through Loss			2,673						0					0		01/25/2036.
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046		12/25/2016.	MBS Paydown		462,238	462,238	327,034	308,165		106,187		106,187		462,238			0	1,857	05/25/2046.
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034		12/25/2016.	MBS Paydown		127,088	127,088	125,542	93,138		(685)		(685)		127,088			0	2,045	12/25/2034.
36248F AG 7	GSMS 2011-GC3 A4 SEQ 4.753 03/10/44		12/10/2016.	MBS Paydown		78,206	78,206	79,727	79,054		(939)		(939)		78,206			0	2,585	03/10/2044.
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029		12/09/2016.	Sinking Fund Redemption		52,971	52,971	54,171	53,862		(42)		(42)		52,971			0	1,882	10/09/2029.
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16		09/20/2016.	Sinking Fund Redemption		161,373	161,373	161,373	161,373				0		161,373			0	4,512	09/20/2016.
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18		01/20/2016.	Make Whole Call		264,676	239,731	239,731	239,399				0		239,399		25,277	25,277	1,550	08/20/2018.
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	C	12/17/2016.	MBS Paydown		150,000	150,000	148,962	149,172		110		110		150,000			0	2,416	04/17/2028.
37952U AC 7	SEACO 2013-2A A ABS 3.67 11/17/2028	C	12/17/2016.	MBS Paydown		100,000	100,000	99,992	99,993		1		1		100,000			0	1,988	11/17/2028.
37952U AD 5	SEACO 2014-1A A1 ABS SNR 3.19 07/17/24	C	12/17/2016.	MBS Paydown		200,000	200,000	199,958	199,963		4		4		200,000			0	3,456	07/17/2029.
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029		02/15/2016.	MBS Paydown		739	739	762	739				0		739			0	6	01/15/2029.
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		12/25/2016.	MBS Paydown		48,687	48,687	48,443	48,274		209		209		48,687			0	1,461	09/25/2034.
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020	C	06/07/2016.	BARCLAYS CAPITAL		954,584	956,976	972,826	966,180		(1,435)		(1,435)		965,129		(10,545)	(10,545)	13,500	12/15/2020.
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020	C	06/08/2016.	BARCLAYS CAPITAL		286,375	287,093	291,668	289,749		(422)		(422)		289,438		(3,063)	(3,063)	7,856	12/15/2020.
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020	C	12/15/2016.	Sinking Fund Redemption		383,222	383,222	385,533	384,564		(208)		(208)		383,222			0	15,318	12/15/2020.
40423X AA 0	NZES 2016-PLS2 A ABS SNR 5.683 07/25/21		12/25/2016.	MBS Paydown		120,266	120,266	120,266					0		120,266			0	807	07/25/2021.
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037		03/31/2016.	Book Value Adjustment									0		(8,848)		8,848	8,848		09/25/2037.
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037		12/25/2016.	MBS Paydown		79,617	79,617	69,864	75,088		14,775		14,775		79,617			0	2,764	09/25/2037.
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037		12/25/2016.	Pass-Through Loss			9,582	8,408					0		8,876		(8,876)	(8,876)		09/25/2037.
40442L AB 1	H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49		12/24/2016.	MBS Paydown		27,239	27,239	27,239	27,239				0		27,239			0	308	06/24/2049.
410867 AC 9	HANOVER INSURANCE GRP 7.50 03/01/2020		05/21/2016.	Make Whole Call		2,420,620	2,000,000	1,993,140	1,996,556		3,444		3,444		2,000,000		420,620	420,620	108,333	03/01/2020.

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
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043		12/20/2016.	MBS Paydown		22,500	22,500	22,500	22,500				0		22,500			0	629	03/20/2043.
42218S AC 2	HEALTH CARE SVCS 4.70 01/15/2021		07/18/2016.	Cash Tender		1,122,160	1,000,000	996,980	998,313		1,687		1,687		1,000,000		122,160	122,160	47,392	01/15/2021.
42770Q AA 0	HERO 2014-2A A ABS SNR PT 3.99 09/21/40		09/20/2016.	MBS Paydown		151,390	151,390	151,287	151,274		88		88		151,390			0	4,864	09/21/2040.
42770R AA 8	HERO 2014-1A ABS 4.75 09/20/2038		09/20/2016.	MBS Paydown		145,056	145,056	145,055	145,056				0		145,056			0	5,599	09/20/2038.
437076 AP 7	HOME DEPOT INC 5.40 03/01/2016		03/01/2016.	Maturity		2,000,000	2,000,000	1,990,710	1,999,797		203		203		2,000,000			0	54,000	03/01/2016.
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036		12/25/2016.	MBS Paydown		433,642	433,642	368,054	422,578		(1,143)		(1,143)		433,642			0	2,085	01/25/2036.
437303 AA 8	HPA 2016-2 A ABS SSNR FLT 10/17/2033		12/17/2016.	MBS Paydown		27,882	27,882	27,667			(27)		(27)		27,882			0	97	10/17/2033.
438516 AX 4	HONEYWELL INTL 5.3 03/01/18		12/01/2016.	Make Whole Call		1,360,605	1,295,000	1,345,272	1,309,628		(6,013)		(6,013)		1,303,615		56,990	56,990	85,794	03/01/2018.
438516 AZ 9	HONEYWELL INTL 5 02/15/19		12/01/2016.	Make Whole Call		2,150,860	2,000,000	2,073,080	2,027,480		(7,679)		(7,679)		2,019,800		131,060	131,060	129,444	02/15/2019.
44329H AG 9	HP COMM LLC 5.02 03/15/2023		09/15/2016.	Sinking Fund Redemption		270,328	270,328	261,484	266,163		455		455		270,328			0	10,231	03/15/2023.
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043		10/25/2016.	MBS Paydown		69,855	69,855	69,855	69,856		2		2		69,855			0	1,846	01/25/2043.
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		12/25/2016.	MBS Paydown		89,594	89,594	75,259	77,540		(3,973)		(3,973)		89,594			0	553	04/25/2035.
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		12/25/2016.	MBS Paydown		51,474	51,474	26,106	4,455		6,616		6,616		51,474			0	314	08/25/2035.
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		12/25/2016.	Pass-Through Loss			13,089	11,066					0					0		08/25/2035.
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		10/31/2016.	Book Value Adjustment									0		(3,914)		3,914	3,914		06/25/2035.
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		12/25/2016.	MBS Paydown		9,166	9,166	5,101	588		4,284		4,284		9,166			0	285	06/25/2035.
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		12/25/2016.	Pass-Through Loss			39,365	26,554					0		3,914		(3,914)	(3,914)	-	06/25/2035.
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039		11/25/2016.	MBS Paydown		33,283	33,283	25,295					0				33,283	33,283	310	06/25/2039.
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039		12/15/2016.	ODEON CAPITAL GROUP LLC.		161,222	267,034	202,946					0		0		161,222	161,222	2,652	06/25/2039.
46616M AA 8	HENDR 2010-3A A ABS 3.82 12/15/2048		12/15/2016.	MBS Paydown		79,603	79,603	79,587	79,419		33		33		79,603			0	1,535	12/15/2048.
46616P AA 1	HENDR 2011-1A A ABS 4.70 10/15/2056		12/15/2016.	MBS Paydown		120,359	120,359	120,327	120,332		13		13		120,359			0	3,122	10/15/2056.
46617A AA 3	HENDR 2012-3A A ABS SSNR 3.22 09/15/2065		12/15/2016.	MBS Paydown		137,439	137,439	136,131	72,367		36		36		137,439			0	2,160	09/15/2065.
46617F AA 2	HENDR 2013-1A A ABS 3.22 03/15/2067		12/15/2016.	MBS Paydown		71,625	71,625	71,576	71,577		9		9		71,625			0	1,225	04/15/2067.
46617J AA 4	HENDR 2013-2A A ABS 4.21 03/15/2062		12/15/2016.	MBS Paydown		131,598	131,598	131,567	131,541		(14)		(14)		131,598			0	2,870	03/15/2062.
46617L AA 9	HENDR 2013-3A A ABS 4.08 07/15/41		12/15/2016.	MBS Paydown		119,417	119,417	119,320	119,326		35		35		119,417			0	2,531	01/17/2073.
46617T AA 2	HENDR 2014-1A A ABS SNR 3.96 03/15/2063		12/15/2016.	MBS Paydown		71,308	71,308	71,267	71,271		(1)		(1)		71,308			0	1,628	03/15/2063.
46618A AA 2	HENDR 2014-2A A ABS 3.61 01/17/2073		12/15/2016.	MBS Paydown		105,110	105,110	105,042	105,048		(21)		(21)		105,110			0	2,156	01/17/2073.
46618H AA 7	HENDR 2014-3A A ABS SNR 3.50 06/15/2077		12/15/2016.	MBS Paydown		55,888	55,888	55,863	55,864		(0)		(0)		55,888			0	1,087	06/15/2077.
46618L AA 8	HENDR 2015-1A A ABS SSNR 3.26 09/15/2072		12/15/2016.	MBS Paydown		276,925	276,925	274,461	274,509		(272)		(272)		276,925			0	5,193	09/15/2072.
46619R AA 4	HENDR 2015-2A A ABS SSNR 3.87 03/15/2058		12/15/2016.	MBS Paydown		25,991	25,991	26,043	26,042		7		7		25,991			0	621	03/15/2058.
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035		12/25/2016.	MBS Paydown		158,820	158,820	140,952	141,869		10,504		10,504		158,820			0	2,493	07/25/2035.
46625Y CV 3	JPMCC 2004-LN2 A2 SEQ 5.115 07/15/41		12/15/2016.	MBS Paydown		90,744	90,744	91,481	90,744				0		90,744			0	2,518	07/15/2041.
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		12/25/2016.	MBS Paydown		51,554	51,554	49,603	38,518		(9,352)		(9,352)		51,554			0	1,775	12/25/2035.
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		12/25/2016.	Pass-Through Loss			9,557	9,255					0					0		12/25/2035.
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36		12/25/2016.	MBS Paydown		284,924	284,924	234,510	197,343		8,289		8,289		284,924			0	3,932	03/25/2036.
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36		12/25/2016.	MBS Paydown		140,313	140,313	131,282	109,414		(6,341)		(6,341)		140,313			0	4,394	03/25/2036.
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36		12/25/2016.	Pass-Through Loss			5,832	5,468					0					0		03/25/2036.
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36		03/31/2016.	Book Value Adjustment									0		(241)		241	241		11/25/2036.
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36		11/25/2016.	MBS Paydown		316,375	316,375	235,699	297,715		14,189		14,189		316,375			0	6,712	11/25/2036.
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36		11/25/2016.	Pass-Through Loss			4,751	3,540					0		241		(241)	(241)		11/25/2036.
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		12/25/2016.	MBS Paydown		63,746	63,746	50,984	35,854		6,723		6,723		63,746			0	964	06/25/2036.
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		12/25/2016.	Pass-Through Loss			4,774	3,925					0					0		06/25/2036.

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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
46628V AH 9	JPALT 2006-S3 A5 SEQ SSNR STP 08/25/36		12/25/2016.	Pass-Through Loss			161,545	39,054			(1,492)		(1,492)		62,990		(62,990)	(62,990)		08/25/2036.
46628V AH 9	JPALT 2006-S3 A5 SEQ SSNR STP 08/25/36		12/31/2016.	Book Value Adjustment									0		(62,990)		62,990	62,990		08/25/2036.
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036		12/25/2016.	MBS Paydown		233,485	233,485	185,037	199,849		1,082		1,082		233,485			0	767	07/25/2036.
46629P AC 2	JPMCC 2006-LDP9 A3 SEQ 5.336 5/15/47		12/15/2016.	MBS Paydown		1,905,205	1,905,205	1,965,934	1,913,184		(7,979)		(7,979)		1,905,205			0	75,427	05/15/2047.
46630J AC 3	JPMCC 2007-LDPX A3 SEQ 5.42 1/15/49		12/15/2016.	MBS Paydown		661,420	661,420	639,459	657,273		3,236		3,236		661,420			0	28,330	01/15/2049.
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		08/25/2016.	Pass-Through Loss			215	210					0					0		04/25/2037.
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		12/25/2016.	MBS Paydown		3,658	3,658	3,559	2,798		7		7		3,658			0	57	04/25/2037.
46630V AC 6	JPMCC 2007-CB19 A3 SEQ CSTR 2/12/2049		01/01/2016.	Prior Year Adjustment									0					0	17,315	02/12/2049.
46631B AD 7	JPMCC 2007-LD11 A3 SEQ CSTR 6/15/2049		08/15/2016.	MBS Paydown		3,353,882	3,353,882	3,361,271	3,345,765		8,117		8,117		3,353,882			0	55,488	06/15/2049.
46632H AD 3	JPMCC 2007-LD12 A4 SEQ 5.882 02/15/2051		12/15/2016.	MBS Paydown		168,390	168,390	179,651	170,971		(1,636)		(1,636)		168,390			0	8,180	02/15/2051.
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		12/27/2016.	MBS Paydown		225,741	225,741	178,617	187,468		30,808		30,808		225,741			0	3,116	07/27/2037.
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37		12/26/2016.	MBS Paydown		311,784	311,784	238,904	269,661		10,655		10,655		311,784			0	5,231	03/26/2037.
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE		12/26/2016.	MBS Paydown		194,054	194,054	150,513	194,054				0		194,054			0	6,614	11/26/2036.
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE		12/26/2016.	MBS Paydown		339,577	339,577	247,042	305,947		23,745		23,745		339,577			0	18,884	06/26/2037.
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37		02/26/2016.	MBS Paydown		105,349	105,349	99,818	105,349				0		105,349			0	304	05/26/2037.
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37		08/27/2016.	MBS Paydown		194,580	194,580	180,655	190,585		3,996		3,996		194,580			0	2,028	03/27/2037.
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35		12/26/2016.	MBS Paydown		375,380	375,380	371,157	364,211		9,294		9,294		375,380			0	10,671	12/26/2035.
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37		12/26/2016.	MBS Paydown		621,372	621,372	621,372	621,372				0		621,372			0	19,856	04/26/2037.
46634D AX 6	JPMRR 2010-1 3A2 RR MEZ SSNR 6.00 4/37		12/26/2016.	Pass-Through Loss			23,040				483		483					0		04/26/2037.
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036		08/26/2016.	MBS Paydown		857,879	857,879	868,719	757,998		99,881		99,881		857,879			0	19,733	07/26/2036.
46634F AZ 6	JPMRR 2010-2 3A6 NAS EX 6.00 07/26/2036		12/26/2016.	MBS Paydown		268,880	268,880	241,343	250,346		17,742		17,742		268,880			0	13,221	07/26/2036.
46634V AX 6	JPMCC 2010-RR1 WBA SEQ CSTR 6/20/2049		12/20/2016.	MBS Paydown		170,708	170,708	168,547	169,792		380		380		170,708			0	9,110	06/20/2049.
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039		09/26/2016.	MBS Paydown		264,854	264,854	284,056	264,854				0		264,854			0	5,465	03/26/2039.
46635B AJ 0	JPMRR 2010-7 1A9 SEQ SSNR CSTR 3/26/2039		12/26/2016.	MBS Paydown		157,056	157,056	154,471	155,454		1,039		1,039		157,056			0	7,588	03/26/2039.
46636V AC 0	JPMCC 2011-C5 A3 SEQ 4.1712 08/15/2046		12/15/2016.	MBS Paydown		307,891	307,891	310,969	309,585		(2,179)		(2,179)		307,891			0	10,269	08/15/2046.
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE		12/26/2016.	MBS Paydown		892,845	892,845	829,230	846,582		19,905		19,905		892,845			0	12,655	06/26/2035.
472319 AB 8	JEFFERIES GROUP 5.50 03/15/2016		03/15/2016.	Maturity		1,000,000	1,000,000	993,740	999,856		144		144		1,000,000			0	27,500	03/15/2016.
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		12/25/2016.	MBS Paydown		372,457	372,457	343,377	276,436		(20,680)		(20,680)		372,457			0	11,929	06/25/2047.
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37		12/26/2016.	MBS Paydown		99,174	99,174	85,711	93,240		403		403		99,174			0	1,876	01/25/2037.
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039		12/26/2016.	MBS Paydown		226,481	226,481	179,101	202,924		(3,713)		(3,713)		226,481			0	2,946	01/25/2039.
472321 AK 4	JMAC 2008-R2 3A2 SUB CSTR 01/25/39		12/26/2016.	Pass-Through Loss			31,143	12,263			238		238					0		01/25/2039.
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		05/26/2016.	MBS Paydown									0		4,036		(4,036)	(4,036)	61	01/25/2039.
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		05/26/2016.	Pass-Through Loss			9,360	1,694		3,574	451		4,025					0		01/25/2039.
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37		03/31/2016.	Book Value Adjustment									0		(113)		113	113		01/25/2037.
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37		12/26/2016.	Pass-Through Loss			18,843	3,902					0		113		(113)	(113)		01/25/2037.
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		06/30/2016.	Book Value Adjustment				8,058					0					0		09/26/2036.
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		11/26/2016.	MBS Paydown		151,225	151,225	151,225	149,979		1,246		1,246		151,225			0	4,830	09/26/2036.
47232D AG 7	JMAC 2009-R5 2A2 SUB SSUP CSTR 09/26/36		12/26/2016.	MBS Paydown		23,723	23,723	23,723	23,677		(120)		(120)		23,723			0	1,474	09/26/2036.
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		03/31/2016.	Book Value Adjustment									0		(484)		484	484		09/26/2036.
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		12/26/2016.	Pass-Through Loss			(46,635)	11,661			(83)		(83)		484		(484)	(484)		09/26/2036.
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47		04/26/2016.	MBS Paydown		133,185	133,185	133,185	133,185				0		133,185			0	1,239	01/26/2047.
47232D AN 2	JMAC 2009-R5 3A2 SUB SSUP CSTR 1/26/2047		12/26/2016.	MBS Paydown		321,144	321,144	321,144	316,758		1,704		1,704		321,144			0	6,621	01/26/2047.
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47		10/31/2016.	Book Value Adjustment									0		(11,219)		11,219	11,219		01/26/2047.

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
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47		12/26/2016.	Pass-Through Loss			104,633	33,908					0		10,952		(10,952)	(10,952)		01/26/2047.
47232D AU 6	JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36		12/26/2016.	MBS Paydown		87,914	87,914	83,353	86,266		(522)		(522)		87,914			0	2,526	09/26/2036.
47232D AV 4	JMAC 2009-R5 4A3 MEZ SSUP CSTR 9/26/36		12/26/2016.	Pass-Through Loss			12,241	6,177			54		54					0		09/26/2036.
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36		02/26/2016.	MBS Paydown		4,176	4,176	4,248	4,176				0		4,176			0	168	01/26/2036.
47232D AX 0	JMAC 2009-R5 5A2 SUB SSUP CSTR 1/26/36		12/26/2016.	MBS Paydown		48,474	48,474	49,314	48,040		(27)		(27)		48,474			0	1,056	01/26/2036.
47232D BJ 0	JMAC 2009-R5 7A2 SUB SSUP CSTR 9/26/36		12/26/2016.	MBS Paydown		151,546	151,546	151,546	124,904		15,566		15,566		151,546			0	702	09/26/2036.
47232D BM 3	JMAC 2009-R5 7A5 SUB SSUP CSTR 9/26/36		12/26/2016.	Pass-Through Loss			68,648	7,786			5		5					0		09/26/2036.
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37		12/26/2016.	MBS Paydown		245,157	245,157	245,157	229,905		14,568		14,568		245,157			0	8,755	07/26/2037.
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37		03/31/2016.	Book Value Adjustment									0		(15,872)		15,872	15,872		07/26/2037.
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37		12/26/2016.	Pass-Through Loss			168,009	102,128			(2,852)		(2,852)		15,872		(15,872)	(15,872)		07/26/2037.
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36		09/21/2016.	MBS Paydown		156,141	156,141	156,141	156,141				0		156,141			0	2,073	05/21/2036.
47232D CH 3	JMAC 2009-R5 11A2 SUB SSUP CSTR 5/21/36		12/21/2016.	MBS Paydown		15,199	15,199	15,199	10,322		(3,831)		(3,831)		15,199			0	386	05/21/2036.
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		03/31/2016.	Book Value Adjustment									0		(2,551)		2,551	2,551		05/21/2036.
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		05/21/2016.	Pass-Through Loss			3,705	1,136			(5)		(5)		2,551		(2,551)	(2,551)		05/21/2036.
47232D CV 2	JMAC 2009-R5 13A2 SUB SSUP CSTR 4/26/47		12/26/2016.	MBS Paydown		66,301	66,301	66,301	66,200		(38)		(38)		66,301			0	950	04/26/2047.
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47		03/31/2016.	Book Value Adjustment									0		(1,255)		1,255	1,255		04/26/2047.
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47		12/26/2016.	Pass-Through Loss			14,632	8,510			(65)		(65)		1,255		(1,255)	(1,255)		04/26/2047.
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37		12/26/2016.	MBS Paydown		140,495	140,495	137,748	137,726		(570)		(570)		140,495			0	3,573	06/26/2037.
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		03/31/2016.	Book Value Adjustment									0		2		(2)	(2)		06/26/2037.
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		09/26/2016.	Pass-Through Loss			4,441	6			(41)		(41)		(2)		2	2		06/26/2037.
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		01/26/2016.	MBS Paydown		5,220	5,220	5,220	5,412				0		5,412		(192)	(192)	24	08/26/2037.
47232D DD 1	JMAC 2009-R5 15A2 SUB SSUP CSTR 8/26/37		12/26/2016.	MBS Paydown		115,491	115,491	113,950	114,759		234		234		115,491			0	2,981	08/26/2037.
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		03/31/2016.	Book Value Adjustment									0		(9,192)		9,192	9,192		08/26/2037.
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		12/26/2016.	Pass-Through Loss			15,316	2,420			(26)		(26)		9,192		(9,192)	(9,192)		08/26/2037.
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37		12/26/2016.	MBS Paydown		105,314	105,314	105,314	105,088		(176)		(176)		105,314			0	3,995	08/26/2037.
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37		12/26/2016.	Pass-Through Loss			19,668	3,187					0		(2)		2	2		08/26/2037.
47232D DQ 2	JMAC 2009-R5 17A2 SUB SSUP CSTR 9/26/35		06/26/2016.	MBS Paydown		231,566	231,566	231,566	231,566				0		231,566			0	1,787	09/26/2035.
47232D DR 0	JMAC 2009-R5 17A3 SUB SSUP CSTR 9/26/35		12/26/2016.	MBS Paydown		333,225	333,225	203,944	271,281		27,649		27,649		333,225			0	7,332	09/26/2035.
47232D DW 9	JMAC 2009-R5 18A2 SUB SSUP CSTR 4/37		04/26/2016.	MBS Paydown		127,892	127,892	119,060	123,841		4,051		4,051		127,892			0	703	04/26/2037.
47232D DX 7	JMAC 2009-R5 18A3 SUB SSUP CSTR 4/37		12/26/2016.	MBS Paydown		103,490	103,490	43,552	78,993		15,866		15,866		103,490			0	1,861	04/26/2037.
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		03/31/2016.	Book Value Adjustment									0		(15,259)		15,259	15,259		04/26/2037.
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		12/26/2016.	Pass-Through Loss			31,014	2,568			(48)		(48)		15,259		(15,259)	(15,259)		04/26/2037.
47232D EE 8	JMAC 2009-R5 19A4 SUB SSUP CSTR 6/26/37		06/26/2016.	MBS Paydown		42,551	42,551	17,275	40,042		2,510		2,510		42,551			0	281	06/26/2037.
47232D EF 5	JMAC 2009-R5 19A5 SUB SSUP CSTR 6/26/37		12/26/2016.	MBS Paydown		38,593	38,593	12,319	35,517		2,170		2,170		38,593			0	706	06/26/2037.
47232D FH 0	JMAC 2009-R5 24A3 SUB SSUP CSTR 12/26/36		12/26/2016.	MBS Paydown		107,103	107,103	107,103	106,900		203		203		107,103			0	3,311	12/26/2036.
47232D FJ 6	JMAC 2009-R5 24A4 SUB SSUP CSTR 12/26/36		12/26/2016.	MBS Paydown		9,188	9,188	9,188	6,784		988		988		9,188			0	386	12/26/2036.
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		03/31/2016.	Book Value Adjustment									0		(4,861)		4,861	4,861		06/26/2037.
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		07/26/2016.	Pass-Through Loss			6,700	1,308			68		68		4,861		(4,861)	(4,861)		06/26/2037.
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		12/26/2016.	MBS Paydown		154,893	154,893	150,537	141,660		(5,708)		(5,708)		154,893			0	3,624	11/26/2037.
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37		12/26/2016.	MBS Paydown		72,822	72,822	72,822	71,859		172		172		72,822			0	2,312	02/26/2037.
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37		12/26/2016.	Pass-Through Loss			22,618	17,772			1		1		0		(0)	(0)		02/26/2037.
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37		12/26/2016.	MBS Paydown		254,908	254,908	254,908	251,806		(1,369)		(1,369)		254,908			0	7,697	02/26/2037.
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37		03/31/2016.	Book Value Adjustment									0		(1,225)		1,225	1,225		02/26/2037.

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
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37	..	12/26/2016.	Pass-Through Loss			79,172	73,576			(871)		(871)		1,225		(1,225)	(1,225)		02/26/2037.
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37	..	09/30/2016.	Book Value Adjustment									0		(2)		2	2		11/26/2037.
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37	..	12/26/2016.	MBS Paydown		249,183	249,183	69,914	246,059		20,338		20,338		249,183			0	3,894	11/26/2037.
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37	..	12/26/2016.	Pass-Through Loss			(67,971)	1,284					0		2		(2)	(2)		11/26/2037.
47232V CA 8	JMAC 2009-R4 10A2 SUB SSUP 6.00 07/26/36	..	12/26/2016.	MBS Paydown		67,364	67,364	67,364	67,364		(57)		(57)		67,364			0	2,423	07/26/2036.
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36	..	03/31/2016.	Book Value Adjustment									0		(2,844)		2,844	2,844		07/26/2036.
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36	..	12/26/2016.	Pass-Through Loss			14,853	2,738			(542)		(542)		2,844		(2,844)	(2,844)		07/26/2036.
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37	..	01/01/2016.	Prior Year Adjustment									0					0	210	04/26/2037.
47232V CG 5	JMAC 2009-R4 11A2 SUB SSUP 5.8368 04/37	..	12/26/2016.	MBS Paydown		60,284	60,284	60,284	59,660		(97)		(97)		60,284			0	1,180	04/26/2037.
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35	..	12/26/2016.	MBS Paydown		343,472	343,472	343,472	342,681		(65)		(65)		343,472			0	9,390	11/26/2035.
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35	..	12/26/2016.	Pass-Through Loss			(16,082)	48,361			(310)		(310)					0		11/26/2035.
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36	..	12/26/2016.	MBS Paydown		98,693	98,693	98,693	98,121		342		342		98,693			0	2,862	05/26/2036.
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36	..	03/31/2016.	Book Value Adjustment									0		6		(6)	(6)		05/26/2036.
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36	..	12/26/2016.	Pass-Through Loss			(18,135)	6,216			1,674		1,674		(6)		6	6		05/26/2036.
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35	..	12/26/2016.	MBS Paydown		116,595	116,595	116,595	116,457		(11)		(11)		116,595			0	2,495	09/26/2035.
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35	..	03/31/2016.	Book Value Adjustment									0		151		(151)	(151)		09/26/2035.
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35	..	11/26/2016.	Pass-Through Loss			22,599	16,875			(197)		(197)		(151)		151	151		09/26/2035.
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36	..	01/26/2016.	MBS Paydown		675	675	658	675				0		675			0	3	04/26/2036.
47232V DJ 8	JMAC 2009-R4 16A2 SUB SSUP 6.00 04/26/36	..	12/26/2016.	MBS Paydown		44,055	44,055	24,115	38,624		284		284		44,055			0	1,637	04/26/2036.
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36	..	03/31/2016.	Book Value Adjustment									0		(31)		31	31		04/26/2036.
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36	..	12/26/2016.	Pass-Through Loss			9,389	1,780			644		644		31		(31)	(31)		04/26/2036.
47232V DN 9	JMAC 2009-R4 17A1 SEQ SSNR 5.75 02/26/36	..	09/26/2016.	MBS Paydown		368,948	368,948	368,948	330,216		38,732		38,732		368,948			0	10,523	02/26/2036.
47232V DP 4	JMAC 2009-R4 17A2 SUB SSUP 5.75 02/26/36	..	12/26/2016.	MBS Paydown		37,820	37,820	37,820	35,996		84		84		37,820			0	1,713	02/26/2036.
47232V DQ 2	JMAC 2009-R4 17A3 MEZ SSUP 5.75 02/26/36	..	11/26/2016.	Pass-Through Loss			423	367			(1)		(1)					0		02/26/2036.
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36	..	12/26/2016.	MBS Paydown		94,961	94,961	94,961	94,798		(1,645)		(1,645)		94,961			0	3,184	04/26/2036.
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36	..	03/31/2016.	Book Value Adjustment									0		(192)		192	192		04/26/2036.
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36	..	12/26/2016.	Pass-Through Loss			40,627	18,587			(116)		(116)		192		(192)	(192)		04/26/2036.
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36	..	12/26/2016.	MBS Paydown		35,097	35,097	35,097	35,097				0		35,097			0	1,146	07/26/2036.
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36	..	03/31/2016.	Book Value Adjustment									0		(836)		836	836		07/26/2036.
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36	..	12/26/2016.	Pass-Through Loss			8,725	8,416			(73)		(73)		836		(836)	(836)		07/26/2036.
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36	..	12/26/2016.	MBS Paydown		132,291	132,291	132,291	129,430		492		492		132,291			0	4,416	03/26/2036.
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36	..	12/26/2016.	Pass-Through Loss			17,933	4,625			0		0					0		03/26/2036.
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37	..	10/26/2016.	MBS Paydown		32,610	32,610	32,872	30,504		2,106		2,106		32,610			0	1,039	03/26/2037.
47232V ED 0	JMAC 2009-R4 21A2 SUB SSUP 6.00 03/26/37	..	12/26/2016.	MBS Paydown		11,561	11,561	11,654	11,544		(17)		(17)		11,561			0	639	03/26/2037.
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37	..	12/26/2016.	Pass-Through Loss			14,696	14,814			543		543					0		03/26/2037.
47232V EK 4	JMAC 2009-R4 22A2 SUB SSUP 5.75 04/26/37	..	12/26/2016.	MBS Paydown		89,748	89,748	91,102	89,504		(4)		(4)		89,748			0	3,092	04/26/2037.
47232V EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37	..	03/31/2016.	Book Value Adjustment									0		(3,257)		3,257	3,257		04/26/2037.
47232V EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37	..	12/26/2016.	Pass-Through Loss			30,902	31,368			(92)		(92)		3,257		(3,257)	(3,257)		04/26/2037.
47232V ES 7	JMAC 2009-R4 23A3 SUB SSUP 5.75 01/26/36	..	12/26/2016.	MBS Paydown		122,968	122,968	122,968	122,968		(33)		(33)		122,968			0	3,468	01/26/2036.
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36	..	12/26/2016.	Pass-Through Loss			23,232	23,030			(43)		(43)					0		01/26/2036.
47232V EX 6	JMAC 2009-R4 24A2 SUB SSUP 5.50 02/26/36	..	12/26/2016.	MBS Paydown		57,246	57,246	57,246	57,246		(23)		(23)		57,246			0	1,755	02/26/2036.
47232V FA 5	JMAC 2009-R4 24A5 SUB SSUP 5.50 02/26/36	..	12/26/2016.	Pass-Through Loss			15,992	15,992			(101)		(101)					0		02/26/2036.
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36	..	03/26/2016.	MBS Paydown									0					0	41	02/26/2036.

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36	..	03/26/2016.	Pass-Through Loss			4,711	640		510	(1,840)		(1,330)					0		02/26/2036.
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47	..	04/26/2016.	MBS Paydown		66,546	66,546	66,546	64,983				0		64,983		1,563	1,563	115	01/26/2047.
47232V FV 9	JMAC 2009-R4 29A2 SUB SSUP 2.0833 01/47	..	12/26/2016.	MBS Paydown		154,357	154,357	118,782	103,896		2,972		2,972		154,357			0	1,134	01/26/2047.
47232V GJ 5	JMAC 2009-R4 32A2 SUB SSUP 6.50 3/26/36	..	11/26/2016.	MBS Paydown		130,451	130,451	130,451	130,451		(1,391)		(1,391)		130,451			0	4,149	03/26/2036.
47232V GM 8	JMAC 2009-R4 32A5 SUB SSUP 6.50 03/26/36	..	12/26/2016.	Pass-Through Loss			13,192	3,099		768	(507)		261					0		03/26/2036.
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36	..	03/31/2016.	Book Value Adjustment							(784)		(784)					0		03/26/2036.
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36	..	05/26/2016.	MBS Paydown									0					0	93	03/26/2036.
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36	..	05/26/2016.	Pass-Through Loss			6,717	1,249					0					0		03/26/2036.
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47	..	12/26/2016.	Pass-Through Loss			22,189	1,887			3		3					0		01/26/2047.
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37	..	12/26/2016.	MBS Paydown		152,677	152,677	140,844	148,786		2,201		2,201		152,677			0	2,157	03/26/2037.
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37	..	01/01/2016.	Prior Year Adjustment									0		(18)		18	18		03/26/2037.
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR 6.00 9/26/36	..	12/26/2016.	MBS Paydown		1,290,260	1,290,260	1,212,845	1,278,440		5,357		5,357		1,290,260			0	41,722	09/26/2036.
478375 AD 0	JOHNSON CONTROLS INTL PL 5.00 03/30/2020	..	12/27/2016.	Consent Fee		3,000							0		3,000			0		03/30/2020.
478375 AG 3	JOHNSON CONTROLS INTL PLC 3.625 07/02/24	..	12/27/2016.	Consent Fee		1,000							0		1,000			0		07/02/2024.
48124W AA 7	JPMCC 2009-RR1 A4A SEQ SSNR CSTR 3/18/51	..	12/18/2016.	MBS Paydown		5,844,221	5,844,221	5,151,179	5,704,896		118,043		118,043		5,844,221			0	241,030	03/18/2051.
48124X AA 5	JPMCC 2009-RR2 GEA SEQ 5.543 12/17/49 RE	..	12/17/2016.	MBS Paydown		2,207,818	2,207,818	1,994,927	2,178,534		22,382		22,382		2,207,818			0	108,999	12/17/2049.
48124X AC 1	JPMCC 2009-RR2 MLA SEQ CSTR 6/17/2050	..	12/17/2016.	MBS Paydown		577,977	577,977	528,849	566,968		7,910		7,910		577,977			0	28,139	06/17/2050.
48248C AA 2	KKR 2007-1A A CLO FLT 05/15/2021	..	05/15/2016.	MBS Paydown		446,017	446,017	433,270	443,615		2,401		2,401		446,017			0	1,648	05/15/2021.
49327X AB 6	KEY BANK NA MTN 5.45 03/03/2016	..	03/03/2016.	Maturity		3,000,000	3,000,000	2,966,920	2,999,252		748		748		3,000,000			0	76,300	03/03/2016.
50219P AA 4	LSTRZ 2016-1 A1 SEQ SSNR FLT 01/01/2021	..	12/01/2016.	MBS Paydown		499,896	499,896	487,422			10,954		10,954		499,896			0	6,431	01/01/2021.
515074 AA 0	LANDMARK LEASING 6.20 10/01/2022	..	10/01/2016.	Sinking Fund Redemption		151,053	151,053	149,164	149,865		139		139		151,053			0	7,098	10/01/2022.
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035	..	12/25/2016.	MBS Paydown		318,752	318,752	299,878	293,789		(32,474)		(32,474)		318,752			0	8,552	11/25/2035.
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035	..	12/25/2016.	Pass-Through Loss			11,008	5,539					0		5,282		(5,282)	(5,282)		11/25/2035.
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035	..	12/31/2016.	Book Value Adjustment									0		(5,282)		5,282	5,282		11/25/2035.
525221 GM 3	LXS 2005-9N 1A1 SEQ SSNR FLT 02/25/2036	..	12/25/2016.	MBS Paydown		174,569	174,569	148,875			1,132		1,132		174,569			0	384	02/25/2036.
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037	..	10/31/2016.	Book Value Adjustment									0		6,866		(6,866)	(6,866)		01/25/2037.
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037	..	12/25/2016.	MBS Paydown		26,447	26,447	17,161	16,172		1,879		1,879		26,447			0	610	01/25/2037.
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037	..	12/25/2016.	Pass-Through Loss			15,851	11,159			(1,481)		(1,481)		(6,866)		6,866	6,866		01/25/2037.
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047	..	12/25/2016.	MBS Paydown		412,541	412,541	358,911	369,711		12,588		12,588		412,541			0	8,595	07/25/2047.
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045	..	12/15/2016.	MBS Paydown		86,387	86,387	83,701			135		135		86,387			0	645	01/15/2045.
54910L AA 7	LSTRZ 2015-8 A1 SEQ SNR FLT 08/01/20 RE	..	12/01/2016.	MBS Paydown		18,495	18,495	18,472			(963)		(963)		18,495			0	57	08/01/2020.
55818H AL 2	MDPK 2012-10A A1B CLO FLT 01/20/2025	..	10/20/2016.	MBS Paydown		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	53,324	01/20/2025.
559080 AB 2	MAGELLAN MIDSTRM 5.65 10/15/2016	..	10/15/2016.	Maturity		1,000,000	1,000,000	998,790	999,893		107		107		1,000,000			0	56,500	10/15/2016.
564760 BH 8	MTTC 2003-1 A1 SEQ CSTR 11/25/2033	..	03/25/2016.	MBS Paydown		1,902,206	1,902,206	1,949,762	1,925,233		(9,510)		(9,510)		1,902,206			0	26,215	11/25/2033.
570535 AH 7	MARKEL CORP 7 09/30/19	..	04/13/2016.	Cash Tender		3,487,740	3,000,000	2,995,260	2,997,869		2,131		2,131		3,000,000		487,740	487,740	114,594	09/30/2019.
571044 AE 6	MARLB 2007-1A C CLO MEZ FLT 04/18/2019	..	10/18/2016.	MBS Paydown		60,571	60,571	57,845	59,778		793		793		60,571			0	800	04/18/2019.
57430U 30 1	MDIBS 2006-1A A ABS 5.55 12/10/2065	..	10/10/2016.	MBS Paydown		191,205	191,205	178,298	185,549		5,758		5,758		191,205			0	8,989	12/10/2065.
576434 HM 9	MALT 2003-7 7A4 5.75 11/25/2033	..	12/25/2016.	MBS Paydown		696,816	696,816	699,212	694,674		470		470		696,816			0	20,762	11/25/2033.
57643M LZ 5	MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36	..	11/25/2016.	MBS Paydown		88,738	88,738	86,866	82,537		(2,414)		(2,414)		88,738			0	2,915	05/25/2036.
57645T AA 5	MARM 2007-HF2 A1 SEQ SNR FLT 09/25/2037	..	12/25/2016.	MBS Paydown		648,867	648,867	586,820	598,364		8,565		8,565		648,867			0	2,280	09/25/2037.
585907 AN 8	MELLON BANK NA BKNT 5.45 04/01/2016	..	04/01/2016.	Maturity		1,000,000	1,000,000	999,690	999,990		10		10		1,000,000			0	27,250	04/01/2016.
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35	..	12/25/2016.	MBS Paydown		295,561	295,561	249,286	245,763		5,598		5,598		295,561			0	3,973	12/25/2035.
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35	..	12/25/2016.	Pass-Through Loss			9,544						0					0		12/25/2035.

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	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
59549P AA 6	MID-STATE TR 4A ABS 8.33 4/1/2030		10/01/2016.	MBS Paydown		19,887	19,887	20,428	19,887				0		19,887			0	1,046	04/01/2030.
59748T AA 7	MIDLAND COGEN 6.00 03/15/2025		09/15/2016.	Sinking Fund Redemption		65,178	65,178	65,178	65,178				0		65,178			0	2,933	03/15/2025.
59748T AB 5	MIDLAND COGEN VENTURE 5.25 03/15/2025		09/15/2016.	Sinking Fund Redemption		89,988	89,988	89,988	89,988				0		89,988			0	3,836	03/15/2025.
60687V AE 5	MLCFC 2006-3 A4 SEQ 5.414 7/12/46		07/12/2016.	MBS Paydown		2,520,797	2,520,797	2,491,256	2,515,505		5,292		5,292		2,520,797			0	59,210	07/12/2046.
617458 AE 4	MSC 2011-C1 A3 SEQ 4.7 09/15/2047		12/15/2016.	MBS Paydown		237,697	237,697	240,073	238,684		(255)		(255)		237,697			0	6,975	09/15/2047.
61746B DB 9	MORGAN STANLEY MTN 5.75 10/18/2016		10/18/2016.	Maturity		2,000,000	2,000,000	2,054,460	2,005,551		(5,551)		(5,551)		2,000,000			0	115,000	10/18/2016.
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		12/25/2016.	MBS Paydown		101,046	101,046	68,459	54,706		2,911		2,911		101,046			0	1,676	10/25/2046.
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047		12/25/2016.	MBS Paydown		283,593	283,593	258,335	254,014		(4,894)		(4,894)		283,593			0	4,950	07/25/2047.
61754J AF 5	MSC 2007-T27 A4 SEQ CSTR 6/11/42		12/11/2016.	MBS Paydown		159,800	159,800	158,389	159,367		(193)		(193)		159,800			0	7,243	06/11/2042.
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037		12/25/2016.	MBS Paydown		184,810	184,810	163,326	177,299		5,331		5,331		184,810			0	505	06/25/2037.
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		12/26/2016.	MBS Paydown		712,711	712,711	740,168	722,070		(15,938)		(15,938)		712,711			0	27,503	04/26/2036.
61758Q AH 1	MSRR 2010-R1 2B SEQ CSTR 07/26/2035 RE		12/26/2016.	MBS Paydown		195,140	195,140	174,894	185,495		9,241		9,241		195,140			0	4,852	07/26/2035.
61758V AP 2	MSRR 2010-R2 3B1 RR SUB 6.50 10/26/37		12/26/2016.	MBS Paydown		251,833	251,833	231,686	241,276		9,458		9,458		251,833			0	10,178	10/26/2037.
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		03/31/2016.	Book Value Adjustment									0		(14,480)		14,480	14,480		10/26/2037.
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		10/26/2016.	Pass-Through Loss			47,478	19,679			85		85		14,480		(14,480)	(14,480)		10/26/2037.
61760D AC 7	MSRR 2011-KEYA 1X IO CSTR 12/17/2040		09/19/2016.	MBS Paydown				170,000			(0)		(0)					0		12/19/2040.
61765L AU 4	MSBAM 2015-C24 A4 SEQ SSNR 3.732 05/48		03/22/2016.	JEFFERIES & CO		2,086,711	1,975,000	2,016,737	2,016,716		(962)		(962)		2,015,754		70,957	70,957	23,955	05/15/2048.
61915R AB 2	MHL 2005-2 1A2 SEQ SSUP FLT 05/25/35		12/25/2016.	MBS Paydown		118,477	118,477	65,163	78,782		34,541		34,541		118,477			0	730	05/25/2035.
62888X AB 0	NGN 2010-C1 A2 SUB 2.90 10/29/2020		08/27/2016.	MBS Paydown		1,127,188	1,127,188	1,124,314	1,126,327		861		861		1,127,188			0	8,889	10/29/2020.
62942K AA 4	NRPMT 2013-1 A1 SEQ SNR 3.25 07/25/2043		12/25/2016.	MBS Paydown		354,112	354,112	338,177	339,142		2,429		2,429		354,112			0	7,010	07/25/2043.
64129X AE 9	NEUB 2014-16A A2 CLO SSNR 3.51 04/15/26		07/15/2016.	MBS Paydown		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	26,325	04/15/2026.
64129X AJ 8	NEUB 2014-16A B2 CLO MEZ 4.31 04/15/2026		07/15/2016.	MBS Paydown		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	32,325	04/15/2026.
643528 AB 8	NCAMT 2006-ALT1 AF2 SEQ 5.90 7/25/36		12/25/2016.	MBS Paydown		11,594	11,594	10,696	7,316		(63)		(63)		11,594			0	219	07/25/2036.
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36		12/25/2016.	MBS Paydown		51,531	51,531	34,268	28,045		354		354		51,531			0	1,143	10/25/2036.
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36		12/25/2016.	MBS Paydown		25,766	25,766	17,134	14,051		164		164		25,766			0	572	10/25/2036.
650119 AA 8	NEW YORK UNIV 5.236 07/01/32		07/01/2016.	Sinking Fund Redemption		158,000	158,000	158,422	158,387		(387)		(387)		158,000			0	8,241	07/01/2032.
65504L AC 1	NOBLE HLDG INTL 4.90 08/01/2020	C	12/28/2016.	Cash Tender		913,763	885,000	882,566	883,742		1,258		1,258		885,000		28,763	28,763	59,036	08/01/2020.
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036		12/25/2016.	MBS Paydown		348,374	348,374	272,313	309,655		13,981		13,981		348,374			0	1,202	03/25/2036.
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		12/25/2016.	MBS Paydown		35,915	35,915	35,793	18,600		1,652		1,652		35,915			0	862	03/25/2047.
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		12/25/2016.	Pass-Through Loss			21,855	21,781					0					0		03/25/2047.
65539C AK 2	NMRR 2011-4RA 1A10 MEZ FLT 12/26/36RE		12/26/2016.	Pass-Through Loss			1,136				9		9					0		12/26/2036.
667294 AW 2	NORTHWEST AIRLINE 7.041 04/01/22		10/01/2016.	Sinking Fund Redemption		4,089	4,089	4,191	4,159		(7)		(7)		4,089			0	240	04/01/2022.
677415 CL 3	OHIO POWER CO K 6.00 06/01/2016		06/01/2016.	Maturity		2,000,000	2,000,000	1,992,940	1,999,612		388		388		2,000,000			0	60,000	06/01/2016.
679574 AG 8	OLD DOMIN ELEC 6.21 B 12/01/2028		12/01/2016.	Sinking Fund Redemption		83,333	83,333	92,021	89,984		(806)		(806)		83,333			0	5,175	12/01/2028.
681919 AS 5	OMNICOM GROUP 5.90 04/15/2016		04/15/2016.	Maturity		3,000,000	3,000,000	2,990,460	2,999,671		329		329		3,000,000			0	88,500	04/15/2016.
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035		12/25/2016.	MBS Paydown		187,890	187,890	144,440	158,608		12,958		12,958		187,890			0	824	07/25/2035.
68504R AA 6	ONGLT 2014-AA A ABS SNR 2.29 07/09/2029		12/09/2016.	MBS Paydown		191,162	191,162	191,128	191,132		13		13		191,162			0	2,291	07/09/2029.
693456 AA 3	PMTLT 2013-J1 A1 SEQ SNR 3.5 09/25/2043		12/25/2016.	MBS Paydown		842,256	842,256	820,673	821,217		7,020		7,020		842,256			0	16,417	09/25/2043.
69352J AH 0	PPL ENERGY SUPPL 6.20 05/15/2016		05/15/2016.	Maturity		500,000	500,000	499,305	499,966		34		34		500,000			0	15,500	05/15/2016.
69352J AL 1	PPL ENERGY SUPPLY 6.50 05/01/18		05/02/2016.	CITIGROUP		2,050,000	2,000,000	1,993,220	1,998,125		252		252		1,998,376		51,624	51,624	65,361	05/01/2018.
713448 BJ 6	PEPSICO INC 7.90 11/01/2018		11/07/2016.	Make Whole Call		2,821,050	2,500,000	3,058,875	2,697,803		(55,339)		(55,339)		2,642,464		178,587	178,587	200,792	11/01/2018.
74432Q AJ 4	PRUDENTIAL FIN GMTN 5.50 03/15/2016		03/15/2016.	Maturity		3,000,000	3,000,000	2,994,070	2,999,865		135		135		3,000,000			0	82,500	03/15/2016.
744593 AC 8	STEER-IBM-Z2 6.415 06/01/18		12/01/2016.	Sinking Fund Redemption		115,008	115,008	111,489	113,931		644		644		115,008			0	5,562	06/01/2018.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046	..	12/25/2016.	MBS Paydown		350,987	350,987	324,224	338,154		6,569		6,569		350,987			0	1,310	08/25/2046.
74923H AQ 4	RALI 2007-QS4 3A6 6 03/25/37	..	09/23/2016.	Litigation Distribution		2,367							0				2,367	2,367		03/25/2037.
74925G AA 9	RALI 2007-QS11 A1 SEQ SSNR 7. 102537	..	11/01/2016.	Litigation Distribution		11,833							0				11,833	11,833		10/25/2037.
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37	..	12/26/2016.	MBS Paydown		442,991	442,991	440,223	440,965		579		579		442,991			0	14,375	10/26/2037.
749289 AA 2	RBSCF 2009-RR2 CWA SEQ SSNR CSTR 8/48	..	09/16/2016.	MBS Paydown		4,143,346	4,143,346	3,889,566	4,106,205		37,142		37,142		4,143,346			0	114,019	08/16/2048.
749289 AZ 7	RBSCF 2009-RR2 WBA SEQ SSNR CSTR 2/16/51	..	12/16/2016.	MBS Paydown		2,311,579	2,311,579	2,210,447	2,286,013		20,450		20,450		2,311,579			0	111,524	02/16/2051.
749289 BT 0	RBSCF 2009-RR2 JPA SEQ SSNR CSTR 5/16/47	..	09/16/2016.	MBS Paydown		4,668,066	4,668,066	4,270,989	4,613,312		54,755		54,755		4,668,066			0	166,822	05/16/2047.
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037	..	03/31/2016.	Book Value Adjustment									0		(8,816)		8,816	8,816		06/26/2037.
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037	..	12/26/2016.	MBS Paydown		241,217	241,217	112,121	143,505		2,904		2,904		241,217			0	3,333	06/26/2037.
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037	..	12/26/2016.	Pass-Through Loss			(3,368)	4,102					0		8,816		(8,816)	(8,816)		06/26/2037.
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036	..	12/26/2016.	MBS Paydown		372,361	372,361	210,945	172,944				0		372,361			0	13,060	03/26/2036.
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036	..	12/26/2016.	Pass-Through Loss			27,853	15,779					0		27,853		(27,853)	(27,853)		03/26/2036.
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036	..	12/31/2016.	Book Value Adjustment									0		(27,853)		27,853	27,853		03/26/2036.
74928H AA 4	RBSCF 2010-RR3 CSCA SEQ 5.467 09/16/2039	..	05/16/2016.	MBS Paydown		2,115,565	2,115,565	2,135,729	2,101,769		13,796		13,796		2,115,565			0	36,153	09/16/2039.
74928H AB 2	RBSCF 2010-RR3 CSCB SUB 5.467 09/16/2039	..	06/16/2016.	MBS Paydown		4,000,000	4,000,000	4,004,453	3,993,503		6,497		6,497		4,000,000			0	103,977	09/16/2039.
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36	..	12/26/2016.	MBS Paydown		255,686	255,686	248,016	250,417		3,322		3,322		255,686			0	4,964	08/25/2036.
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE	..	03/31/2016.	Book Value Adjustment									0		(784)		784	784		08/25/2036.
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE	..	12/26/2016.	Pass-Through Loss			684	2,264					0		684		(684)	(684)		08/25/2036.
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36	..	12/26/2016.	MBS Paydown		195,140	195,140	188,310	191,017		3,531		3,531		195,140			0	3,096	10/25/2036.
74930A BE 6	RBSCF 2010-RR4 CSCA SEQ SSNR 5.695 9/40	..	12/16/2016.	MBS Paydown		1,263,431	1,263,431	1,343,777	1,281,004		(10,196)		(10,196)		1,263,431			0	22,461	09/16/2040.
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036	..	12/26/2016.	MBS Paydown		434,577	434,577	418,281	421,852		3,982		3,982		434,577			0	7,142	05/26/2036.
74935T AA 9	RCMC 2012-CRE1 A SEQ 5.6235 11/15/2044	..	06/15/2016.	MBS Paydown		309,391	309,391	309,391	309,391				0		309,391			0	7,916	11/15/2044.
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037	..	12/10/2016.	MBS Paydown		478,437	478,437	204,133	202,430		(61,886)		(61,886)		478,437			0	2,634	03/10/2037.
75115A AA 9	RALI 2006-QS8 A1 SEQ 6.00 08/25/36	..	09/23/2016.	Litigation Distribution		4,733							0				4,733	4,733		08/25/2036.
755920 AF 2	ROCS-NSC-1998-1 6.375 05/15/2017	..	11/15/2016.	Paydown		83,511	83,511	82,452	83,394		82		82		83,511			0	4,014	05/15/2017.
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037	..	12/25/2016.	MBS Paydown		64,384	64,384	46,356	48,525		9,320		9,320		64,384			0	1,637	09/25/2037.
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34	..	12/25/2016.	MBS Paydown		55,513	55,513	55,507	32,267		7,509		7,509		55,513			0	1,543	07/25/2034.
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34	..	12/25/2016.	Pass-Through Loss			1,417	1,417					0					0		07/25/2034.
760985 UA 7	RAMP 2003-RS3 AI4 SEQ 5.67 4/25/33	..	12/25/2016.	MBS Paydown		43,999	43,999	43,977	40,601		(574)		(574)		43,999			0	1,700	04/25/2033.
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34	..	01/25/2016.	MBS Paydown		1,922	1,922	1,761	1,898		24		24		1,922			0	7	03/25/2034.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	..	03/31/2016.	Book Value Adjustment									0		(4,445)		4,445	4,445		10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	..	12/25/2016.	MBS Paydown		102,889	102,889	94,529	81,479		1,711		1,711		102,889			0	2,003	10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	..	12/25/2016.	Pass-Through Loss			22,664	20,822					0		4,445		(4,445)	(4,445)		10/25/2035.
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36	..	12/25/2016.	MBS Paydown		39,726	39,726	39,701	28,759		165		165		39,726			0	1,238	02/25/2036.
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36	..	12/25/2016.	Pass-Through Loss			14,367	14,358					0					0		02/25/2036.
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033	..	08/25/2016.	MBS Paydown		297,103	297,103	303,974	300,959		(3,856)		(3,856)		297,103			0	10,608	03/25/2033.
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035	..	12/25/2016.	MBS Paydown		178,735	178,735	168,122	168,109		5,294		5,294		178,735			0	3,626	03/25/2035.
76112B C5 7	RAMP 2005-EFC4 M2 MEZ FLT 09/25/35	..	12/25/2016.	MBS Paydown		684,356	684,356	405,481	600,150		10,504		10,504		684,356			0	2,833	09/25/2035.
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035	..	12/18/2016.	MBS Paydown		338,298	338,298	309,965			1,174		1,174		338,298			0	2,679	05/18/2035.
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34	..	12/25/2016.	MBS Paydown		438,048	438,048	423,007	432,550		4,359		4,359		438,048			0	9,931	09/25/2034.
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 05/17/2021	..	11/15/2016.	MBS Paydown		161,059	161,059	160,871	161,021		8		8		161,059			0	5,712	05/17/2021.
78355H JP 5	RYDER SYSTEM INC 3.6 03/1/16 MTN	..	03/01/2016.	Maturity		1,000,000	1,000,000	998,860	999,962		38		38		1,000,000			0	18,000	03/01/2016.
78403D AB 6	SBA TOWER TRUST 5.101 04/15/2017	..	07/15/2016.	Call		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	89,268	04/17/2017.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		12/15/2016.	MBS Paydown		488,930	488,930	488,930	488,930				0		488,930			0	10,431	07/15/2042.
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		12/15/2016.	MBS Paydown		339,022	339,022	339,022	339,022				0		339,022			0	6,853	05/16/2044.
78471D AA 5	SCLP 2016-1A A ABS SSNR 3.26 08/25/2025		12/25/2016.	MBS Paydown		326,970	326,970	326,934			5		5		326,970			0	3,529	08/25/2025.
78471F AA 0	SCLP 2016-3 A ABS SSNR 3.05 12/26/25		12/25/2016.	MBS Paydown		33,951	33,951	33,950					0		33,951			0	213	12/26/2025.
811904 AK 7	SEACOR HOLDINGS 7.375 10/01/2019		05/12/2016.	ROBERT W BAIRD CO.		960,000	1,000,000	993,290	996,914		274		274		997,187		(37,187)	(37,187)	46,299	10/01/2019.
81683R AJ 3	SEMINOLE TRIBE 7.804 10/01/2020		10/01/2016.	Sinking Fund Redemption		100,000	100,000	100,000	100,001		(1)		(1)		100,000			0	7,804	10/01/2020.
81745A AB 3	SEMT 2013-5 A2 SEQ CSTR 05/25/2043		12/25/2016.	MBS Paydown		393,248	393,248	372,295	373,530		8,853		8,853		393,248			0	6,934	05/25/2043.
81745J AA 6	SEMT 2013-11 A1 SEQ SNR 3.50 09/25/2043		12/25/2016.	MBS Paydown		369,544	369,544	364,579	364,894		1,474		1,474		369,544			0	6,955	09/25/2043.
81745M AA 9	SEMT 2013-2 A SEQ SNR CSTR 02/25/2043		12/25/2016.	MBS Paydown		617,175	617,175	552,886	554,276		28,864		28,864		617,175			0	6,883	02/25/2043.
818813 AA 5	SHACK 2012-2A A CLO FLT 10/20/2023		10/20/2016.	MBS Paydown		1,000,000	1,000,000	999,000	999,116		884		884		1,000,000			0	20,103	10/20/2023.
826200 AC 1	SIEMENS FINANCIAL 5.75 10/17/2016	C	10/17/2016.	Maturity		4,000,000	4,000,000	4,067,720	4,006,939		(6,939)		(6,939)		4,000,000			0	230,000	10/17/2016.
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025		12/15/2016.	MBS Paydown		103,787	103,787	103,505	103,602		947		947		103,787			0	1,591	03/17/2025.
828807 BW 6	SPG-CALL09/16 5.25 12/01/2016		09/02/2016.	Call		5,000,000	5,000,000	4,950,330	4,994,251		5,749		5,749		5,000,000			0	197,604	12/01/2016.
83402Q AA 0	SCLP 2016-2A A ABS SSNR 3.09 10/27/2025		12/25/2016.	MBS Paydown		551,578	551,578	551,492			18		18		551,578			0	5,077	10/27/2025.
83417F AA 7	SOCTY 2014-2 A ABS PT 4.02 07/20/2044		07/20/2016.	MBS Paydown		20,417	20,417	20,416	20,417				0		20,417			0	614	07/20/2044.
83417P AA 5	SOCTY 2015-1 A ABS SEQ SNR 4.18 08/45		08/20/2016.	MBS Paydown		29,909	29,909	29,894	29,894		7		7		29,909			0	893	08/21/2045.
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041		01/01/2016.	Prior Year Adjustment							(3)		(3)		(3)		3	3		05/20/2041.
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041		05/20/2016.	MBS Paydown		1,076,950	1,076,950	1,077,017	1,076,950				0		1,076,950			0	48,066	05/20/2041.
84383Q AA 1	SOUTHN STAR CENT 6.00 06/01/2016		06/01/2016.	Maturity		2,000,000	2,000,000	1,988,320	1,999,386		614		614		2,000,000			0	60,000	06/01/2016.
844741 AY 4	SOUTHWEST AIR 5.75 12/15/2016		12/15/2016.	Maturity		2,000,000	2,000,000	1,990,680	1,998,863		1,137		1,137		2,000,000			0	115,000	12/15/2016.
84858D AA 6	SPIRIT AIR 2015-1 A 4.10 10/01/2029		10/01/2016.	Sinking Fund Redemption		33,947	33,947	33,947	33,949		1		1		33,947			0	1,585	04/01/2028.
850228 AC 1	SCFT 2014-AA A ABS SEQ SSNR 2.7 05/25/23		10/25/2016.	MBS Paydown		1,197,720	1,197,720	1,197,641	1,197,664		56		56		1,197,720			0	22,365	05/25/2023.
855030 AM 4	STAPLES INC 4.375 01/12/2023		10/24/2016.	STIFEL NICOLAUS		307,902	300,000	299,424	299,569		44		44		299,613		8,289	8,289	14,273	01/12/2023.
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037		12/25/2016.	MBS Paydown		175,546	175,546	159,747	160,894		2,265		2,265		175,546			0	2,284	01/25/2037.
85744N AA 9	STATE ST BK & TR 5.30 01/15/2016		01/15/2016.	Maturity		2,000,000	2,000,000	1,927,600	1,999,554		446		446		2,000,000			0	53,000	01/15/2016.
86212V AA 2	STR 2016-1A A1 ABS SNR 3.96 10/20/2046		12/20/2016.	MBS Paydown		4,330	4,330	4,327			0		0		4,330			0	22	10/20/2046.
86213C AB 1	STR 2015-1A A2 ABS SNR 4.17 04/20/2045		12/20/2016.	MBS Paydown		5,000	5,000	4,920	4,923		4		4		5,000			0	113	04/20/2045.
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		12/25/2016.	MBS Paydown		208,150	208,150	145,705	138,653		32,944		32,944		208,150			0	836	08/25/2035.
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036		12/25/2016.	MBS Paydown		455,197	455,197	327,160	365,032		59,058		59,058		455,197			0	1,417	03/25/2036.
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		03/31/2016.	Book Value Adjustment									0		(565)		565	565		05/25/2036.
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		12/25/2016.	MBS Paydown		74,304	74,304	59,926	59,510		(244)		(244)		74,304			0	1,283	05/25/2036.
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		12/25/2016.	Pass-Through Loss			14,354	468					0		565		(565)	(565)		05/25/2036.
87151Q AA 4	SYMETRA FINL 6.125 04/01/2016		04/01/2016.	Maturity		3,000,000	3,000,000	3,044,120	3,001,521		(1,521)		(1,521)		3,000,000			0	91,875	04/01/2016.
87155M AA 9	SYMP 2007-5A A1 CLO FLT 01/15/2024		10/15/2016.	MBS Paydown		380,704	380,704	372,495	377,701		5,793		5,793		380,704			0	4,140	01/15/2024.
87244A AA 8	WINDR 2012-1A A CLO FLT 01/15/2024		10/15/2016.	MBS Paydown		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	20,067	01/15/2024.
87244A AR 1	WINDR 2012-1A B2 CLO 3.31 01/15/2024		10/15/2016.	MBS Paydown		1,000,000	1,000,000	984,100	988,724		11,276		11,276		1,000,000			0	33,100	01/15/2024.
87244A AU 4	WINDR 2012-1A C2 CLO 4.31 01/15/2024		10/15/2016.	MBS Paydown		1,000,000	1,000,000	971,800	979,798		20,202		20,202		1,000,000			0	43,100	01/15/2024.
872540 AM 1	TJX COS INC 6.95 04/15/2019		10/12/2016.	Call		1,134,891	1,000,000	998,120	999,248		752		752		1,000,000		134,891	134,891	68,921	04/15/2019.
87407P AA 8	TAL 2013-1A A ABS SNR 2.83 02/22/2038		12/20/2016.	MBS Paydown		290,000	290,000	290,200	290,151		(21)		(21)		290,000			0	4,435	02/22/2038.
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038		12/20/2016.	MBS Paydown		175,000	175,000	174,658	149,949		23		23		175,000			0	3,139	11/20/2038.
881561 UH 5	TMTS 2005-8HE M1 MEZ FLT 07/25/2035		04/25/2016.	MBS Paydown		359,482	359,482	307,357	357,512		1,971		1,971		359,482			0	746	07/25/2035.
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		12/25/2016.	MBS Paydown		128,522	128,522	109,719			(5,149)		(5,149)		128,522			0	454	01/25/2038.
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		12/25/2016.	Pass-Through Loss			(91)						0					0		01/25/2038.

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					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
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038	..	12/25/2016.	MBS Paydown		128,233	128,233	66,681	78,175		39,405		39,405		128,233			0	523	08/25/2038.
88314R AC 0	TMCL 2014-1A A ABS SNR 3.27 10/20/2039	C	12/20/2016.	MBS Paydown		33,333	33,333	31,813			100		100		33,333			0	409	10/20/2039.
88948A AR 8	TOLL ROAD INV II 0.00 02/15/16	..	02/15/2016.	Maturity		1,500,000	1,500,000	948,525	1,487,054		12,946		12,946		1,500,000			0		02/15/2016.
891027 AN 4	TORCHMARK CORP 6.375 06/15/2016	..	06/15/2016.	Maturity		3,000,000	3,000,000	2,977,410	2,998,624		1,376		1,376		3,000,000			0	95,625	06/15/2016.
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039	..	12/16/2016.	MBS Paydown		56,490	56,490	56,490	56,490				0		56,490			0	1,991	11/16/2039.
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040	..	12/16/2016.	MBS Paydown		169,365	169,365	175,650	174,647		(1,348)		(1,348)		169,365			0	4,616	10/16/2040.
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43	..	12/15/2016.	MBS Paydown		17,874	17,874	17,272			35		35		17,874			0	85	01/15/2043.
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41	..	12/15/2016.	MBS Paydown		95,875	95,875	95,882	90,436		(0)		(0)		95,875			0	2,032	07/15/2041.
89690E AD 9	TRMF 2014-1A A1 ABS SEQ SNR 2.863 04/44	..	12/15/2016.	MBS Paydown		89,429	89,429	88,718			(2,511)		(2,511)		89,429			0	460	04/15/2044.
902691 AD 6	UGI UTILITIES B 5.753 09/30/2016	..	09/30/2016.	Maturity		1,000,000	1,000,000	1,000,000	1,000,003		(3)		(3)		1,000,000			0	57,530	09/30/2016.
90520G AA 4	UNION BANK CALIF 5.95 05/11/2016	..	05/11/2016.	Maturity		2,500,000	2,500,000	2,566,075	2,503,250		(3,250)		(3,250)		2,500,000			0	74,375	05/11/2016.
907833 AE 7	UNION PACIFIC RR 6.7 02/23/19	..	08/23/2016.	Sinking Fund Redemption		61,456	61,456	59,161	60,981		136		136		61,456			0	3,102	02/23/2019.
90783T AA 8	UNP CO 2004 TRST 04-1 5.404 07/02/2025	..	07/02/2016.	Sinking Fund Redemption		297,425	297,425	297,425	260,340		(3,579)		(3,579)		297,425			0	7,034	07/02/2025.
908594 AC 8	UNION TANK CAR CO 4.71 05/15/2020	..	05/15/2016.	Sinking Fund Redemption		90,909	90,909	90,909	90,908		0		0		90,909			0	2,141	05/15/2020.
90919U AA 2	UNISON LEASE FND 5.349 04/15/17	..	10/15/2016.	Make Whole Call		3,000,000	3,000,000	2,990,000	2,997,617		2,383		2,383		3,000,000			0	133,725	04/15/2017.
909287 AA 2	UAL 2007 PT TRUST 6.636 07/02/22	..	07/02/2016.	Sinking Fund Redemption		51,722	51,722	49,912	50,528		60		60		51,722			0	2,589	07/02/2022.
90932L AA 5	UNITED AIR 2015-1 AA 3.45 6/01/2029	..	12/01/2016.	Sinking Fund Redemption		72,524	72,524	72,524	72,524		1		1		72,524			0	2,599	06/01/2029.
90932P AA 6	UNITED AIR 2014-1 A 4.00 04/11/2026	..	10/11/2016.	Sinking Fund Redemption		55,065	55,065	55,065	55,065				0		55,065			0	1,652	04/11/2026.
90932Q AA 4	UNITED AIR 2014-2 A 3.75 09/03/2026	..	09/03/2016.	Sinking Fund Redemption		57,677	57,677	57,677	57,677				0		57,677			0	1,617	09/03/2026.
913017 BQ 1	UNITED TECH CORP 6.125 02/01/2019	..	12/01/2016.	Make Whole Call		2,191,799	2,000,000	2,240,100	2,089,536		(25,354)		(25,354)		2,064,182		127,617	127,617	163,333	02/01/2019.
92328X AE 9	VENTR 2013-15A B2 CLO MEZ 4.445 07/2025	..	10/15/2016.	MBS Paydown		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	44,450	07/15/2025.
92765Y AA 5	VIRGIN AUSTRALIA 2013 1A 5.00 10/23/2023	C	10/23/2016.	Sinking Fund Redemption		261,051	261,051	261,051	261,051				0		261,051			0	8,214	10/23/2023.
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37	..	12/25/2016.	MBS Paydown		124,804	124,804	113,596			571		571		124,804			0	1,151	02/25/2037.
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37	..	12/25/2016.	Pass-Through Loss			7,689						0					0		02/25/2037.
93363P AC 4	WAMU 2006-AR14 1A3 SEQ SSNR FLT 11/25/36	..	12/25/2016.	MBS Paydown		165,513	165,513	152,830			(1,289)		(1,289)		165,513			0	736	11/25/2036.
93363P AC 4	WAMU 2006-AR14 1A3 SEQ SSNR FLT 11/25/36	..	12/25/2016.	Pass-Through Loss			1,684						0					0		11/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036	..	12/25/2016.	MBS Paydown		30,020	30,020	24,059	13,720		728		728		30,020			0	194	07/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036	..	12/25/2016.	Pass-Through Loss			11,866	9,616					0					0		07/25/2036.
94707V AA 8	WEATHERFORD INTL 5.125 09/15/2020	..	06/17/2016.	Cash Tender		1,890,000	2,000,000	2,004,070	1,999,053		(109,053)		(109,053)		1,890,000			0	77,444	09/15/2020.
94980G AH 4	WFHET 2004-2 AI7 SEQ 5.0 5/25/2034	..	12/25/2016.	MBS Paydown		632,621	632,621	594,038	628,558		3,695		3,695		632,621			0	16,411	05/25/2034.
94980G AR 2	WFHET 2004-2 M4 MEZ FLT 5/25/2034	..	12/25/2016.	MBS Paydown		58,583	58,583	40,423	41,600		13,098		13,098		58,583			0	698	10/25/2034.
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36	..	12/25/2016.	MBS Paydown		87,257	87,257	77,332	76,561		5,845		5,845		87,257			0	1,755	03/25/2036.
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037	..	12/25/2016.	MBS Paydown		107,103	107,103	86,017	80,984		7,918		7,918		107,103			0		12/28/2037.
96032X AA 5	WESTR 2014-1A A ABS SSNR PT 2.15 12/26	..	12/20/2016.	MBS Paydown		322,861	322,861	321,625	321,160		198		198		322,861			0	3,849	12/20/2026.
96033C AA 0	WESTR 2016-1A A ABS SSNR 3.50 12/20/2028	..	12/20/2016.	MBS Paydown		145,805	145,805	145,281			29		29		145,805			0	1,525	12/20/2028.
96033C AB 8	WESTR 2016-1A B ABS MEZ 4.50 12/20/2028	..	12/20/2016.	MBS Paydown		72,902	72,902	72,438			24		24		72,902			0	980	12/20/2028.
96033L AA 0	WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28	..	12/20/2016.	MBS Paydown		288,397	288,397	288,014	288,009		54		54		288,397			0	4,838	07/20/2028.
961548 AS 3	WESTVACO CORP 7.50 06/15/2027	..	06/15/2016.	Sinking Fund Redemption		109,000	109,000	110,364	109,993		(993)		(993)		109,000			0	4,088	06/15/2027.
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033	..	12/15/2016.	Paydown		25,604	25,604	25,604	25,604				0		25,604			0	933	06/15/2033.
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034	..	12/15/2016.	Paydown		31,349	31,349	31,349	31,349				0		31,349			0	1,142	05/15/2034.
969457 BW 9	WILLIAMS COS INC 4.55 06/24/2024	..	07/19/2016.	GOLDMAN SACHS		490,625	500,000	498,690	498,853		63		63		498,916		(8,291)	(8,291)	12,260	06/24/2024.
969457 BW 9	WILLIAMS COS INC 4.55 06/24/2024	..	10/18/2016.	GOLDMAN SACHS		257,500	250,000	249,345	249,426		46		46		249,472		8,028	8,028	7,978	06/24/2024.
97652P AL 5	WIN 2014-1 A11 SEQ SSUP 3.50 06/27/2044	..	12/20/2016.	MBS Paydown		342,106	342,106	339,968	339,914		1,017		1,017		342,106			0	6,367	06/20/2044.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	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
98310W AB 4	WYNDHAM WORLDWIDE 6.00 12/01/2016	..	03/25/2016.	Make Whole Call		16,566	16,000	15,927	15,991		2		2		15,993		574	574	304	12/01/2016.
988498 AH 4	YUM! BRANDS INC 3.75 11/01/2021	..	06/01/2016.	RBC CAPITAL MARKETS		1,932,500	2,000,000	1,992,300	1,995,329		311		311		1,995,639		(63,139)	(63,139)	44,792	11/01/2021.
3899999.	Total - Bonds - Industrial and Miscellaneous					353,314,423	351,415,626	342,474,758	338,982,557	4,852	2,331,925	27,386	2,309,391	0	350,227,139	0	3,087,284	3,087,284	11,809,177	XXX
8399997.	Total - Bonds - Part 4					370,825,072	369,097,212	359,248,732	355,411,831	4,852	2,303,945	27,386	2,281,410	0	366,955,628	0	3,869,444	3,869,444	12,247,808	XXX
8399998.	Total - Bonds - Summary Item from Part 5					16,650,665	16,060,792	16,543,161			14,650		14,650		16,557,811		92,854	92,854	180,655	XXX
8399999.	Total - Bonds					387,475,737	385,158,005	375,791,893	355,411,831	4,852	2,318,594	27,386	2,296,060	0	383,513,439	0	3,962,298	3,962,298	12,428,463	XXX
9799998	Total - Common Stocks - Summary Item from Part 5					198,449	XXX	133,206					0		133,206		65,243	65,243	2,202	XXX
9799999.	Total - Common Stocks					198,449	XXX	133,206	0	0	0	0	0	0	133,206	0	65,243	65,243	2,202	XXX
9899999.	Total - Preferred and Common Stocks					198,449	XXX	133,206	0	0	0	0	0	0	133,206	0	65,243	65,243	2,202	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					387,674,186	XXX	375,925,099	355,411,831	4,852	2,318,594	27,386	2,296,060	0	383,646,645	0	4,027,541	4,027,541	12,430,666	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																				
001055 AD 4	AFLAC INC 6.90 12/17/2039	..	08/05/2016	BARCLAYS CAPITAL	12/20/2016	Cash Tender	1,000,000	1,412,630	1,384,590	1,384,590		(28,040)		(28,040)				0	35,075	10,158
12593P AW 2	COMM 2015-CR25 A4 SEQ SSNR 3.759 08/2048.	..	01/15/2016	BANC OF AMERICA SECURITIES	03/18/2016	CS FIRST BOSTON	2,000,000	2,079,375	2,132,500	2,078,114		(1,261)		(1,261)			54,386	54,386	17,124	4,177
12635R AX 6	CSAIL 2015-C4 A4 SEQ SSNR 3.8079 11/48	..	01/08/2016	CS FIRST BOSTON	03/17/2016	CS FIRST BOSTON	1,500,000	1,558,652	1,599,961	1,557,624		(1,028)		(1,028)			42,337	42,337	3,702	1,904
190749 AH 4	CWCI 2006-C1 AM MEZ 5.254 08/15/2048	..	03/23/2016	BANC OF AMERICA SECURITIES	09/15/2016	MBS Paydown	133,518	133,184	133,518	133,518		62		62				0	3,508	546
190749 AH 4	CWCI 2006-C1 AM MEZ 5.254 08/15/2048	..	03/23/2016	BANC OF AMERICA SECURITIES	10/15/2016	MBS Paydown	398,224	397,229	398,224	398,224		305		305				0	12,205	1,627
190749 AH 4	CWCI 2006-C1 AM MEZ 5.254 08/15/2048	..	03/23/2016	BANC OF AMERICA SECURITIES	11/15/2016	MBS Paydown	333,259	332,425	333,259	333,259		836		836				0	11,673	1,362
190749 AH 4	CWCI 2006-C1 AM MEZ 5.254 08/15/2048	..	03/23/2016	BANC OF AMERICA SECURITIES	12/15/2016	MBS Paydown	134,999	134,661	134,999	134,999		1,297		1,297				0	5,320	552
343498 AB 7	FLOWERS FOODS 3.50 10/01/2026	..	09/23/2016	DEUTSCHE BANK	12/08/2016	DEUTSCHE BANK	1,000,000	994,730	941,110	994,823		93		93			(53,713)	(53,713)		
343498 AB 7	FLOWERS FOODS 3.50 10/01/2026	..	11/09/2016	BANC OF AMERICA SECURITIES	12/08/2016	DEUTSCHE BANK	1,000,000	967,990	941,110	968,206		216		216			(27,096)	(27,096)	14,583	4,569
36250G AN 5	GSMS 2015-GC30 A3 SEQ SSNR 3.119 05/50	..	01/21/2016	CITIGROUP	03/18/2016	GOLDMAN SACHS	1,270,000	1,257,002	1,290,241	1,257,184		181		181			33,057	33,057	9,023	2,751
50218Y AA 6	LSTRZ 2015-1 A SEQ SSNR FLT 01/01/20	..	07/20/2016	MIZUHO SEC USA	12/13/2016	Distribution	1,644,146	1,614,859	1,644,146	1,640,625		26,294		26,294			3,521	3,521	18,962	2,704
50218Y AA 6	LSTRZ 2015-1 A SEQ SSNR FLT 01/01/20	..	07/20/2016	MIZUHO SEC USA	08/01/2016	MBS Paydown	17,989	17,669	17,989	17,989		381		381				0	38	30
50218Y AA 6	LSTRZ 2015-1 A SEQ SSNR FLT 01/01/20	..	07/20/2016	MIZUHO SEC USA	09/01/2016	MBS Paydown	21,138	20,762	21,138	21,138		137		137				0	90	35
50218Y AA 6	LSTRZ 2015-1 A SEQ SSNR FLT 01/01/20	..	07/20/2016	MIZUHO SEC USA	10/01/2016	MBS Paydown	19,211	18,869	19,211	19,211		161		161				0	125	32
50218Y AA 6	LSTRZ 2015-1 A SEQ SSNR FLT 01/01/20	..	07/20/2016	MIZUHO SEC USA	11/01/2016	MBS Paydown	16,076	15,790	16,076	16,076		173		173				0	137	26
50218Y AA 6	LSTRZ 2015-1 A SEQ SSNR FLT 01/01/20	..	07/20/2016	MIZUHO SEC USA	12/01/2016	MBS Paydown	20,348	19,986	20,348	20,348		307		307				0	217	33
512807 AP 3	LAM RESEARCH 3.90 06/15/2026	..	05/23/2016	GOLDMAN SACHS	10/13/2016	Call	2,000,000	1,994,880	2,020,000	2,000,000		5,120		5,120			20,000	20,000	27,300	
54910C AA 7	LSTRZ 2014-2 A SEQ SNR FLT 12/01/2021	..	08/02/2016	BANC OF AMERICA SECURITIES	11/07/2016	Distribution	2,124,388	2,115,093	2,124,388	2,124,388		9,433		9,433			0	0	14,548	589
54910C AA 7	LSTRZ 2014-2 A SEQ SNR FLT 12/01/2021	..	08/02/2016	BANC OF AMERICA SECURITIES	09/01/2016	MBS Paydown	23,964	23,859	23,964	23,964		14		14				0	51	7
54910C AA 7	LSTRZ 2014-2 A SEQ SNR FLT 12/01/2021	..	08/02/2016	BANC OF AMERICA SECURITIES	10/01/2016	MBS Paydown	26,318	26,203	26,318	26,318		66		66				0	116	7
54910C AA 7	LSTRZ 2014-2 A SEQ SNR FLT 12/01/2021	..	08/02/2016	BANC OF AMERICA SECURITIES	11/01/2016	MBS Paydown	27,214	27,095	27,214	27,214		121		121				0	175	8
94989W AR 8	WFCM 2015-C31 A3 SEQ SSNR 3.427 11/15/48..	..	02/23/2016	WELLS FARGO BROKERAGE SERVICES.	03/18/2016	CS FIRST BOSTON	1,350,000	1,380,217	1,400,361	1,379,999		(218)		(218)			20,362	20,362	6,683	3,213
3899999.	Total - Bonds - Industrial and Miscellaneous						16,060,792	16,543,161	16,650,665	16,557,811	0	14,650	0	14,650	0	0	92,854	92,854	180,655	34,328
8399998.	Total - Bonds						16,060,792	16,543,161	16,650,665	16,557,811	0	14,650	0	14,650	0	0	92,854	92,854	180,655	34,328
Common Stocks - Industrial and Miscellaneous																				
247361 70 2	DELTA AIR LINES INC	..	06/27/2016	ISI GROUP	12/28/2016	RAYMOND JAMES & ASSOCIATES	4,000.000	133,206	198,449	133,206				0			65,243	65,243	2,202	
9099999.	Total - Common Stocks - Industrial and Miscellaneous							133,206	198,449	133,206	0	0	0	0	0	0	65,243	65,243	2,202	0
9799998.	Total - Common Stocks							133,206	198,449	133,206	0	0	0	0	0	0	65,243	65,243	2,202	0
9899999.	Total - Preferred and Common Stocks							133,206	198,449	133,206	0	0	0	0	0	0	65,243	65,243	2,202	0
9999999.	Total - Bonds, Preferred and Common Stocks							16,676,367	16,849,114	16,691,017	0	14,650	0	14,650	0	0	158,097	158,097	182,858	34,328

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
Exempt Money Market Mutual Funds as Identified by the SVO																				
825252 40 6	Invesco Advisors Inc.Treasury Portfolio Institutional Class			12/30/2016.	The Bank of New York Mellon	XXX	45,716,534						45,716,534	10,380		0.370	0.370	Mtly	74,715	
8899999. Total - Exempt Money Market Mutual Funds as Identified by the SVO							45,716,534	0	0	0	0	XXX	45,716,534	10,380	0	XXX	XXX	XXX	74,715	0
9199999. Total - Short-Term Investments							45,716,534	0	0	0	0	XXX	45,716,534	10,380	0	XXX	XXX	XXX	74,715	0

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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)
Purchased Options - Hedging Other - Call Options and Warrants																						
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	01/07/2016.	01/06/2017.		10,813,461	1,990.2600		211,025		410,819	*#.	410,819	393,233		(193,440)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	01/07/2016.	01/06/2017.		1,373,244	1,990.2600		30,235		59,720	*#.	59,720	57,200		(27,715)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	01/07/2016.	01/06/2017.		1,872,190	1,990.2600		46,563		93,575	*#.	93,575	89,694		(42,683)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	01/07/2016.	01/06/2017.		1,860,315	1,990.2600		38,024		74,395	*#.	74,395	71,226		(34,855)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	01/07/2016.	01/06/2017.		3,535,681	1,990.2600		75,181		169,695	*#.	169,695	163,430		(68,916)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	01/21/2016.	01/20/2017.		1,358,140	1,859.3300		33,644		62,982	*#.	62,982	60,178		(30,841)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	01/21/2016.	01/20/2017.		8,824,847	1,859.3300		179,361		330,126	*#.	330,126	315,179		(164,414)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	01/21/2016.	01/20/2017.		1,329,596	1,859.3300		36,112		68,276	*#.	68,276	65,267		(33,103)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	01/21/2016.	01/20/2017.		1,531,016	1,859.3300		33,793		62,612	*#.	62,612	59,796		(30,977)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	01/21/2016.	01/20/2017.		2,800,597	1,859.3300		68,790		132,981	*#.	132,981	127,249		(63,057)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/08/2016.	02/06/2017.		10,753,293	1,880.0500		196,700		397,291	*#.	397,291	364,508		(163,917)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/08/2016.	02/06/2017.		2,433,983	1,880.0500		47,060		95,892	*#.	95,892	88,049		(39,217)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/08/2016.	02/06/2017.		3,091,434	1,880.0500		69,901		146,003	*#.	146,003	134,353		(58,251)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	02/08/2016.	02/06/2017.		2,916,480	1,880.0500		56,947		135,528	*#.	135,528	126,036		(47,456)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/22/2016.	02/20/2017.		8,630,010	1,917.7800		177,769		313,356	*#.	313,356	283,728		(148,141)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/22/2016.	02/20/2017.		2,684,892	1,917.7800		60,738		107,789	*#.	107,789	97,666		(50,615)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/22/2016.	02/20/2017.		1,917,780	1,917.7800		47,174		84,332	*#.	84,332	76,469		(39,312)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	02/22/2016.	02/20/2017.		2,934,524	1,917.7800		72,637		137,798	*#.	137,798	125,692		(60,531)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	03/07/2016.	03/06/2017.		2,843,374	1,999.9900		62,027		109,857	*#.	109,857	94,446		(46,617)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	03/07/2016.	03/06/2017.		10,706,743	1,999.9900		204,179		357,006	*#.	357,006	305,962		(153,134)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	03/07/2016.	03/06/2017.		2,703,586	1,999.9900		56,992		122,865	*#.	122,865	108,617		(42,744)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	03/21/2016.	03/20/2017.		2,082,389	2,049.5800		52,009		85,347	*#.	85,347	72,344		(39,007)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	03/21/2016.	03/20/2017.		1,488,890	2,049.5800		32,108		52,138	*#.	52,138	44,111		(24,081)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	03/21/2016.	03/20/2017.		11,068,741	2,049.5800		212,509		342,584	*#.	342,584	289,456		(159,382)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	03/21/2016.	03/20/2017.		3,264,355	2,049.5800		69,633		148,439	*#.	148,439	131,031		(52,224)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	04/07/2016.	04/06/2017.		2,689,571	2,066.6600		53,605		88,829	*#.	88,829	70,961		(35,737)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	04/07/2016.	04/06/2017.		2,180,977	2,066.6600		50,486		84,533	*#.	84,533	67,705		(33,658)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	04/07/2016.	04/06/2017.		11,565,396	2,066.6600		215,061		354,897	*#.	354,897	283,210		(143,374)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	04/07/2016.	04/06/2017.		3,923,046	2,066.6600		73,273		160,217	*#.	160,217	135,793		(48,848)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	04/21/2016.	04/20/2017.		1,471,680	2,102.4000		32,574		48,277	*#.	48,277	37,419		(21,716)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	04/21/2016.	04/20/2017.		3,784,320	2,102.4000		79,496		117,432	*#.	117,432	90,933		(52,997)			1	B

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

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)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	04/21/2016	04/20/2017		10,003,028	2,102.4000		195,740		288,817	*#	288,817	223,570		(130,494)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	04/21/2016	04/20/2017		1,261,440	2,102.4000		31,311		46,623	*#	46,623	36,186		(20,874)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	04/21/2016	04/20/2017		3,164,127	2,102.4000		64,610		105,628	*#	105,628	84,092		(43,073)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	05/09/2016	05/06/2017		10,596,094	2,057.1400		200,833		315,692	*#	315,692	232,011		(117,153)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	05/09/2016	05/06/2017		4,571,348	2,057.1400		97,310		154,135	*#	154,135	113,590		(56,764)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	05/09/2016	05/06/2017		1,746,306	2,057.1400		43,566		69,613	*#	69,613	51,461		(25,413)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	05/09/2016	05/06/2017		4,159,374	2,057.1400		84,617		171,947	*#	171,947	136,690		(49,360)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	05/23/2016	05/20/2017		9,210,168	2,052.3200		186,284		289,085	*#	289,085	211,467		(108,666)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	05/23/2016	05/20/2017		2,145,292	2,052.3200		51,408		80,722	*#	80,722	59,302		(29,988)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	05/23/2016	05/20/2017		3,330,775	2,052.3200		72,107		112,398	*#	112,398	82,353		(42,062)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	05/23/2016	05/20/2017		3,049,159	2,052.3200		65,446		129,778	*#	129,778	102,509		(38,177)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	06/07/2016	06/06/2017		10,160,532	2,109.4100		199,559		261,994	*#	261,994	162,215		(99,779)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	06/07/2016	06/06/2017		3,278,384	2,109.4100		70,684		93,159	*#	93,159	57,818		(35,342)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	06/07/2016	06/06/2017		950,699	2,109.4100		21,638		28,553	*#	28,553	17,734		(10,819)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	06/07/2016	06/06/2017		1,060,808	2,109.4100		26,603		35,223	*#	35,223	21,922		(13,302)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	06/07/2016	06/06/2017		3,598,968	2,109.4100		76,060		113,723	*#	113,723	75,693		(38,030)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	06/21/2016	06/20/2017		1,430,214	2,083.2500		32,857		45,286	*#	45,286	28,857		(16,429)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	06/21/2016	06/20/2017		9,638,860	2,083.2500		193,494		265,303	*#	265,303	168,556		(96,747)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	06/21/2016	06/20/2017		3,913,168	2,083.2500		84,396		115,856	*#	115,856	73,658		(42,198)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	06/21/2016	06/20/2017		1,245,671	2,083.2500		32,654		45,294	*#	45,294	28,967		(16,327)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	06/21/2016	06/20/2017		1,436,740	2,083.2500		35,049		48,411	*#	48,411	30,886		(17,524)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	06/21/2016	06/20/2017		3,726,984	2,083.2500		83,530		142,660	*#	142,660	100,895		(41,765)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	07/07/2016	07/06/2017		9,868,731	2,099.7300		202,496		273,402	*#	273,402	155,280		(84,373)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	07/07/2016	07/06/2017		1,889,757	2,099.7300		41,026		55,501	*#	55,501	31,569		(17,094)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	07/07/2016	07/06/2017		1,076,160	2,099.7300		24,570		33,025	*#	33,025	18,693		(10,238)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	07/07/2016	07/06/2017		1,154,145	2,099.7300		30,094		41,002	*#	41,002	23,447		(12,539)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	07/07/2016	07/06/2017		3,742,201	2,099.7300		83,694		133,314	*#	133,314	84,492		(34,873)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	07/21/2016	07/20/2017		3,042,228	2,173.0200		64,602		75,605	*#	75,605	37,920		(26,917)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	07/21/2016	07/20/2017		11,734,308	2,173.0200		235,949		276,511	*#	276,511	138,874		(98,312)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	07/21/2016	07/20/2017		1,521,114	2,173.0200		41,835		48,446	*#	48,446	24,042		(17,431)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	07/21/2016	07/20/2017		869,208	2,173.0200		19,634		22,917	*#	22,917	11,464		(8,181)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	07/21/2016	07/20/2017		4,552,517	2,173.0200		93,249		98,643	*#	98,643	44,248		(38,854)			1	B

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	08/08/2016	08/06/2017		1,528,009	2,182.8700		34,464		39,143	*#	39,143	16,167		(11,488)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	08/08/2016	08/06/2017		1,528,009	2,182.8700		31,692		36,131	*#	36,131	15,003		(10,564)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	08/08/2016	08/06/2017		1,528,009	2,182.8700		41,989		47,289	*#	47,289	19,297		(13,996)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	08/08/2016	08/06/2017		1,309,722	2,182.8700		26,871		30,641	*#	30,641	12,727		(8,957)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	08/08/2016	08/06/2017		12,442,359	2,182.8700		232,299		265,738	*#	265,738	110,872		(77,433)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	08/08/2016	08/06/2017		3,967,276	2,182.8700		81,077		77,478	*#	77,478	23,427		(27,026)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	08/22/2016	08/20/2017		986,843	2,183.8700		22,865		25,515	*#	25,515	10,272		(7,622)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	08/22/2016	08/20/2017		1,220,899	2,183.8700		27,198		30,373	*#	30,373	12,241		(9,066)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	08/22/2016	08/20/2017		1,267,684	2,183.8700		26,743		29,962	*#	29,962	12,133		(8,914)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	08/22/2016	08/20/2017		9,891,707	2,183.8700		192,411		216,208	*#	216,208	87,934		(64,137)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	08/22/2016	08/20/2017		3,358,382	2,183.8700		70,370		70,769	*#	70,769	23,856		(23,457)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	09/07/2016	09/06/2017		1,093,240	2,186.4800		29,337		31,755	*#	31,755	9,753		(7,334)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	09/07/2016	09/06/2017		1,311,888	2,186.4800		29,013		31,279	*#	31,279	9,519		(7,253)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	09/07/2016	09/06/2017		1,308,173	2,186.4800		28,000		30,223	*#	30,223	9,223		(7,000)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	09/07/2016	09/06/2017		10,202,998	2,186.4800		194,962		210,069	*#	210,069	63,847		(48,741)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	09/07/2016	09/06/2017		2,975,724	2,186.4800		60,509		60,482	*#	60,482	15,100		(15,127)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	09/21/2016	09/20/2017		1,308,551	2,139.7600		28,852		32,926	*#	32,926	11,287		(7,213)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	09/21/2016	09/20/2017		12,082,127	2,139.7600		245,001		279,339	*#	279,339	95,588		(61,250)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	09/21/2016	09/20/2017		2,053,521	2,139.7600		49,261		56,383	*#	56,383	19,437		(12,315)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA	09/21/2016	09/20/2017		3,733,149	2,139.7600		87,477		108,939	*#	108,939	43,331		(21,869)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	10/07/2016	10/06/2017		2,415,204	2,160.7700		57,229		65,322	*#	65,322	17,632		(9,538)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	10/07/2016	10/06/2017		1,419,760	2,160.7700		31,716		36,154	*#	36,154	9,723		(5,286)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	10/07/2016	10/06/2017		1,232,285	2,160.7700		26,120		29,732	*#	29,732	7,965		(4,353)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	10/07/2016	10/06/2017		11,380,797	2,160.7700		219,898		249,810	*#	249,810	66,562		(36,650)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	10/07/2016	10/06/2017		4,102,448	2,160.7700		86,766		104,228	*#	104,228	31,923		(14,461)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	10/21/2016	10/20/2017		997,987	2,141.3400		21,071		25,023	*#	25,023	7,465		(3,512)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	10/21/2016	10/20/2017		12,790,548	2,141.3400		245,258		290,819	*#	290,819	86,438		(40,876)			1	B

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)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	10/21/2016.	10/20/2017.		1,313,468	2,141.3400		29,369		34,825	*#.	34,825	10,351		(4,895)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	10/21/2016.	10/20/2017.		3,740,183	2,141.3400		78,687		108,617	*#.	108,617	43,044		(13,115)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	11/07/2016.	11/06/2017.		1,700,407	2,085.1800		52,533		61,375	*#.	61,375	13,220		(4,378)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	11/07/2016.	11/06/2017.		1,668,144	2,085.1800		41,547		48,205	*#.	48,205	10,120		(3,462)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	11/07/2016.	11/06/2017.		11,972,942	2,085.1800		259,420		299,683	*#.	299,683	61,881		(21,618)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	11/07/2016.	11/06/2017.		1,251,108	2,085.1800		29,481		34,149	*#.	34,149	7,125		(2,457)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	11/07/2016.	11/06/2017.		4,474,738	2,085.1800		122,277		154,393	*#.	154,393	42,305		(10,190)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	11/21/2016.	11/20/2017.		1,098,592	2,181.9000		26,469		27,870	*#.	27,870	3,607		(2,206)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	11/21/2016.	11/20/2017.		1,387,972	2,181.9000		30,413		32,027	*#.	32,027	4,148		(2,534)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	11/21/2016.	11/20/2017.		11,343,379	2,181.9000		228,905		241,071	*#.	241,071	31,241		(19,075)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	11/21/2016.	11/20/2017.		1,356,329	2,181.9000		32,996		34,750	*#.	34,750	4,503		(2,750)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	11/21/2016.	11/20/2017.		3,250,067	2,181.9000		76,414		83,736	*#.	83,736	13,690		(6,368)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	12/07/2016.	12/06/2017.		11,905,060	2,212.2300		241,574		231,680	*#.	231,680	(9,894)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	12/07/2016.	12/06/2017.		1,779,058	2,212.2300		39,156		37,605	*#.	37,605	(1,551)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	12/07/2016.	12/06/2017.		2,378,663	2,212.2300		60,396		58,022	*#.	58,022	(2,373)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE.	12/07/2016.	12/06/2017.		4,072,693	2,212.2300		95,842		89,052	*#.	89,052	(6,790)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	12/21/2016.	12/20/2017.		12,716,256	2,270.7600		240,880		212,095	*#.	212,095	(28,784)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	12/21/2016.	12/20/2017.		1,721,090	2,270.7600		35,881		31,514	*#.	31,514	(4,367)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	12/21/2016.	12/20/2017.		925,626	2,270.7600		20,557		18,054	*#.	18,054	(2,503)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	12/21/2016.	12/20/2017.		1,118,294	2,270.7600		29,337		25,848	*#.	25,848	(3,489)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	12/21/2016.	12/20/2017.		3,657,592	2,270.7600		72,982		60,554	*#.	60,554	(12,428)					1	B
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants										0	9,536,074	0	13,410,710	XXX	13,410,710	8,123,178	0	(4,248,542)	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										0	9,536,074	0	13,410,710	XXX	13,410,710	8,123,178	0	(4,248,542)	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants										0	9,536,074	0	13,410,710	XXX	13,410,710	8,123,178	0	(4,248,542)	0	0	XXX	XXX
0429999. Total-Purchased Options										0	9,536,074	0	13,410,710	XXX	13,410,710	8,123,178	0	(4,248,542)	0	0	XXX	XXX
1409999. Total-Hedging Other										0	9,536,074	0	13,410,710	XXX	13,410,710	8,123,178	0	(4,248,542)	0	0	XXX	XXX
1449999. TOTAL										0	9,536,074	0	13,410,710	XXX	13,410,710	8,123,178	0	(4,248,542)	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 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)
A	Equity Index

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
B	Hedges crediting rate for fixed indexed annuity products linked to the S&P 500 index.

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&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	01/07/2015	01/06/2016	01/06/2016	Expiration		2,940,420	2,002.6100	70,302			71,410		*#	(72,039)		(5,858)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	01/07/2015	01/06/2016	01/06/2016	Expiration		5,807,569	2,002.6100	122,653					*#	(110,678)		(10,221)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	01/07/2015	01/06/2016	01/06/2016	Expiration		6,608,613	2,002.6100	144,752					*#	(127,268)		(12,063)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	01/07/2015	01/06/2016	01/06/2016	Expiration		2,803,654	2,002.6100	66,030					*#	(55,018)		(5,502)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	01/21/2015	01/20/2016	01/20/2016	Expiration		2,363,456	2,022.5500	52,398			38,066		*#	(51,461)		(4,366)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	01/21/2015	01/20/2016	01/20/2016	Expiration		5,300,716	2,022.5500	106,903					*#	(81,136)		(8,909)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	01/21/2015	01/20/2016	01/20/2016	Expiration		4,341,873	2,022.5500	92,760					*#	(68,395)		(7,730)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	01/21/2015	01/20/2016	01/20/2016	Expiration		2,896,261	2,022.5500	73,962					*#	(48,962)		(6,164)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	02/09/2015	02/06/2016	02/06/2016	Expiration		2,429,303	2,055.4700	50,844					*#	4,179		(8,474)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	02/09/2015	02/06/2016	02/06/2016	Expiration		6,055,459	2,055.4700	117,752					*#	(55,737)		(19,625)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	02/09/2015	02/06/2016	02/06/2016	Expiration		6,621,909	2,055.4700	140,720					*#	(63,476)		(23,453)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	02/09/2015	02/06/2016	02/06/2016	Expiration		3,447,399	2,055.4700	83,742					*#	(34,544)		(13,957)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	02/23/2015	02/20/2016	02/20/2016	Expiration		2,476,035	2,110.3000	50,628					*#	8,435		(8,438)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA	02/23/2015	02/20/2016	02/20/2016	Expiration		5,082,725	2,110.3000	100,267					*#	(17,339)		(16,711)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA	02/23/2015	02/20/2016	02/20/2016	Expiration		4,734,167	2,110.3000	97,788					*#	(16,041)		(16,298)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA	02/23/2015	02/20/2016	02/20/2016	Expiration		2,825,114	2,110.3000	66,468					*#	(9,156)		(11,078)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	03/09/2015	03/06/2016	03/06/2016	Expiration		2,166,281	2,071.2600	46,102					*#	9,668		(11,526)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	03/09/2015	03/06/2016	03/06/2016	Expiration		10,410,012	2,071.2600	199,731					*#	(87,119)		(49,933)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	03/09/2015	03/06/2016	03/06/2016	Expiration		951,661	2,071.2600	20,281					*#	(8,435)		(5,070)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	03/09/2015	03/06/2016	03/06/2016	Expiration		1,769,017	2,071.2600	39,544					*#	(16,126)		(9,886)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	03/23/2015	03/20/2016	03/20/2016	Expiration		2,864,813	2,108.0600	58,939					*#	14,425		(14,735)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	03/23/2015	03/20/2016	03/20/2016	Expiration		10,810,066	2,108.0600	206,298					*#	(54,936)		(51,575)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	03/23/2015	03/20/2016	03/20/2016	Expiration		1,213,256	2,108.0600	26,100					*#	(6,323)		(6,525)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	03/23/2015	03/20/2016	03/20/2016	Expiration		957,195	2,108.0600	21,250					*#	(5,011)		(5,313)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	03/23/2015	03/20/2016	03/20/2016	Expiration		1,509,685	2,108.0600	37,204					*#	(7,917)		(9,301)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	04/07/2015	04/06/2016	04/06/2016	Expiration		3,315,310	2,080.6200	71,895					*#	19,922		(23,965)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	04/07/2015	04/06/2016	04/06/2016	Expiration		9,772,742	2,080.6200	188,727					*#	(72,363)		(62,909)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	04/07/2015	04/06/2016	04/06/2016	Expiration		4,113,903	2,080.6200	89,332					*#	(32,494)		(29,777)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	04/07/2015	04/06/2016	04/06/2016	Expiration		1,779,061	2,080.6200	40,710					*#	(14,410)		(13,570)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	04/21/2015	04/20/2016	04/20/2016	Expiration		2,593,486	2,100.4000	53,132					*#	15,421		(17,711)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	04/21/2015	04/20/2016	04/20/2016	Expiration		8,567,345	2,100.4000	167,113			8,158		*#	(52,818)		(55,704)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	04/21/2015	04/20/2016	04/20/2016	Expiration		4,885,126	2,100.4000	105,545			4,652		*#	(31,504)		(35,182)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	04/21/2015	04/20/2016	04/20/2016	Expiration		2,370,396	2,100.4000	57,578			2,257		*#	(15,850)		(19,193)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	05/07/2015	05/06/2016	05/06/2016	Expiration		3,555,762	2,080.1500	78,666					*#	23,624		(32,777)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	05/07/2015	05/06/2016	05/06/2016	Expiration		9,302,186	2,080.1500	182,676					*#	(65,936)		(76,115)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	05/07/2015	05/06/2016	05/06/2016	Expiration		4,655,625	2,080.1500	101,476					*#	(35,162)		(42,282)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	05/07/2015	05/06/2016	05/06/2016	Expiration		2,256,352	2,080.1500	57,023					*#	(18,313)		(23,760)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	05/21/2015	05/20/2016	05/20/2016	Expiration		2,634,147	2,125.8500	55,462					*#	21,865		(23,109)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	05/21/2015	05/20/2016	05/20/2016	Expiration		8,591,358	2,125.8500	167,555					*#	(28,027)		(69,815)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	05/21/2015	05/20/2016	05/20/2016	Expiration		3,845,037	2,125.8500	80,343					*#	(12,546)		(33,476)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	05/21/2015	05/20/2016	05/20/2016	Expiration		2,583,833	2,125.8500	64,406					*#	(7,852)		(26,836)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	06/07/2015	06/06/2016	06/06/2016	Expiration		3,196,999	2,092.8300	64,969					*#	22,324		(32,484)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	06/07/2015	06/06/2016	06/06/2016	Expiration		9,085,331	2,092.8300	170,738			71,977		*#	(49,038)		(85,369)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	06/07/2015	06/06/2016	06/06/2016	Expiration		6,417,654	2,092.8300	137,318			50,843		*#	(37,391)		(68,659)				B

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)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	06/22/2015.	06/20/2016.	06/20/2016.	Expiration.		2,970,401	2,109.9900	65,377					*#	25,169		(32,689)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	06/22/2015.	06/20/2016.	06/20/2016.	Expiration.		8,339,122	2,109.9900	172,277					*#	(35,270)		(86,138)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	06/22/2015.	06/20/2016.	06/20/2016.	Expiration.		4,754,727	2,109.9900	101,675					*#	(20,424)		(50,838)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	06/22/2015.	06/20/2016.	06/20/2016.	Expiration.		1,225,449	2,109.9900	27,698					*#	(5,364)		(13,849)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	06/22/2015.	06/20/2016.	06/20/2016.	Expiration.		2,626,298	2,109.9900	69,006					*#	(11,966)		(34,503)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	07/07/2015.	07/06/2016.	07/06/2016.	Expiration.		3,165,524	2,068.7600	65,674					*#	11,663		(38,310)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	07/07/2015.	07/06/2016.	07/06/2016.	Expiration.		8,589,121	2,068.7600	161,838			128,582		*#	(59,066)		(94,405)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	07/07/2015.	07/06/2016.	07/06/2016.	Expiration.		3,645,591	2,068.7600	78,489			54,576		*#	(27,815)		(45,785)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	07/07/2015.	07/06/2016.	07/06/2016.	Expiration.		959,911	2,068.7600	23,390			14,370		*#	(7,977)		(13,644)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	07/21/2015.	07/20/2016.	07/20/2016.	Expiration.		3,859,948	2,128.2800	75,593					*#	35,387		(44,096)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	07/21/2015.	07/20/2016.	07/20/2016.	Expiration.		10,061,970	2,128.2800	196,485			211,520		*#	(25,259)		(114,616)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	07/21/2015.	07/20/2016.	07/20/2016.	Expiration.		6,195,757	2,128.2800	129,401			130,245		*#	(15,618)		(75,484)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA	08/07/2015.	08/06/2016.	08/06/2016.	Expiration.		3,454,615	2,083.5600	69,986					*#	18,491		(46,657)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	08/07/2015.	08/06/2016.	08/06/2016.	Expiration.		10,620,920	2,083.5600	189,117			377,059		*#	(50,284)		(126,078)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	08/07/2015.	08/06/2016.	08/06/2016.	Expiration.		2,493,985	2,083.5600	49,292			99,759		*#	(12,905)		(32,861)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	08/07/2015.	08/06/2016.	08/06/2016.	Expiration.		1,725,340	2,083.5600	37,412			76,778		*#	(9,582)		(24,942)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	08/07/2015.	08/06/2016.	08/06/2016.	Expiration.		2,210,018	2,083.5600	59,717			105,335		*#	(13,581)		(39,811)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	08/21/2015.	08/20/2016.	08/20/2016.	Expiration.		2,788,418	2,035.7300	53,762			8,714		*#	(11,006)		(35,841)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	08/21/2015.	08/20/2016.	08/20/2016.	Expiration.		8,714,160	2,035.7300	155,728			326,782		*#	(76,818)		(103,819)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	08/21/2015.	08/20/2016.	08/20/2016.	Expiration.		2,504,165	2,035.7300	49,942			106,429		*#	(24,643)		(33,295)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	08/21/2015.	08/20/2016.	08/20/2016.	Expiration.		1,564,045	2,035.7300	35,741			78,205		*#	(17,736)		(23,827)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	09/08/2015.	09/06/2016.	09/06/2016.	Expiration.		2,434,428	1,921.2200	64,877			120,504		*#	(38,656)		(48,658)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	09/08/2015.	09/06/2016.	09/06/2016.	Expiration.		8,626,865	1,921.2200	180,465			327,838		*#	(85,607)		(135,349)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	09/08/2015.	09/06/2016.	09/06/2016.	Expiration.		1,036,360	1,921.2200	22,731			41,455		*#	(10,806)		(17,048)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	09/08/2015.	09/06/2016.	09/06/2016.	Expiration.		3,043,076	1,921.2200	75,870			139,988		*#	(36,259)		(56,903)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	09/21/2015.	09/20/2016.	09/20/2016.	Expiration.		3,175,504	1,958.0300	80,943			160,363		*#	(37,271)		(60,707)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	09/21/2015.	09/20/2016.	09/20/2016.	Expiration.		10,121,242	1,958.0300	205,988			379,566		*#	(85,798)		(154,491)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	09/21/2015.	09/20/2016.	09/20/2016.	Expiration.		2,225,809	1,958.0300	48,096			89,031		*#	(20,036)		(36,072)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA	09/21/2015.	09/20/2016.	09/20/2016.	Expiration.		2,588,861	1,958.0300	61,799			116,497		*#	(26,375)		(46,349)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	10/07/2015.	10/06/2016.	10/06/2016.	Expiration.		3,577,029	1,979.9200	82,492			175,427		*#	(33,548)		(68,743)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	10/07/2015.	10/06/2016.	10/06/2016.	Expiration.		10,325,520	1,979.9200	203,129			392,386		*#	(68,829)		(169,274)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	10/07/2015.	10/06/2016.	10/06/2016.	Expiration.		2,071,039	1,979.9200	46,192			90,094		*#	(15,543)		(38,494)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	10/07/2015.	10/06/2016.	10/06/2016.	Expiration.		1,328,337	1,979.9200	32,378			63,762		*#	(10,893)		(26,982)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	10/07/2015.	10/06/2016.	10/06/2016.	Expiration.		2,291,867	1,979.9200	57,889			114,598		*#	(19,533)		(48,241)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	10/21/2015.	10/20/2016.	10/20/2016.	Expiration.		2,956,821	2,030.7700	64,938			51,947		*#	(7,954)		(54,115)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	10/21/2015.	10/20/2016.	10/20/2016.	Expiration.		11,169,235	2,030.7700	221,288			424,025		*#	(45,578)		(184,407)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	10/21/2015.	10/20/2016.	10/20/2016.	Expiration.		1,624,616	2,030.7700	34,083			63,513		*#	(7,022)		(28,403)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	10/21/2015.	10/20/2016.	10/20/2016.	Expiration.		2,030,770	2,030.7700	46,774			94,077		*#	(9,646)		(38,979)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	11/09/2015.	11/06/2016.	11/06/2016.	Expiration.		4,145,652	2,099.2000	80,298					*#	15,789		(73,607)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	11/09/2015.	11/06/2016.	11/06/2016.	Expiration.		11,125,760	2,099.2000	206,174					*#	1,658		(188,993)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	11/09/2015.	11/06/2016.	11/06/2016.	Expiration.		1,259,520	2,099.2000	24,667					*#	189		(22,611)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	11/09/2015.	11/06/2016.	11/06/2016.	Expiration.		1,049,600	2,099.2000	21,955					*#	255		(20,126)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	11/09/2015.	11/06/2016.	11/06/2016.	Expiration.		1,679,360	2,099.2000	37,777					*#	384		(34,629)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	11/09/2015.	11/06/2016.	11/06/2016.	Expiration.		1,679,360	2,099.2000	44,105					*#	725		(40,429)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	11/23/2015.	11/20/2016.	11/20/2016.	Expiration.		2,873,027	2,089.1700	67,642					*#	18,648		(62,005)				B

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	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)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	11/23/2015.	11/20/2016.	11/20/2016.	Expiration.		9,832,930	2,089.1700	199,843			373,659		*#	8,653		(183,190)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	11/23/2015.	11/20/2016.	11/20/2016.	Expiration.		1,851,520	2,089.1700	39,855			74,986		*#	1,791		(36,533)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	11/23/2015.	11/20/2016.	11/20/2016.	Expiration.		1,583,781	2,089.1700	38,784			70,298		*#	2,110		(35,552)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	11/23/2015.	11/20/2016.	11/20/2016.	Expiration.		1,200,754	2,089.1700	31,410			53,297		*#	1,634		(28,793)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	12/07/2015.	12/06/2016.	12/06/2016.	Expiration.		3,339,917	2,091.6900	68,165					*#	15,714		(68,165)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	12/07/2015.	12/06/2016.	12/06/2016.	Expiration.		10,392,663	2,091.6900	198,344			389,733		*#	19,461		(198,344)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	12/07/2015.	12/06/2016.	12/06/2016.	Expiration.		1,464,183	2,091.6900	29,618			58,569		*#	2,937		(29,618)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	12/07/2015.	12/06/2016.	12/06/2016.	Expiration.		1,353,202	2,091.6900	29,539			58,865		*#	3,009		(29,539)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	12/07/2015.	12/06/2016.	12/06/2016.	Expiration.		1,451,044	2,091.6900	35,713			72,549		*#	3,672		(35,713)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	12/07/2015.	12/06/2016.	12/06/2016.	Expiration.		836,676	2,091.6900	23,104			48,108		*#	2,368		(23,104)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	12/21/2015.	12/20/2016.	12/20/2016.	Expiration.		3,187,207	2,005.5500	73,929			144,178		*#	(3,570)		(73,929)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	12/21/2015.	12/20/2016.	12/20/2016.	Expiration.		11,365,288	2,005.5500	228,774			426,209		*#	(13,006)		(228,774)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	12/21/2015.	12/20/2016.	12/20/2016.	Expiration.		1,987,132	2,005.5500	42,387			79,484		*#	(2,474)		(42,387)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	12/21/2015.	12/20/2016.	12/20/2016.	Expiration.		1,074,032	2,005.5500	24,999			47,255		*#	(1,453)		(24,999)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	12/21/2015.	12/20/2016.	12/20/2016.	Expiration.		1,573,536	2,005.5500	43,529			84,184		*#	(2,654)		(43,529)				B
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants												9,016,225	0	0	6,792,162	0	XXX	(2,149,073)	0	(4,964,674)	0	0	0	XXX
0149999. Total-Purchased Options-Hedging Other												9,016,225	0	0	6,792,162	0	XXX	(2,149,073)	0	(4,964,674)	0	0	0	XXX
0369999. Total-Purchased Options-Call Options and Warrants												9,016,225	0	0	6,792,162	0	XXX	(2,149,073)	0	(4,964,674)	0	0	0	XXX
0429999. Total-Purchased Options												9,016,225	0	0	6,792,162	0	XXX	(2,149,073)	0	(4,964,674)	0	0	0	XXX
1409999. Total-Hedging Other												9,016,225	0	0	6,792,162	0	XXX	(2,149,073)	0	(4,964,674)	0	0	0	XXX
1449999. TOTAL												9,016,225	0	0	6,792,162	0	XXX	(2,149,073)	0	(4,964,674)	0	0	0	XXX

(a)

Code	Description of Hedged Risk(s)
A	Equity Index

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
B	Hedges crediting rate for fixed indexed annuity products linked to the S&P 500 Index.

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

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

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 5	6	7	Fair Value 8	9	10	11	12
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
NAIC 1 Designation											
BARCLAYS	Y	Y		1,489,592		1,489,592	1,489,592		1,489,592		0
BNP PARIBAS NY	Y	Y		1,612,541		1,612,541	1,612,541		1,612,541		0
CITIBANK	Y	Y		3,571,050		3,571,050	3,571,050		3,571,050		0
CREDIT SUISSE	Y	Y		834,168		834,168	834,168		834,168		0
MERRILL LYNCH	Y	N		1,511,519		1,511,519	1,511,519		1,511,519		0
MORGAN STANLEY	Y	Y	40,000	3,057,881		3,017,881	3,057,881		3,017,881		0
ROYAL BANK OF CANADA	Y	Y		108,939		108,939	108,939		108,939		0
WELLS FARGO	Y	N		1,225,019		1,225,019	1,225,019		1,225,019		0
0299999. Total NAIC 1 Designation			40,000	13,410,710	0	13,370,710	13,410,710	0	13,370,710	0	0
0999999. Gross Totals			40,000	13,410,710	0	13,370,710	13,410,710	0	13,370,710	0	0
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				13,410,710	0						

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 to Reporting Entity								
MORGAN STANLEY	CASH		BANK OF NEW YORK (141003)	40,000	40,000	XXX		
0299999. Totals				40,000	40,000	XXX	XXX	XXX

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
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							
PNC Bank	Pittsburgh, PA					(4,687,083)	XXX
Bank of New York Mellon	New York, NY		0.010	34	3	24,034	XXX
The Neighborhood National Bank	National City, CA		0.200	201	16	100,000	XXX
0199999. Total - Open Depositories		XXX	XXX	235	19	(4,563,049)	XXX
0399999. Total Cash on Deposit		XXX	XXX	235	19	(4,563,049)	XXX
0599999. Total Cash		XXX	XXX	235	19	(4,563,049)	XXX

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

1. January	(3,345,077)	4. April	(3,339,989)	7. July	(5,064,383)	10. October	(627,677)
2. February	704,015	5. May	1,562,633	8. August	(1,511,898)	11. November	(879,505)
3. March	(1,543,057)	6. June	82,446	9. September	(1,627,755)	12. December	(4,563,049)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders 3 Book/Adjusting Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusting Carrying Value	6 Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR	B	LIFE INSURANCE			260,866	263,348
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL	B	LIFE INSURANCE			125,375	126,328
11.	Georgia GA	B	LIFE INSURANCE			35,105	35,372
12.	Hawaii HI						
13.	Idaho ID						
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA	B	LIFE INSURANCE			501,500	505,313
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV						
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM	B	LIFE INSURANCE			115,345	116,222
33.	New York NY						
34.	North Carolina NC	B	LIFE INSURANCE			411,132	429,291
35.	North Dakota ND						
36.	Ohio OH	B	LIFE INSURANCE	5,052,229	5,427,103		
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC	B	LIFE INSURANCE			170,510	171,806
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA	B	LIFE INSURANCE			510,341	532,662
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	5,052,229	5,427,103	2,130,174	2,180,342

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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