LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2016

OF THE CONDITION AND AFFAIRS OF THE

American Equity Investment Life Insurance Company

NAIC Group Code 2658 (Current) 2658 (Prior) NAIC Company Code 92738 Employer's ID Number 42-1153896

Organized under the Laws of Iowa, State of Domicile or Port of Entry IA

Country of Domicile United States of America

Incorporated/Organized 12/19/1980 Commenced Business 01/01/1981

Statutory Home Office 6000 Westown Parkway (Street and Number), West Des Moines , IA, US 50266-5921 (City or Town, State, Country and Zip Code)

Main Administrative Office 6000 Westown Parkway (Street and Number)

West Des Moines , IA, US 50266-5921 (City or Town, State, Country and Zip Code), 515-221-0002 (Area Code) (Telephone Number)

Mail Address PO Box 71216 (Street and Number or P.O. Box), Des Moines , IA, US 50325 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 6000 Westown Parkway (Street and Number)

West Des Moines , IA, US 50266-5921 (City or Town, State, Country and Zip Code), 515-221-0002 (Area Code) (Telephone Number)

Internet Website Address www.american-equity.com

Statutory Statement Contact Scott Anthony Samuelson (Name), 515-457-1718 (Area Code) (Telephone Number)

ssamuelson@american-equity.com (E-mail Address), 515-440-2715 (FAX Number)

OFFICERS

President	Ronald James Grensteiner	Chief Financial Officer & Treasurer	Ted Morris Johnson
Executive Vice President, General Counsel & Secretary	Renee Denise Montz #	Vice President, Chief Actuary & Illustration Actuary	John Robert Miller

OTHER

John Michael Matovina

DIRECTORS OR TRUSTEES

James Michael Gerlach	Ronald James Grensteiner	John Michael Matovina
David Jeff Noble	Terry Allan Reimer	Debra Jane Richardson

State of Iowa
County of Polk SS:

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

Ronald James Grensteiner	Renee Denise Montz	Ted Morris Johnson
President	Executive Vice President, General Counsel & Secretary	Chief Financial Officer & Treasurer

Subscribed and sworn to before me this 24th day of February 2017

Crystal D Wilson

June 5, 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.....

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	41,695,880,769		41,695,880,769	36,563,034,367
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	28,500,400		28,500,400	28,500,400
	2.2 Common stocks	198,920,074		198,920,074	93,068,387
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	3,010,351,675		3,010,351,675	2,818,277,957
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ encumbrances)				
	4.2 Properties held for the production of income (less $ encumbrances)				
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ (39,215,501) , Schedule E - Part 1), cash equivalents ($ 485,652,047 , Schedule E - Part 2) and short-term investments ($ 465,363,033 , Schedule DA)	911,799,579		911,799,579	521,038,560
6.	Contract loans (including $ premium notes)	746,788		746,788	692,908
7.	Derivatives (Schedule DB)	311,288,554		311,288,554	308,194,649
8.	Other invested assets (Schedule BA)	535,542,469	454,874	535,087,595	500,039,447
9.	Receivables for securities	62,644,865		62,644,865	9,127,104
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	46,755,675,173	454,874	46,755,220,299	40,841,973,779
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	412,439,312		412,439,312	368,127,098
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	4,877,825	4,572,919	304,906	275,814
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	1,305,672		1,305,672	1,286,780
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers				
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	10,691,210		10,691,210	10,551,308
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	27,980,540		27,980,540	31,068,823
18.2	Net deferred tax asset	134,856,511		134,856,511	131,387,741
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	1,449,176	811,667	637,509	643,896
21.	Furniture and equipment, including health care delivery assets ($)	145,424	145,424		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	544,052		544,052	175,430
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	238,139,748	1,912,907	236,226,841	230,093,096
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	47,588,104,643	7,897,791	47,580,206,852	41,615,583,765
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	47,588,104,643	7,897,791	47,580,206,852	41,615,583,765
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)				
2501.	COLI	235,036,853		235,036,853	228,845,070
2502.	PREPAID ASSETS	1,693,032	1,693,032		
2503.	OTHER ASSETS	1,189,988		1,189,988	1,248,026
2598.	Summary of remaining write-ins for Line 25 from overflow page	219,875	219,875		
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	238,139,748	1,912,907	236,226,841	230,093,096

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 41,930,469,905 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ 2,196,734,130 Modco Reserve)	41,930,469,905	36,488,697,938
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	897,865	952,793
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 55,159 Modco Reserve)	270,780,017	298,130,138
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	598,250	566,250
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	24,664	19,603
5.	Policyholders' dividends $ and coupons $ due and unpaid (Exhibit 4, Line 10)		
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ Modco)		
	6.2 Dividends not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 3,632 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	16,077	21,688
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act	1,263,031	788,400
	9.3 Other amounts payable on reinsurance, including $ assumed and $ ceded		
	9.4 Interest maintenance reserve (IMR, Line 6)	67,372,620	67,395,715
10.	Commissions to agents due or accrued-life and annuity contracts $ 28,596,739 accident and health $ and deposit-type contract funds $	28,596,739	38,734,161
11.	Commissions and expense allowances payable on reinsurance assumed	944	1,297
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 6)	6,270,571	9,028,151
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5)	328,953	2,801,784
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income		
17.	Amounts withheld or retained by company as agent or trustee	10,829,322	8,474,711
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	60,877,693	114,167,393
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	203,953,322	176,499,668
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	1,366,216,470	1,573,919,915
	24.04 Payable to parent, subsidiaries and affiliates	234,520	
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives		
	24.09 Payable for securities	9,680,097	21,782,109
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	895,132,221	398,183,406
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	44,853,543,281	39,200,165,120
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	44,853,543,281	39,200,165,120
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes	51,000,000	51,000,000
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	1,288,499,086	1,027,285,819
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	1,384,664,485	1,334,632,826
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	2,724,163,571	2,412,918,645
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	2,726,663,571	2,415,418,645
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	47,580,206,852	41,615,583,765
	DETAILS OF WRITE-INS		
2501.	AMOUNT DUE REINSURERS	62,457,892	25,941,986
2502.	INTEREST RATE DERIVATIVE COLLATERAL	827,792,064	349,756,177
2503.	LAWSUIT SETTLEMENT	4,882,265	20,285,000
2598.	Summary of remaining write-ins for Line 25 from overflow page		2,200,243
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	895,132,221	398,183,406
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	5,160,063,580	6,409,634,188
2.	Considerations for supplementary contracts with life contingencies	16,957,441	15,258,635
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	1,681,658,113	1,822,036,017
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	6,580,405	7,082,779
5.	Separate Accounts net gain from operations excluding unrealized gains or losses		
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	109,529,197	76,029,570
7.	Reserve adjustments on reinsurance ceded	1,522,670,382	419,552,634
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts		
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income	(326,903)	256,153
9.	Total (Lines 1 to 8.3)	8,497,132,215	8,749,849,976
10.	Death benefits	5,571,041	6,185,088
11.	Matured endowments (excluding guaranteed annual pure endowments)		
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	493,664,346	446,718,942
13.	Disability benefits and benefits under accident and health contracts	348,273	289,741
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	1,527,981,983	1,345,316,684
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	9,477,942	10,627,037
18.	Payments on supplementary contracts with life contingencies	34,809,137	33,772,355
19.	Increase in aggregate reserves for life and accident and health contracts	5,441,717,038	5,807,932,893
20.	Totals (Lines 10 to 19)	7,513,569,760	7,650,842,740
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	557,217,532	652,766,431
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	66,538,186	25,741,515
23.	General insurance expenses (Exhibit 2, Line 10, Cols. 1, 2, 3 and 4)	78,950,293	70,544,253
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	6,322,286	8,276,895
25.	Increase in loading on deferred and uncollected premiums	6,399	14,067
26.	Net transfers to or (from) Separate Accounts net of reinsurance		
27.	Aggregate write-ins for deductions	140,610,968	118,291,951
28.	Totals (Lines 20 to 27)	8,363,215,424	8,526,477,852
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	133,916,791	223,372,124
30.	Dividends to policyholders		
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	133,916,791	223,372,124
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	44,178,728	78,344,330
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	89,738,063	145,027,794
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (7,916,897) (excluding taxes of $ 3,530,859 transferred to the IMR)	(14,702,810)	(13,575,767)
35.	Net income (Line 33 plus Line 34)	75,035,253	131,452,027
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	2,415,418,645	2,172,454,706
37.	Net income (Line 35)	75,035,253	131,452,027
38.	Change in net unrealized capital gains (losses) less capital gains tax of $	7,618,662	4,852,273
39.	Change in net unrealized foreign exchange capital gain (loss)		
40.	Change in net deferred income tax	3,468,770	10,866,852
41.	Change in nonadmitted assets	1,411,828	4,337,771
42.	Change in liability for reinsurance in unauthorized and certified companies		
43.	Change in reserve on account of change in valuation basis, (increase) or decrease		
44.	Change in asset valuation reserve	(27,453,654)	(23,377,913)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
46.	Surplus (contributed to) withdrawn from Separate Accounts during period		
47.	Other changes in surplus in Separate Accounts Statement		
48.	Change in surplus notes		
49.	Cumulative effect of changes in accounting principles		
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (Stock Dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in	255,000,000	120,000,000
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance	(10,049,200)	(14,924,200)
52.	Dividends to stockholders		
53.	Aggregate write-ins for gains and losses in surplus	6,213,267	9,757,129
54.	Net change in capital and surplus for the year (Lines 37 through 53)	311,244,926	242,963,939
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	2,726,663,571	2,415,418,645
	DETAILS OF WRITE-INS		
08.301.	MISCELLANEOUS INCOME	(326,903)	256,153
08.302.			
08.303.			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page		
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	(326,903)	256,153
2701.	INCOME ON FUNDS HELD UNDER REINSURANCE TREATIES WITH UNAUTHORIZED REINSURERS	145,576,421	114,460,872
2702.	LAWSUIT SETTLEMENT	(9,520,084)	
2703.	INTEREST ON SURPLUS NOTES	4,080,000	4,080,000
2798.	Summary of remaining write-ins for Line 27 from overflow page	474,631	(248,921)
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	140,610,968	118,291,951
5301.	STOCK-BASED COMPENSATION	6,210,587	9,774,209
5302.	ACQUISITION OF PARENT COMPANY COMMON STOCK	2,680	(17,080)
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	6,213,267	9,757,129

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	5,176,961,029	6,424,823,208
2.	Net investment income	2,213,555,542	2,310,088,280
3.	Miscellaneous income	99,728,094	61,361,522
4.	Total (Lines 1 through 3)	7,490,244,665	8,796,273,010
5.	Benefit and loss related payments	2,068,220,369	1,832,081,085
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7.	Commissions, expenses paid and aggregate write-ins for deductions	723,539,061	739,807,724
8.	Dividends paid to policyholders		
9.	Federal and foreign income taxes paid (recovered) net of $ tax on capital gains (losses)	36,025,074	90,000,000
10.	Total (Lines 5 through 9)	2,827,784,504	2,661,888,809
11.	Net cash from operations (Line 4 minus Line 10)	4,662,460,161	6,134,384,201
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	3,728,195,969	2,170,626,264
	12.2 Stocks	25,085	410,520,226
	12.3 Mortgage loans	407,007,049	525,022,568
	12.4 Real estate		
	12.5 Other invested assets	91,829,023	97,212,079
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		
	12.7 Miscellaneous proceeds		
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	4,227,057,126	3,203,381,137
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	8,850,393,968	7,834,339,218
	13.2 Stocks	100,000,020	423,740,999
	13.3 Mortgage loans	596,450,973	551,665,199
	13.4 Real estate		
	13.5 Other invested assets	151,091,189	39,244,561
	13.6 Miscellaneous applications	597,815,005	586,446,217
	13.7 Total investments acquired (Lines 13.1 to 13.6)	10,295,751,155	9,435,436,194
14.	Net increase (decrease) in contract loans and premium notes	53,880	12,920
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(6,068,747,909)	(6,232,067,977)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock	255,000,000	120,000,000
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(36,883,222)	(52,016,518)
	16.5 Dividends to stockholders		
	16.6 Other cash provided (applied)	1,578,931,989	(274,517,701)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	1,797,048,767	(206,534,219)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	390,761,019	(304,217,995)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	521,038,560	825,256,555
	19.2 End of year (Line 18 plus Line 19.1)	911,799,579	521,038,560

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001. STOCK BASED COMPENSATION	6,213,267	9,757,129

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

		1	2	Ordinary			6	Group		Accident and Health			12
				3	4	5		7	8	9	10	11	Aggregate of All Other Lines of Business
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	
1.	Premiums and annuity considerations for life and accident and health contracts	5,160,063,580		3,448,578	5,149,637,100			6,832,247		67,466		78,189	
2.	Considerations for supplementary contracts with life contingencies	16,957,441				16,957,441							
3.	Net investment income	1,681,658,113		913,479	1,664,396,241	16,279,894		31,739		4,764		31,996	
4.	Amortization of Interest Maintenance Reserve (IMR)	6,580,405		3,574	6,512,858	63,704		124		19		125	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses												
6.	Commissions and expense allowances on reinsurance ceded	109,529,198		29,685	109,499,513								
7.	Reserve adjustments on reinsurance ceded	1,522,670,382			1,522,670,382								
8.	Miscellaneous Income:												
	8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts												
	8.2 Charges and fees for deposit-type contracts												
	8.3 Aggregate write-ins for miscellaneous income	(326,904)			(326,904)								
9.	Totals (Lines 1 to 8.3)	8,497,132,215		4,395,316	8,452,389,191	33,301,039		6,864,110		72,248		110,311	
10.	Death benefits	5,571,041		1,993,791				3,577,250					
11.	Matured endowments (excluding guaranteed annual pure endowments)												
12.	Annuity benefits	493,664,346			493,664,346								
13.	Disability benefits and benefits under accident and health contracts	348,273								177,801		170,471	
14.	Coupons, guaranteed annual pure endowments and similar benefits												
15.	Surrender benefits and withdrawals for life contracts	1,527,981,982		455,276	1,527,526,706								
16.	Group conversions												
17.	Interest and adjustments on contract or deposit-type contract funds	9,477,942				9,477,942							
18.	Payments on supplementary contracts with life contingencies	34,809,137			17,051,923	17,757,214							
19.	Increase in aggregate reserves for life and accident and health contracts	5,441,717,038		870,148	5,436,066,791	4,885,398		(50,371)		(12,764)		(42,164)	
20.	Totals (Lines 10 to 19)	7,513,569,758		3,319,215	7,474,309,766	32,120,554		3,526,879		165,037		128,307	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	557,217,532		409,647	554,657,778			2,150,107					
22.	Commissions and expense allowances on reinsurance assumed	66,538,186		4,510	66,513,451			7,152		12,688		384	
23.	General insurance expenses	78,950,293		42,886	78,139,884	764,307		1,490		224		1,502	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	6,322,286		3,434	6,257,389	61,205		119		18		120	
25.	Increase in loading on deferred and uncollected premiums	6,399		(586)				6,985					
26.	Net transfers to or (from) Separate Accounts net of reinsurance												
27.	Aggregate write-ins for deductions	140,610,968			140,136,337			474,631					
28.	Totals (Lines 20 to 27)	8,363,215,422		3,779,106	8,320,014,606	32,946,066		6,167,364		177,967		130,314	
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	133,916,793		616,210	132,374,585	354,973		696,746		(105,719)		(20,003)	
30.	Dividends to policyholders												
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	133,916,793		616,210	132,374,585	354,973		696,746		(105,719)		(20,003)	
32.	Federal income taxes incurred (excluding tax on capital gains)	44,178,728		203,286	43,669,959	117,105		229,854		(34,877)		(6,599)	
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	89,738,065		412,924	88,704,626	237,868		466,892		(70,842)		(13,404)	
	DETAILS OF WRITE-INS												
08.301.	MISCELLANEOUS INCOME	(326,904)			(326,904)								
08.302.													
08.303.													
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page												
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	(326,904)			(326,904)								
2701.	INCOME ON FUNDS HELD UNDER REINSURANCE TREATIES WITH UNAUTHORIZED REINSURERS	145,576,421			145,576,421								
2702.	LAWSUIT SETTLEMENT	(9,520,084)			(9,520,084)								
2703.	INTEREST ON SURPLUS NOTES	4,080,000			4,080,000								
2798.	Summary of remaining write-ins for Line 27 from overflow page	474,631						474,631					
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	140,610,968			140,136,337			474,631					

(a) Includes the following amounts for FEGLI/SGLI: Line 1 , Line 10 , Line 16 , Line 23 , Line 24

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR

	1	2	Ordinary			6	Group	
			3	4	5		7	8
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)								
1. Reserve December 31, prior year	36,488,697,936		22,004,451	36,333,501,225	132,893,625		298,635	
2. Tabular net premiums or considerations	5,175,881,470		3,512,533	5,149,637,101	16,957,441		5,774,395	
3. Present value of disability claims incurred	61,495				XXX		61,495	
4. Tabular interest	1,704,641,687		1,072,204	1,696,078,951	7,394,754		95,778	
5. Tabular less actual reserve released	626,884,132			628,593,715	(1,709,583)			
6. Increase in reserve on account of change in valuation basis								
7. Other increases (net)								
8. Totals (Lines 1 to 7)	43,996,166,720		26,589,188	43,807,810,992	155,536,237		6,230,303	
9. Tabular cost	9,154,250		3,220,176		XXX		5,934,074	
10. Reserves released by death	328,227		328,227	XXX	XXX			XXX
11. Reserves released by other terminations (net)	1,592,708,070		166,186	1,592,493,919			47,965	
12. Annuity, supplementary contract and disability payments involving life contingencies	463,506,271			445,749,057	17,757,214			
13. Net transfers to or (from) Separate Accounts								
14. Total Deductions (Lines 9 to 13)	2,065,696,818		3,714,589	2,038,242,976	17,757,214		5,982,039	
15. Reserve December 31, current year	41,930,469,902		22,874,599	41,769,568,016	137,779,023		248,264	

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 5,161,501	3,886,244
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 1,761,251,389	1,806,619,728
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 2,440,000	2,440,000
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	78	
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 155,614,670	156,151,865
4.	Real estate	(d)	
5	Contract loans	56,476	56,476
6	Cash, cash equivalents and short-term investments	(e) 5,918,905	5,764,049
7	Derivative instruments	(f) (303,982,263)	(303,982,263)
8.	Other invested assets	74,204,941	74,041,811
9.	Aggregate write-ins for investment income	24,296,840	24,296,840
10.	Total gross investment income	1,724,962,537	1,769,274,750
11.	Investment expenses		(g) 86,282,628
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g)
13.	Interest expense		(h)
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		1,334,011
16.	Total deductions (Lines 11 through 15)		87,616,639
17.	Net investment income (Line 10 minus Line 16)		1,681,658,111
	DETAILS OF WRITE-INS		
0901.	Miscellaneous investment income	6,660,622	6,660,622
0902.	Net realized losses on ceded options	17,636,218	17,636,218
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	24,296,840	24,296,840
1501.	Interest expense on derivative collateral		1,304,228
1502.	Interest expense on repurchase agreements		29,783
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		1,334,011

(a) Includes $ 97,984,159 accrual of discount less $ 76,991,148 amortization of premium and less $ 16,540,348 paid for accrued interest on purchases.

(b) Includes $ accrual of discount less $ amortization of premium and less $ paid for accrued dividends on purchases.

(c) Includes $ 532,408 accrual of discount less $ amortization of premium and less $ 282,146 paid for accrued interest on purchases.

(d) Includes $ for company's occupancy of its own buildings; and excludes $ interest on encumbrances.

(e) Includes $ 609,124 accrual of discount less $ 1,850,867 amortization of premium and less $ 1,092,556 paid for accrued interest on purchases.

(f) Includes $ accrual of discount less $ amortization of premium.

(g) Includes $ investment expenses and $ investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes $ interest on surplus notes and $ interest on capital notes.

(i) Includes $ depreciation on real estate and $ depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	929,654		929,654		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	9,155,556	(25,514,138)	(16,358,582)	1,612,170	
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)					
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)					
2.21	Common stocks of affiliates				5,870,393	
3.	Mortgage loans	2,897,389		2,897,389	(800,000)	
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments					
7.	Derivative instruments					
8.	Other invested assets				936,099	
9.	Aggregate write-ins for capital gains (losses)					
10.	Total capital gains (losses)	12,982,599	(25,514,138)	(12,531,539)	7,618,662	
	DETAILS OF WRITE-INS					
0901.						
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)					

EXHIBIT - 1 PART 1 - PREMIUMS AND ANNUITY CONSIDERATIONS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

		1	2	Ordinary		5	Group		Accident and Health			11
				3	4		6	7	8	9	10	
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
	FIRST YEAR (other than single)											
1.	Uncollected	936		936								
2.	Deferred and accrued	99,498		99,498								
3.	Deferred , accrued and uncollected:											
	3.1 Direct	100,433		100,433								
	3.2 Reinsurance assumed											
	3.3 Reinsurance ceded											
	3.4 Net (Line 1 + Line 2)	100,433		100,433								
4.	Advance	783		783								
5.	Line 3.4 - Line 4	99,650		99,650								
6.	Collected during year:											
	6.1 Direct	5,542,098,475		241,447	5,541,851,702		5,326					
	6.2 Reinsurance assumed	1,339,765,508			1,339,765,508							
	6.3 Reinsurance ceded	1,832,297,667			1,832,297,667							
	6.4 Net	5,049,566,316		241,447	5,049,319,543		5,326					
7.	Line 5 + Line 6.4	5,049,665,966		341,097	5,049,319,543		5,326					
8.	Prior year (uncollected + deferred and accrued - advance)	106,103		106,103								
9.	First year premiums and considerations:											
	9.1 Direct	5,542,092,022		234,994	5,541,851,702		5,326					
	9.2 Reinsurance assumed	1,339,765,508			1,339,765,508							
	9.3 Reinsurance ceded	1,832,297,667			1,832,297,667							
	9.4 Net (Line 7 - Line 8)	5,049,559,863		234,994	5,049,319,543		5,326					
	SINGLE											
10.	Single premiums and considerations:											
	10.1 Direct	16,722,278			16,722,278							
	10.2 Reinsurance assumed											
	10.3 Reinsurance ceded											
	10.4 Net	16,722,278			16,722,278							
	RENEWAL											
11.	Uncollected	383,131		61,748			314,313		2,346		4,724	
12.	Deferred and accrued	1,385,408		1,385,408								
13.	Deferred, accrued and uncollected:											
	13.1 Direct	1,212,840		900,033			312,807					
	13.2 Reinsurance assumed	555,699		547,123			1,506		2,346		4,724	
	13.3 Reinsurance ceded											
	13.4 Net (Line 11 + Line 12)	1,768,539		1,447,156			314,313		2,346		4,724	
14.	Advance	15,294		6,845			4,817				3,632	
15.	Line 13.4 - Line 14	1,753,245		1,440,311			309,496		2,346		1,092	
16.	Collected during year:											
	16.1 Direct	96,818,658		3,094,586	86,960,142		6,763,930					
	16.2 Reinsurance assumed	2,018,939		341,942	1,507,014		24,150		67,201		78,632	
	16.3 Reinsurance ceded	5,122,604		250,727	4,871,877							
	16.4 Net	93,714,993		3,185,801	83,595,279		6,788,080		67,201		78,632	
17.	Line 15 + Line 16.4	95,468,238		4,626,112	83,595,279		7,097,576		69,547		79,724	
18.	Prior year (uncollected + deferred and accrued - advance)	1,686,797		1,412,526			270,655		2,082		1,534	
19.	Renewal premiums and considerations:											
	19.1 Direct	96,833,772		3,071,027	86,960,142		6,802,603					
	19.2 Reinsurance assumed	2,070,271		393,284	1,507,014		24,318		67,466		78,189	
	19.3 Reinsurance ceded	5,122,604		250,727	4,871,877							
	19.4 Net (Line 17 - Line 18)	93,781,439		3,213,584	83,595,279		6,826,921		67,466		78,189	
	TOTAL											
20.	Total premiums and annuity considerations:											
	20.1 Direct	5,655,648,072		3,306,021	5,645,534,122		6,807,929					
	20.2 Reinsurance assumed	1,341,835,779		393,284	1,341,272,522		24,318		67,466		78,189	
	20.3 Reinsurance ceded	1,837,420,271		250,727	1,837,169,544							
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	5,160,063,580		3,448,578	5,149,637,100		6,832,247		67,466		78,189	

EXHIBIT - 1 PART 2 - DIVIDENDS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (Direct Business Only)

		1	2	Ordinary		5	Group		Accident and Health			11
				3	4		6	7	8	9	10	
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
	DIVIDENDS AND COUPONS APPLIED (included in Part 1)											
21.	To pay renewal premiums											
22.	All other											
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED											
23.	First year (other than single):											
	23.1 Reinsurance ceded	102,279,687			102,279,687							
	23.2 Reinsurance assumed	66,395,952			66,395,952							
	23.3 Net ceded less assumed	35,883,735			35,883,735							
24.	Single:											
	24.1 Reinsurance ceded											
	24.2 Reinsurance assumed											
	24.3 Net ceded less assumed											
25.	Renewal:											
	25.1 Reinsurance ceded	7,249,510		29,684	7,219,826							
	25.2 Reinsurance assumed	142,233		4,510	117,499		7,152		12,688		384	
	25.3 Net ceded less assumed	7,107,277		25,174	7,102,327		(7,152)		(12,688)		(384)	
26.	Totals:											
	26.1 Reinsurance ceded (Page 6, Line 6)	109,529,197		29,684	109,499,513							
	26.2 Reinsurance assumed (Page 6, Line 22)	66,538,185		4,510	66,513,451		7,152		12,688		384	
	26.3 Net ceded less assumed	42,991,012		25,174	42,986,062		(7,152)		(12,688)		(384)	
	COMMISSIONS INCURRED (direct business only)											
27.	First year (other than single)	551,879,798		223,174	551,656,603		21					
28.	Single	664,902			664,902							
29.	Renewal	4,672,832		186,473	2,336,273		2,150,086					
30.	Deposit-type contract funds											
31.	Totals (to agree with Page 6, Line 21)	557,217,532		409,647	554,657,778		2,150,107					

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6
		1	Accident and Health		4		
			2	3			
		Life	Cost Containment	All Other	All Other Lines of Business	Investment	Total
1.	Rent	2,520,752		55		51,445	2,572,252
2.	Salaries and wages	37,050,160		810		756,142	37,807,112
3.11	Contributions for benefit plans for employees	7,695,801		168		157,061	7,853,030
3.12	Contributions for benefit plans for agents						
3.21	Payments to employees under non-funded benefit plans						
3.22	Payments to agents under non-funded benefit plans						
3.31	Other employee welfare	1,551,888		34		31,672	1,583,594
3.32	Other agent welfare	193,944		4			193,948
4.1	Legal fees and expenses	2,074,099		45			2,074,144
4.2	Medical examination fees	2,400					2,400
4.3	Inspection report fees	8,192					8,192
4.4	Fees of public accountants and consulting actuaries	2,082,009		46			2,082,055
4.5	Expense of investigation and settlement of policy claims	93,821		2			93,823
5.1	Traveling expenses	2,907,476		64			2,907,540
5.2	Advertising	1,151,844		25			1,151,869
5.3	Postage, express, telegraph and telephone	3,155,300		69			3,155,369
5.4	Printing and stationery	2,122,085		46			2,122,131
5.5	Cost or depreciation of furniture and equipment	612,643		13			612,656
5.6	Rental of equipment	426,849		9			426,858
5.7	Cost or depreciation of EDP equipment and software	4,087,905		89			4,087,994
6.1	Books and periodicals	514,860		11			514,871
6.2	Bureau and association fees	636,486		14			636,500
6.3	Insurance, except on real estate	328,845		7			328,852
6.4	Miscellaneous losses						
6.5	Collection and bank service charges	149,536		3			149,539
6.6	Sundry general expenses	2,870,233		63			2,870,296
6.7	Group service and administration fees	(7,712)					(7,712)
6.8	Reimbursements by uninsured plans						
7.1	Agency expense allowance						
7.2	Agents' balances charged off (less $ recovered)						
7.3	Agency conferences other than local meetings	6,718,526		147			6,718,673
9.1	Real estate expenses						
9.2	Investment expenses not included elsewhere					85,286,308	85,286,308
9.3	Aggregate write-ins for expenses	625					625
10.	General expenses incurred	78,948,567		1,724		86,282,628	(a) 165,232,919
11.	General expenses unpaid December 31, prior year	8,992,998		903		34,250	9,028,151
12.	General expenses unpaid December 31, current year	6,250,786		137		19,649	6,270,572
13.	Amounts receivable relating to uninsured plans, prior year						
14.	Amounts receivable relating to uninsured plans, current year						
15.	General expenses paid during year (Lines 10+11-12-13+14)	81,690,779		2,490		86,297,229	167,990,498
	DETAILS OF WRITE-INS						
09.301.	Amortization	625					625
09.302.							
09.303.							
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page						
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	625					625

(a) Includes management fees of $ 84,981,214 to affiliates and $ to non-affiliates.

EXHIBIT 3 - TAXES, LICENSES AND FEES (EXCLUDING FEDERAL INCOME TAXES)

		Insurance			4	5
		1	2	3		
		Life	Accident and Health	All Other Lines of Business	Investment	Total
1.	Real estate taxes	141				141
2.	State insurance department licenses and fees	6,345,707	139			6,345,846
3.	State taxes on premiums	248,301	5			248,306
4.	Other state taxes, including $ 109,876 for employee benefits	109,874	2			109,876
5.	U.S. Social Security taxes	2,363,301	52			2,363,353
6.	All other taxes	(2,745,176)	(60)			(2,745,236)
7.	Taxes, licenses and fees incurred	6,322,148	138			6,322,286
8.	Taxes, licenses and fees unpaid December 31, prior year	2,801,504	280			2,801,784
9.	Taxes, licenses and fees unpaid December 31, current year	328,946	7			328,953
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	8,794,706	411			8,795,117

EXHIBIT 4 - DIVIDENDS OR REFUNDS

NONE

		1	2
		Life	Accident and Health
1.	Applied to pay renewal premiums		
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions		
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4		
6.	Paid in cash		
7.	Left on deposit		
8.	Aggregate write-ins for dividend or refund options		
9.	Total Lines 5 through 8		
10.	Amount due and unpaid		
11.	Provision for dividends or refunds payable in the following calendar year		
12.	Terminal dividends		
13.	Provision for deferred dividend contracts		
14.	Amount provisionally held for deferred dividend contracts not included in Line 13		
15.	Total Lines 10 through 14		
16.	Total from prior year		
17.	Total dividends or refunds (Lines 9 + 15 - 16)		
	DETAILS OF WRITE-INS		
0801.			
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page		
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001. AM MEN (5) 3.5% NL	42,715		42,715		
0100002. 1958 CSO 3.0% CRVM	110,137		110,137		
0100003. 1958 CSO 3.0% NL	21,667		21,667		
0100004. 1958 CSO 3.5% CRVM	661,171		661,171		
0100005. 1958 CSO 3.5% NL	113,792		113,792		
0100006. 1958 CSO 4.0% NL	90,283		90,283		
0100007. 1958 CET 3.0% NL	5,646		5,646		
0100008. 1958 CET 3.5% NL	336,364		336,364		
0100009. 1958 CET 4.0% NL	27,737		27,737		
0100010. 1980 CSO 4.0% CRVM	5,213,828		5,213,828		
0100011. 1980 CSO 4.5% CRVM	1,682,353		1,682,353		
0100012. 1980 CSO 5.0% CRVM	680,310		680,310		
0100013. 1980 CSO 5.5% CRVM	4,382,710		4,382,710		
0100014. 1980 CSO 4.0% NL	132,708		132,708		
0100015. 1980 CSO 5.0% NL	4,478,733		4,478,733		
0100016. 1980 CSO 5.5% NL	89,214		89,214		
0100017. 1980 CET 4.0% NL	90,367		90,367		
0100018. 1980 CET 5.5% NL	74		74		
0100019. 2001 CSO 3.5% CRVM	1,089,308		1,089,308		
0100020. 2001 CSO 4.0% CRVM	3,684,885		3,684,885		
0100021. NET UNEARNED PREMIUM	20,000				20,000
0199997. Totals (Gross)	22,954,002		22,934,002		20,000
0199998. Reinsurance ceded	837,035		837,035		
0199999. Life Insurance: Totals (Net)	22,116,967		22,096,967		20,000
0200001. SING PREM DEF 1.00%	1,824,958,997	XXX	1,824,958,997	XXX	
0200002. SING PREM DEF 2.00%	457,847,052	XXX	457,847,052	XXX	
0200003. SING PREM DEF 3.00%	149,584,405	XXX	149,584,405	XXX	
0200004. SING PREM DEF 4.00%	42,184,860	XXX	42,184,860	XXX	
0200005. FLEX PREM DEF 1.00%	2,051,054,223	XXX	2,051,054,223	XXX	
0200006. FLEX PREM DEF 1.50%	23,154,373,842	XXX	23,154,373,842	XXX	
0200007. FLEX PREM DEF 2.00%	202,733,706	XXX	202,733,706	XXX	
0200008. FLEX PREM DEF 2.20%	57,536,434	XXX	57,536,434	XXX	
0200009. FLEX PREM DEF 2.25%	4,989,297,441	XXX	4,989,297,441	XXX	
0200010. FLEX PREM DEF 3.00%	11,439,210,282	XXX	11,439,210,282	XXX	
0200011. FLEX PREM DEF 4.00%	21,242,820	XXX	21,242,820	XXX	
0200012. 1983 TABLE A, 6.25%	67,201	XXX	67,201	XXX	
0200013. 2000 TABLE, 6.25%	78,463	XXX	78,463	XXX	
0200014. 2000 TABLE, 7.00%	217,800	XXX	217,800	XXX	
0200015. 2000 TABLE, 6.75%	154,722	XXX	154,722	XXX	
0200016. 2000 TABLE, 6.50%	297,188	XXX	297,188	XXX	
0200017. 2000 TABLE, 6.00%	2,740,215	XXX	2,740,215	XXX	
0200018. 2000 TABLE, 5.50%	2,405,955	XXX	2,405,955	XXX	
0200019. 2000 TABLE, 5.25%	30,508,777	XXX	30,508,777	XXX	
0200020. 2000 TABLE, 5.00%	58,319,475	XXX	58,319,475	XXX	
0200021. 2000 TABLE, 4.25%	32,863,589	XXX	32,863,589	XXX	
0200022. 2000 TABLE, 4.00%	19,953,309	XXX	19,953,309	XXX	
0200023. 2000 TABLE, 4.50%	4,324,786	XXX	4,324,786	XXX	
0200024. 2012 TABLE, 4.00%	15,290,387	XXX	15,290,387	XXX	
0299997. Totals (Gross)	44,557,245,929	XXX	44,557,245,929	XXX	
0299998. Reinsurance ceded	2,787,677,912	XXX	2,787,677,912	XXX	
0299999. Annuities: Totals (Net)	41,769,568,017	XXX	41,769,568,017	XXX	
0300001. 1983 TABLE A, 6.75%	14,771		14,771		
0300002. 1983 TABLE A, 6.25%	97,575		97,575		
0300003. 2000 TABLE, 6.25%	551,369		551,369		
0300004. 2000 TABLE, 7.00%	1,338,726		1,338,726		
0300005. 2000 TABLE, 6.75%	1,979,610		1,979,610		
0300006. 2000 TABLE, 6.50%	3,744,560		3,744,560		
0300007. 2000 TABLE, 6.00%	20,370,392		20,370,392		
0300008. 2000 TABLE, 5.50%	34,572,675		34,572,675		
0300009. 2000 TABLE, 5.25%	40,649,122		40,649,122		
0300010. 2000 TABLE, 5.00%	20,569,604		20,569,604		
0300011. 2000 TABLE, 4.00%	6,486,624		6,486,624		
0300012. 2000 TABLE, 4.25%	5,394,505		5,394,505		
0300013. 2000 TABLE, 4.50%	2,522,898		2,522,898		
0399997. Totals (Gross)	138,292,431		138,292,431		
0399998. Reinsurance ceded	513,408		513,408		
0399999. SCWLC: Totals (Net)	137,779,023		137,779,023		
0400001. 1959 ADB TBL W/ 1958 CSO 3%	457		457		
0499997. Totals (Gross)	457		457		
0499998. Reinsurance ceded	457		457		
0499999. Accidental Death Benefits: Totals (Net)					
0500001. 1952 STUDY TBL W/ 1958 CSO 3%	866		866		
0599997. Totals (Gross)	866		866		
0599998. Reinsurance ceded					
0599999. Disability-Active Lives: Totals (Net)	866		866		
0600001. 1970 INTERCOMPANY TBL	228,265				228,265
0699997. Totals (Gross)	228,265				228,265
0699998. Reinsurance ceded					
0699999. Disability-Disabled Lives: Totals (Net)	228,265				228,265
0700001. IMMEDIATE PAYMENT OF CLAIMS	439,979		439,979		
0700002. DEFICIENCY RESERVES	336,788		336,788		
0799997. Totals (Gross)	776,767		776,767		
0799998. Reinsurance ceded					
0799999. Miscellaneous Reserves: Totals (Net)	776,767		776,767		
9999999. Totals (Net) - Page 3, Line 1	41,930,469,905		41,930,221,640		248,265

EXHIBIT 5 - INTERROGATORIES

1.1 Has the reporting entity ever issued both participating and non-participating contracts? ..... Yes [ ] No [X]

1.2 If not, state which kind is issued.
NON-PARTICIPATING

2.1 Does the reporting entity at present issue both participating and non-participating contracts? ..... Yes [ ] No [X]

2.2 If not, state which kind is issued.
NON-PARTICIPATING

3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? ..... Yes [X] No [ ]
If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.

4. Has the reporting entity any assessment or stipulated premium contracts in force? Yes [ ] No [X]
If so, state:
4.1 Amount of insurance? ..... $
4.2 Amount of reserve? ..... $
4.3 Basis of reserve:
4.4 Basis of regular assessments:
4.5 Basis of special assessments:
4.6 Assessments collected during the year ..... $

5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? ..... Yes [ ] No [X]
6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $
6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: ..... $
Attach statement of methods employed in their valuation.

7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]
7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements ..... $
7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:
7.3 State the amount of reserves established for this business: ..... $
7.4 Identify where the reserves are reported in the blank:

8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]
8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: ..... $
8.2 State the amount of reserves established for this business: ..... $
8.3 Identify where the reserves are reported in the blank:

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? ..... Yes [X] No [ ]
9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... $ 36,651,624,419
9.2 State the amount of reserves established for this business: ..... $ 32,569,875,091
9.3 Identify where the reserves are reported in the blank:
EXHIBIT 5, ANNUITIES LINES

EXHIBIT 5A - CHANGES IN BASES OF VALUATION DURING THE YEAR

1	Valuation Basis		4
	2	3	
Description of Valuation Class	Changed From	Changed To	Increase in Actuarial Reserve Due to Change
	NONE		
9999999 - Total (Column 4, only)			

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS

		1	2	3	4	Other Individual Contracts				
		Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	5 Non-Cancelable	6 Guaranteed Renewable	7 Non-Renewable for Stated Reasons Only	8 Other Accident Only	9 All Other
	ACTIVE LIFE RESERVE									
1.	Unearned premium reserves	29,947	25,000				4,947			
2.	Additional contract reserves (a)	545,073					545,073			
3.	Additional actuarial reserves-Asset/Liability analysis									
4.	Reserve for future contingent benefits	243,271					243,271			
5.	Reserve for rate credits									
6.	Aggregate write-ins for reserves									
7.	Totals (Gross)	818,291	25,000				793,291			
8.	Reinsurance ceded									
9.	Totals (Net)	818,291	25,000				793,291			
	CLAIM RESERVE									
10.	Present value of amounts not yet due on claims	79,574	79,574							
11.	Additional actuarial reserves-Asset/Liability analysis									
12.	Reserve for future contingent benefits									
13.	Aggregate write-ins for reserves									
14.	Totals (Gross)	79,574	79,574							
15.	Reinsurance ceded									
16.	Totals (Net)	79,574	79,574							
17.	TOTAL (Net)	897,865	104,574				793,291			
18.	TABULAR FUND INTEREST	26,936	3,137				23,799			
	DETAILS OF WRITE-INS									
0601.										
0602.										
0603.										
0698.	Summary of remaining write-ins for Line 6 from overflow page									
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)									
1301.										
1302.										
1303.										
1398.	Summary of remaining write-ins for Line 13 from overflow page									
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)									

(a) Attach statement as to valuation standard used in calculating this reserve, specifying reserve bases, interest rates and methods.

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	302,551,224		225,126,175	77,425,049		
2. Deposits received during the year	54,032,998		19,021,795	35,011,203		
3. Investment earnings credited to the account	13,311,274		8,404,852	4,906,422		
4. Other net change in reserves	(3,809,205)		(405,667)	(3,403,538)		
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	88,866,844		64,463,976	24,402,868		
8. Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	277,219,447		187,683,179	89,536,268		
10. Reinsurance balance at the beginning of the year	(4,421,087)			(4,421,087)		
11. Net change in reinsurance assumed	68,948			68,948		
12. Net change in reinsurance ceded	2,087,289			2,087,289		
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(6,439,428)			(6,439,428)		
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	270,780,019		187,683,179	83,096,840		

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1	2	Ordinary			6	Group		Accident and Health		
				3	4	5		7	8	9	10	11
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:												
	1.1 Direct											
	1.2 Reinsurance assumed											
	1.3 Reinsurance ceded											
	1.4 Net											
2. In course of settlement:												
2.1 Resisted	2.11 Direct											
	2.12 Reinsurance assumed											
	2.13 Reinsurance ceded											
	2.14 Net			(b)	(b)		(b)	(b)				
2.2 Other	2.21 Direct	438,250						438,250				
	2.22 Reinsurance assumed	7,550								7,550		
	2.23 Reinsurance ceded											
	2.24 Net	445,800		(b)	(b)		(b)	(b) 438,250		(b) 7,550	(b)	(b)
3. Incurred but unreported:												
	3.1 Direct	100,000						100,000				
	3.2 Reinsurance assumed	77,114		50,000				10,000		7,427		9,687
	3.3 Reinsurance ceded											
	3.4 Net	177,114		(b) 50,000	(b)		(b)	(b) 110,000		(b) 7,427	(b)	(b) 9,687
4. TOTALS	4.1 Direct	538,250						538,250				
	4.2 Reinsurance assumed	84,664		50,000				10,000		14,977		9,687
	4.3 Reinsurance ceded											
	4.4 Net	622,914	(a)	(a) 50,000				(a) 548,250		14,977		9,687

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ ..... in Column 2, $ ..... in Column 3 and $ ..... in Column 7.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance $ .....
Individual Annuities $ ..... , Credit Life (Group and Individual) $ ..... , and Group Life $ ..... , are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $ .....
Credit (Group and Individual) Accident and Health $ ..... , and Other Accident and Health $ ..... are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements During the Year:											
1.1 Direct	658,893,385		1,847,947	618,691,050	34,809,137		3,545,250				
1.2 Reinsurance assumed	7,095,012		358,575	6,393,225					172,169		171,043
1.3 Reinsurance ceded	131,632,660		212,731	131,419,929							
1.4 Net	(d) 534,355,736		1,993,791	493,664,346	34,809,137		3,545,250		172,169		171,043
2. Liability December 31, current year from Part 1:											
2.1 Direct	538,250						538,250				
2.2 Reinsurance assumed	84,664		50,000				10,000		14,977		9,687
2.3 Reinsurance ceded											
2.4 Net	622,914		50,000				548,250		14,977		9,687
3. Amounts recoverable from reinsurers December 31, current year											
4. Liability December 31, prior year:											
4.1 Direct	506,250						506,250				
4.2 Reinsurance assumed	79,603		50,000				10,000		9,344		10,259
4.3 Reinsurance ceded											
4.4 Net	585,853		50,000				516,250		9,344		10,259
5. Amounts recoverable from reinsurers December 31, prior year											
6. Incurred Benefits											
6.1 Direct	658,925,385		1,847,947	618,691,050	34,809,137		3,577,250				
6.2 Reinsurance assumed	7,100,072		358,575	6,393,225					177,801		170,471
6.3 Reinsurance ceded	131,632,660		212,731	131,419,929							
6.4 Net	534,392,797		1,993,791	493,664,346	34,809,137		3,577,250		177,801		170,471

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ ..... in Line 1.1, $ ..... in Line 1.4.
$ ..... in Line 6.1, and $ ..... in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ ..... in Line 1.1, $ ..... in Line 1.4.
$ ..... in Line 6.1, and $ ..... in Line 6.4.

(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ ..... in Line 1.1, $ ..... in Line 1.4.
$ ..... in Line 6.1, and $ ..... in Line 6.4.

(d) Includes $ ..... premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks			
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans			
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)	454,874	530,267	75,393
9.	Receivables for securities			
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)	454,874	530,267	75,393
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued			
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	4,572,919	6,039,555	1,466,636
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers			
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts			
17.	Amounts receivable relating to uninsured plans			
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset			
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software	811,667	907,053	95,386
21.	Furniture and equipment, including health care delivery assets	145,424	116,135	(29,289)
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates			
24.	Health care and other amounts receivable			
25.	Aggregate write-ins for other than invested assets	1,912,907	1,716,609	(196,298)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	7,897,791	9,309,619	1,411,828
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	7,897,791	9,309,619	1,411,828
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page			
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)			
2501.	PREPAID ASSETS	1,693,032	1,276,265	(416,767)
2502.	MISCELLANEOUS RECEIVABLES	219,875	439,719	219,844
2503.	OTHER ASSETS		625	625
2598.	Summary of remaining write-ins for Line 25 from overflow page			
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	1,912,907	1,716,609	(196,298)

NOTES TO FINANCIAL STATEMENTS

1 - SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES:

A. Accounting Practices

The financial statements of the Company are presented on the basis of accounting practices prescribed or permitted by the Iowa Department of Commerce, Insurance Division (the "Insurance Division").

The Insurance Division recognizes only statutory accounting practices prescribed or permitted by the State of Iowa for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under Iowa Insurance Law. The National Association of Insurance Commissioners' ("NAIC") *Accounting Practices and Procedures Manual* ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the Insurance Division. The Company has no statutory accounting practices that differ from those of NAIC SAP other than Bulletin 08-18 ("Bulletin 08-18"), *Accounting for Derivative Instruments Used to Hedge the Growth in Interest Credited for Indexed Insurance Products and Accounting for the Indexed Insurance Products Reserve*, a prescribed practice issued by the Insurance Division. Under this prescribed practice, call option derivative instruments that hedge the growth in interest credited on index products are accounted for at amortized cost with the corresponding amortization recorded as a decrease to net investment income and indexed annuity reserves are calculated based on Standard Valuation Law and Guideline 35 assuming the market value of the call options associated with the current index term is zero regardless of the observable market value for such options.

The Company also has a prescribed practice under Iowa Administrative Code 191 - Chapter 43 *"Annuity Mortality Tables For Use In Determining Reserve Liabilities for Annuities"* ("IAC 191-43") which allows the use of the Annuity 2000 Mortality Table for determining the minimum standard of valuation for annuities issued during 2015. The Company began using the 2012 IAR Mortality Table for annuities issued on or after January 1, 2016. NAIC SAP requires the use of the 2012 IAR Mortality Table for determining the minimum standard of valuation for annuities issued on or after January 1, 2015.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the Insurance Division is shown below:

NET INCOME	SSAP #	F/S Page	F/S Line #	2016	2015
Net income, Iowa basis				$ 75,035,253	$ 131,452,027
State Prescribed Practices that increase/(decrease) NAIC SAP:					
Bulletin 08-18					
Net investment income - derivatives	86	4	3	(4,013,760)	(43,343,963)
Reserves for indexed annuities	51	4	19	274,381,216	(242,225,157)
IAC 191-43					
Increase in reserves	51	4	19	(6,933,119)	180,503,840
Net income, NAIC SAP				$ (188,399,084)	$ 236,517,307
SURPLUS					
Statutory surplus, Iowa basis				$ 2,726,663,571	$ 2,415,418,645
State Prescribed Practices that increase/(decrease) NAIC SAP:					
Bulletin 08-18					
Derivative instruments	86	2, 4	7, 3	(472,808,520)	(23,979,383)
Reserves for indexed annuities	51	3, 4	1, 19	465,811,053	191,429,837
Tax impact	101	2	18.2	2,449,113	(58,607,659)
IAC 191-43	51	3, 4	1, 19	112,820,969	117,327,496
Statutory surplus, NAIC SAP				$ 2,618,390,956	$ 2,189,248,354

B. Use of Estimates in the Preparation of the Financial Statements

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make certain estimates that affect the reported assets and liabilities, including reporting or disclosure of contingent assets and liabilities as of the date of the financial statements and the reported amounts of revenues and expenses

NOTES TO FINANCIAL STATEMENTS

during the reporting period. Future events, including changes in interest rates and asset valuations, could cause actual results to differ in the near term from the estimates used in the financial statements.

The most significant estimates include those used in determining policy reserves, impairment losses on investments and federal income taxes. Although some variability is inherent in these estimates, the recorded amounts reflect management's best estimates based on facts and circumstances as of the date of the financial statements. Management believes the amounts provided are appropriate.

C. Accounting Policy

Investments

Investments in bonds (except NAIC Class 6 rated bonds), preferred stocks (except NAIC Class 5 and 6 rated preferred stocks), short-term investments and mortgage loans on real estate are reported at cost adjusted for amortization of premiums or discounts. Bonds with NAIC 6 ratings and preferred stocks with NAIC 5 and 6 ratings are reported at the lower of amortized cost or fair value. Amortization is computed using methods which result in a level yield over the life of the security. The Company reviews its prepayment assumptions on mortgage and other asset-backed securities at regular intervals and adjusts amortization rates retrospectively when such assumptions are changed due to experience and/or expected future patterns. Common stocks of unaffiliated entities are reported at fair value with the change in value being directly charged to surplus. Common stocks of the Company's insurance subsidiaries are carried at the statutory basis equity of those subsidiaries. Policy loans and mortgage loans are stated at the aggregate unpaid principal balance net of loan loss allowances. Other invested assets consist primarily of the Company's investment in surplus debentures of other insurance companies which are carried at amortized cost and the Company's investment in various joint ventures, partnerships and limited liability companies, which are generally carried based on the underlying GAAP equity of the investee. Other admitted assets are valued principally at cost as required or permitted by Iowa insurance laws.

Realized capital gains and losses are recorded on the trade date and determined on the basis of specific identification and are recorded net of related federal income taxes and amounts transferred to the Interest Maintenance Reserve ("IMR"). Under a formula prescribed by the NAIC, the Company defers, in the IMR, the portion of realized gains and losses on sales of fixed income investments, principally bonds and mortgage loans on real estate, attributable to changes in the general level of interest rates and amortizes those deferrals over the remaining period to maturity of the security. The Asset Valuation Reserve ("AVR") is established by the Company to provide for anticipated losses in the event of default by issuers of certain invested assets. The AVR is determined using a formula that is intended to establish a reserve to offset potential credit-related investment losses.

The carrying values of all investments are reviewed on an ongoing basis for credit deterioration. An other than temporary impairment shall be considered to have occurred if it is probable that the reporting entity will be unable to collect all amounts due according to the contractual terms of a debt security in effect at the date of acquisition. A decline in fair value which is other than temporary includes situations where the Company has made a decision to sell a security prior to its maturity at an amount below its carrying value. If this review indicates a decline in fair value that is other than temporary, the carrying amount of the investment, other than loan-backed and structured securities, is reduced to its fair value and a specific other than temporary impairment is taken. Such reductions in carrying values are recognized as realized losses on investments.

If the fair value of a loan-backed or structured security is less than its amortized cost at the reporting date, the Company assesses whether the impairment is other than temporary. If the Company intends to sell the loan-backed or structured security, an other than temporary impairment is considered to have occurred and a loss is recognized through earnings in an amount equal to the excess of amortized cost over fair value at the reporting date.

If the Company does not intend to sell the loan-backed or structured security, the Company assesses whether it has the intent and ability to retain the investment in the security for a period of time sufficient to recover the amortized cost. If the Company does not have the intent and ability to retain the investment for the time sufficient to recover the amortized cost, an other than temporary impairment is considered to have occurred and a loss is recognized through earnings in an amount equal to the excess of amortized cost over fair value at the reporting date.

If the Company does not expect to recover the amortized cost basis of the security, it is unable to assert that it will recover its amortized cost even if it does not intend to sell the security and the entity has the intent and ability to hold such security. Therefore, in those situations, an other than temporary impairment is considered to have occurred and a loss is recognized in an amount equal to the excess of amortized cost over the present value of cash flows expected to be collected, discounted at the loan-backed or structured security's effective interest rate.

NOTES TO FINANCIAL STATEMENTS

Interest income is recognized on an accrual basis. Dividend income is recognized when declared. The Company does not accrue income on bonds in default which are delinquent more than twelve months or on mortgage loans more than 90 days past due. Further, income is not accrued when collection is uncertain.

Derivative Instruments

Effective December 31, 2008, the Company adopted Bulletin 08-18. Under this prescribed practice, call option derivative instruments that hedge the growth in interest credited on index products are accounted for at amortized cost with the corresponding amortization recorded as a decrease to net investment income.

The Company's hedging strategy attempts to mitigate any potential risk of loss under these agreements through a regular monitoring process which evaluates the program's effectiveness. The Company is exposed to risk of loss in the event of nonperformance by the counterparties and, accordingly, the Company purchases its option contracts from multiple counterparties and evaluates the creditworthiness of all counterparties prior to purchase of the contracts. All of these options have been purchased from nationally recognized investment banking institutions (See Note 16 for more information).

Cash and Short-Term Investments

For purposes of the statement of cash flows, the Company considers all highly liquid debt instruments purchased with a maturity of twelve months or less to be short-term investments.

Policy Reserves

The reserves for life, accident and health and annuity policies, developed by actuarial methods, are established and maintained on the basis of published mortality and morbidity tables using assumed interest rates and valuation methods that will provide, in the aggregate, reserves that are not less than the minimum valuation required by law or guaranteed policy cash values.

Certain policies of the Company include provisions for refunds of premiums based upon annual experience of the underlying business. The Company has recorded a liability for expected refunds based on experience.

The Company adopted Bulletin 08-18 effective December 31, 2008 and under this prescribed practice, indexed annuity reserves are calculated based on Standard Valuation Law and Guideline 35 assuming the market value of the call options associated with the current index term is zero regardless of the observable market value for such options. At the conclusion of the index term, credited interest is reflected in the reserve as realized, based on actual index performance.

Federal Income Taxes

The Company is included in the consolidated federal income tax return filed by its parent, American Equity Investment Life Holding Company (the “Holding Company”). The Company computes federal income tax expense as if it was filing a separate income tax return and is taxed at corporate rates based upon existing tax laws. In accordance with SSAP No. 101, *Income Taxes, A Replacement of SSAP No. 10R and SSAP No. 10 (“SSAP No. 101”)*, current income taxes are charged or credited to operations and/or realized gains (losses) based on amounts estimated to be payable or recoverable as a result of taxable operations for the current year and for federal income taxes incurred or received during the current year relating to prior periods, to the extent not previously provided.

Recognition of Premium Revenues and Costs

Life premiums are recognized as revenue over the premium-paying period of the related policies. Annuity considerations are recognized as revenue when received and the policy is issued. Health premiums are earned ratably over the term of the related insurance policies. Costs incurred in acquiring new business, including acquisition costs such as commissions, are charged to operations as incurred.

Capital and Surplus

The payment of dividends is subject to regulation by the Insurance Division. Currently, the Company may pay dividends without prior approval, unless such payments, together with all other such payments within the preceding twelve months, exceed the greater of (1) net gain from operations for the preceding calendar year or, (2) 10% of the Company’s capital and surplus at the preceding year-end.

NOTES TO FINANCIAL STATEMENTS

D. Going Concern

The Company's management has evaluated its ability to continue as a going concern and does not have substantial doubt the entity will continue as a going concern.

2 - ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS:

The Company had no material changes in accounting principles or correction of errors to report for the year ended December 31, 2016.

3 - BUSINESS COMBINATIONS AND GOODWILL:

A. Statutory Purchase Method

During 2016, the Company did not have any business combinations taking the form of a statutory purchase.

B. Statutory Mergers

During 2016, the Company did not have any business combinations taking the form of a statutory merger.

C. Assumption Reinsurance

As of December 31, 2016, the Company did not have goodwill resulting from assumption reinsurance.

D. Impairment Losses

As of December 31, 2016, the Company did not have any impaired assets related to business combinations or goodwill.

4 - DISCONTINUED OPERATIONS:

The Company did not have any discontinued operations during 2016.

5 - INVESTMENTS:

A. Mortgage Loans, including Mezzanine Real Estate Loans

1. The maximum and minimum lending rates for commercial mortgage loans originated by the Company during 2016 were 4.75% and 3.65%, respectively, while the rates on loans closed under a funds withheld agreement with an unauthorized reinsurer were 10.5% and 6.3%, respectively.

2. The maximum percentage of any one loan to value of security at the time of the loans was 92%.

	2016	2015
3. Taxes, assessments and any amounts advanced not included in mortgage loan total	—	—

NOTES TO FINANCIAL STATEMENTS

4. Age Analysis of Mortgage Loans:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Recorded Investments (All)							
(a) Current	$ —	$ —	$ —	$ 2,432,062,840	$ —	$ 578,288,835	$ 3,010,351,675
(b) 30 - 59 Days Past Due	—	—	—	—	—	—	—
(c) 60 - 89 Days Past Due	—	—	—	—	—	—	—
(d) 90 - 179 Days Past Due	—	—	—	—	—	—	—
(e) 180+ Days Past Due	—	—	—	—	—	—	—
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	—	—	—	—	—	—	—
(b) Interest Accrued	—	—	—	—	—	—	—
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	—	—	—	—	—	—	—
(b) Interest Accrued	—	—	—	—	—	—	—
4. Interest Reduced							
(a) Recorded Investment	—	—	—	—	—	—	—
(b) Number of Loans	—	—	—	—	—	—	—
(c) Percent Reduced	—	—	—	—	—	—	—
b. Prior Year							
1. Recorded Investments (All)							
(a) Current	—	—	—	2,410,084,997	—	408,192,960	2,818,277,957
(b) 30 - 59 Days Past Due	—	—	—	—	—	—	—
(c) 60 - 89 Days Past Due	—	—	—	—	—	—	—
(d) 90 - 179 Days Past Due	—	—	—	—	—	—	—
(e) 180+ Days Past Due	—	—	—	—	—	—	—
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	—	—	—	—	—	—	—
(b) Interest Accrued	—	—	—	—	—	—	—
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	—	—	—	—	—	—	—
(b) Interest Accrued	—	—	—	—	—	—	—
4. Interest Reduced							
(a) Recorded Investment	—	—	—	—	—	—	—
(b) Number of Loans	—	—	—	—	—	—	—
(c) Percent Reduced	—	—	—	—	—	—	—

5. Investment in Impaired Loans With or Without Allowance for Credit Losses:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. With Allowance for credit Losses	$ —	$ —	$ —	$ 4,955,194	$ —	$ —	$ 4,955,194
2. No Allowance for Credit Losses	—	—	—	—	—	—	—
b. Prior Year							
1. With Allowance for credit Losses	—	—	—	22,480,850	—	—	22,480,850
2. No Allowance for Credit Losses	—	—	—	—	—	—	—

NOTES TO FINANCIAL STATEMENTS

6. Investment in Impaired Loans - Average Recorded Investment, Interest Income Recognized, Recorded Investment on Nonaccrual Status and Amount of Interest Income Recognized using a Cash-Basis Method of Accounting:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Average Recorded Investment	$ —	$ —	$ —	$ 4,399,977	$ —	$ —	$ 4,399,977
2. Interest Income Recognized	—	—	—	292,980	—	—	292,980
3. Recorded Investments on Nonaccrual Status	—	—	—	—	—	—	—
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	—	—	—	294,458	—	—	294,458
b. Prior Year							
1. Average Recorded Investment	—	—	—	16,976,736	—	—	16,976,736
2. Interest Income Recognized	—	—	—	1,232,475	—	—	1,232,475
3. Recorded Investments on Nonaccrual Status	—	—	—	—	—	—	—
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	—	—	—	1,320,152	—	—	1,320,152

7. Allowance for credit losses:

	2016	2015
a. Balance at the beginning of the period	$ 12,480,082	$ 20,108,762
b. Additions charged to operations	2,777,503	—
c. Direct write-downs against the allowance	(2,586,791)	(3,643,587)
d. Recoveries of amounts previously charged off	(4,874,894)	(3,985,093)
e. Balance at the end of the period	$ 7,795,900	$ 12,480,082

8. The Company did not have any mortgage loans derecognized as a result of foreclosure as of December 31, 2016.

9. The Company accrues interest income on impaired loans to the extent it is deemed collectible (delinquent less than 90 days) and the loan continues to perform under its original or "workout" (e.g. interest only) terms. Interest income on non-performing loans (e.g. loans 90 days or more past due and/or collateral dependent loans) is generally recognized on a cash basis.

B. Debt Restructuring

	2016	2015
1. The total recorded investment in loans for which impairment has been recognized in accordance with SSAP No. 36, Troubled Debt Restructuring, as of year end	$ 3,700,768	$ 22,512,473
2. The realized capital losses related to these loans	466,988	2,611,371
3. The total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in debt restructurings	—	—

4. The Company accrued interest income on impaired loans to the extent it is deemed collectible (delinquent less than 90 days) and the loan continues to perform under its original or "workout" (e.g. interest only) terms. Interest income on non-performing loans (e.g. loans 90 days or more past due and/or collateral dependent loans) is generally recognized on a cash basis.

C. Reverse Mortgages

The Company does not have any reverse mortgages.

D. Loan-Backed Securities

1. Prepayment assumptions for loan-backed securities were obtained from third party rating agencies and/or third party loan servicers.

NOTES TO FINANCIAL STATEMENTS

2. For the year ended December 31, 2016, the Company recognized other than temporary impairments on the basis of the intent to sell and on the basis of the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis.

	(1)	(2) Other than temporary impairment recognized in loss		(3)
	Amortized cost basis before other than temporary impairment	(2a) Interest	(2b) Non-interest	Fair Value 1-(2a+2b)
OTTI recognized 1st Quarter				
a. Intent to sell	$ 41,802,202	$ —	$ 723,244	$ 41,078,958
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
c. Total 1st Quarter	$ 41,802,202	$ —	$ 723,244	$ 41,078,958
OTTI recognized 2nd Quarter				
d. Intent to sell	$ 17,408,191	$ —	$ 761,710	$ 16,646,481
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
f. Total 2nd Quarter	$ 17,408,191	$ —	$ 761,710	$ 16,646,481
OTTI recognized 3rd Quarter				
g. Intent to sell	$ —	$ —	$ —	$ —
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
i. Total 3rd Quarter	$ —	$ —	$ —	$ —
OTTI recognized 4th Quarter				
j. Intent to sell	$ —	$ —	$ —	$ —
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
l. Total 4th Quarter	$ —	$ —	$ —	$ —
Aggregate total		$ —	$ 1,484,954	

NOTES TO FINANCIAL STATEMENTS

3. The following table lists the loan-backed securities held by the Company at December 31, 2016 for which the present value of cash flows expected to be collected was less than amortized cost, and as a result other than temporary impairments were recorded during the year ended December 31, 2016.

CUSIP	Amortized Cost Prior to OTTI	Present Value of Projected Cash Flows	OTTI Recognized in Earnings	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
05952FAK9	$ 1,693,444	$ 1,624,195	$ 69,249	$ 1,624,195	$ 1,623,432	3/31/2016
12544LAQ4	4,488,942	4,430,634	58,308	4,430,634	4,165,889	3/31/2016
46628YBF6	4,457,952	4,355,430	65,961	4,391,991	4,391,991	3/31/2016
12667F2R5	1,775,515	1,684,265	83,808	1,691,707	1,691,707	6/30/2016
225458XX1	9,674,086	9,319,546	118,478	9,555,608	9,555,608	6/30/2016
362611AC9	1,492,576	1,431,516	61,060	1,431,516	1,405,951	12/31/2016
466247B28	3,389,192	3,018,650	88,912	3,300,279	3,300,279	12/31/2016
46629AAL5	14,104,537	13,877,642	193,111	13,911,426	13,911,426	12/31/2016
	$ 41,076,244	$ 39,741,878	$ 738,887	$ 40,337,356	$ 40,046,283	

Total OTTI recognized under SSAP 43R for the year ended December 31, 2016: $738,887

4. For loan-backed and structured securities with unrealized losses as of December 31, 2016, the gross unrealized losses and fair value, aggregated by length of time that individual securities have been in a continuous unrealized loss position are summarized as follows:

a. Aggregate amount of unrealized loss:

Less than 12 months	$ 135,547,928
12 months or longer	$ 15,212,578

b. Aggregate related fair value of securities with unrealized losses:

Less than 12 months	$ 4,394,016,525
12 months or longer	$ 302,976,850

5. The process for evaluating loan-backed securities is based on a number of factors. The primary consideration in the evaluation process is the issuer's ability to meet current and future interest and principal payments as contractually stated at the time of purchase. The review of these securities includes an analysis of the cash flow modeling under various default scenarios considering independent third party benchmarks, the seniority of the specific tranche within the structure of the security, the composition of the collateral and the actual default, loss severity and prepayment experience exhibited. With the input of third party assumptions for default projections, loss severity and prepayment expectations, the Company evaluates the cash flow projections to determine whether the security is performing in accordance with its contractual obligations.

   At December 31, 2016 the Company had no exposure to subprime loan-backed securities. Substantially all of the owned securities are in the highest rated tranche of the pool in which they are structured and are not subordinated to any other tranche.

E. Repurchase Agreements and/or Securities Lending Transactions

The Company has not pledged as collateral any assets as part of a repurchase agreement or securities lending transaction as of December 31, 2016.

F. Real Estate

The Company did not have any investments in real estate as of December 31, 2016

G. Low Income Housing Credits

The Company did not have any investments in low-income housing tax credits as of December 31, 2016

H. Restricted Assets

Restricted Assets (including pledged)

NOTES TO FINANCIAL STATEMENTS

	Restricted Asset Category	Gross Restricted				
		Current Year				
		1	2	3	4	5
		Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)
a.	Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —
b.	Collateral held under security lending agreements	—	—	—	—	—
c.	Subject to repurchase agreements	—	—	—	—	—
d.	Subject to reverse repurchase agreement	—	—	—	—	—
e.	Subject to dollar repurchase agreements	—	—	—	—	—
f.	Subject to dollar reverse repurchase agreements	—	—	—	—	—
g.	Placed under option contracts	—	—	—	—	—
h.	Letter stock or securities restricted as to sale	—	—	—	—	—
i.	FHLB capital stock	—	—	—	—	—
j.	On deposit with states	2,281,725	—	—	—	2,281,725
k.	On deposit with other regulatory bodies	—	—	—	—	—
l.	Pledged collateral to FHLB	—	—	—	—	—
m.	Pledged as collateral not captured in other categories	—	—	—	—	—
n.	Other restricted assets	4,348,473,423	—	—	—	4,348,473,423
o.	Total Restricted Assets	$ 4,350,755,148	$ —	$ —	$ —	$ 4,350,755,148

	Restricted Asset Category	Gross Restricted		8	9	Percentage	
		6	7			10	11
		Total From Prior Year	Increase / (Decrease) (5-6)	Total NonAdmitted Restricted	Total Admitted Restricted (5-8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted
a.	Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	—%	—%
b.	Collateral held under security lending agreements	—	—	—	—	—%	—%
c.	Subject to repurchase agreements	—	—	—	—	—%	—%
d.	Subject to reverse repurchase agreement	—	—	—	—	—%	—%
e.	Subject to dollar repurchase agreements	—	—	—	—	—%	—%
f.	Subject to dollar reverse repurchase agreements	—	—	—	—	—%	—%
g.	Placed under option contracts	—	—	—	—	—%	—%
h.	Letter stock or securities restricted as to sale	—	—	—	—	—%	—%
i.	FHLB capital stock	—	—	—	—	—%	—%
j.	On deposit with states	2,481,020	(199,295)	—	2,281,725	—%	—%
k.	On deposit with other regulatory bodies	—	—	—	—	—%	—%
l.	Pledged collateral to FHLB	—	—	—	—	—%	—%
m.	Pledged as collateral not captured in other categories	—	—	—	—	—%	—%
n.	Other restricted assets	2,521,633,898	1,826,839,525	—	4,348,473,423	9.1%	9.1%
o.	Total Restricted Assets	$ 2,524,114,918	$ 1,826,640,230	$ —	$ 4,350,755,148	9.1%	9.1%

2. Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts that Share Similar Characteristics, Such as Reinsurance and Derivatives, are Reported in the Aggregate)

None

NOTES TO FINANCIAL STATEMENTS

3. Detail of Other Restricted Assets (Contracts that Share Similar Characteristics, such as Reinsurance and Derivatives, are Reported in the Aggregate)

	Gross Restricted				
	Current Year				
	1	2	3	4	5
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)
Derivative collateral	$ 827,792,064	$ —	$ —	$ —	$ 827,792,064
Funds withheld assets	1,296,977,120	—	—	—	1,296,977,120
Mod-co assets	2,223,704,239	—	—	—	2,223,704,239
Total	$ 4,348,473,423	$ —	$ —	$ —	$ 4,348,473,423

	Gross Restricted		8	Percentage	
	6	7		9	10
	Total From Prior Year	Increase / (Decrease) (5-6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Derivative collateral	$ 349,756,177	$ 478,035,887	$ 827,792,064	1.7%	1.7%
Funds withheld assets	1,568,136,934	(271,159,814)	1,296,977,120	2.7%	2.7%
Mod-co assets	603,740,787	1,619,963,452	2,223,704,239	4.7%	4.7%
Total	$ 2,521,633,898	$ 1,826,839,525	$ 4,348,473,423	9.1%	9.1%

I. Working Capital Finance Investments

The Company did not have any working capital finance investments as of December 31, 2016.

J. Offsetting and Netting of Assets and Liabilities

The Company did not have any offsetting and netting of assets and liabilities as of December 31, 2016.

K. Structured Notes

The Company did not have any investments in structured notes as of December 31, 2016.

L. 5* Securities

The Company did not have any investments in 5* securities as of December 31, 2016.

6 - JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES:

The Company did not have any investments in joint ventures, partnerships, or limited liability companies that exceed 10% of its admitted assets as of December 31, 2016.

7 - INVESTMENT INCOME:

A. Interest income is recognized on an accrual basis. Due and accrued income was excluded from surplus on the following bases:

The Company does not accrue income on bonds in default which are delinquent more than twelve months. Further, income is not accrued when collection is uncertain. Accrued investment income on bonds that are over 90 days past due is nonadmitted.

B. At December 31, 2016, no amounts were excluded from investment income due and accrued.

8 - DERIVATIVE INSTRUMENTS:

The Company uses call options to pay the benefit provided for in the Company's indexed annuity insurance products. The financial characteristics of the call options purchased by the Company generally provide for the Company to be paid the average one-year appreciation of various published indices. The term of the call options is generally one year. The Company pays cash to the counterparty based upon an agreed to price at the outset of the contract. The counterparty usually pays a single payment at each due date.

NOTES TO FINANCIAL STATEMENTS

The Company is exposed to risk of loss in the event of nonperformance by the counterparties and, accordingly, the Company purchases its option contracts from multiple counterparties and evaluates the creditworthiness of all counterparties prior to purchase of the contracts. All options had been purchased from nationally recognized investment banking institutions (See Note 16 of our annual statement for more information).

In accordance with Bulletin 08-18, call option derivative instruments that hedge the growth in interest credited on index products are accounted for at amortized cost with the corresponding amortization recorded as a decrease to net investment income.

For the year ended December 31, 2016, proceeds received upon expiration of options and amortization of options included as components of net investment income were as follows:

	2016	2015
Proceeds received upon expiration	$ 290,738,823	$ 639,806,115
Amortization	(594,721,086)	(537,266,930)
	(303,982,263)	102,539,185
Less ceded options	17,636,218	(9,808,999)
	$ (286,346,045)	$ 92,730,186

9 - INCOME TAXES:

A. The components of the net deferred tax asset/(liability) are as follows:

1.

	12/31/2016		
	Ordinary	Capital	Total
(a) Gross deferred tax assets	$ 177,869,124	$ 15,245,691	$ 193,114,815
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross deferred tax assets	177,869,124	15,245,691	193,114,815
(d) Deferred tax assets nonadmitted	—	—	—
(e) Subtotal net admitted deferred tax assets	177,869,124	15,245,691	193,114,815
(f) Deferred tax liabilities	47,901,363	10,356,941	58,258,304
(g) Net admitted deferred tax assets	$ 129,967,761	$ 4,888,750	$ 134,856,511

	12/31/2015		
	Ordinary	Capital	Total
(a) Gross deferred tax assets	$ 185,181,421	$ 7,366,215	$ 192,547,636
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross deferred tax assets	185,181,421	7,366,215	192,547,636
(d) Deferred tax assets nonadmitted	—	—	—
(e) Subtotal net admitted deferred tax assets	185,181,421	7,366,215	192,547,636
(f) Deferred tax liabilities	45,350,719	15,809,176	61,159,895
(g) Net admitted deferred tax assets	$ 139,830,702	$ (8,442,961)	$ 131,387,741

	Change		
	Ordinary	Capital	Total
(a) Gross deferred tax assets	$ (7,312,297)	$ 7,879,476	$ 567,179
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross deferred tax assets	(7,312,297)	7,879,476	567,179
(d) Deferred tax assets nonadmitted	—	—	—
(e) Subtotal net admitted deferred tax assets	(7,312,297)	7,879,476	567,179
(f) Deferred tax liabilities	2,550,644	(5,452,235)	(2,901,591)
(g) Net admitted deferred tax assets	$ (9,862,941)	$ 13,331,711	$ 3,468,770

NOTES TO FINANCIAL STATEMENTS

2. The admission calculation components of the deferred tax assets under SSAP No. 101 are provided in the following table:

Admission Calculation Components of SSAP No. 101

		12/31/2016		
		Ordinary	Capital	Total
(a)	Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks	$ 132,938,006	$ 2,526,270	$ 135,464,276
(b)	Adjusted Gross Deferred Tax Assets Expected to be Realized (Excluding the Amount of Deferred Tax Assets from 2(a) above) After Application of the Threshold Limitation (the lesser of 2(b)1 and 2(b)2 below)	—	12,719,421	12,719,421
	1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date	—	12,719,421	12,719,421
	2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold	XXX	XXX	388,675,433
(c)	Adjusted Gross Deferred Tax Assets (Excluding the amount of Deferred Tax Assets from 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities	44,931,118	—	44,931,118
(d)	Deferred Tax Assets Admitted as the results of application of SSAP No. 101 Total	$ 177,869,124	$ 15,245,691	$ 193,114,815

		12/31/2015		
		Ordinary	Capital	Total
(a)	Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks	$ 132,645,535	$ 7,366,215	$ 140,011,750
(b)	Adjusted Gross Deferred Tax Assets Expected to be Realized (Excluding the Amount of Deferred Tax Assets from 2(a) above) After Application of the Threshold Limitation (the lesser of 2(b)1 and 2(b)2 below)	—	—	—
	1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date	—	—	—
	2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold	XXX	XXX	342,508,052
(c)	Adjusted Gross Deferred Tax Assets (Excluding the amount of Deferred Tax Assets from 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities	52,535,886	—	52,535,886
(d)	Deferred Tax Assets Admitted as the results of application of SSAP No. 101 Total	$ 185,181,421	$ 7,366,215	$ 192,547,636

		Change		
		Ordinary	Capital	Total
(a)	Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks	$ 292,471	$ (4,839,945)	$ (4,547,474)
(b)	Adjusted Gross Deferred Tax Assets Expected to be Realized (Excluding the Amount of Deferred Tax Assets from 2(a) above) After Application of the Threshold Limitation (the lesser of 2(b)1 and 2(b)2 below)	—	12,719,421	12,719,421
	1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date	—	12,719,421	12,719,421
	2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold	XXX	XXX	46,167,381
(c)	Adjusted Gross Deferred Tax Assets (Excluding the amount of Deferred Tax Assets from 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities	(7,604,768)	—	(7,604,768)
(d)	Deferred Tax Assets Admitted as the results of application of SSAP No. 101 Total	$ (7,312,297)	$ 7,879,476	$ 567,179

3.

		2016	2015
(a)	Ratio Percentage Used to Determine Recovery Period and Threshold Limitation Amount	653%	638%
(b)	Amount of Adjusted Capital and Surplus Used to Determine Recovery Period and Threshold Limitation in 2(b)2 above	2,591,169,551	2,462,084,206

NOTES TO FINANCIAL STATEMENTS

4. **Impact of Tax Planning Strategies**

(a) Determination of adjusted gross deferred tax assets and net admitted deferred assets, by tax character as a percentage.

		12/31/2016	
		Ordinary	Capital
1.	Adjusted Gross DTAs	$ 177,869,124	$ 15,245,691
2.	Percentage of adjusted gross DTAs attributable to the impact of the planning strategies	—%	100%
3.	Net Admitted DTAs	$ 177,869,124	$ 15,245,691
4.	Percentage of net admitted DTAs admitted because of the impact of tax planning strategies	—%	100%

		12/31/2015	
		Ordinary	Capital
1.	Adjusted Gross DTAs	$ 185,181,421	$ 7,366,215
2.	Percentage of adjusted gross DTAs attributable to the impact of the planning strategies	—%	—%
3.	Net Admitted DTAs	$ 185,181,421	$ 7,366,215
4.	Percentage of net admitted DTAs admitted because of the impact of tax planning strategies	—%	—%

		Change	
		Ordinary	Capital
1.	Adjusted Gross DTAs	$ (7,312,297)	$ 7,879,476
2.	Percentage of adjusted gross DTAs attributable to the impact of the planning strategies	—%	100%
3.	Net Admitted DTAs	$ (7,312,297)	$ 7,879,476
4.	Percentage of net admitted DTAs admitted because of the impact of tax planning strategies	—%	100%

(b) Do the Company's tax-planning strategies include the use of reinsurance (Yes/No)? No

B. Regarding deferred tax liabilities not recognized:

As of December 31, 2016, the Company had no temporary differences for which deferred tax liabilities are not recognized.

C. Current income taxes incurred consist of the following major components:

1. Current Income Tax

		12/31/2016	12/31/2015	Change
(a)	Federal	$ 44,178,728	$ 78,344,330	$ (34,165,602)
(b)	Foreign	—	—	—
(c)	Subtotal	44,178,728	78,344,330	(34,165,602)
(d)	Federal income tax on net capital gains	(4,386,038)	(6,236,365)	1,850,327
(e)	Utilization of capital loss carry-forwards	—	—	—
(f)	Other - Stock based compensation	(679,334)	(3,629,391)	2,950,057
(g)	Federal & Foreign income tax incurred	$ 39,113,356	$ 68,478,574	$ (29,365,218)

NOTES TO FINANCIAL STATEMENTS

2. Deferred tax assets:

		12/31/2016	12/31/2015	Change
(a)	Ordinary:			
	(1) Discounting of unpaid losses	$ —	$ —	$ —
	(2) Unearned Premium reserve	—	—	—
	(3) Policyholder reserves	1,774,139	1,946,414	(172,275)
	(4) Investments	4,288,745	13,903,759	(9,615,014)
	(5) Deferred acquisition costs	54,956,314	49,633,582	5,322,732
	(6) Policyholder dividends accrual	—	—	—
	(7) Fixed Assets	—	—	—
	(8) Compensation and benefits accrual	6,622,871	6,983,340	(360,469)
	(9) Pension accrual	—	—	—
	(10) Receivables - nonadmitted	2,923,433	—	2,923,433
	(11) Net operating loss carry-forward	—	—	—
	(12) Tax credit carry-forward	—	—	—
	(13) Other (including items<5% of total ordinary tax assets)	107,303,622	109,270,365	(1,966,743)
	(14) Other assets - nonadmitted	—	3,443,961	(3,443,961)
	(99) Subtotal	177,869,124	185,181,421	(7,312,297)
(b)	Statutory valuation allowance adjustment	—	—	—
(c)	Nonadmitted	—	—	—
(d)	Admitted ordinary deferred tax assets	177,869,124	185,181,421	(7,312,297)
(e)	Capital:			
	(1) Investments	15,245,691	7,366,215	7,879,476
	(2) Net capital loss carry-forward	—	—	—
	(3) Real estate	—	—	—
	(4) Other (including items < 5% of total capital tax assets)	—	—	—
	(99) Subtotal	15,245,691	7,366,215	7,879,476
(f)	Statutory valuation allowance adjustment	—	—	—
(g)	Nonadmitted	—	—	—
(h)	Admitted capital deferred tax assets	15,245,691	7,366,215	7,879,476
(i)	Admitted deferred tax assets	$ 193,114,815	$ 192,547,636	$ 567,179

3. Deferred tax liabilities:

		12/31/2016	12/31/2015	Change
(a)	Ordinary:			
	(1) Investments	$ 29,704,113	$ 27,801,686	$ 1,902,427
	(2) Fixed Assets	—	—	—
	(3) Deferred and uncollected premiums	479,992	473,338	6,654
	(4) Policyholders reserves	—	—	—
	(5) Other (including items<5% of total ordinary tax liabilities)	17,717,258	17,075,695	641,563
	(99) Subtotal	47,901,363	45,350,719	2,550,644
(b)	Capital:			—
	(1) Investments	10,356,941	15,809,176	(5,452,235)
	(2) Net capital loss carry-forward	—	—	—
	(3) Real estate	—	—	—
	(4) Other (including items<5% of total capital tax assets)	—	—	—
	(99) Subtotal	10,356,941	15,809,176	(5,452,235)
(c)	Deferred tax liabilities	$ 58,258,304	$ 61,159,895	$ (2,901,591)
4.	Net Deferred Tax Assets/Liabilities (2i-3c)	$ 134,856,511	$ 131,387,741	$ 3,468,770

NOTES TO FINANCIAL STATEMENTS

D. Analysis of Actual Income Tax Expense

The Company's income tax expense differs from the amount obtained by applying the statutory rate of 35% to pretax net income for the following reasons at December 31, 2016:

	12/31/2016	
	Amounts	**Effective Tax Rate (%)**
Provisions computed at statutory rate	$ 42,484,835	35.00 %
Nondeductible Expenses	328,199	0.27 %
IMR	(2,303,142)	(1.90)%
Nonadmitted Assets	494,140	0.41 %
Stock Compensation	(1,103,850)	(0.91)%
Change in surplus as a result of reinsurance	(3,517,220)	(2.90)%
Company owned life insurance	(2,167,124)	(1.79)%
Income inclusion of disregarded subsidiary	(1,896)	— %
Other	1,430,643	1.18 %
Total	$ 35,644,586	29.36 %
Federal income tax incurred	$ 39,113,356	
Change in net deferred income taxes	(3,468,770)	
Total statutory income tax	$ 35,644,586	29.36 %

E. Operating Loss and Tax Credit Carryforwards and Protective Tax Deposits

1. At December 31, 2016, the Company did not have any unused operating loss carryforwards or net capital loss carryforwards available to offset against future taxable income.

2. The following are income taxes incurred in the current and prior years that will be available for recoupment in the event of future net losses:

2016	$ 33,593,373
2015	$ 74,740,713
2014	$ 122,312,018

The Company did not have any protective tax deposits under Section 6603 of the Internal Revenue Code.

F. Consolidated Federal Income Tax Return

1. The Company is included in the consolidated federal income tax return filed by the Holding Company (the “common parent”) and its other subsidiaries.

2. The Company computes federal income tax expense as if it were filing a separate tax return and remits amounts due to the common parent which files a consolidated tax return on behalf of the affiliated group.

G. Federal or Foreign Federal Income Tax Loss Contingencies

The Company has no tax loss contingencies for which it is reasonably possible that the total liability will significantly increase within twelve months of the reporting date.

10 - INFORMATION CONCERNING PARENT, SUBSIDIARIES, AFFILIATES AND OTHER RELATED PARTIES:

The Company is wholly owned by American Equity Investment Life Holding Company (the “Holding Company”), an insurance holding company domiciled in the State of Iowa. The Company owns 100% of the outstanding common stock of American Equity Investment Life Insurance Company of New York (“American Equity NY”) and Eagle Life Insurance Company (“Eagle Life”).

Please see Schedule Y, Part 2 for all reportable transactions by the Company and its affiliated insurers with other affiliates.

The Company received capital contributions of $255,000,000 during 2016. The Company received capital contributions of $120,000,000 during 2015.

The Company contributed $100,000,000 to it's subsidiary Eagle Life Insurance Company during 2016. The Company did not make any contributions to Eagle Life Insurance Company during 2015.

NOTES TO FINANCIAL STATEMENTS

The Company is the sole owner of AERL, LC, which is a limited liability company that operates in the mortgage and real estate businesses. The Company's interest in AERL, LC, which is included in other invested assets, was $6,234,956 and $22,405,392 at December 31, 2016 and 2015, respectively. The Company provides certain administrative functions to AERL, LC. In exchange for providing these administrative functions, AERL, LC reimburses the Company for actual costs incurred arrived at a fair and equitable manner. During the years ended December 31, 2016 and 2015, AERL, LC reimbursed the Company $0 and $3,742 and reimbursed the Holding Company $104,772 and $181,061, respectively.

The Company has an Investment Advisory Agreement with the Holding Company whereby the Company pays fees at an annual rate of 0.25% on the first $100,000,000 plus 0.20% on the amount in excess of $100,000,000 of the market value of invested assets. In exchange for this fee, the Holding Company provides investment advice and makes investment decisions. During the years ended December 31, 2016 and 2015, the Company incurred fees of $84,981,214 and $74,486,367, respectively, in accordance with this agreement.

The Company and American Equity NY and Eagle Life have entered into Management Services Agreements. Under these agreements, the Company agrees to provide administrative functions related to agent licensing, payment of commissions, actuarial services, annuity policy issuance and service, accounting and finance, compliance, market conduct, general and informational services and marketing. In exchange for providing these administrative functions, American Equity NY and Eagle Life reimburse the Company for actual costs incurred arrived at a fair and equitable manner. During the years ended December 31, 2016 and 2015, American Equity NY reimbursed the Company $219,332 and $465,952, respectively. During the years ended December 31, 2016 and 2015, Eagle Life reimbursed the Company $800,295 and $734,741, respectively.

The Company receives reimbursements from American Equity Capital, Inc. ("AE Capital"), an affiliated broker/dealer, in exchange for providing certain administrative functions and services to AE Capital. For the years ended December 31, 2016 and 2015 the Company received reimbursements of $42,400 and $42,400, respectively, from AE Capital.

11 - DEBT:

A. The Company has no debentures outstanding or any reverse repurchase agreements.

B. The Company does not have any FHLB agreements for the year ended December 31, 2016.

12 - RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYEMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS:

A. Defined Benefit Plan

The company did not have a Defined Benefit Plan as of December 31, 2016.

B. Description of Investment Policies and Strategies

None

C. Fair Value of Plan Assets

None

D. Rate of Return Assumptions

None

E. Defined Contribution Plans

The Company did not have a Defined Contribution Plan as of December 31, 2016.

F. Multiemployer Plans

The Company did not have Multiemployer Plans as of December 31, 2016.

NOTES TO FINANCIAL STATEMENTS

G. Consolidated/Holding Company Plans

The Company participates in the American Equity Investment Profit Sharing and 401(k) Plan (the "Plan"), which is sponsored by the Holding Company and is a defined contribution plan which is qualified under Section 401(k) of the Internal Revenue Service Code. The plan covers substantially all full-time employees of the Company, subject to minimum eligibility requirements. Employees can contribute a percentage of their annual salary up to a maximum contribution of $17,500 in 2016 and 2015. The Company contributes an additional amount, subject to limitations, based on the voluntary contribution of the employee. Further, the plan provides for additional employer contributions based on the discretion of the Board of Directors. Plan contributions charged to expense were $1,094,934 and $456,879 for the years ended December 31, 2016 and 2015, respectively.

The Company participates in the American Equity Investment Employee Stock Ownership Plan ("ESOP") established July 1, 2007 and sponsored by the Holding Company. The principal purpose of the ESOP is to provide each eligible employee with an equity interest in the Holding Company. Employees become eligible once they have completed a minimum of six months of service. Employees become 100% vested after two years of service. For the years ended December 31, 2016 and 2015, the Company recognized compensation expense of $2,183,489 and $2,291,829, respectively, related to the ESOP plan.

The Company has deferred compensation agreements with certain officers whereby these individuals make compensation which is deposited into the American Equity Officer Rabbi Trust ("Officer Rabbi Trust"). The assets of the Officer Rabbi Trust are included in the assets of the Company and a corresponding deferred compensation liability is recorded. The deferred compensation liability is recorded at the fair market value of the assets in the Officer Rabbi Trust with the change in fair value included as a component of compensation expense. The deferred compensation liability related to these agreements was $3,493,471 and $3,655,991 at December 31, 2016 and 2015, respectively. At December 31, 2016, the assets of the Officer Rabbi Trust included investments in common stock of the Company's parent, the Holding Company, with a cost of $1,132,396 and fair market value of $2,320,087. At December 31, 2015, the assets of the Officer Rabbi Trust included investments in common stock of the Company's parent, the Holding Company, with a cost of $1,135,075 and fair market value of $2,481,122. In accordance with SSAP No. 97 *Investments in Subsidiary, Controlled, and Affiliated Entities, A Replacement of SSAP No. 88* ("SSAP 97"), this investment is treated as reciprocal ownership and the value of the common stock is reduced to zero through additional paid in capital.

During 2014, the Company established the 2014 Independent Insurance Agent Restricted Stock and Restricted Stock Unit Plan. Under this plan, agents of the Company may receive grants of restricted stock and restricted stock units based upon their individual sales. The amended plan authorizes grants of up to 1,800,000 shares of our common stock. We recognize commission expense and an increase to additional paid-in capital as share-based compensation equal to the fair value of the restricted stock and restricted stock units as they are earned.

In January 2017, agents were granted 363,624 restricted stock units based on their production during 2016, and were recorded as commission expense of $2.6 million in 2016. In January 2017, agents vested 246,532 restricted stock units granted in January 2016 based on their continued service as an independent agent and their 2016 individual sales of the Company's products, and for which we recorded commission expense of $1.7 million in 2016. In January 2016, agents were granted 650,683 restricted stock units based on their production during 2015, and were recorded as commission expense of $3.5 million in 2015. 20% of the restricted stock units will vest one year from the grant date if the agent is in good standing at that date. The remaining 80% of the restricted stock units granted to retirement eligible individuals will vest over a four year period if the agent remains in good standing. The remaining 80% of the restricted stock units granted to non-retirement eligible individuals will vest based on the agent's individual sales and continued service as an independent agent over a period of time not to exceed five years.

H. Postemployment Benefits and Compensated Absences

None

I. Impact of Medicare Modernization Act

None

13 - CAPITAL AND SURPLUS, SHAREHOLDERS' DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS:

1. The Company has 4,000,000 shares authorized and 2,500,000 shares of common stock issued and outstanding, $1.00 per share par value at December 31, 2016.The Company also has 5,000,000 shares of series preferred stock authorized, $1.00 per share par value, but no shares have been issued or are outstanding.

NOTES TO FINANCIAL STATEMENTS

2. Dividends on Company stock are paid as declared by its Board of Directors.

3. Prior approval of the Insurance Division is required for the payment of dividends to the Company's stockholders, which exceed an annual limitation. During 2017, the Company may pay dividends to the Holding Company of $272,666,357 without prior approval of statutory authorities.

4. The Company did not pay cash dividends to the Holding Company during 2016 or 2015.

5. Within the limitation of (3) above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to the Company's stockholder.

6. No restrictions have been placed on the Company's unassigned surplus.

7. The Company does not have any advances to surplus not repaid.

8. The Company held none of its stock or stock of affiliated companies for special purposes.

9. The Company has not issued any surplus notes or debentures or similar obligations.

10. The change in unassigned funds (surplus) due to unrealized losses was $7,618,662 for 2016.

11. The following table summarizes the Company's outstanding surplus notes.

Date Issued	Interest Rate	Amount of Notes	Carrying Value	Interest Paid Current Year	Total Interest Paid	Unapproved Interest and/or Principal	Date of Maturity
10/8/1996	8.00%	$ 2,500,000	$ 2,500,000	$ 200,000	$ 3,971,740	—	None
12/30/1998	8.00%	5,500,000	5,500,000	440,000	7,719,914	—	None
9/9/1999	8.00%	17,000,000	17,000,000	1,360,000	23,502,850	—	None
6/19/2001	8.00%	16,000,000	16,000,000	1,280,000	19,840,000	—	None
12/31/2002	8.00%	10,000,000	10,000,000	800,000	11,200,000	—	None
		$ 51,000,000	$ 51,000,000	$ 4,080,000	$ 66,234,504		

12. The Company did not have any quasi-reorganizations during 2016.

13. The Company did not have any quasi-reorganizations during 2016.

14 - CONTINGENCIES:

A. Contingent Commitments

The Company has unfunded commitments to limited partnerships of $46.6 million and secured bank loans of $18.7 million as of December 31, 2016.

B. Assessments

Assessments are, from time to time, levied on the Company by life and health guaranty associations by most states in which the Company is licensed to cover losses to policyholders of insolvent or rehabilitated companies. In some states, these assessments can be partially recovered through a reduction in future premium taxes. The Company paid (recovered) assessments of $14,057 and $(706,706) during the years ended December 31, 2016 and 2015, respectively. A liability has been established for additional assessments of $213,150 at December 31, 2016.

C. Gain Contingencies

The Company did not have any gain contingencies as of December 31, 2016.

D. Claims Related to Extra Contractual Obligations and Bad Faith Losses Stemming from Lawsuits

The Company did not pay amounts during the reporting period to settle claims related to extra contractual obligations or bad faith claims stemming from lawsuits.

E. Joint and Several Liabilities

The Company did not have any joint or several liabilities as of December 31, 2016.

NOTES TO FINANCIAL STATEMENTS

F. All Other Contingencies

The Company is occasionally involved in litigation, both as a defendant and as a plaintiff. In addition, state regulatory bodies, such as state insurance departments, the Securities and Exchange Commission, Financial Industry Regulatory Authority, the Department of Labor, and other regulatory bodies regularly make inquiries and conduct examinations or investigations concerning our compliance with, among other things, insurance laws, securities laws, the Employee Retirement Income Security Act of 1974, as amended, and laws governing the activities of broker-dealers.

In accordance with applicable accounting guidelines, we establish an accrued liability for litigation and regulatory matters when those matters present loss contingencies that are both probable and estimable. As a litigation or regulatory matter is developing we, in conjunction with outside counsel, evaluate on an ongoing basis whether the matter presents a loss contingency that meets conditions indicating the need for accrual and/or disclosure, and if not the matter will continue to be monitored for further developments. If and when the loss contingency related to litigation or regulatory matters is deemed to be both probable and estimable, we will establish an accrued liability with respect to that matter and will continue to monitor the matter for further developments that may affect the amount of the accrued liability.

Companies in the life insurance and annuity business have faced litigation, including class action lawsuits, alleging improper product design, improper sales practices and similar claims. We were a defendant in a purported class action, *McCormack, et al. v. American Equity Investment Life Insurance Company, et al.,* in the United States District Court for the Central District of California, Western Division and *Anagnostis v. American Equity, et al.,* coordinated in the Central District, entitled, *In Re: American Equity Annuity Practices and Sales Litigation* (complaint filed September 7, 2005) (the "Los Angeles Case"), involving allegations of improper sales practices and similar claims.

The Los Angeles Case was a consolidated action involving several lawsuits filed by putative class members seeking class action status for a national class of purchasers of annuities issued by the Company. On July 30, 2013, the parties entered into a settlement agreement and stipulated to certification of the case as a class action for settlement purposes only. A class member filed an appeal with the United States Court of Appeals for the Ninth Circuit on February 28, 2014. On February 17, 2016, the United States Court of Appeals for the Ninth Circuit affirmed the terms of the settlement agreement and on April 6, 2016, the class member's subsequent request for a rehearing en banc was denied. All remaining opportunities for appeal have passed.

During the year ended December 31, 2016, the Company reduced the litigation liability related to the Los Angeles Case by $15.4 million as the Company paid out $5.9 million in partial settlement and reclassified $1.5 million from the litigation liability to aggregate reserves for life contracts and liability for deposit type contracts. In addition the Company released $8.0 million of the litigation liability as additional information became available concerning the nature and magnitude of claims based on terms of the settlement. After this activity, the Company estimates its litigation liability in this matter to be $4.9 million based on its best estimate of probable loss. There can be no assurance that any other pending or future litigation will not have a material adverse affect on the business, financial condition, or results of operations.

15 - LEASES:

A. Lessee Leasing Arrangements

1. The Company leases home office space and certain other equipment under operating leases which expire through 2021. Some of these renewals are subject to adjustments in future periods. During the years ended December 31, 2016 and 2015, rent expense totaled $2,999,111 and $2,956,591 respectively.

2. At December 31, 2016, minimum rental payments due under all non-cancelable operating leases with initial terms of one year or more are:

Year ended December 31st:		
2017	$	1,610,923
2018		1,724,555
2019		1,528,933
2020		1,577,363
2021		1,445,839
Total	$	7,887,613

3. The company is not involved in any sales - leaseback transactions.

NOTES TO FINANCIAL STATEMENTS

B. Lessor Leasing Arrangements

The Company is not a lessor under any leasing arrangements.

16 - INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATIONS OF CREDIT RISK:

1. The table below summarizes the face amount of the Company's financial instruments with off-balance sheet risk as of the period indicated:

	Assets		Liabilities	
	2016	2015	2016	2015
Swaps	$ —	$ —	$ —	$ —
Futures	—	—	—	—
Options	311,288,554	308,194,649	—	—
Total	$ 311,288,554	$ 308,194,649	$ —	$ —

2.-3. See Note 1- Summary of Significant Accounting Policies for a summary of the Company's accounting policy for derivatives. See Note 8 - Derivatives for a description of the nature and terms of the Company's derivatives, including market risk and credit risk.

4. As of December 31, 2016, the Company held $827,792,064 of cash and cash equivalents received from counterparties for derivative collateral, which is included in other liabilities in the financial statements. See Schedule DB of the Company's annual statement for additional detail.

17 - SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES:

A. For the year ended December 31, 2016, the Company did not have transfers of receivables reported as sales.

B. The company did not have any transactions surrounding the transfers and servicing of financial assets during the year ended December 31, 2016.

C. In the course of the Company's asset management, securities are sold and reacquired within 30 days of the sale date. During the year ended December 31, 2016, the Company did not have any transactions qualifying as wash sales.

18 - GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS:

A. ASO Plans

The Company did not have ASO plans during 2016.

B. ASC Plans

The Company did not have any ASC plans during 2016.

C. Medicare or Similarly Structured Cost Based Reimbursement Contract

The Company did not have any Medicare or other similarly structured cost based reimbursement contracts during 2016.

19 - DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS:

The Company did not have any direct premiums written by managing general agents or third party administrators during 2016.

NOTES TO FINANCIAL STATEMENTS

20 - FAIR VALUE MEASUREMENTS:

A. The Company's financial assets measured at fair value on the reporting date of December 31, 2016 are as follows:

Description for each class of asset or liability	Level 1	Level 2	Level 3	Total
Bonds - Residential mortgage backed securities	$ —	$ 955,573	$ —	$ 955,573
Bonds - Other ABS	—	1,645,038	—	1,645,038
Total assets at fair value	$ —	$ 2,600,611	$ —	$ 2,600,611

(2) Fair Value Measurements in (level 3) of the Fair Value Hierarchy

None.

(3) Policy on Transfers Into and Out of Level 3

Transfers of securities among the levels occur at times and depend on the type of inputs used to determine fair value of each security. There were no transfers between levels during any period presented.

(4) Inputs and Techniques Used for Level 2 and Level 3 Fair Values

Fair value is the price that would be received to sell an asset or paid to transfer a liability (exit price) in an orderly transaction between market participants at the measurement date. The objective of a fair value measurement is to determine that price for each financial instrument at each measurement date. The Company met this objective using various methods of valuation that include market, income and cost approaches.

The Company categorizes its financial instruments into three levels of fair value hierarchy based on the priority of inputs used in determining fair value. The hierarchy defines the highest priority inputs (Level 1) as quoted prices in active markets for identical assets or liabilities. The lowest priority inputs (Level 3) are the Company's assumptions about what a market participant would use in determining fair value such as estimated future cash flows. In certain cases, the inputs used to measure fair value may fall into different levels of the fair value hierarchy. In such cases, a financial instrument's level within the fair value hierarchy is based on the lowest level of input that is significant to the fair value measurement. The Company's assessment of the significance of a particular input to the fair value measurement in its entirety requires judgment and considers factors specific to the financial instrument. The Company categorizes its financial assets and liabilities recorded at fair value in the consolidated balance sheets as follows:

Level 1 - Quoted prices are available in active markets for identical financial instruments as of the reporting date. The Company does not adjust the quoted price for these financial instruments, even in situations where it holds a large position and a sale could reasonably impact the quoted price.

Level 2 - Quoted prices in active markets for similar financial instruments, quoted prices for identical or similar financial instruments in markets that are not active; and models and other valuation methodologies using inputs other than quoted prices that are observable.

Level 3 - Models and other valuation methodologies using significant inputs that are unobservable for financial instruments and include situations where there is little, if any, market activity for the financial instrument. The inputs into the determination of fair value require significant management judgment or estimation. Financial instruments that are included in Level 3 are securities for which no market activity or data exists and for which the Company used discounted expected future cash flows with its own assumptions about what a market participant would use in determining fair value.

(5) Derivative Fair Values

None.

B. Other Fair Value Disclosures

None

NOTES TO FINANCIAL STATEMENTS

C. Fair Values for All Financial Instruments by the Fair Value Hierarchy

The following table represents the fair values and admitted values of all admitted assets and liabilities that are financial instruments. The fair values are also categorized into the three-level fair value hierarchy.

Type of Financial Instrument	Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets:						
Bonds	$ 42,817,560,495	$ 41,695,880,769	$ 2,470,371	$ 42,746,323,933	$ 68,766,191	$ —
Preferred stock	28,617,803	28,500,400	24,096,203	4,521,600	—	—
Mortgage loans on real-estate	3,052,916,542	3,010,351,675	—	—	3,052,916,542	—
Derivatives instruments	823,406,536	311,288,554	—	823,406,536	—	—
Policy loans	746,788	746,788	—	—	—	746,788
Other invested assets	562,718,155	535,087,595	—	511,463,422	51,254,733	—
Cash and cash equivalents	446,436,546	446,436,546	446,436,546	—	—	—
Short-term investments	465,363,033	465,363,033	465,363,033	—	—	—
Liabilities:						
Policy benefit reserves	$ (38,762,655,160)	$ (41,873,126,168)	$ —	$ —	$ (38,762,655,160)	$ —

The following methods and assumptions were used by the Company in estimating the fair values of financial instruments.

Bonds: The fair values of bonds are obtained from third parties and are based on quoted market prices when available. The third parties use yield data and other factors relating to instruments or securities with similar characteristics to determine fair value for securities that are not actively traded.

Preferred and common stock: The fair values of preferred and common stocks are based on quoted market prices.

Mortgage loans on real estate: The fair values of mortgage loans on real estate are calculated using discounted expected cash flows using current competitive market interest rates currently being offered for similar loans.

Derivative instruments: The fair values of the Company's derivative instruments are based upon the amount of cash the Company will receive to settle each derivative instrument. These amounts are obtained from each of the counterparties.

Policy loans: The Company has not attempted to determine the fair values associated with its policy loans as management believes any differences between the Company's carrying value and the fair values afforded these instruments are immaterial to the Company's financial position and, accordingly, the cost to provide such disclosure is not worth the benefit to be derived.

Other invested assets: The fair values of other invested assets are obtained from third parties and are based on quoted market prices when available. When quoted market prices are not available, the fair values are determined by calculating the present value of future cash flows discounted by a risk free rate, a risk spread and a liquidity discount.

Cash and short-term investments: Amounts reported in the statutory-basis balance sheets for these instruments are reported at their historical cost which approximates fair value due to the nature of the assets assigned to this category.

Policy benefit reserves: The fair values of the liabilities under contracts are stated at the cost the Company would incur to extinguish the liability (i.e., the cash surrender value). For period-certain annuity benefit contracts, the fair value is determined by discounting the benefits at the interest rates currently in effect for newly purchased immediate annuity contracts.

D. The Company has not attempted to determine the fair values associated with policy loans, as the Company believes any differences between carrying values and fair values are immaterial to the Company's financial position and, accordingly, the cost to provide such disclosure does not justify the benefit to be derived. As a result, the Company also has not determined an effective interest rate or maturity date.

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date
Policy loans	$ 746,788	NA	NA

NOTES TO FINANCIAL STATEMENTS

21 - OTHER ITEMS:

A. Extraordinary Items

The Company did not have any extraordinary items during 2016.

B. Troubled Debt Restructuring: Debtors

During the year ended December 31, 2016, the Company did not have any troubled debt restructuring.

C. Other Disclosures

The Company did not have any unusual items or investments pledged as collateral as of December 31, 2016.

D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries during 2016.

E. State Transferable Tax Credits

The Company did not have any state transferable or non-transferable tax credits as of December 31, 2016.

F. Subprime Mortgage-Related Risk Exposure

The Company defines its exposure to subprime mortgages as any fixed income security primarily backed by mortgage pools with any of the following characteristics calculated on a weighted average basis:

- First lien mortgages whose borrowers have FICO scores less than 650
- First lien mortgages with loan-to-value ratios greater than 90%
- Second lien mortgages whose borrowers have FICO scores less than 675
- Borrowers with less than conventional documentation and FICO scores less than 650
- Any security backed by a U.S. Government Agency or insured by FHA or VA is not considered to be subprime

The Company did not have any exposure to subprime securities during the year ended December 31, 2016.

G. Retained Assets

As of December 31, 2016, the Company does not have any retained assets.

H. Insurance-Linked Securities (ILS) Contracts

As of December 31, 2016, the Company does not have any insurance-linked securities.

22 - EVENTS SUBSEQUENT:

Type I - Recognized Subsequent Events:

Subsequent events have been considered through February 24, 2017.

There are no subsequent events to report.

Type II - Nonrecognized Subsequent Events:

Subsequent events have been considered through February 24, 2017.

There are no subsequent events to report.

The Company is not subject to an annual fee under Section 9010 of the Federal Affordable Care Act.

NOTES TO FINANCIAL STATEMENTS

23 - REINSURANCE:

A. Ceded Insurance Report

Section 1 - General Interrogatories

1. Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the company or by any representative, officer, trustee, or director of the company?

   Yes ( ) No (X)

1. Have any policies issued by the Company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or any other person not primarily engaged in the insurance business?

   Yes ( ) No (X)

Section 2 - Ceded Reinsurance Report - Part A

1. Does the Company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?

   Yes ( ) No (X)

   a. If yes, what is the estimated amount of aggregate reduction in surplus of a unilateral cancellation by the reinsurer as of the date of this statement, for those agreements in which cancellation results in a net obligation of the reporting entity to the reinsurer, and for which such obligation is not presently accrued? Where necessary, the reporting entity may consider the current or anticipated experience of the business reinsured in making this estimate. $_____

   b. What is the total amount of reinsurance credits taken, whether as an asset or as a reduction of liability, for these agreements in this statement? $_____

2. Does the reporting entity have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?

   Yes ( ) No (X)

Section 3 - Ceded Reinsurance Report - Part B

1. What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making their estimate. $638,087,858

2. Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts in force or which had existing reserves established by the Company as of the effective date of the agreement?

   Yes ( ) No (X)

   If yes, what is the amount of reinsurance credits, whether as asset or reduction of liability, taken for such new agreements or amendments?

The Company has entered into two coinsurance agreements with EquiTrust Life Insurance Company (“EquiTrust”), covering 70% of certain of the Company’s fixed rate and index annuities issued from August 1, 2001 through December 31, 2001, 40% of those contracts issued during 2002 and 2003 and 20% of those contracts issued from January 1, 2004 to July 31, 2004, when the agreement was suspended by mutual consent of the parties. As a result of the suspension, new

NOTES TO FINANCIAL STATEMENTS

business will no longer be ceded to EquiTrust unless the parties mutually agree to resume the coinsurance of new business. These reinsurance transactions are summarized as follows:

Income Statement	December 31, 2016	December 31, 2015
Annuity Considerations	$ (1,868,105)	$ (1,886,572)
Commission and Expense Allowance	763,840	604,930
Benefits and Surrenders Ceded	(100,457,320)	(114,117,708)
Balance Sheet		
Reserve Credit	$ (675,566,572)	$ (747,541,382)

Effective June 30, 2011, the Company entered into a coinsurance and YRT reinsurance agreement with Hannover. Under this agreement, Hannover agreed to coinsure a certain percentage (3.11% as of December 31, 2013) of certain annuity business issued from April 1, 2010 to September 30, 2010. In addition, Hannover agreed to reinsure, on a YRT basis, a certain percentage (96.89% as of December 31, 2013) of surrender charges waived upon the death of the contract holder of certain annuity business issued from April 1, 2010 to September 30, 2010. As this agreement covers business issued prior to the effective date of the agreement, the initial net impact of the agreement of $32,500,000 was recognized directly in surplus on March 31, 2011. Effective October 1, 2015, this agreement was recaptured and therefore, the Company is no longer reinsuring any business under this treaty. The transaction is summarized as follows:

Income Statement	December 31, 2015
Annuity Considerations	$ (24,244,494)
Commission and Expense Allowance	25,206,799
Benefits and Surrenders Ceded	(1,133,677)
Balance Sheet	
Reserve Credit	$ —

Effective July 1, 2013, the Company entered into an YRT reinsurance agreement (“2013 Agreement”) with Hannover covering inforce and new business net of any existing reinsurance agreements. Under the 2013 agreement, Hannover agreed to reinsure 45.6% of waived surrender charges on free partial withdrawals, Lifetime Income Benefit Rider (“LIBR”) payments and death claim payments and also LIBR payments greater than the fund value of the underlying contract. The Company pays quarterly reinsurance premiums under the agreement on policies with LIBR. In addition, an experience refund is calculated on a quarterly basis.

The 2013 agreement essentially amends and replaces a previous agreement (“the 2005 agreement”). As the 2013 agreement covers business issued prior to the effective date of the agreement, and the recapture of the 2005 agreement and the 2013 agreement were entered into simultaneously, the initial net impact of the recapture and the 2013 agreement of $45.2 million was recognized directly in surplus during the third quarter of 2013. The transaction is summarized as follows:

Income Statement	December 31, 2016	December 31, 2015
Annuity Considerations	$ (99,858,813)	$ (90,294,752)
Benefits and Surrenders Ceded	(72,189,832)	(69,269,941)
Balance Sheet		
Reserve Credit	$ (638,762,832)	$ (480,679,283)

During 2007, the Company entered into reinsurance agreements with Ace Tempest Life Reinsurance Ltd. and Hannover to cede to each 50% of the risk associated with the Company’s life income benefit on certain annuities issued beginning in 2007. The amounts ceded under these agreements were immaterial as of and for the years ended December 31, 2016 and 2015.

Effective July 1, 2009, the Company entered into two funds withheld coinsurance agreements with Athene Life Re Ltd. (“Athene”), an unauthorized Bermuda life reinsurer. One agreement ceded 20% of certain index annuities issued from January 1, 2009, through December 31, 2009. The other agreement cedes 80% of the Company’s multi-year rate guaranteed annuities issued on or after July 1, 2009 through December 31, 2013. The Company remains liable to policyholders with respect to the policy liabilities ceded to Athene should Athene fail to meet the obligations it has coinsured. The balance due under these agreements with Athene represents the amortized cost of call options held by the Company to fund index credits related to the ceded business and cash due to Athene related to monthly settlements of policy activity. These transactions are summarized as follows:

NOTES TO FINANCIAL STATEMENTS

Income Statement	December 31, 2016	December 31, 2015
Annuity Considerations	$ (4,845,688)	$ (5,527,176)
Commission and Expense Allowance	6,278,888	6,966,662
Benefits and Surrenders Ceded	(296,300,047)	(271,847,230)
Balance Sheet		
Reserve Credit	(1,334,486,863)	(1,568,501,962)
Funds Withheld Under Treaty	$ 1,366,216,470	$ 1,573,919,915

Effective January 1, 2014, the Company entered into an annuity modified coinsurance agreement with Athene. The amended agreement cedes 80% of the Company's multi-year rate guaranteed annuities ("MYGA") issued on or after January 1, 2014 (both direct MYGA business and MYGA business assumed from Eagle Life) and 80% of certain of the Company's index annuities issued from August 1, 2016 through December 31, 2016. In addition, the agreement cedes 100% of the fixed index annuities the Company assumes from Eagle Life. The Company remains liable to policyholders with respect to the policy liabilities ceded to Athene should Athene fail to meet the obligations it has coinsured. The transaction is summarized as follows:

Income Statement	December 31, 2016	December 31, 2015
Annuity Considerations	$ (1,732,958,677)	$ (468,534,275)
Commission and Expense Allowance	92,308,600	28,001,362
Benefits and Surrenders Ceded	(21,789,506)	(4,438,447)
Balance Sheet		
Reserve	$ 2,196,789,289	$ (597,643,145)

During December of 2010, the Company entered into a coinsurance agreement with Eagle Life in which the Company is ceding 100% of the risk associated with certain fixed annuities issued on or after January 1, 2010 through December 31, 2013 to Eagle Life. This coinsurance agreement is summarized as follows:

Income Statement	December 31, 2016	December 31, 2015
Annuity Considerations	$ (195,085)	$ (606,733)
Commission and Expense Allowance	98,984	292,160
Benefits and Surrenders Ceded	(8,908,085)	(6,115,721)
Balance Sheet		
Reserve Credit	$ (145,203,074)	$ (147,589,632)

Effective January 1, 2014, the Company entered into a coinsurance agreement with Eagle Life under which the Company assumes 80% of the risk associated with Eagle Life's fixed index annuities. In addition, the Company has a coinsurance agreement with Eagle Life in which the Company is assuming 100% of the risk associated with Eagle Life's fixed annuities. These coinsurance agreements are summarized as follows:

Income Statement	December 31, 2016	December 31, 2015
Annuity Considerations	$ 1,341,342,819	$ 430,690,524
Commission and Expense Allowance	(66,513,451)	(25,713,409)
Benefits and Surrenders Ceded	19,112,381	3,049,307
Balance Sheet		
Reserve Credit	$ 1,739,319,294	$ 503,297,075

24 - RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION:

A. Disclose the method used by the reporting entity to estimate accrued retrospective premium adjustments.

The Company does not have any retrospectively rated contracts or contracts subject to redetermination.

NOTES TO FINANCIAL STATEMENTS

B. Disclose whether accrued retrospective premiums are recorded through written premium or as an adjustment to earned premium.

The Company does not have any retrospectively rated contracts or contracts subject to redetermination.

C. Disclose the amount of net premiums written that are subject to retrospective rating features, as well as the corresponding percentage to total net premiums written.

The Company does not have any retrospectively rated contracts or contracts subject to redetermination.

D. Medical Loss Ratio Rebates.

The Company does not have any medical loss ratio rebates.

E. Risk-Sharing Provisions of the Affordable Care Act (ACA)

The Company is not subject to risk-sharing provisions of the Affordable Care Act.

25 - CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES:

The Company did not have any change in incurred losses and loss adjustment expense during 2016.

26 - INTERCOMPANY POOLING ARRANGEMENTS:

A.-G. The Company did not participate in any intercompany pooling arrangements during 2016.

27 - STRUCTURED SETTLEMENTS:

A.-B. The Company did not have any structured settlements in 2016.

28 - HEALTH CARE RECEIVABLES:

A.-B. The Company did not have any health care receivables as of December 31, 2016.

29 - PARTICIPATING POLICIES:

The Company did not have any participating policies during 2016.

30 - PREMIUM DEFICIENCY RESERVES:

1. Liability carried for premium deficiency reserves	$	336,788
2. Date of the most recent evaluation of this liability		12/31/2016
3. Was anticipated investment income utilized in the calculation?		No

31 - RESERVES FOR LIFE CONTRACTS AND ANNUITY CONTRACTS:

1. The Company waives deduction of fractional premiums upon the death of the insured and returns any portion of the final premium beyond the date of death. Surrender values are not promised in excess of legally computed reserves.

2. As part of the underwriting process, an individual may be determined to be substandard. In such cases, additional premiums are charged depending on such determination.

The reserves for life, accident and health and annuity policies, developed by actuarial methods, are established and maintained on the basis of published mortality and morbidity tables using assumed interest rates and valuation methods that will provide, in the aggregate, reserves that are not less than the minimum valuation required by law or guaranteed policy cash values.

Unpaid claims include amounts for losses and related adjustment expenses and are determined using individual claim evaluations and statistical analysis. Unpaid claims represent estimates of the ultimate net costs of all losses, reported and unreported, which remain unpaid at the end of the current reporting period. These estimates are necessarily subject to the impact of future changes in claim severity, frequency and other factors. In spite of the variability inherent in such situations, management believes that the unpaid claim amounts are adequate. The estimates are

NOTES TO FINANCIAL STATEMENTS

continuously reviewed and as adjustments to these amounts become necessary, such adjustments are reflected in current operations.

Certain policies of the Company include provisions for refunds of premiums based upon annual experience of the underlying business. The Company has recorded a liability for expected refunds based on experience.

The Company adopted Bulletin 08-18 effective December 31, 2008 and under this prescribed practice indexed annuity reserves are calculated based on Standard Valuation Law and Guideline 35 assuming the market value of the call options associated with the current index term is zero regardless of the observable market value for such options. At the conclusion of the index term, credited interest is reflected in the reserve as realized, based on actual index performance.

3. As of December 31, 2016, the Company had no insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by the State of Iowa.

4. The Tabular Interest, Tabular Less Actual Reserves Released and Tabular Cost have been determined by formula as described in the instructions.

5. For the determination of Tabular Interest on funds not involving life contingencies for each valuation rate of interest, the tabular interest is calculated as one hundredth of the product of such valuation rate of interest times the mean of the amount of funds subject to such valuation rate of interest held at the beginning and end of the year of valuation.

6. None.

32 - ANALYSIS OF ANNUITY ACTUARIAL RESERVES AND DEPOSIT TYPE LIABILITIES BY WITHDRAWAL CHARACTERISTICS:

A. Subject to discretionary withdrawal	General Account	Separate Account with Guarantees	Separate Account Non-guaranteed	Amount	% of Total
(1) With fair value adjustment	$ 2,846,166,362	$ —	$ —	$ 2,846,166,362	6.33%
(2) At book value less current surrender charge of 5% or more	37,724,450,792	—	—	37,724,450,792	83.88%
(3) At fair value	—	—	—	—	—%
(4) Total with adjustment or at market value (Total of 1 through 3)	40,570,617,154	—	—	40,570,617,154	90.21%
(5) At book value without adjustment (minimal or no charge or adjustment)	3,819,115,895	—	—	3,819,115,895	8.49%
B. Not subject to discretionary withdrawal	583,093,706	—	—	583,093,706	1.30%
C. Total (gross)	44,972,826,755	—	—	44,972,826,755	100.00%
D. Reinsurance ceded	2,794,699,696	—	—	2,794,699,696	
E. Total (net)*(C-D)	$ 42,178,127,059	—	—	$ 42,178,127,059	

* Reconciliation of total annuity actuarial reserves and deposit fund liabilities.

F. Life, Accident and Health Annual Statement:	Amount
(1) Exhibit 5 - Annuities Section, Total (net)	$ 41,769,568,017
(2) Exhibit 5 - Supplementary Contracts with Life Contingencies Section, Total (net)	137,779,024
(3) Exhibit 7 - Deposit-Type Contracts, Line 14, Column 1	270,780,018
(4) Subtotal	$ 42,178,127,059
Separate Accounts Annual Statement	
(5) Exhibit 3, Line 299999, Column 2	$ —
(6) Exhibit 3, Line 399999, Column 2	—
(7) Policyholder dividend and coupon accumulations	—
(8) Policyholder premiums	—
(9) Guaranteed interest contracts	—
(10) Other contract deposit funds	—
(11) Subtotal	$ —
(12) Combined Total	$ 42,178,127,059

NOTES TO FINANCIAL STATEMENTS

33 - PREMIUMS AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED:

A. Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2016 were as follows:

	Gross	Net of Loading
1. Industrial	$ —	$ —
2. Ordinary new business	100,433	29,757
3. Ordinary renewal	1,447,156	1,336,924
4. Credit life	—	—
5. Group Life	314,313	236,827
6. Group Annuity	—	—
7. Totals	$ 1,861,902	$ 1,603,508

34 - SEPARATE ACCOUNTS:

The Company did not have any Separate Accounts as of December 31, 2016.

35 - LOSS/CLAIM ADJUSTMENT EXPENSES:

The Company did not have loss/claim adjustment expense during 2016.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1, 1A and 2

1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent, or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? ..... Yes [X] No [ ] N/A [ ]

1.3 State Regulating? ..... IOWA

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [ ] No [X]

2.2 If yes, date of change: .....

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2013

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2013

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/08/2015

3.4 By what department or departments?
DEPARTMENT OF COMMERCE, DIVISION OF INSURANCE, STATE OF IOWA .....

3.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [X]

3.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [X] No [ ] N/A [ ]

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity), receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business? ..... Yes [X] No [ ]
4.12 renewals? ..... Yes [ ] No [X]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.21 sales of new business? ..... Yes [ ] No [X]
4.22 renewals? ..... Yes [ ] No [X]

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]

5.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

6.1 Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [X]

6.2 If yes, give full information:
.....

7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? ..... Yes [ ] No [X]

7.2 If yes,
7.21 State the percentage of foreign control; ..... %
7.22 State the nationality(s) of the foreign person(s) or entity(s) or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact; and identify the type of entity(s) (e.g., individual, corporation or government, manager or attorney in fact).

1 Nationality	2 Type of Entity

GENERAL INTERROGATORIES

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [X] No [ ]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
AMERICAN EQUITY INVESTMENT CAPITAL, INC	WEST DES MOINES, IOWA	NO	NO	NO	YES

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
KPMG
2500 RUAN CENTER
666 CENTER AVENUE
DES MOINES, IOWA 50309

10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.2 If the response to 10.1 is yes, provide information related to this exemption:

10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.4 If the response to 10.3 is yes, provide information related to this exemption:

10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? ..... Yes [X] No [ ] N/A [ ]

10.6 If the response to 10.5 is no or n/a, please explain

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
JOHN R MILLER, CHIEF ACTUARY
AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY
6000 WESTOWN PARKWAY
WEST DES MOINES, IA 50266

12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? ..... Yes [ ] No [X]

12.11 Name of real estate holding company .....

12.12 Number of parcels involved .....

12.13 Total book/adjusted carrying value ..... $ .....

12.2 If, yes provide explanation:

13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**

13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?

13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? ..... Yes [ ] No [ ]

13.3 Have there been any changes made to any of the trust indentures during the year? ..... Yes [ ] No [ ]

13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? ..... Yes [ ] No [ ] N/A [ ]

14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

14.11 If the response to 14.1 is No, please explain:

14.2 Has the code of ethics for senior managers been amended? ..... Yes [ ] No [X]

14.21 If the response to 14.2 is yes, provide information related to amendment(s).

14.3 Have any provisions of the code of ethics been waived for any of the specified officers? ..... Yes [ ] No [X]

14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).

GENERAL INTERROGATORIES

15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? ..... Yes [ ] No [X]

15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof? ..... Yes [X] No [ ]

17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? ..... Yes [X] No [ ]

18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict with the official duties of such person? ..... Yes [X] No [ ]

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? ..... Yes [ ] No [X]

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers ..... $
- 20.12 To stockholders not officers ..... $
- 20.13 Trustees, supreme or grand (Fraternal Only) ..... $

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.21 To directors or other officers ..... $
- 20.22 To stockholders not officers ..... $
- 20.23 Trustees, supreme or grand (Fraternal Only) ..... $

21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? ..... Yes [ ] No [X]

21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others ..... $
- 21.22 Borrowed from others ..... $
- 21.23 Leased from others ..... $
- 21.24 Other ..... $

22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? ..... Yes [ ] No [X]

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $
- 22.22 Amount paid as expenses ..... $
- 22.23 Other amounts paid ..... $

23.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes [X] No [ ]

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 340,157

INVESTMENT

24.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 24.03) ..... Yes [X] No [ ]

24.02 If no, give full and complete information relating thereto

24.03 For security lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)

24.04 Does the Company's security lending program meet the requirements for a conforming program as outlined in the Risk-Based Capital Instructions? ..... Yes [ ] No [ ] N/A [X]

24.05 If answer to 24.04 is yes, report amount of collateral for conforming programs. ..... $

24.06 If answer to 24.04 is no, report amount of collateral for other programs. ..... $

24.07 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? ..... Yes [ ] No [ ] N/A [X]

24.08 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? ..... Yes [ ] No [ ] N/A [X]

24.09 Does the reporting entity or the reporting entity 's securities lending agent utilize the Master Securities lending Agreement (MSLA) to conduct securities lending? ..... Yes [ ] No [ ] N/A [X]

GENERAL INTERROGATORIES

24.10 For the reporting entity's security lending program state the amount of the following as December 31 of the current year:

24.101	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	$
24.102	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$
24.103	Total payable for securities lending reported on the liability page.	$

25.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 24.03). Yes [X] No [ ]

25.2 If yes, state the amount thereof at December 31 of the current year:

25.21	Subject to repurchase agreements	$
25.22	Subject to reverse repurchase agreements	$
25.23	Subject to dollar repurchase agreements	$
25.24	Subject to reverse dollar repurchase agreements	$
25.25	Placed under option agreements	$
25.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$
25.27	FHLB Capital Stock	$
25.28	On deposit with states	$ 2,281,736
25.29	On deposit with other regulatory bodies	$
25.30	Pledged as collateral - excluding collateral pledged to an FHLB	$
25.31	Pledged as collateral to FHLB - including assets backing funding agreements	$
25.32	Other	$ 3,520,681,359

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

26.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [X] No [ ]

26.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [ ] N/A [ ]
If no, attach a description with this statement.

27.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes [ ] No [X]

27.2 If yes, state the amount thereof at December 31 of the current year. $

28. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No [ ]

28.01 For agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian's Address
STATE STREET BANK & TRUST	225 LIBERTY STREET, 2 WORLD FINANCIAL CENTER, NEW YORK, NY 10281

28.02 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

28.03 Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year? Yes [ ] No [X]

28.04 If yes, give full and complete information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

GENERAL INTERROGATORIES

28.05 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["…that have access to the investment accounts"; "…handle securities"]

1 Name of Firm or Individual	2 Affiliation
GSO CAPITAL PARTNERS	U
American Equity Advisors, Inc.	A

28.0597 For those firms/individuals listed in the table for Question 28.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's assets? ..... Yes [ ] No [X]

28.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 28.05, does the total assets under management aggregate to more than 50% of the reporting entity's assets? ..... Yes [ ] No [X]

28.06 For those firms or individuals listed in the table for 28.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
	American Equity Advisors, Inc.			DS
152294	GSO Capital Partners		SEC #801-70830	

29.1 Does the reporting entity have any diversified mutual funds reported in Schedule D, Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)])? ..... Yes [ ] No [X]

29.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
29.2999 - Total		

29.3 For each mutual fund listed in the table above, complete the following schedule:

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation

30. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1 Bonds	42,220,771,219	43,342,450,945	1,121,679,726
30.2 Preferred stocks	28,500,400	28,617,803	117,403
30.3 Totals	42,249,271,619	43,371,068,748	1,121,797,129

30.4 Describe the sources or methods utilized in determining the fair values:

Fair values are determined by using matrices, broker quotes, exchange prices, pricing services, and other external sources.

31.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? ..... Yes [X] No [ ]

31.2 If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? ..... Yes [X] No [ ]

31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

32.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? ..... Yes [X] No [ ]

32.2 If no, list exceptions:

GENERAL INTERROGATORIES

OTHER

33.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 636,500

33.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid
AMERICAN COUNCIL OF LIFE INSURERS	346,905

34.1 Amount of payments for legal expenses, if any? ..... $ 1,930,566

34.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid
PORTER NOVELLI PUBLIC SERVICES	603,500

35.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ .....

35.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

1 Name	2 Amount Paid

GENERAL INTERROGATORIES

PART 2 - LIFE INTERROGATORIES

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? Yes [ ] No [X]

1.2 If yes, indicate premium earned on U.S. business only $

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? $
1.31 Reason for excluding:

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. $

1.5 Indicate total incurred claims on all Medicare Supplement insurance. $

1.6 Individual policies:

Most current three years:
1.61 Total premium earned $
1.62 Total incurred claims $
1.63 Number of covered lives

All years prior to most current three years
1.64 Total premium earned $
1.65 Total incurred claims $
1.66 Number of covered lives

1.7 Group policies:

Most current three years:
1.71 Total premium earned $
1.72 Total incurred claims $
1.73 Number of covered lives

All years prior to most current three years
1.74 Total premium earned $
1.75 Total incurred claims $
1.76 Number of covered lives

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	145,954	145,028
2.2	Premium Denominator	5,160,063,580	6,409,634,188
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	297,882	306,404
2.5	Reserve Denominator	41,931,213,917	36,489,479,073
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000

3.1 Does this reporting entity have Separate Accounts? Yes [ ] No [X]

3.2 If yes, has a Separate Accounts Statement been filed with this Department? Yes [ ] No [ ] N/A [ ]

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? $

3.4 State the authority under which Separate Accounts are maintained:

3.5 Was any of the reporting entity's Separate Accounts business reinsured as of December 31? Yes [ ] No [ ]

3.6 Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31? Yes [ ] No [ ]

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"?

4.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? Yes [X] No [ ]

4.2 Net reimbursement of such expenses between reporting entities:

4.21 Paid $ 84,981,214
4.22 Received $ 1,062,027

5.1 Does the reporting entity write any guaranteed interest contracts? Yes [ ] No [X]

5.2 If yes, what amount pertaining to these lines is included in:

5.21 Page 3, Line 1 $
5.22 Page 4, Line 1 $

6. FOR STOCK REPORTING ENTITIES ONLY:

6.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: $ 1,288,499,086

7. Total dividends paid stockholders since organization of the reporting entity:

7.11 Cash $ 23,500,000
7.12 Stock $

GENERAL INTERROGATORIES

8.1 Does the company reinsure any Workers' Compensation Carve-Out business defined as: ..... Yes [ ] No [X]

Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

8.2 If yes, has the reporting entity completed the Workers' Compensation Carve-Out Supplement to the Annual Statement? ..... Yes [ ] No [ ]

8.3 If 8.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

		1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
8.31	Earned premium			
8.32	Paid claims			
8.33	Claim liability and reserve (beginning of year)			
8.34	Claim liability and reserve (end of year)			
8.35	Incurred claims			

8.4 If reinsurance assumed included amounts with attachment points below $1,000,000, the distribution of the amounts reported in Lines 8.31 and 8.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
8.41	<$25,000		
8.42	$25,000 - 99,999		
8.43	$100,000 - 249,999		
8.44	$250,000 - 999,999		
8.45	$1,000,000 or more		

8.5 What portion of earned premium reported in 8.31, Column 1 was assumed from pools? ..... $

9.1 Does the company have variable annuities with guaranteed benefits? ..... Yes [ ] No [X]

9.2 If 9.1 is yes, complete the following table for each type of guaranteed benefit.

Type		3	4	5	6	7	8	9
1 Guaranteed Death Benefit	2 Guaranteed Living Benefit	Waiting Period Remaining	Account Value Related to Col. 3	Total Related Account Values	Gross Amount of Reserve	Location of Reserve	Portion Reinsured	Reinsurance Reserve Credit

10. For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:

10.1 Amount of loss reserves established by these annuities during the current year: ..... $

10.2 List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.

1 P&C Insurance Company And Location	2 Statement Value on Purchase Date of Annuities (i.e., Present Value)

11.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [X]

11.2 If yes, please provide the amount of custodial funds held as of the reporting date. ..... $

11.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [X]

11.4 If yes, please provide the balance of funds administered as of the reporting date. ..... $

GENERAL INTERROGATORIES

12.1 Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers? ..... Yes [ ] No [ ] N/A [X]

12.2 If the answer to 12.1 is yes, please provide the following:

1	2	3	4	Assets Supporting Reserve Credit		
				5	6	7
Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Other

13. Provide the following for individual ordinary life insurance* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded):

13.1 Direct Premium Written ..... $ 3,336,033

13.2 Total Incurred Claims ..... $ 1,847,947

13.3 Number of Covered Lives 5,629

*Ordinary Life Insurance Includes
Term (whether full underwriting,limited underwriting,jet issue,"short form app")
Whole Life (whether full underwriting,limited underwriting,jet issue,"short form app")
Variable Life (with or without secondary gurarantee)
Universal Life (with or without secondary gurarantee)
Variable Universal Life (with or without secondary gurarantee)

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.
Show amounts of life insurance in this exhibit in thousands (OMIT $000)

		1 2016	2 2015	3 2014	4 2013	5 2012
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	102,999	103,275	103,124	101,479	98,313
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	15,705	16,257	17,225	20,000	23,133
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	1,925,548	1,963,366	2,096,042	2,173,092	2,285,776
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	2,044,252	2,082,898	2,216,391	2,294,571	2,407,222
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	4,699	5,799	6,879	8,083	9,552
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)				105	1,340
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)	27,191	14,409	13,517	17,950	824
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	31,890	20,208	20,396	26,138	11,716
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)					
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	3,448,578	3,478,582	3,416,478	3,633,390	3,264,069
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	5,149,637,100	6,398,952,475	3,855,885,217	3,864,557,655	3,472,551,904
16	Credit life (group and individual) (Line 20.4, Col. 5)					
17.1	Group life insurance (Line 20.4, Col. 6)	6,832,247	7,058,018	7,146,712	7,881,139	8,729,480
17.2	Group annuities (Line 20.4, Col. 7)					
18.1	A & H-group (Line 20.4, Col. 8)	67,466	77,578	88,324	105,467	117,424
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3	A & H-other (Line 20.4, Col. 10)	78,189	67,536	89,799	99,550	102,068
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)					
20.	Total	5,160,063,580	6,409,634,189	3,866,626,529	3,876,277,200	3,484,764,945
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	47,580,206,852	41,615,583,765	36,129,668,298	32,435,472,755	28,078,993,081
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	44,853,543,281	39,200,165,120	33,957,213,592	30,564,744,417	26,420,063,750
23.	Aggregate life reserves (Page 3, Line 1)	41,930,469,905	36,488,697,938	30,680,714,047	27,109,981,777	23,708,821,468
24.	Aggregate A & H reserves (Page 3, Line 2)	897,865	952,793	1,003,791	1,018,216	1,105,926
25.	Deposit-type contract funds (Page 3, Line 3)	270,780,017	298,130,138	339,519,619	388,342,083	421,217,084
26.	Asset valuation reserve (Page 3, Line 24.01)	203,953,322	176,499,668	153,121,755	123,665,519	81,996,132
27.	Capital (Page 3, Lines 29 and 30)	2,500,000	2,500,000	2,500,000	2,500,000	2,500,000
28.	Surplus (Page 3, Line 37)	2,724,163,571	2,412,918,645	2,169,954,706	1,868,228,338	1,656,429,332
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	4,662,460,161	6,134,384,201	4,253,300,508	4,167,932,049	3,015,372,893
	Risk-Based Capital Analysis					
30.	Total adjusted capital	2,933,193,122	2,593,471,947	2,327,334,916	1,995,657,821	1,741,637,670
31.	Authorized control level risk - based capital	428,660,406	385,646,466	312,686,530	290,042,381	262,464,195
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	89.2	89.5	87.2	85.1	81.2
33.	Stocks (Lines 2.1 and 2.2)	0.5	0.3	0.3	0.5	0.5
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	6.4	6.9	7.9	9.1	10.7
35.	Real estate (Lines 4.1, 4.2 and 4.3)					
36.	Cash, cash equivalents and short-term investments (Line 5)	2.0	1.3	2.3	2.8	4.6
37.	Contract loans (Line 6)	0.0	0.0	0.0	0.0	0.0
38.	Derivatives (Page 2, Line 7)	0.7	0.8	0.7	0.7	0.7
39.	Other invested assets (Line 8)	1.1	1.2	1.5	1.9	2.2
40.	Receivables for securities (Line 9)	0.1	0.0	0.0	0.0	0.0
41.	Securities lending reinvested collateral assets (Line 10)					
42.	Aggregate write-ins for invested assets (Line 11)					
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2016	2 2015	3 2014	4 2013	5 2012
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)					
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	198,920,074	93,043,322	71,034,512	67,140,603	38,161,464
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					
48.	Affiliated mortgage loans on real estate					
49.	All other affiliated	6,234,956	22,405,392	34,616,143	50,554,385	66,699,006
50.	Total of above Lines 44 to 49	205,155,030	115,448,714	105,650,655	117,694,988	104,860,470
51.	Total Investment in Parent included in Lines 44 to 49 above					
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	7,897,791	9,309,619	13,647,390	42,133,994	39,919,534
53.	Total admitted assets (Page 2, Line 28, Col. 3)	47,580,206,852	41,615,583,765	36,129,668,298	32,435,472,755	28,078,993,081
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	1,681,658,111	1,822,036,016	2,267,407,991	2,017,168,832	1,458,355,800
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(14,702,810)	(13,575,767)	(3,295,502)	10,198,047	(17,117,692)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	7,618,662	4,852,273	1,460,887	(5,843,258)	(4,003,431)
57.	Total of above Lines 54, 55 and 56	1,674,573,963	1,813,312,522	2,265,573,376	2,021,523,621	1,437,234,676
	Benefits and Reserve Increases (Page 6)					
58.	Total contract benefits - life (Lines 10, 11, 12, 13, 14 and 15 Col. 1, minus Lines 10, 11,12, 13, 14 and 15 Cols. 9, 10 and 11)	2,027,217,369	1,798,220,714	1,667,495,642	1,488,967,084	1,311,873,961
59.	Total contract benefits - A & H (Lines 13 & 14, Cols. 9, 10 & 11)	348,273	289,741	346,598	309,346	467,469
60.	Increase in life reserves - other than group and annuities (Line 19, Cols. 2 and 3)	870,148	806,556	1,176,088	1,538,467	773,679
61.	Increase in A & H reserves (Line 19, Cols. 9, 10 & 11)	(54,928)	(50,998)	(14,425)	(87,710)	(71,539)
62.	Dividends to policyholders (Line 30, Col. 1)					
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	11.5	10.5	11.0	11.1	11.2
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	2.9	4.0	4.6	5.1	4.8
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	201.2	164.6	186.4	108.1	180.3
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)					
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	10.2	13.3	122.4	137.5	93.4
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	102,518	114,193	113,154	93,513	131,225
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	101,682	94,037	62,748	114,349	153,193
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	53,801	35,128	44,021	41,290	73,770
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	10,259	14,293	14,127	18,228	14,249
	Net Gains From Operations After Federal Income Taxes by Lines of Business (Page 6, Line 33)					
72.	Industrial life (Col. 2)					
73.	Ordinary - life (Col. 3)	412,924	357,186	2,333,216	765,885	567,116
74.	Ordinary - individual annuities (Col. 4)	88,704,626	139,781,032	334,853,034	196,229,364	105,304,649
75.	Ordinary-supplementary contracts (Col. 5)	237,868	3,569,230	2,571,528	(5,019,337)	(9,821,006)
76.	Credit life (Col. 6)					
77.	Group life (Col. 7)	466,892	1,075,276	3,679,881	3,150,089	3,263,067
78.	Group annuities (Col. 8)					
79.	A & H-group (Col. 9)	(70,842)	161,597	(107,337)	(124,015)	(94,396)
80.	A & H-credit (Col. 10)					
81.	A & H-other (Col. 11)	(13,404)	83,473	(34,499)	1,842	(62,412)
82.	Aggregate of all other lines of business (Col. 12)					
83.	Total (Col. 1)	89,738,065	145,027,794	343,295,822	195,003,828	99,157,018

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors? Yes [ ] No [ ]

If no, please explain:

DIRECT BUSINESS IN THE STATE OF Grand Total — DURING THE YEAR 2016

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	3,336,033		6,769,256		10,105,289
2. Annuity considerations	5,645,534,122				5,645,534,122
3. Deposit-type contract funds	19,021,795	XXX		XXX	19,021,795
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	5,667,891,949		6,769,256		5,674,661,205
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,847,947		3,545,250		5,393,197
10. Matured endowments					
11. Annuity benefits	618,691,050				618,691,050
12. Surrender values and withdrawals for life contracts	1,881,952,919				1,881,952,919
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	2,502,491,916		3,545,250		2,506,037,166
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year					23	506,250			23	506,250
17. Incurred during current year	143	1,847,947			294	3,574,250			437	5,422,197
Settled during current year:										
18.1 By payment in full	143	1,847,947			291	3,542,250			434	5,390,197
18.2 By payment on compromised claims										
18.3 Totals paid	143	1,847,947			291	3,542,250			434	5,390,197
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	143	1,847,947			291	3,542,250			434	5,390,197
19. Unpaid Dec. 31, current year (16+17-18.6)					26	538,250			26	538,250
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	7,425	119,531,380		(a)	134	1,959,853,771			7,559	2,079,385,151
21. Issued during year	327	4,701,437			1	27,191,088			328	31,892,525
22. Other changes to in force (Net)	(307)	(5,929,641)			(4)	(64,643,812)			(311)	(70,573,453)
23. In force December 31 of current year	7,445	118,303,176		(a)	131	1,922,401,047			7,576	2,040,704,223

(a) Includes Individual Credit Life Insurance prior year $, current year $

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $, current year $

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $, current year $

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products and number of persons insured under indemnity only products .

EXHIBIT OF LIFE INSURANCE

		Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
		1	2	3	4	5	6	Number of 7	Number of 8	9	
		Number of Policies	Amount of Insurance (a)	Number of Policies	Amount of Insurance (a)	Number of Individual Policies and Group Certificates	Amount of Insurance (a)	Policies	Certificates	Amount of Insurance (a)	Total Amount of Insurance (a)
1.	In force end of prior year			7,425	119,532			156	117,685	1,963,366	2,082,898
2.	Issued during year			326	4,699			1	1,564	27,191	31,890
3.	Reinsurance assumed								113	251	251
4.	Revived during year			24	436						436
5.	Increased during year (net)				383						383
6.	Subtotals, Lines 2 to 5			350	5,518			1	1,677	27,442	32,960
7.	Additions by dividends during year	XXX		XXX		XXX		XXX	XXX		
8.	Aggregate write-ins for increases										
9.	Totals (Lines 1 and 6 to 8)			7,775	125,050			157	119,362	1,990,808	2,115,858
	Deductions during year:										
10.	Death			165	1,913			XXX	291	3,545	5,458
11.	Maturity							XXX			
12.	Disability							XXX			
13.	Expiry			1	14						14
14.	Surrender			87	1,446						1,446
15.	Lapse			72	2,018			4	3,500	61,715	63,733
16.	Conversion							XXX	XXX	XXX	
17.	Decreased (net)				955						955
18.	Reinsurance										
19.	Aggregate write-ins for decreases										
20.	Totals (Lines 10 to 19)			325	6,346			4	3,791	65,260	71,606
21.	In force end of year (Line 9 minus Line 20)			7,450	118,704			153	115,571	1,925,548	2,044,252
22.	Reinsurance ceded end of year	XXX		XXX		XXX		XXX	XXX		
23.	Line 21 minus Line 22	XXX		XXX	118,704	XXX	(b)	XXX	XXX	1,925,548	2,044,252
	DETAILS OF WRITE-INS										
0801.											
0802.											
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow page.										
0899.	TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)										
1901.											
1902.											
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow page.										
1999.	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)										

(a) Amounts of life insurance in this exhibit shall be shown in thousands (omit 000)

(b) Group $ ..... ; Individual $ .....

EXHIBIT OF LIFE INSURANCE (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
24.	Additions by dividends	XXX		XXX	
25.	Other paid-up insurance			990	5,159
26.	Debit ordinary insurance	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
27.	Term policies - decreasing				
28.	Term policies - other			104	12,318
29.	Other term insurance - decreasing	XXX		XXX	
30.	Other term insurance	XXX		XXX	
31.	Totals (Lines 27 to 30)			104	12,318
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	
33.	Totals, extended term insurance	XXX	XXX	391	3,387
34.	Totals, whole life and endowment	326	4,699	6,955	102,999
35.	Totals (Lines 31 to 34)	326	4,699	7,450	118,704

CLASSIFICATION OF AMOUNT OF INSURANCE (a) BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial				
37.	Ordinary	4,699		118,704	
38.	Credit Life (Group and Individual)				
39.	Group	27,191		1,925,546	
40.	Totals (Lines 36 to 39)	31,890		2,044,250	

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

NONE

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance (a)	3 Number of Certificates	4 Amount of Insurance (a)
41.	Amount of insurance included in Line 2 ceded to [illegible] companies	XXX		XXX	
42.	Number in force end of year if the number under insured groups is counted on a pro-rata basis		XXX		XXX
43.	Federal Employees' Group Life Insurance included in Line 21				
44.	Servicemen's Group Life Insurance included in Line 21				
45.	Group Permanent Insurance included in Line 21				

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies (a)	315

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

47. State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Children, etc., policies and riders included above.

47.1 Actual Amount

47.2 For each $5,000 on husband, wife $1,000, children $2,500

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
	Disability Provisions	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)	5 Number of Policies	6 Amount of Insurance (a)	7 Number of Certificates	8 Amount of Insurance (a)
48.	Waiver of Premium			26	375			115,571	1,925,546
49.	Disability Income								
50.	Extended Benefits			XXX	XXX				
51.	Other								
52.	Total		(b)	26	(b) 375		(b)	115,571	(b) 1,925,546

(a) Amounts of life insurance in this exhibit shall be shown in thousands (omit 000)

(b) See Paragraph 9 of the Annual Audited Financial Reports in the General section of the annual statement instructions

EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES

SUPPLEMENTARY CONTRACTS

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	2,971	2,348		
2.	Issued during year	196	586		
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)	3,167	2,934		
	Deductions during year:				
6.	Decreased (net)	137	315		
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	137	315		
9.	In force end of year	3,030	2,619		
10.	Amount on deposit		(a)		(a)
11.	Income now payable	3,030	2,619		
12.	Amount of income payable	(a) 18,509,497	(a) 24,070,708	(a)	(a)

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	7,349	541,490	11	
2.	Issued during year	357	58,720		
3.	Reinsurance assumed		18,609		
4.	Increased during year (net)				
5.	Totals (Lines 1 to 4)	7,706	618,819	11	
	Deductions during year:				
6.	Decreased (net)	1,448	25,734		
7.	Reinsurance ceded		104		
8.	Totals (Lines 6 and 7)	1,448	25,838		
9.	In force end of year	6,258	592,981	11	
	Income now payable:				
10.	Amount of income payable	(a) 71,260,925	XXX	XXX	(a)
	Deferred fully paid:				
11.	Account balance	XXX	(a)	XXX	(a)
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 44,834,396,608	XXX	(a)

ACCIDENT AND HEALTH INSURANCE

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1.	In force end of prior year	393	78,695			1,036	67,305
2.	Issued during year						
3.	Reinsurance assumed						
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)	393	XXX		XXX	1,036	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	42	XXX		XXX	57	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)	42	XXX		XXX	57	XXX
10.	In force end of year	351	(a) 67,201		(a)	979	(a) 78,632

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1.	In force end of prior year		
2.	Issued during year		
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)		
	Deductions During Year:		
6.	Decreased (net)		
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)		
9.	In force end of year		
10.	Amount of account balance	(a)	(a)

NONE

(a) See Paragraph 9 of the Annual Audited Financial Reports in the General section of the annual statement instructions.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	67,395,715
2.	Current year's realized pre-tax capital gains/(losses) of $ 10,088,169 transferred into the reserve net of taxes of $ 3,530,859	6,557,309
3.	Adjustment for current year's liability gains/(losses) released from the reserve	
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	73,953,024
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	6,580,405
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	67,372,620

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2016	6,211,026	369,379		6,580,405
2.	2017	5,244,008	763,748		6,007,755
3.	2018	4,266,148	733,991		5,000,140
4.	2019	3,386,812	640,894		4,027,706
5.	2020	2,859,494	544,670		3,404,164
6.	2021	2,646,114	446,706		3,092,820
7.	2022	2,487,684	378,196		2,865,880
8.	2023	2,369,122	353,495		2,722,617
9.	2024	2,292,500	322,263		2,614,764
10.	2025	2,319,158	292,942		2,612,100
11.	2026	2,358,640	259,095		2,617,735
12.	2027	2,445,871	236,279		2,682,150
13.	2028	2,518,353	214,562		2,732,915
14.	2029	2,603,728	194,068		2,797,796
15.	2030	2,617,652	170,021		2,787,673
16.	2031	2,626,231	151,073		2,777,304
17.	2032	2,617,803	126,015		2,743,819
18.	2033	2,608,719	102,697		2,711,416
19.	2034	2,629,361	77,832		2,707,193
20.	2035	2,569,794	51,152		2,620,947
21.	2036	2,318,263	26,020		2,344,283
22.	2037	1,954,874	12,040		1,966,914
23.	2038	1,510,496	12,576		1,523,071
24.	2039	992,405	12,843		1,005,249
25.	2040	541,783	13,646		555,428
26.	2041	275,391	13,913		289,304
27.	2042	127,182	13,111		140,293
28.	2043	21,027	10,435		31,462
29.	2044	(17,090)	7,492		(9,598)
30.	2045	(6,833)	4,549		(2,284)
31.	2046 and Later		1,605		1,605
32.	Total (Lines 1 to 31)	67,395,715	6,557,309		73,953,024

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	149,608,491	17,546,146	167,154,637		9,345,031	9,345,031	176,499,668
2. Realized capital gains/(losses) net of taxes - General Account	(16,586,112)	1,883,312	(14,702,800)				(14,702,800)
3. Realized capital gains/(losses) net of taxes - Separate Accounts							
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	(2,758,708)	(4,615,000)	(7,373,708)		(365,682)	(365,682)	(7,739,390)
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts							
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	49,154,762	3,278,231	52,432,993		70,018	70,018	52,503,010
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	179,418,433	18,092,689	197,511,122		9,049,366	9,049,366	206,560,489
9. Maximum reserve	245,587,841	18,156,210	263,744,050		9,724,263	9,724,263	273,468,313
10. Reserve objective	169,947,519	13,974,012	183,921,531		9,603,164	9,603,164	193,524,695
11. 20% of (Line 10 - Line 8)	(1,894,183)	(823,735)	(2,717,918)		110,759	110,759	(2,607,159)
12. Balance before transfers (Lines 8 + 11)	177,524,250	17,268,954	194,793,204		9,160,126	9,160,126	203,953,330
13. Transfers	(887,264)	887,264					
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero							
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	176,636,986	18,156,218	194,793,204		9,160,126	9,160,126	203,953,330

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	9,135,698	XXX	XXX	9,135,698	0.0000		0.0000		0.0000	
2.	1	Highest Quality	25,077,896,922	XXX	XXX	25,077,896,922	0.0004	10,031,159	0.0023	57,679,163	0.0030	75,233,691
3.	2	High Quality	12,766,270,988	XXX	XXX	12,766,270,988	0.0019	24,255,915	0.0058	74,044,372	0.0090	114,896,439
4.	3	Medium Quality	1,189,539,977	XXX	XXX	1,189,539,977	0.0093	11,062,722	0.0230	27,359,419	0.0340	40,444,359
5.	4	Low Quality	149,942,673	XXX	XXX	149,942,673	0.0213	3,193,779	0.0530	7,946,962	0.0750	11,245,700
6.	5	Lower Quality	14,072,437	XXX	XXX	14,072,437	0.0432	607,929	0.1100	1,547,968	0.1700	2,392,314
7.	6	In or Near Default	6,754,096	XXX	XXX	6,754,096	0.0000		0.2000	1,350,819	0.2000	1,350,819
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Long-Term Bonds (Sum of Lines 1 through 8)	39,213,612,791	XXX	XXX	39,213,612,791	XXX	49,151,504	XXX	169,928,703	XXX	245,563,323
		PREFERRED STOCK										
10.	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
11.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
12.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
13.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
14.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
15.	6	In or Near Default	400	XXX	XXX	400	0.0000		0.2000	80	0.2000	80
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	400	XXX	XXX	400	XXX		XXX	80	XXX	80
		SHORT - TERM BONDS										
18.		Exempt Obligations	366,009,074	XXX	XXX	366,009,074	0.0000		0.0000		0.0000	
19.	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
20.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
21.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
22.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
23.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
24.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
25.		Total Short - Term Bonds (Sum of Lines 18 through 24)	366,009,074	XXX	XXX	366,009,074	XXX		XXX		XXX	
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	3,916,293	XXX	XXX	3,916,293	0.0004	1,567	0.0023	9,007	0.0030	11,749
27.	1	Highest Quality	4,229,676	XXX	XXX	4,229,676	0.0004	1,692	0.0023	9,728	0.0030	12,689
28.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
29.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
30.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
31.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
33.		Total Derivative Instruments	8,145,969	XXX	XXX	8,145,969	XXX	3,258	XXX	18,736	XXX	24,438
34.		Total (Lines 9 + 17 + 25 + 33)	39,587,768,234	XXX	XXX	39,587,768,234	XXX	49,154,762	XXX	169,947,519	XXX	245,587,841

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality			XXX		0.0010		0.0050		0.0065	
36.		Farm Mortgages - CM2 - High Quality			XXX		0.0035		0.0100		0.0130	
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0060		0.0175		0.0225	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0105		0.0300		0.0375	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0160		0.0425		0.0550	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
41.		Residential Mortgages - All Other			XXX		0.0013		0.0030		0.0040	
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	2,143,560,707		XXX	2,143,560,707	0.0010	2,143,561	0.0050	10,717,804	0.0065	13,933,145
44.		Commercial Mortgages - All Other - CM2 - High Quality	255,577,128		XXX	255,577,128	0.0035	894,520	0.0100	2,555,771	0.0130	3,322,503
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	40,024,991		XXX	40,024,991	0.0060	240,150	0.0175	700,437	0.0225	900,562
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality			XXX		0.0105		0.0300		0.0375	
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0160		0.0425		0.0550	
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX		0.0420		0.0760		0.1200	
49.		Residential Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
50.		Residential Mortgages - All Other			XXX		0.0025		0.0058		0.0090	
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
52.		Commercial Mortgages - All Other			XXX		0.0420		0.0760		0.1200	
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX		0.0000		0.1700		0.1700	
54.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
55.		Residential Mortgages - All Other			XXX		0.0000		0.0130		0.0130	
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
57.		Commercial Mortgages - All Other			XXX		0.0000		0.1700		0.1700	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	2,439,162,826		XXX	2,439,162,826	XXX	3,278,231	XXX	13,974,012	XXX	18,156,210
59.		Schedule DA Mortgages			XXX		0.0030		0.0100		0.0130	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	2,439,162,826		XXX	2,439,162,826	XXX	3,278,231	XXX	13,974,012	XXX	18,156,210

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public		XXX	XXX		0.0000		0.1300 (a)		0.1300 (a)	
2.		Unaffiliated - Private		XXX	XXX		0.0000		0.1600		0.1600	
3.		Federal Home Loan Bank		XXX	XXX		0.0000		0.0050		0.0080	
4.		Affiliated - Life with AVR	198,920,074	XXX	XXX	198,920,074	0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality					XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000		0.1300 (a)		0.1300 (a)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1600		0.1600	
14.		Real Estate					(b)		(b)		(b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX		0.0000		0.1300		0.1300	
16.		Affiliated - All Other		XXX	XXX		0.0000		0.1600		0.1600	
17.		Total Common Stock (Sum of Lines 1 through 16)	198,920,074			198,920,074	XXX		XXX		XXX	
		REAL ESTATE										
18.		Home Office Property (General Account only)					0.0000		0.0750		0.0750	
19.		Investment Properties					0.0000		0.0750		0.0750	
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1100		0.1100	
21.		Total Real Estate (Sum of Lines 18 through 20)					XXX		XXX		XXX	
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
24.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
25.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
26.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
27.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
28.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)		XXX	XXX		XXX		XXX		XXX	

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	120,633,751	XXX	XXX	120,633,751	0.0004	48,254	0.0023	277,458	0.0030	361,901
31.	2	High Quality	11,454,874	XXX	XXX	11,454,874	0.0019	21,764	0.0058	66,438	0.0090	103,094
32.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
33.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
34.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
35.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
36.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	132,088,625	XXX	XXX	132,088,625	XXX	70,018	XXX	343,896	XXX	464,995
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality			XXX		0.0010		0.0050		0.0065	
39.		Mortgages - CM2 - High Quality			XXX		0.0035		0.0100		0.0130	
40.		Mortgages - CM3 - Medium Quality			XXX		0.0060		0.0175		0.0225	
41.		Mortgages - CM4 - Low Medium Quality			XXX		0.0105		0.0300		0.0375	
42.		Mortgages - CM5 - Low Quality			XXX		0.0160		0.0425		0.0550	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
44.		Residential Mortgages - All Other		XXX	XXX		0.0013		0.0030		0.0040	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX		0.0420		0.0760		0.1200	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
48.		Residential Mortgages - All Other			XXX		0.0025		0.0058		0.0090	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
50.		Commercial Mortgages - All Other			XXX		0.0420		0.0760		0.1200	
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX		0.0000		0.1700		0.1700	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
53.		Residential Mortgages - All Other			XXX		0.0000		0.0130		0.0130	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
55.		Commercial Mortgages - All Other			XXX		0.0000		0.1700		0.1700	
56.		Total Affiliated (Sum of Lines 38 through 55)			XXX		XXX		XXX		XXX	
57.		Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX		0.0010		0.0050		0.0065	
59.		Unaffiliated - In Good Standing Primarily Senior			XXX		0.0035		0.0010		0.0130	
60.		Unaffiliated - In Good Standing All Other			XXX		0.0060		0.0175		0.0225	
61.		Unaffiliated - Overdue, Not in Process			XXX		0.0420		0.0760		0.1200	
62.		Unaffiliated - In Process of Foreclosure			XXX		0.0000		0.1700		0.1700	
63.		Total Unaffiliated (Sum of Lines 57 through 62)			XXX		XXX		XXX		XXX	
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)			XXX		XXX		XXX		XXX	

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1300 (a)		0.1300 (a)	
66.		Unaffiliated Private		XXX	XXX		0.0000		0.1600		0.1600	
67.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX		0.0000		0.1300		0.1300	
69.		Affiliated Other - All Other		XXX	XXX		0.0000		0.1600		0.1600	
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)		XXX	XXX		XXX		XXX		XXX	
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0750		0.0750	
72.		Investment Properties					0.0000		0.0750		0.0750	
73		Properties Acquired in Satisfaction of Debt					0.0000		0.1100		0.1100	
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)					XXX		XXX		XXX	
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
76.		Non-guaranteed Federal Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
77.		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
78.		Non-guaranteed State Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)					XXX		XXX		XXX	
		ALL OTHER INVESTMENTS										
81.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0037		0.0037	
82.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0120		0.0120	
83.		Other Invested Assets - Schedule BA	71,225,136	XXX		71,225,136	0.0000		0.1300	9,259,268	0.1300	9,259,268
84.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1300		0.1300	
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)	71,225,136	XXX		71,225,136	XXX		XXX	9,259,268	XXX	9,259,268
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	203,313,761			203,313,761	XXX	70,018	XXX	9,603,164	XXX	9,724,263

(a) Times the company's weighted average portfolio beta (Minimum .10, Maximum .20).
(b) Determined using the same factors and breakdowns used for directly owned real estate.
(c) This will be the factor associated with the risk category determined in the company generated worksheet.

Asset Valuation Reserve Replications (Synthetic) Assets

N O N E

Schedule F - Claims

N O N E

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	145,493	XXX	67,465	XXX		XXX		XXX		XXX	78,028	XXX		XXX		XXX		XXX
2. Premiums earned	145,954	XXX	67,465	XXX		XXX		XXX		XXX	78,489	XXX		XXX		XXX		XXX
3. Incurred claims	335,509	229.9	165,038	244.6							170,471	217.2						
4. Cost containment expenses																		
5. Incurred claims and cost containment expenses (Lines 3 and 4)	335,509	229.9	165,038	244.6							170,471	217.2						
6. Increase in contract reserves	(41,861)	(28.7)									(41,861)	(53.3)						
7. Commissions (a)	13,072	9.0	12,688	18.8							384	0.5						
8. Other general insurance expenses	1,726	1.2	224	0.3							1,502	1.9						
9. Taxes, licenses and fees	138	0.1	18	0.0							120	0.2						
10. Total other expenses incurred	14,936	10.2	12,930	19.2							2,006	2.6						
11. Aggregate write-ins for deductions																		
12. Gain from underwriting before dividends or refunds	(162,630)	(111.4)	(110,503)	(163.8)							(52,127)	(66.4)						
13. Dividends or refunds																		
14. Gain from underwriting after dividends or refunds	(162,630)	(111.4)	(110,503)	(163.8)							(52,127)	(66.4)						
DETAILS OF WRITE-INS																		
1101.																		
1102.																		
1103.																		
1198. Summary of remaining write-ins for Line 11 from overflow page																		
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)																		

(a) Includes $ ..... reported as "Contract, membership and other fees retained by agents."

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1	2	3	4	Other Individual Contracts				
			Credit Accident and Health (Group and Individual)		5	6	7	8	9
	Total	Group Accident and Health		Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2. - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums	29,947	25,000				4,947			
2. Advance premiums	3,635					3,635			
3. Reserve for rate credits									
4. Total premium reserves, current year	33,582	25,000				8,582			
5. Total premium reserves, prior year	34,043	25,000				9,043			
6. Increase in total premium reserves	(461)					(461)			
B. Contract Reserves:									
1. Additional reserves (a)	545,073					545,073			
2. Reserve for future contingent benefits	243,271					243,271			
3. Total contract reserves, current year	788,344					788,344			
4. Total contract reserves, prior year.	830,205					830,205			
5. Increase in contract reserves	(41,861)					(41,861)			
C. Claim Reserves and Liabilities:									
1. Total current year	104,238	94,551				9,687			
2. Total prior year	111,941	101,682				10,259			
3. Increase	(7,703)	(7,131)				(572)			

PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES									
1. Claims paid during the year:									
1.1 On claims incurred prior to current year	92,734	44,842				47,892			
1.2 On claims incurred during current year	250,478	127,327				123,151			
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	63,585	57,676				5,909			
2.2 On claims incurred during current year	40,653	36,875				3,778			
3. Test:									
3.1 Lines 1.1 and 2.1	156,319	102,518				53,801			
3.2 Claim reserves and liabilities, December 31, prior year	111,941	101,682				10,259			
3.3 Line 3.1 minus Line 3.2	44,378	836				43,542			

PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	145,493	67,465				78,028			
2. Premiums earned	145,954	67,465				78,489			
3. Incurred claims	335,508	165,037				170,471			
4. Commissions	13,072	12,688				384			
B. Reinsurance Ceded:									
1. Premiums written									
2. Premiums earned									
3. Incurred claims									
4. Commissions									

(a) Includes $ ..... premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims				
2. Beginning Claim Reserves and Liabilities				
3. Ending Claim Reserves and Liabilities				
4. Claims Paid				
B. Assumed Reinsurance:				
5. Incurred Claims			335,508	335,508
6. Beginning Claim Reserves and Liabilities			111,941	111,941
7. Ending Claim Reserves and Liabilities			104,238	104,238
8. Claims Paid			343,211	343,211
C. Ceded Reinsurance:				
9. Incurred Claims				
10. Beginning Claim Reserves and Liabilities				
11. Ending Claim Reserves and Liabilities				
12. Claims Paid				
D. Net:				
13. Incurred Claims			335,508	335,508
14. Beginning Claim Reserves and Liabilities			111,941	111,941
15. Ending Claim Reserves and Liabilities			104,238	104,238
16. Claims Paid			343,211	343,211
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses			335,508	335,508
18. Beginning Reserves and Liabilities			111,941	111,941
19. Ending Reserves and Liabilities			104,238	104,238
20. Paid Claims and Cost Containment Expenses			343,211	343,211

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Amount of In Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
13183	26-3218907	10/01/2013	EAGLE LIFE INSURANCE COMPANY	IA	ACO/I		1,739,319,293	1,341,342,819			
0299999. General Account - U.S. Affiliates - Other							1,739,319,293	1,341,342,819			
0399999. Total General Account - U.S. Affiliates							1,739,319,293	1,341,342,819			
0699999. Total General Account - Non-U.S. Affiliates											
0799999. Total General Account - Affiliates							1,739,319,293	1,341,342,819			
70319	36-1933760	12/31/1995	WASHINGTON NATIONAL INSURANCE COMPANY	IN	OTH/G	3,144,985	20,000	24,318	10,000		
70319	36-1933760	12/31/1995	WASHINGTON NATIONAL INSURANCE COMPANY	IN	OTH/I	26,344,061	8,461,654	393,284	50,000		
70319	36-1933760	12/31/1995	WASHINGTON NATIONAL INSURANCE COMPANY	IN	ACO/I			9,569			
0899999. General Account - U.S. Non-Affiliates						29,489,046	8,481,654	427,171	60,000		
1099999. Total General Account - Non-Affiliates						29,489,046	8,481,654	427,171	60,000		
1199999. Total General Account						29,489,046	1,747,800,947	1,341,769,990	60,000		
1499999. Total Separate Accounts - U.S. Affiliates											
1799999. Total Separate Accounts - Non-U.S. Affiliates											
1899999. Total Separate Accounts - Affiliates											
2199999. Total Separate Accounts - Non-Affiliates											
2299999. Total Separate Accounts											
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)						29,489,046	1,747,800,947	1,341,769,990	60,000		
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)											
9999999 - Totals						29,489,046	1,747,800,947	1,341,769,990	60,000		

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Premiums	8 Unearned Premiums	9 Reserve Liability Other Than for Unearned Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
0399999. Total - U.S. Affiliates											
0699999. Total - Non-U.S. Affiliates											
0799999. Total - Affiliates											
70319	36-1933760	12/31/1995	WASHINGTON NATIONAL INSURANCE COMPANY	IN	OTH/G	67,466	25,000	79,574	14,977		
70319	36-1933760	12/31/1995	WASHINGTON NATIONAL INSURANCE COMPANY	IN	OTH/I	78,189	4,947	788,343	9,687		
0899999. U.S. Non-Affiliates						145,655	29,947	867,917	24,664		
1099999. Total - Non-Affiliates						145,655	29,947	867,917	24,664		
1199999. Total U.S. (Sum of 0399999 and 0899999)						145,655	29,947	867,917	24,664		
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)											
9999999 - Totals						145,655	29,947	867,917	24,664		

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
			NONE			
9999999 Totals - Life, Annuity and Accident and Health						

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
13183	26-3218907	01/01/2010	EAGLE LIFE INSURANCE COMPANY	IA	ACO/I	FL		145,203,074	147,589,632	195,085				
0299999. General Account - Authorized U.S. Affiliates - Other								145,203,074	147,589,632	195,085				
0399999. Total General Account - Authorized U.S. Affiliates								145,203,074	147,589,632	195,085				
0699999. Total General Account - Authorized Non-U.S. Affiliates														
0799999. Total General Account - Authorized Affiliates								145,203,074	147,589,632	195,085				
70319	36-1933760	12/31/1995	WASHINGTON NATIONAL INSURANCE COMPANY	IN	OTH/G	OL		457	556					
63088	42-0623913	12/31/2011	EQUITRUST LIFE INSURANCE COMPANY	IA	ACO/I	OL		675,566,572	747,541,382	1,868,105				
88340	59-2859797	12/30/1998	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	OTH/I	OL		804,430	816,165	232,952				
88340	59-2859797	07/01/2007	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	OTH/I	IA		674,974	489,014	606,747				
88340	59-2859797	07/01/2013	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	OTH/I	OL		638,087,858	480,679,283	99,858,814				
97071	13-3126819	01/01/1997	OPTIMA RE	MO	OTH/I	OL		32,604	29,887	17,776				
0899999. General Account - Authorized U.S. Non-Affiliates								1,315,166,895	1,229,556,287	102,584,394				
1099999. Total General Account - Authorized Non-Affiliates								1,315,166,895	1,229,556,287	102,584,394				
1199999. Total General Account Authorized								1,460,369,969	1,377,145,919	102,779,479				
1499999. Total General Account - Unauthorized U.S. Affiliates														
1799999. Total General Account - Unauthorized Non-U.S. Affiliates														
1899999. Total General Account - Unauthorized Affiliates														
00000	AA-3194154	02/01/2007	ACE TEMPEST LIFE REINS LTD	BMU	OTH/I	IA		680,356	498,980	454,768				
00000	AA-3190982	01/01/2009	ATHENE LIFE RE LTD	BMU	ACOFW/I	OL		1,327,465,079	1,563,693,563	1,291,242				1,366,216,470
00000	AA-3190982	01/01/2009	ATHENE LIFE RE LTD	BMU	ACOFW/I	SC		7,021,783	4,808,399	3,554,446				
00000	AA-3190982	01/01/2014	ATHENE LIFE RE LTD	BMU	AMCOFW/I	OL				1,732,894,784			2,196,734,130	
00000	AA-3190982	01/01/2014	ATHENE LIFE RE LTD	BMU	AMCOFW/I	SC				63,893			55,159	
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates								1,335,167,218	1,569,000,942	1,738,259,133			2,196,789,289	1,366,216,470
2199999. Total General Account - Unauthorized Non-Affiliates								1,335,167,218	1,569,000,942	1,738,259,133			2,196,789,289	1,366,216,470
2299999. Total General Account Unauthorized								1,335,167,218	1,569,000,942	1,738,259,133			2,196,789,289	1,366,216,470
2599999. Total General Account - Certified U.S. Affiliates														
2899999. Total General Account - Certified Non-U.S. Affiliates														
2999999. Total General Account - Certified Affiliates														
3299999. Total General Account - Certified Non-Affiliates														
3399999. Total General Account Certified														
3499999. Total General Account Authorized, Unauthorized and Certified								2,795,537,187	2,946,146,861	1,841,038,612			2,196,789,289	1,366,216,470
3799999. Total Separate Accounts - Authorized U.S. Affiliates														
4099999. Total Separate Accounts - Authorized Non-U.S. Affiliates														
4199999. Total Separate Accounts - Authorized Affiliates														
4499999. Total Separate Accounts - Authorized Non-Affiliates														
4599999. Total Separate Accounts Authorized														
4899999. Total Separate Accounts - Unauthorized U.S. Affiliates														
5199999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates														
5299999. Total Separate Accounts - Unauthorized Affiliates														
5599999. Total Separate Accounts - Unauthorized Non-Affiliates														
5699999. Total Separate Accounts Unauthorized														
5999999. Total Separate Accounts - Certified U.S. Affiliates														
6299999. Total Separate Accounts - Certified Non-U.S. Affiliates														
6399999. Total Separate Accounts - Certified Affiliates														
6699999. Total Separate Accounts - Certified Non-Affiliates														
6799999. Total Separate Accounts Certified														
6899999. Total Separate Accounts Authorized, Unauthorized and Certified														
6999999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999)								1,460,369,969	1,377,145,919	102,779,479				
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)								1,335,167,218	1,569,000,942	1,738,259,133			2,196,789,289	1,366,216,470
9999999 - Totals								2,795,537,187	2,946,146,861	1,841,038,612			2,196,789,289	1,366,216,470

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
9999999 - Totals													

NONE

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
0399999. Total General Account - Life and Annuity U.S. Affiliates									XXX					
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates									XXX					
0799999. Total General Account - Life and Annuity Affiliates									XXX					
00000	AA-3194154	02/01/2007	ACE TEMPEST LIFE REINS LTD	680,356			680,356	680,356	0001					680,356
00000	AA-3190982	01/01/2009	ATHENE LIFE RE LTD	1,334,486,862			1,334,486,862				1,366,216,470			1,334,486,862
00000	AA-3190982	01/01/2014	ATHENE LIFE RE LTD			2,196,789,289	2,196,789,289				2,238,560,834			2,196,789,289
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates				1,335,167,218		2,196,789,289	3,531,956,507	680,356	XXX		3,604,777,304			3,531,956,507
1099999. Total General Account - Life and Annuity Non-Affiliates				1,335,167,218		2,196,789,289	3,531,956,507	680,356	XXX		3,604,777,304			3,531,956,507
1199999. Total General Account Life and Annuity				1,335,167,218		2,196,789,289	3,531,956,507	680,356	XXX		3,604,777,304			3,531,956,507
1499999. Total General Account - Accident and Health U.S. Affiliates									XXX					
1799999. Total General Account - Accident and Health Non-U.S. Affiliates									XXX					
1899999. Total General Account - Accident and Health Affiliates									XXX					
2199999. Total General Account - Accident and Health Non-Affiliates									XXX					
2299999. Total General Account Accident and Health									XXX					
2399999. Total General Account				1,335,167,218		2,196,789,289	3,531,956,507	680,356	XXX		3,604,777,304			3,531,956,507
2699999. Total Separate Accounts - U.S. Affiliates									XXX					
2999999. Total Separate Accounts - Non-U.S. Affiliates									XXX					
3099999. Total Separate Accounts - Affiliates									XXX					
3399999. Total Separate Accounts - Non-Affiliates									XXX					
3499999. Total Separate Accounts									XXX					
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)									XXX					
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				1,335,167,218		2,196,789,289	3,531,956,507	680,356	XXX		3,604,777,304			3,531,956,507
9999999 - Totals				1,335,167,218		2,196,789,289	3,531,956,507	680,356	XXX		3,604,777,304			3,531,956,507

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
0001	1	121000248	WELLS FARGO BANK, NA	680,356

Schedule S - Part 5

N O N E

Schedule S - Part 5 - Bank Footnote

N O N E

SCHEDULE S - PART 6

Five Year Exhibit of Reinsurance Ceded Business
(000 OMITTED)

		1 2016	2 2015	3 2014	4 2013	5 2012
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	1,837,420	588,348	288,226	292,831	342,379
2.	Commissions and reinsurance expense allowances	109,529	76,030	70,593	60,206	77,984
3.	Contract claims	131,633	127,086	117,914	107,113	100,995
4.	Surrender benefits and withdrawals for life contracts	366,860	339,975	235,006	160,588	158,366
5.	Dividends to policyholders					
6.	Reserve adjustments on reinsurance ceded	1,522,670	419,553	164,446		
7.	Increase in aggregate reserve for life and accident and health contracts	(150,610)	(122,986)	(95,099)	212,078	142,413
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected					5
9.	Aggregate reserves for life and accident and health contracts	2,789,029	2,946,147	3,067,689	3,164,232	2,952,154
10.	Liability for deposit-type contracts	6,508	4,421	1,444		
11.	Contract claims unpaid					
12.	Amounts recoverable on reinsurance					
13.	Experience rating refunds due or unpaid					
14.	Policyholders' dividends (not included in Line 10)					
15.	Commissions and reinsurance expense allowances due	10,691	10,551	5,099	2,388	5,195
16.	Unauthorized reinsurance offset					
17.	Offset for reinsurance with Certified Reinsurers					
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)	3,604,777	2,177,661	1,979,225	1,829,886	1,646,913
19.	Letters of credit (L)	680	499	425	362	368
20.	Trust agreements (T)					
21.	Other (O)					
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust					
23.	Funds deposited by and withheld from (F)					
24.	Letters of credit (L)					
25.	Trust agreements (T)					
26.	Other (O)					

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	46,755,220,299		46,755,220,299
2.	Reinsurance (Line 16)	10,691,210	(9,716,491)	974,719
3.	Premiums and considerations (Line 15)	1,610,578		1,610,578
4.	Net credit for ceded reinsurance	XXX	1,376,622,124	1,376,622,124
5.	All other admitted assets (balance)	812,684,765		812,684,765
6.	Total assets excluding Separate Accounts (Line 26)	47,580,206,852	1,366,905,633	48,947,112,485
7.	Separate Account assets (Line 27)			
8.	Total assets (Line 28)	47,580,206,852	1,366,905,633	48,947,112,485
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	41,931,367,770	2,789,028,812	44,720,396,582
10.	Liability for deposit-type contracts (Line 3)	270,780,017	6,508,376	277,288,393
11.	Claim reserves (Line 4)	622,914		622,914
12.	Policyholder dividends/reserves (Lines 5 through 7)			
13.	Premium & annuity considerations received in advance (Line 8)	16,077		16,077
14.	Other contract liabilities (Line 9)	68,635,651		68,635,651
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)			
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	1,366,216,470	(1,366,216,470)	
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			
19.	All other liabilities (balance)	1,215,904,382	(62,415,085)	1,153,489,297
20.	Total liabilities excluding Separate Accounts (Line 26)	44,853,543,281	1,366,905,633	46,220,448,914
21.	Separate Account liabilities (Line 27)			
22.	Total liabilities (Line 28)	44,853,543,281	1,366,905,633	46,220,448,914
23.	Capital & surplus (Line 38)	2,726,663,571	XXX	2,726,663,571
24.	Total liabilities, capital & surplus (Line 39)	47,580,206,852	1,366,905,633	48,947,112,485
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	2,789,028,812		
26.	Claim reserves			
27.	Policyholder dividends/reserves			
28.	Premium & annuity considerations received in advance			
29.	Liability for deposit-type contracts	6,508,376		
30.	Other contract liabilities			
31.	Reinsurance ceded assets	9,716,491		
32.	Other ceded reinsurance recoverables			
33.	Total ceded reinsurance recoverables	2,805,253,679		
34.	Premiums and considerations			
35.	Reinsurance in unauthorized companies			
36.	Funds held under reinsurance treaties with unauthorized reinsurers	1,366,216,470		
37.	Reinsurance with Certified Reinsurers			
38.	Funds held under reinsurance treaties with Certified Reinsurers			
39.	Other ceded reinsurance payables/offsets	62,415,085		
40.	Total ceded reinsurance payable/offsets	1,428,631,555		
41.	Total net credit for ceded reinsurance	1,376,622,124		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

States, Etc.		1 Active Status	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama	AL	L	1,319,677	40,266,047			41,585,724	266,605
2. Alaska	AK	L		4,446,964			4,446,964	
3. Arizona	AZ	L	29,718	212,693,439			212,723,158	762,831
4. Arkansas	AR	L	853,692	31,615,607			32,469,299	48,548
5. California	CA	L	11,873	551,434,416			551,446,288	535,912
6. Colorado	CO	L	17,448	125,414,450			125,431,897	238,256
7. Connecticut	CT	L	576	85,790,633			85,791,209	220,877
8. Delaware	DE	L	(596)	38,866,117			38,865,521	
9. District of Columbia	DC	L	3,295	2,229,993			2,233,288	
10. Florida	FL	L	655,412	506,543,774			507,199,186	2,885,870
11. Georgia	GA	L	957,591	128,546,546			129,504,137	46,943
12. Hawaii	HI	L	1,207	12,272,181			12,273,388	115,140
13. Idaho	ID	L	959	32,993,516			32,994,476	
14. Illinois	IL	L	55,083	273,528,603			273,583,686	2,007,553
15. Indiana	IN	L	317,404	157,120,059			157,437,463	226,010
16. Iowa	IA	L	181,839	93,009,531			93,191,370	485,418
17. Kansas	KS	L	338,072	67,283,044			67,621,115	103,971
18. Kentucky	KY	L	346,056	100,213,498			100,559,554	174,157
19. Louisiana	LA	L	281,311	73,948,529			74,229,840	35,000
20. Maine	ME	L		16,561,846			16,561,846	
21. Maryland	MD	L	1,554	113,410,539			113,412,093	588,920
22. Massachusetts	MA	L	72,413	120,959,851			121,032,263	618,636
23. Michigan	MI	L	43,294	250,548,439			250,591,732	169,098
24. Minnesota	MN	L	1,159	77,150,645			77,151,804	503,303
25. Mississippi	MS	L	52,130	28,837,663			28,889,793	
26. Missouri	MO	L	78,584	175,126,795			175,205,379	245,139
27. Montana	MT	L	19,312	13,251,833			13,271,145	
28. Nebraska	NE	L	5,105	34,012,151			34,017,256	181,596
29. Nevada	NV	L	6,536	42,946,490			42,953,025	
30. New Hampshire	NH	L		45,502,773			45,502,773	71,060
31. New Jersey	NJ	L	45,058	170,167,484			170,212,543	662,416
32. New Mexico	NM	L	4,607	26,877,390			26,881,997	
33. New York	NY	N	4,340	36,837,114			36,841,454	107,100
34. North Carolina	NC	L	1,268,237	181,737,193			183,005,429	227,349
35. North Dakota	ND	L	1,417	22,103,506			22,104,923	
36. Ohio	OH	L	554,991	179,494,760			180,049,751	1,536,583
37. Oklahoma	OK	L	19,732	69,376,401			69,396,133	78,486
38. Oregon	OR	L	1,173	45,132,432			45,133,604	655,985
39. Pennsylvania	PA	L	9,871	277,300,048			277,309,919	1,076,208
40. Rhode Island	RI	L		20,821,800			20,821,800	
41. South Carolina	SC	L	22,223	120,124,829			120,147,052	349,434
42. South Dakota	SD	L	54,336	20,183,182			20,237,518	
43. Tennessee	TN	L	973,190	125,284,871			126,258,061	186,800
44. Texas	TX	L	1,358,225	411,503,168			412,861,393	1,963,139
45. Utah	UT	L	1,418	65,448,546			65,449,965	250,000
46. Vermont	VT	L		4,829,525			4,829,525	
47. Virginia	VA	L	56,153	134,704,547			134,760,701	250,000
48. Washington	WA	L	4,478	138,098,984			138,103,462	157,000
49. West Virginia	WV	L	72,036	18,463,001			18,535,037	184,997
50. Wisconsin	WI	L	1,611	104,790,018			104,791,629	585,453
51. Wyoming	WY	L	1,491	15,346,675			15,348,166	220,000
52. American Samoa	AS	N						
53. Guam	GU	N						
54. Puerto Rico	PR	N						
55. U.S. Virgin Islands	VI	N						
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	N		23,477			23,477	
58. Aggregate Other Alien	OT	XXX		359,200			359,200	
59. Subtotal		(a) 50	10,105,289	5,645,534,122			5,655,639,411	19,021,795
90. Reporting entity contributions for employee benefits plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93. Premium or annuity considerations waived under disability or other contract provisions		XXX						
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	10,105,289	5,645,534,122			5,655,639,411	19,021,795
96. Plus reinsurance assumed		XXX	366,092	1,341,272,523	145,833		1,341,784,448	
97 Totals (All Business)		XXX	10,471,381	6,986,806,645	145,833		6,997,423,859	19,021,795
98. Less reinsurance ceded		XXX	250,727	1,837,169,544			1,837,420,271	
99. Totals (All Business) less Reinsurance Ceded		XXX	10,220,654	5,149,637,101	(b) 145,833		5,160,003,588	19,021,795
DETAILS OF WRITE-INS								
58001. MILITARY		XXX		11,000			11,000	
58002. UNITED KINGDOM		XXX		197,000			197,000	
58003. ITALY		XXX		1,200			1,200	
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX		150,000			150,000	
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX		359,200			359,200	
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business in the state.

Explanation of basis of allocation by states, etc., of premiums and annuity considerations

INDIVIDUAL: STATE OF RESIDENCE WHEN RECEIVED. GROUP: LOCATION OF GROUP POLICYHOLDER

(a) Insert the number of L responses except for Canada and Other Alien.

(b) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10..

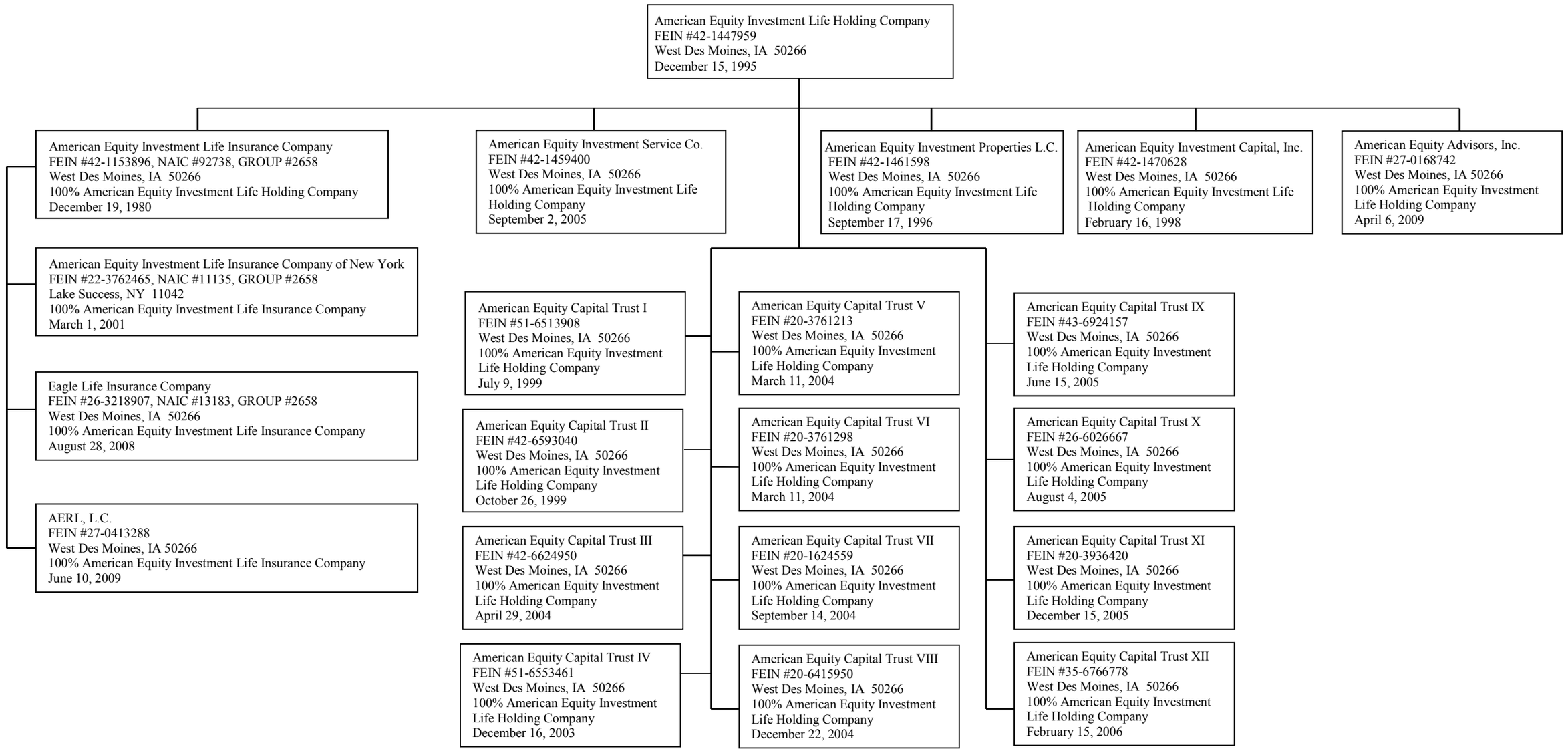
SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	1,319,677	40,266,047			266,605	41,852,329
2. Alaska	AK		4,446,964				4,446,964
3. Arizona	AZ	29,718	212,693,439			762,831	213,485,989
4. Arkansas	AR	853,692	31,615,607			48,548	32,517,847
5. California	CA	11,873	551,434,416			535,912	551,982,200
6. Colorado	CO	17,448	125,414,450			238,256	125,670,154
7. Connecticut	CT	576	85,790,633			220,877	86,012,086
8. Delaware	DE	(596)	38,866,117				38,865,521
9. District of Columbia	DC	3,295	2,229,993				2,233,288
10. Florida	FL	655,412	506,543,774			2,885,870	510,085,056
11. Georgia	GA	957,591	128,546,546			46,943	129,551,081
12. Hawaii	HI	1,207	12,272,181			115,140	12,388,528
13. Idaho	ID	959	32,993,516				32,994,476
14. Illinois	IL	55,083	273,528,603			2,007,553	275,591,239
15. Indiana	IN	317,404	157,120,059			226,010	157,663,473
16. Iowa	IA	181,839	93,009,531			485,418	93,676,788
17. Kansas	KS	338,072	67,283,044			103,971	67,725,086
18. Kentucky	KY	346,056	100,213,498			174,157	100,733,711
19. Louisiana	LA	281,311	73,948,529			35,000	74,264,840
20. Maine	ME		16,561,846				16,561,846
21. Maryland	MD	1,554	113,410,539			588,920	114,001,013
22. Massachusetts	MA	72,413	120,959,851			618,636	121,650,900
23. Michigan	MI	43,294	250,548,439			169,098	250,760,831
24. Minnesota	MN	1,159	77,150,645			503,303	77,655,107
25. Mississippi	MS	52,130	28,837,663				28,889,793
26. Missouri	MO	78,584	175,126,795			245,139	175,450,517
27. Montana	MT	19,312	13,251,833				13,271,145
28. Nebraska	NE	5,105	34,012,151			181,596	34,198,852
29. Nevada	NV	6,536	42,946,490				42,953,025
30. New Hampshire	NH		45,502,773			71,060	45,573,833
31. New Jersey	NJ	45,058	170,167,484			662,416	170,874,958
32. New Mexico	NM	4,607	26,877,390				26,881,997
33. New York	NY	4,340	36,837,114			107,100	36,948,554
34. North Carolina	NC	1,268,237	181,737,193			227,349	183,232,778
35. North Dakota	ND	1,417	22,103,506				22,104,923
36. Ohio	OH	554,991	179,494,760			1,536,583	181,586,334
37. Oklahoma	OK	19,732	69,376,401			78,486	69,474,618
38. Oregon	OR	1,173	45,132,432			655,985	45,789,589
39. Pennsylvania	PA	9,871	277,300,048			1,076,208	278,386,127
40. Rhode Island	RI		20,821,800				20,821,800
41. South Carolina	SC	22,223	120,124,829			349,434	120,496,487
42. South Dakota	SD	54,336	20,183,182				20,237,518
43. Tennessee	TN	973,190	125,284,871			186,800	126,444,861
44. Texas	TX	1,358,225	411,503,168			1,963,139	414,824,532
45. Utah	UT	1,418	65,448,546			250,000	65,699,965
46. Vermont	VT		4,829,525				4,829,525
47. Virginia	VA	56,153	134,704,547			250,000	135,010,701
48. Washington	WA	4,478	138,098,984			157,000	138,260,462
49. West Virginia	WV	72,036	18,463,001			184,997	18,720,034
50. Wisconsin	WI	1,611	104,790,018			585,453	105,377,083
51. Wyoming	WY	1,491	15,346,675			220,000	15,568,166
52. American Samoa	AS						
53. Guam	GU						
54. Puerto Rico	PR						
55. U.S. Virgin Islands	VI						
56. Northern Mariana Islands	MP						
57. Canada	CAN		23,477				23,477
58. Aggregate Other Alien	OT		359,200				359,200
59. Total		10,105,289	5,645,534,122			19,021,795	5,674,661,205

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			42-1447959	3981379	0001039828	NEW YORK STOCK EXCHANGE	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	IA	UDP	SHAREHOLDERS	Ownership	100.000	SHAREHOLDERS	N	
2658	AMERICAN EQUITY INVESTMENT GROUP	92738	42-1153896				AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	IA	RE	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
2658	AMERICAN EQUITY INVESTMENT GROUP	11135	22-3762465				AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY OF NEW YORK	NY	IA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
2658	AMERICAN EQUITY INVESTMENT GROUP	13183	26-3218907				EAGLE LIFE INSURANCE COMPANY	IA	IA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			27-0413288				AERL, LC	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			42-1459400				AMERICAN EQUITY INVESTMENT SERVICE COMPANY	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			42-1461598				AMERICAN EQUITY INVESTMENT PROPERTIES, LC	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			42-1470628		0001061870		AMERICAN EQUITY INVESTMENT CAPITAL, INC.	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			27-0168742				AMERICAN EQUITY ADVISORS, INC	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			51-6513908				AMERICAN EQUITY CAPITAL TRUST I	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			42-6593040				AMERICAN EQUITY CAPITAL TRUST II	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			42-6624950		0001161951		AMERICAN EQUITY CAPITAL TRUST III	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			51-6553461				AMERICAN EQUITY CAPITAL TRUST IV	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			20-3761213		0001283604		AMERICAN EQUITY CAPITAL TRUST V	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			20-3761298		0001283606		AMERICAN EQUITY CAPITAL TRUST VI	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			20-1624559				AMERICAN EQUITY CAPITAL TRUST VII	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			20-6415950				AMERICAN EQUITY CAPITAL TRUST VIII	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			43-6924157				AMERICAN EQUITY CAPITAL TRUST IX	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			26-6026667				AMERICAN EQUITY CAPITAL TRUST X	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			20-3936420				AMERICAN EQUITY CAPITAL TRUST XI	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			35-6766778				AMERICAN EQUITY CAPITAL TRUST XII	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	

Asterisk	Explanation

SCHEDULE Y
PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	42-1447959	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY		(255,000,000)			86,327,312				(168,672,688)	
92738	42-1153896	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY		171,022,936			(83,919,187)	1,264,528,972			1,351,632,721	1,594,116,221
11135	22-3762465	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY OF NEW YORK					(685,981)				(685,981)	
13183	26-3218907	EAGLE LIFE INSURANCE COMPANY		100,000,000			(4,583,829)	(1,264,528,972)			(1,169,112,801)	(1,594,116,221)
	27-0413288	AERL, L.C.		(16,022,936)							(16,022,936)	
	42-1470628	AMERICAN EQUITY INVESTMENT CAPITAL, INC.					2,861,685				2,861,685	
9999999 Control Totals									XXX			

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
7.	Will the Adjustment Form (if required) be filed with the state of domicile and the NAIC by April 1?	YES
8.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
9.	Will an audited financial report be filed by June 1?	YES
10.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
	AUGUST FILING	
11.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1?	YES

The following supplemental reports are required to be filed as part of your annual statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

	MARCH FILING	
12.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
14.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
15.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	NO
16.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	NO
18.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	YES
22.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
23.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
24.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
25.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
26.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

27.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
28.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	NO
29.	Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
30.	Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
31.	Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
32.	Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
33.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
34.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1?	NO
35.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
36.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
37.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
38.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
39.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
40.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by Actuarial Opinion and Memorandum Regulation (Model 822), Section 7A(5) be filed with the state of domicile by March 15?	YES
	APRIL FILING	
41.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
42.	Will the Interest-Sensitive Life Insurance Products Report Forms be filed with the state of domicile and the NAIC by April 1?	YES
43.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
44.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
45.	Will the Analysis of Annuity Operations by Lines of Business be filed with the state of domicile and the NAIC by April 1?	YES
46.	Will the Analysis of Increase in Annuity Reserves During the Year be filed with the state of domicile and the NAIC by April 1?	YES
47.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
48.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
49.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	NO
50.	Will the Supplemental XXX/AXXX Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
	AUGUST FILING	
51.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

12. Not required to be filed by Company
13. Not required to be filed by Company
14. Not required to be filed by Company
15. Not required to be filed by Company
17. Not required to be filed by Company
18. Not required to be filed by Company
19. Not required to be filed by Company
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37. Not required to be filed by Company
38. Not required to be filed by Company
39. Not required to be filed by Company
41. Not required to be filed by Company
43. Not required to be filed by Company
47. Not required to be filed by Company
48. Not required to be filed by Company
49. Not required to be filed by Company
50. Not required to be filed by Company

Bar Codes:

12. SIS Stockholder Information Supplement [Document Identifier 420]

13. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]

14. Trusteed Surplus Statement [Document Identifier 490]

15. Participating Opinion for Exhibit 5 [Document Identifier 371]

17. Actuarial Opinion on X-Factors [Document Identifier 442]

18. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]

19. Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

20. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]

22. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]

23. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]

24. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]

26. C-3 RBC Certifications Required Under C-3 Phase II [Document Identifier 451]

27. Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]

28. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]

29. Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII [Document Identifier 436]

30. Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII [Document Identifier 437]

31. Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII [Document Identifier 438]

32. Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII [Document Identifier 439]

33. Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities [Document Identifier 454]

34. Workers' Compensation Carve-Out Supplement [Document Identifier 495]

36. Medicare Part D Coverage Supplement [Document Identifier 365]

37. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]

38. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]

39. Relief from the Requirements for Audit Committees [Document Identifier 226]

41. Long-Term Care Experience Reporting Forms [Document Identifier 306]

43. Credit Insurance Experience Exhibit [Document Identifier 230]

47. Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]

48. Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]

49. Actuarial Memorandum Required by Actuarial Guideline XXXVIII 8D [Document Identifier 435]

50. Supplemental XXX/AXXX Reinsurance Exhibit [Document Identifier 345]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504. MISCELLANEOUS RECEIVABLES	219,875	219,875		
2597. Summary of remaining write-ins for Line 25 from overflow page	219,875	219,875		

Additional Write-ins for Liabilities Line 25

	1 Current Year	2 Prior Year
2504. MORTGAGE LOAN SUSPENSE		2,200,243
2597. Summary of remaining write-ins for Line 25 from overflow page		2,200,243

Additional Write-ins for Summary of Operations Line 27

	1 Current Year	2 Prior Year
2704. INCREASE (DECREASE) IN EXPERIENCE REFUND RESERVES	474,631	(248,921)
2797. Summary of remaining write-ins for Line 27 from overflow page	474,631	(248,921)

Additional Write-ins for Schedule T Line 58

	1	Direct Business Only					
		Life Contracts		4	5	6	7
States, Etc.	Active Status	2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
58004. POLAND	XXX		150,000			150,000	
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX		150,000			150,000	

Additional Write-ins for Schedule E - Part 3 Line 58

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
5804. REINSURANCE - ATHENE FWH	O	REINSURANCE			1,296,977,120	1,334,572,596
5805. REINSURANCE - ATHENE MODCO	O	REINSURANCE			2,223,704,239	2,242,177,111
5897. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX			3,520,681,359	3,576,749,707

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations Line 27

	1	2	Ordinary			6	Group		Accident and Health			12
			3	4	5		7	8	9	10	11	Aggregate of All Other Lines of Business
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	
2704. INCREASE (DECREASE) IN EXPERIENCE REFUND RESERVES	474,631						474,631					
2797. Summary of remaining write-ins for Line 27 from overflow page	474,631						474,631					

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	2,441,890	0.005	2,441,890		2,441,890	0.005
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	6,693,809	0.014	6,693,809		6,693,809	0.014
1.22 Issued by U.S. government sponsored agencies	1,340,723,032	2.836	1,340,723,032		1,340,723,032	2.868
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	299,910,963	0.634	299,910,963		299,910,963	0.641
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	303,244,136	0.642	303,244,136		303,244,136	0.649
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	1,261,066,785	2.668	1,261,066,785		1,261,066,785	2.697
1.43 Revenue and assessment obligations	2,091,882,481	4.426	2,091,882,481		2,091,882,481	4.474
1.44 Industrial development and similar obligations		0.000				0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	4,394,713	0.009	4,394,713		4,394,713	0.009
1.512 Issued or guaranteed by FNMA and FHLMC	553,071,562	1.170	553,071,562		553,071,562	1.183
1.513 All other	28,350,760	0.060	28,350,760		28,350,760	0.061
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	639,621,061	1.353	639,621,061		639,621,061	1.368
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	3,460,167,039	7.320	3,460,167,039		3,460,167,039	7.401
1.523 All other	5,217,176,850	11.037	5,217,176,850		5,217,176,850	11.158
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	20,028,503,650	42.372	20,028,503,650		20,028,503,650	42.837
2.2 Unaffiliated non-U.S. securities (including Canada)	6,458,632,038	13.664	6,458,632,038		6,458,632,038	13.814
2.3 Affiliated securities		0.000				0.000
3. Equity interests:						
3.1 Investments in mutual funds		0.000				0.000
3.2 Preferred stocks:						
3.21 Affiliated		0.000				0.000
3.22 Unaffiliated	28,500,400	0.060	28,500,400		28,500,400	0.061
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000				0.000
3.32 Unaffiliated		0.000				0.000
3.4 Other equity securities:						
3.41 Affiliated	198,920,074	0.421	198,920,074		198,920,074	0.425
3.42 Unaffiliated		0.000				0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000				0.000
3.52 Unaffiliated		0.000				0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000				0.000
4.2 Agricultural		0.000				0.000
4.3 Single family residential properties		0.000				0.000
4.4 Multifamily residential properties		0.000				0.000
4.5 Commercial loans	2,432,062,826	5.145	2,432,062,826		2,432,062,826	5.202
4.6 Mezzanine real estate loans	578,288,849	1.223	578,288,849		578,288,849	1.237
5. Real estate investments:						
5.1 Property occupied by company		0.000				0.000
5.2 Property held for production of income (including $ ..... of property acquired in satisfaction of debt)		0.000				0.000
5.3 Property held for sale (including $ ..... property acquired in satisfaction of debt)		0.000				0.000
6. Contract loans	746,788	0.002	746,788		746,788	0.002
7. Derivatives	823,406,537	1.742	311,288,554		311,288,554	0.666
8. Receivables for securities	62,644,865	0.133	62,644,865		62,644,865	0.134
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	911,799,579	1.929	911,799,579		911,799,579	1.950
11. Other invested assets	535,542,469	1.133	535,087,595		535,087,595	1.144
12. Total invested assets	47,267,793,156	100.000	46,755,220,299		46,755,220,299	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		2,818,277,955
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	660,371,960	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	3,236,683	663,608,643
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		532,408
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	(800,000)	
	5.2 Totals, Part 3, Column 8		(800,000)
6.	Total gain (loss) on disposals, Part 3, Column 18		2,897,389
7.	Deduct amounts received on disposals, Part 3, Column 15		474,164,721
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		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		3,010,351,674
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		3,010,351,674
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		3,010,351,674

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		500,569,715
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	81,668,843	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	69,422,346	151,091,189
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		413,818
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(24,435,331)	
	5.2 Totals, Part 3, Column 9	8,277,101	(16,158,230)
6.	Total gain (loss) on disposals, Part 3, Column 19		(8,080,707)
7.	Deduct amounts received on disposals, Part 3, Column 16		91,829,023
8.	Deduct amortization of premium and depreciation		464,294
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		535,542,468
12.	Deduct total nonadmitted amounts		454,874
13.	Statement value at end of current period (Line 11 minus Line 12)		535,087,594

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		36,684,603,157
2.	Cost of bonds and stocks acquired, Part 3, Column 7		8,950,393,988
3.	Accrual of discount		97,984,159
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	3,201,266	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	(2,312,384)	
	4.4. Part 4, Column 11	8,185,009	9,073,891
5.	Total gain (loss) on disposals, Part 4, Column 19		11,966,032
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		3,728,214,695
7.	Deduct amortization of premium		76,991,148
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		
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	23,402,327	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	2,111,811	25,514,138
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		41,923,301,246
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		41,923,301,246

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	9,135,698	8,894,828	9,136,837	8,949,000
Governments	2.	Canada				
(Including all obligations guaranteed by governments)	3.	Other Countries	299,910,965	308,830,140	300,936,119	297,148,010
	4.	Totals	309,046,663	317,724,968	310,072,956	306,097,010
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	303,244,136	319,843,422	304,118,642	301,070,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	1,261,066,785	1,355,776,676	1,263,853,294	1,259,418,387
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	4,629,692,851	4,848,867,790	4,618,246,804	4,658,581,141
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8.	United States	28,152,417,494	28,847,301,646	28,244,478,560	28,109,883,030
	9.	Canada	1,186,266,179	1,204,175,522	1,188,313,292	1,168,069,872
	10.	Other Countries	5,854,146,664	5,923,870,485	5,845,611,737	5,866,299,917
	11.	Totals	35,192,830,337	35,975,347,653	35,278,403,589	35,144,252,819
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	41,695,880,772	42,817,560,509	41,774,695,285	41,669,419,357
PREFERRED STOCKS	14.	United States	4,000,400	4,527,200	4,000,400	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries	24,500,000	24,090,603	24,500,000	
	17.	Totals	28,500,400	28,617,803	28,500,400	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	28,500,400	28,617,803	28,500,400	
COMMON STOCKS	20.	United States				
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries				
	23.	Totals				
Parent, Subsidiaries and Affiliates	24.	Totals	198,920,074	198,920,074	201,054,937	
	25.	Total Common Stocks	198,920,074	198,920,074	201,054,937	
	26.	Total Stocks	227,420,474	227,537,877	229,555,337	
	27.	Total Bonds and Stocks	41,923,301,246	43,045,098,386	42,004,250,622	

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 Col. 7 as a % of Line 10.7	9 Total from Col. 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	426,735,152	329,854	1,501,513		6,693,809	XXX	435,260,328	1.0	458,511,335	1.2	435,220,314	40,014
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	426,735,152	329,854	1,501,513		6,693,809	XXX	435,260,328	1.0	458,511,335	1.2	435,220,314	40,014
2. All Other Governments												
2.1 NAIC 1	917,408	14,311,292	17,223,725	114,612,405	108,386,383	XXX	255,451,213	0.6	241,577,840	0.7	73,153,265	182,297,948
2.2 NAIC 2		9,955,300	9,950,352			XXX	19,905,652	0.0	24,595,263	0.1	19,905,652	
2.3 NAIC 3						XXX			28,040,100	0.1		
2.4 NAIC 4		10,200,736			14,353,363	XXX	24,554,099	0.1			24,554,098	1
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals	917,408	34,467,328	27,174,077	114,612,405	122,739,746	XXX	299,910,964	0.7	294,213,203	0.8	117,613,015	182,297,949
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1		18,263,262	15,807,671	249,495,603	19,677,601	XXX	303,244,137	0.7	285,021,003	0.8	303,244,137	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals		18,263,262	15,807,671	249,495,603	19,677,601	XXX	303,244,137	0.7	285,021,003	0.8	303,244,137	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	15,024	201,271,745	157,220,680	843,230,250	59,329,085	XXX	1,261,066,784	3.0	1,200,090,455	3.2	1,255,977,330	5,089,454
4.2 NAIC 2						XXX			7,435,083	0.0		
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	15,024	201,271,745	157,220,680	843,230,250	59,329,085	XXX	1,261,066,784	3.0	1,207,525,538	3.3	1,255,977,330	5,089,454
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	178,398,838	260,934,515	704,142,206	3,041,479,435	562,490,328	XXX	4,747,445,322	11.1	4,417,839,987	11.9	4,596,812,406	150,632,916
5.2 NAIC 2		472,068	7,766,609	17,813,836	1,888,436	XXX	27,940,949	0.1	19,956,200	0.1	27,940,949	
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	178,398,838	261,406,583	711,908,815	3,059,293,271	564,378,764	XXX	4,775,386,271	11.2	4,437,796,187	12.0	4,624,753,355	150,632,916

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 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	636,322,508	1,860,442,626	9,453,873,420	3,672,806,840	4,812,667,477	XXX	20,436,112,871	47.9	17,525,628,661	47.2	13,276,687,736	7,159,425,135
6.2 NAIC 2	319,911,890	2,264,455,567	6,904,991,826	1,810,271,706	2,311,793,022	XXX	13,611,424,011	31.9	11,850,099,065	31.9	10,175,835,458	3,435,588,553
6.3 NAIC 3	12,344,889	353,276,239	535,622,516	229,138,847	143,351,803	XXX	1,273,734,294	3.0	818,356,478	2.2	687,872,444	585,861,850
6.4 NAIC 4	675,555	37,861,463	40,530,382	22,011,364	43,479,773	XXX	144,558,537	0.3	86,704,769	0.2	106,895,511	37,663,026
6.5 NAIC 5		3,196,546		5,087,779	5,788,112	XXX	14,072,437	0.0	25,814,312	0.1	12,024,519	2,047,918
6.6 NAIC 6	326,479	2,076,990	5,140,658	281,571	1,112,882	XXX	8,938,580	0.0	24,305,857	0.1	2,184,485	6,754,095
6.7 Totals	969,581,321	4,521,309,431	16,940,158,802	5,739,598,107	7,318,193,069	XXX	35,488,840,730	83.2	30,330,909,142	81.8	24,261,500,153	11,227,340,577
7. Hybrid Securities												
7.1 NAIC 1						XXX			5,000,000	0.0		
7.2 NAIC 2				5,645,796		XXX	5,645,796	0.0	5,645,796	0.0	5,645,796	
7.3 NAIC 3					77,540,842	XXX	77,540,842	0.2	77,343,906	0.2		77,540,842
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals				5,645,796	77,540,842	XXX	83,186,638	0.2	87,989,702	0.2	5,645,796	77,540,842
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						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.7 Totals	XXX	XXX	XXX	XXX	XXX				XXX	XXX		

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 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 1,242,388,930	2,355,553,294	10,349,769,215	7,921,624,533	5,569,244,683		27,438,580,655	64.3	XXX	XXX	19,941,095,188	7,497,485,467
10.2 NAIC 2	(d) 319,911,890	2,274,882,935	6,922,708,787	1,833,731,338	2,313,681,458		13,664,916,408	32.0	XXX	XXX	10,229,327,855	3,435,588,553
10.3 NAIC 3	(d) 12,344,889	353,276,239	535,622,516	229,138,847	220,892,645		1,351,275,136	3.2	XXX	XXX	687,872,444	663,402,692
10.4 NAIC 4	(d) 675,555	48,062,199	40,530,382	22,011,364	57,833,136		169,112,636	0.4	XXX	XXX	131,449,609	37,663,027
10.5 NAIC 5	(d)	3,196,546		5,087,779	5,788,112		(c) 14,072,437	0.0	XXX	XXX	12,024,519	2,047,918
10.6 NAIC 6	(d) 326,479	2,076,990	5,140,658	281,571	1,112,882		(c) 8,938,580	0.0	XXX	XXX	2,184,485	6,754,095
10.7 Totals	1,575,647,743	5,037,048,203	17,853,771,558	10,011,875,432	8,168,552,916		(b) 42,646,895,852	100.0	XXX	XXX	31,003,954,100	11,642,941,752
10.8 Line 10.7 as a % of Col. 7	3.7	11.8	41.9	23.5	19.2		100.0	XXX	XXX	XXX	72.7	27.3
11. Total Bonds Prior Year												
11.1 NAIC 1	730,207,732	2,213,505,331	8,521,346,054	7,749,757,305	4,918,852,859	XXX	XXX	XXX	24,133,669,281	65.0	18,386,856,341	5,746,812,940
11.2 NAIC 2	177,752,185	1,556,238,846	6,429,840,745	1,589,004,114	2,154,895,517	XXX	XXX	XXX	11,907,731,407	32.1	9,141,324,148	2,766,407,259
11.3 NAIC 3	11,282,153	203,129,765	339,526,483	121,064,304	248,737,779	XXX	XXX	XXX	923,740,484	2.5	351,178,478	572,562,006
11.4 NAIC 4	1,578,881	24,223,303	41,547,872	17,104,713	2,250,000	XXX	XXX	XXX	86,704,769	0.2	55,969,987	30,734,782
11.5 NAIC 5	2,083,618	9,193,416	4,811,246	9,302,501	423,531	XXX	XXX	XXX	(c) 25,814,312	0.1	25,814,312	
11.6 NAIC 6	498,579	3,103,192	17,315,369	1,993,691	1,395,026	XXX	XXX	XXX	(c) 24,305,857	0.1	21,830,157	2,475,700
11.7 Totals	923,403,148	4,009,393,853	15,354,387,769	9,488,226,628	7,326,554,712	XXX	XXX	XXX	(b) 37,101,966,110	100.0	27,982,973,423	9,118,992,687
11.8 Line 11.7 as a % of Col. 9	2.5	10.8	41.4	25.6	19.7	XXX	XXX	XXX	100.0	XXX	75.4	24.6
12. Total Publicly Traded Bonds												
12.1 NAIC 1	661,927,025	1,293,243,218	7,106,096,629	6,586,635,390	4,293,192,924		19,941,095,186	46.8	18,386,856,341	49.6	19,941,095,186	XXX
12.2 NAIC 2	232,501,945	1,579,067,162	5,118,309,276	1,309,346,362	1,990,103,111		10,229,327,856	24.0	9,141,324,148	24.6	10,229,327,856	XXX
12.3 NAIC 3	8,029,277	200,952,589	228,183,800	147,633,857	103,072,922		687,872,445	1.6	351,178,478	0.9	687,872,445	XXX
12.4 NAIC 4	194,383	39,629,168	23,766,252	21,967,155	45,892,652		131,449,610	0.3	55,969,987	0.2	131,449,610	XXX
12.5 NAIC 5		1,148,628		5,087,779	5,788,112		12,024,519	0.0	25,814,312	0.1	12,024,519	XXX
12.6 NAIC 6	175,768	411,933	202,330	281,571	1,112,882		2,184,484	0.0	21,830,157	0.1	2,184,484	XXX
12.7 Totals	902,828,398	3,114,452,698	12,476,558,287	8,070,952,114	6,439,162,603		31,003,954,100	72.7	27,982,973,423	75.4	31,003,954,100	XXX
12.8 Line 12.7 as a % of Col. 7	2.9	10.0	40.2	26.0	20.8		100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	2.1	7.3	29.3	18.9	15.1		72.7	XXX	XXX	XXX	72.7	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	580,461,905	1,062,310,076	3,243,672,586	1,334,989,143	1,276,051,759		7,497,485,469	17.6	5,746,812,940	15.5	XXX	7,497,485,469
13.2 NAIC 2	87,409,945	695,815,773	1,804,399,511	524,384,976	323,578,347		3,435,588,552	8.1	2,766,407,259	7.5	XXX	3,435,588,552
13.3 NAIC 3	4,315,612	152,323,650	307,438,716	81,504,990	117,819,723		663,402,691	1.6	572,562,006	1.5	XXX	663,402,691
13.4 NAIC 4	481,172	8,433,031	16,764,130	44,209	11,940,484		37,663,026	0.1	30,734,782	0.1	XXX	37,663,026
13.5 NAIC 5		2,047,918					2,047,918	0.0			XXX	2,047,918
13.6 NAIC 6	150,711	1,665,057	4,938,328				6,754,096	0.0	2,475,700	0.0	XXX	6,754,096
13.7 Totals	672,819,345	1,922,595,505	5,377,213,271	1,940,923,318	1,729,390,313		11,642,941,752	27.3	9,118,992,687	24.6	XXX	11,642,941,752
13.8 Line 13.7 as a % of Col. 7	5.8	16.5	46.2	16.7	14.9		100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	1.6	4.5	12.6	4.6	4.1		27.3	XXX	XXX	XXX	XXX	27.3

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

(b) Includes $ ..... current year, $ ..... 447,370,886 prior year of bonds with Z designations and $ ..... , current year $ ..... prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $ ..... current year, $ ..... 10,000,000 prior year of bonds with 5* designations and $ ..... , current year $ ..... 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 $ ..... 911,776,677 ; NAIC 2 $ ..... 37,915,235 ; NAIC 3 $ ..... ; NAIC 4 $ ..... 1,323,167 ; NAIC 5 $ ..... ; NAIC 6 $ .....

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 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	426,735,152	329,854	1,501,513		6,693,809	XXX	435,260,328	1.0	458,511,335	1.2	435,220,312	40,016
1.2 Residential Mortgage-Backed Securities						XXX						
1.3 Commercial Mortgage-Backed Securities						XXX						
1.4 Other Loan-Backed and Structured Securities						XXX						
1.5 Totals	426,735,152	329,854	1,501,513		6,693,809	XXX	435,260,328	1.0	458,511,335	1.2	435,220,312	40,016
2. All Other Governments												
2.1 Issuer Obligations	917,408	34,467,327	27,174,077	114,612,405	122,739,746	XXX	299,910,963	0.7	294,213,203	0.8	117,613,015	182,297,948
2.2 Residential Mortgage-Backed Securities						XXX						
2.3 Commercial Mortgage-Backed Securities						XXX						
2.4 Other Loan-Backed and Structured Securities						XXX						
2.5 Totals	917,408	34,467,327	27,174,077	114,612,405	122,739,746	XXX	299,910,963	0.7	294,213,203	0.8	117,613,015	182,297,948
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations		18,263,262	15,807,671	249,495,603	19,677,601	XXX	303,244,137	0.7	285,021,003	0.8	303,244,137	
3.2 Residential Mortgage-Backed Securities						XXX						
3.3 Commercial Mortgage-Backed Securities						XXX						
3.4 Other Loan-Backed and Structured Securities						XXX						
3.5 Totals		18,263,262	15,807,671	249,495,603	19,677,601	XXX	303,244,137	0.7	285,021,003	0.8	303,244,137	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	15,024	201,271,745	157,220,680	843,230,250	59,329,085	XXX	1,261,066,784	3.0	1,207,525,537	3.3	1,255,977,330	5,089,454
4.2 Residential Mortgage-Backed Securities						XXX						
4.3 Commercial Mortgage-Backed Securities						XXX						
4.4 Other Loan-Backed and Structured Securities						XXX						
4.5 Totals	15,024	201,271,745	157,220,680	843,230,250	59,329,085	XXX	1,261,066,784	3.0	1,207,525,537	3.3	1,255,977,330	5,089,454
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	179,384,852	154,005,321	272,206,539	2,418,661,855	550,578,516	XXX	3,574,837,083	8.4	3,396,417,799	9.2	3,424,204,169	150,632,914
5.2 Residential Mortgage-Backed Securities	(8,216,456)	66,900,974	216,543,746	363,506,374	11,800,170	XXX	650,534,808	1.5	685,053,811	1.8	650,534,808	
5.3 Commercial Mortgage-Backed Securities	7,230,441	40,500,289	223,158,530	277,125,042	2,000,078	XXX	550,014,380	1.3	356,324,577	1.0	550,014,380	
5.4 Other Loan-Backed and Structured Securities						XXX						
5.5 Totals	178,398,837	261,406,584	711,908,815	3,059,293,271	564,378,764	XXX	4,775,386,271	11.2	4,437,796,187	12.0	4,624,753,357	150,632,914
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	676,362,215	3,015,391,695	11,512,915,209	4,528,926,267	6,887,446,737	XXX	26,621,042,123	62.4	23,647,822,997	63.7	19,265,983,714	7,355,058,409
6.2 Residential Mortgage-Backed Securities	116,056,827	340,240,384	293,490,084	309,353,333	68,839,305	XXX	1,127,979,933	2.6	940,448,053	2.5	1,094,962,562	33,017,371
6.3 Commercial Mortgage-Backed Securities	19,217,248	261,705,097	4,156,607,559	515,134,000	17,391,711	XXX	4,970,055,615	11.7	3,941,415,091	10.6	3,087,652,421	1,882,403,194
6.4 Other Loan-Backed and Structured Securities	157,945,032	903,972,255	977,145,950	386,184,507	344,515,315	XXX	2,769,763,059	6.5	1,801,223,002	4.9	812,901,456	1,956,861,603
6.5 Totals	969,581,322	4,521,309,431	16,940,158,802	5,739,598,107	7,318,193,068	XXX	35,488,840,730	83.2	30,330,909,143	81.8	24,261,500,153	11,227,340,577
7. Hybrid Securities												
7.1 Issuer Obligations				5,645,796	77,540,842	XXX	83,186,638	0.2	87,989,702	0.2	5,645,796	77,540,842
7.2 Residential Mortgage-Backed Securities						XXX						
7.3 Commercial Mortgage-Backed Securities						XXX						
7.4 Other Loan-Backed and Structured Securities						XXX						
7.5 Totals				5,645,796	77,540,842	XXX	83,186,638	0.2	87,989,702	0.2	5,645,796	77,540,842
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations						XXX						
8.2 Residential Mortgage-Backed Securities						XXX						
8.3 Commercial Mortgage-Backed Securities						XXX						
8.4 Other Loan-Backed and Structured Securities						XXX						
8.5 Totals						XXX						

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 Col. 7 as a % of Line 10.6	9 Total from Col. 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				XXX	XXX		
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.3 Totals	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
10. Total Bonds Current Year												
10.1 Issuer Obligations	1,283,414,651	3,423,729,204	11,986,825,689	8,160,572,176	7,724,006,336	XXX	32,578,548,056	76.4	XXX	XXX	24,807,888,473	7,770,659,583
10.2 Residential Mortgage-Backed Securities	107,840,371	407,141,358	510,033,830	672,859,707	80,639,475	XXX	1,778,514,741	4.2	XXX	XXX	1,745,497,370	33,017,371
10.3 Commercial Mortgage-Backed Securities	26,447,689	302,205,386	4,379,766,089	792,259,042	19,391,789	XXX	5,520,069,995	12.9	XXX	XXX	3,637,666,801	1,882,403,194
10.4 Other Loan-Backed and Structured Securities	157,945,032	903,972,255	977,145,950	386,184,507	344,515,315	XXX	2,769,763,059	6.5	XXX	XXX	812,901,456	1,956,861,603
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
10.6 Totals	1,575,647,743	5,037,048,203	17,853,771,558	10,011,875,432	8,168,552,915		42,646,895,851	100.0	XXX	XXX	31,003,954,100	11,642,941,751
10.7 Line 10.6 as a % of Col. 7	3.7	11.8	41.9	23.5	19.2		100.0	XXX	XXX	XXX	72.7	27.3
11. Total Bonds Prior Year												
11.1 Issuer Obligations	717,078,670	2,915,175,183	10,772,849,658	7,988,271,136	6,984,126,929	XXX	XXX	XXX	29,377,501,576	79.2	23,525,251,624	5,852,249,952
11.2 Residential Mortgage-Backed Securities	113,940,081	350,068,808	518,286,124	568,974,170	74,232,681	XXX	XXX	XXX	1,625,501,864	4.4	1,533,130,429	92,371,435
11.3 Commercial Mortgage-Backed Securities	12,005,385	115,523,201	3,505,175,213	655,991,796	9,044,073	XXX	XXX	XXX	4,297,739,668	11.6	2,583,934,395	1,713,805,273
11.4 Other Loan-Backed and Structured Securities	80,379,011	628,626,662	558,076,775	274,989,526	259,151,028	XXX	XXX	XXX	1,801,223,002	4.9	340,656,975	1,460,566,027
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals	923,403,147	4,009,393,854	15,354,387,770	9,488,226,628	7,326,554,711	XXX	XXX	XXX	37,101,966,110	100.0	27,982,973,423	9,118,992,687
11.7 Line 11.6 as a % of Col. 9	2.5	10.8	41.4	25.6	19.7	XXX	XXX	XXX	100.0	XXX	75.4	24.6
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	716,236,324	2,329,335,636	8,867,762,478	6,623,279,347	6,271,274,686	XXX	24,807,888,471	58.2	23,525,251,624	63.4	24,807,888,471	XXX
12.2 Residential Mortgage-Backed Securities	102,446,876	391,367,128	502,061,127	670,648,126	78,974,114	XXX	1,745,497,371	4.1	1,533,130,429	4.1	1,745,497,371	XXX
12.3 Commercial Mortgage-Backed Securities	22,387,538	90,210,475	2,842,993,276	665,793,104	16,282,406	XXX	3,637,666,799	8.5	2,583,934,395	7.0	3,637,666,799	XXX
12.4 Other Loan-Backed and Structured Securities	61,757,657	303,539,458	263,741,406	111,231,538	72,631,400	XXX	812,901,459	1.9	340,656,975	0.9	812,901,459	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		XXX
12.6 Totals	902,828,395	3,114,452,697	12,476,558,287	8,070,952,115	6,439,162,606		31,003,954,100	72.7	27,982,973,423	75.4	31,003,954,100	XXX
12.7 Line 12.6 as a % of Col. 7	2.9	10.0	40.2	26.0	20.8		100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	2.1	7.3	29.3	18.9	15.1		72.7	XXX	XXX	XXX	72.7	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations	567,178,327	1,094,393,568	3,119,063,211	1,537,292,829	1,452,731,650	XXX	7,770,659,585	18.2	5,852,249,952	15.8	XXX	7,770,659,585
13.2 Residential Mortgage-Backed Securities	5,393,495	15,774,230	7,972,703	2,211,581	1,665,361	XXX	33,017,370	0.1	92,371,435	0.2	XXX	33,017,370
13.3 Commercial Mortgage-Backed Securities	4,060,151	211,994,911	1,536,772,813	126,465,938	3,109,383	XXX	1,882,403,196	4.4	1,713,805,273	4.6	XXX	1,882,403,196
13.4 Other Loan-Backed and Structured Securities	96,187,375	600,432,797	713,404,544	274,952,969	271,883,915	XXX	1,956,861,600	4.6	1,460,566,027	3.9	XXX	1,956,861,600
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX	XXX	
13.6 Totals	672,819,348	1,922,595,506	5,377,213,271	1,940,923,317	1,729,390,309		11,642,941,751	27.3	9,118,992,687	24.6	XXX	11,642,941,751
13.7 Line 13.6 as a % of Col. 7	5.8	16.5	46.2	16.7	14.9		100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	1.6	4.5	12.6	4.6	4.1		27.3	XXX	XXX	XXX	XXX	27.3

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	321,630,463	321,630,463			
2. Cost of short-term investments acquired	8,251,240,432	8,251,240,432			
3. Accrual of discount	70,319	70,319			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	(266,596)	(266,596)			
6. Deduct consideration received on disposals	8,105,460,719	8,105,460,719			
7. Deduct amortization of premium	1,850,866	1,850,866			
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	465,363,033	465,363,033			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	465,363,033	465,363,033			

(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)			308,194,647
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	597,651,605		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	161,573		597,813,178
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17			
	3.2 Section 2, Column 19			
4.	Total gain (loss) on termination recognized, Section 2, Column 22			290,626,757
5.	Considerations received/(paid) on terminations, Section 2, Column 15			290,738,823
6.	Amortization:			
	6.1 Section 1, Column 19	(287,706,158)		
	6.2 Section 2, Column 21	(306,901,058)		(594,607,216)
7.	Adjustment to the book/adjusted carrying value of hedged item:			
	7.1 Section 1, Column 20			
	7.2 Section 2, Column 23			
8.	Total foreign exchange change in book/adjusted carrying value:			
	8.1 Section 1, Column 18			
	8.2 Section 2, Column 20			
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)			311,288,544
10.	Deduct nonadmitted assets			
11.	Statement value at end of current period (Line 9 minus Line 10)			311,288,544

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of 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		
	Change in variation margin on open contracts - All other		
	3.13 Section 1, Column 18, current year minus		
	3.14 Section 1, Column 18, prior year		
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		
	Change in amount recognized		
	3.23 Section 1, Column 19, current year to date minus		
	3.24 Section 1, Column 19, prior year		
3.3	Subtotal (Line 3.1 minus Line 3.2)		
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)		
4.3	Subtotal (Line 4.1 minus Line 4.2)		
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)		
7.	Deduct total nonadmitted amounts		
8.	Statement value at end of current period (Line 6 minus Line 7)		

NONE

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	311,288,547	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		311,288,547
4.	Part D, Section 1, Column 5	313,736,818	
5.	Part D, Section 1, Column 6	(2,448,264)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(7)

		Fair Value Check	
7.	Part A, Section 1, Column 16	823,406,537	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		823,406,537
10.	Part D, Section 1, Column 8	830,710,927	
11.	Part D, Section 1, Column 9	(7,304,390)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		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)		

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	217,301,277	217,301,277	
2. Cost of cash equivalents acquired	3,230,734,612	3,230,734,612	
3. Accrual of discount	538,805	538,805	
4. Unrealized valuation increase (decrease)			
5. Total gain (loss) on disposals			
6. Deduct consideration received on disposals	2,962,922,647	2,962,922,647	
7. Deduct amortization of premium			
8. Total foreign exchange change in book/adjusted carrying value			
9. Deduct current year's other than temporary impairment recognized			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	485,652,047	485,652,047	
11. Deduct total nonadmitted amounts			
12. Statement value at end of current period (Line 10 minus Line 11)	485,652,047	485,652,047	

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0900075		FISHERS	IN		08/16/2002	7.500	105,834						1,450,000	07/23/2002
0900111		FISHERS	IN		02/11/2003	6.750	158,686						1,675,000	11/22/2002
0900113		SIDNEY	OH		02/25/2003	6.375	145,762						5,575,000	03/01/2003
0900131		SOLON	OH		01/30/2003	6.500	973,862						4,500,000	01/09/2003
0900163		SIERRA VISTA	AZ		05/01/2003	6.400	62,189						3,020,000	03/27/2003
0900189		SPOKANE	WA		08/01/2003	5.750	339,444						1,760,000	07/02/2003
0900208		DUBLIN	OH		10/07/2003	5.875	304,034						1,720,000	09/19/2003
0900209		COLUMBUS	OH		10/07/2003	5.875	608,069						2,900,000	09/19/2003
0900235		COLUMBUS	OH		02/06/2004	6.150	1,321,674						4,460,000	05/30/2007
0900249		ALICE	TX		04/15/2004	6.400	924,409						3,500,000	01/16/2004
0900254		SPOKANE	WA		03/31/2004	6.000	1,344,491						9,150,000	01/20/2004
0900282		DULUTH	MN		06/23/2004	5.700	446,747						1,800,000	04/06/2004
0900292		AMMON	ID		05/27/2004	5.750	942,324						4,400,000	04/17/2004
0900344		LIVONIA	MI		10/28/2004	6.275	1,552,861						3,400,000	07/28/2004
0900362		HICKORY	NC		11/04/2004	5.930	1,590,503						1,100,000	06/03/2015
0900374		NORCROSS	GA		12/16/2004	6.000	204,768						1,060,000	11/24/2004
0900377		KNOXVILLE	TN		12/14/2004	5.880	543,962						2,540,000	11/08/2004
0900413		OREM	UT		03/18/2005	5.900	754,807						3,200,000	02/03/2005
0900440		POWDER SPRINGS	GA		04/27/2005	5.750	896,870						3,400,000	09/23/2009
0900447		MEMPHIS	TN		05/10/2005	5.800	892,560						2,700,000	03/17/2005
0900509		ALBUQUERQUE	NM		09/15/2005	5.800	765,738						2,425,000	07/13/2005
0900510		ALBUQUERQUE	NM		09/15/2005	5.800	356,264						1,140,000	07/13/2005
0900513		DORAVILLE	GA		09/19/2005	6.000	267,304						1,730,000	09/08/2005
0900528		DALLAS	TX		10/12/2005	5.800	1,292,951						5,400,000	08/12/2005
0900531		EUCLID	OH		01/19/2006	5.870	1,818,762						3,650,000	10/10/2005
0900549		MANASSAS	VA		12/15/2005	5.800	883,873						5,375,000	11/18/2005
0900561		SOUTHFIELD	MI		12/15/2005	5.250	5,484,562						9,350,000	11/09/2005
0900588		CAREFREE	AZ		02/21/2006	6.160	510,232						4,200,000	12/12/2005
0900589		SCOTTSDALE	AZ		04/13/2006	6.160	405,312						4,500,000	12/28/2005
0900590		MESA	AZ		02/21/2006	6.160	497,719						4,800,000	02/12/2006
0900601		SAN ANTONIO	TX		02/16/2006	6.160	1,308,831						4,750,000	01/26/2006
0900617		MAPLE HEIGHTS	OH		03/28/2006	5.880	429,634						2,000,000	02/01/2006
0900643		ROLLA	MO		04/05/2006	6.000	2,149,642						4,200,000	04/01/2008
0900646		PEORIA	AZ		03/14/2006	6.190	759,351						3,175,000	02/07/2006
0900678		FOUNTAIN HILL	AZ		05/11/2006	6.340	1,115,930						1,500,000	01/31/2015
0900695		CHARLOTTE	NC		05/25/2006	6.630	771,876						2,925,000	04/26/2006
0900735		LELAND	NC		09/07/2006	6.580	455,699						1,150,000	02/14/2006
0900747		ORCHARD PARK	NY		12/22/2006	6.630	2,557,034						4,775,000	11/17/2006
0900755		TUALATIN	OR		10/11/2006	6.450	661,134						3,230,000	09/11/2006
0900767		ANN ARBOR	MI		04/30/2007	6.250	1,721,860						5,270,000	04/01/2007
0900768		WARREN	MI		01/12/2007	6.250	836,473						1,760,000	11/28/2006
0900770		TALLAHASSEE	FL		01/03/2007	6.600	316,801						560,000	11/03/2006
0900783		GARDENDALE	AL		02/16/2007	6.250	489,052						1,500,000	01/31/2007
0900784		JACKSON	MS		02/22/2007	6.200	981,423						2,500,000	01/03/2007
0900797		CLEVELAND	TN		06/20/2007	6.400	3,821,118						6,355,000	05/14/2007
0900807		WIXOM	MI		08/06/2007	6.240	1,005,472						2,260,000	06/19/2007
0900821		LIVONIA	MI		04/30/2007	6.050	2,348,186						4,350,000	04/16/2007
0900860		SAN ANTONIO	TX		08/30/2007	6.700	1,350,518						2,560,000	08/21/2007
0900863		MADISON HEIGHTS	MI		09/12/2007	6.580	760,255						2,080,000	08/01/2007
0900864		BRIGHTON	MI		09/12/2007	6.580	1,459,690						3,490,000	08/01/2007
0900869		BAKERSFIELD	CA		10/03/2007	6.570	879,549						5,120,000	09/14/2007
0900873		WHEATLAND	PA		09/19/2007	6.700	2,644,192						5,000,000	08/27/2007
0900880		CARROLLTON	TX		09/25/2007	6.400	1,182,409						3,780,000	08/30/2007
0900883		BEACHWOOD	OH		10/15/2007	6.400	748,787						1,660,000	10/18/2007
0900888		ATLANTA	GA		10/30/2007	6.410	405,516						1,425,000	10/17/2007
0900893		MONTCHANIN	DE		11/19/2007	6.400	1,504,466						3,000,000	10/11/2007
0900910		PANAMA CITY BEACH	FL		12/06/2007	6.330	1,566,365						2,600,000	04/09/2007
0900912		RICHMOND	KY		12/19/2007	6.230	3,225,734						7,000,000	11/05/2007
0900923		NOVI	MI		12/12/2007	6.230	5,100,588						9,125,000	11/02/2007
0900925		COLLEGE STATION	TX		02/13/2008	6.250	735,003						3,125,000	01/22/2008
0900926		ROCKVILLE	MD		12/06/2007	6.240	3,205,797						5,900,000	10/24/2007

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0900928		FRESNO	CA		12/03/2007	6.260	3,567,508						11,500,000	11/16/2007
0900932		DALLAS	TX		12/13/2007	6.200	859,269						1,880,000	11/19/2007
0900933		DULUTH	GA		01/23/2008	6.350	1,959,030						3,900,000	11/16/2007
0900934		SALT LAKE CITY	UT		12/18/2007	6.200	473,798						1,950,000	08/29/2007
0900941		NORTH CANTON	OH		01/30/2008	6.200	2,926,050						4,800,000	12/21/2007
0900947		TOPEKA	KS		12/21/2007	6.200	938,821						3,360,000	11/29/2007
0900949		PENNSAUKEN	NJ		08/28/2008	6.400	678,706						1,425,000	11/30/2007
0900961		PANAMA CITY	FL		02/14/2008	6.250	3,144,175						5,800,000	12/27/2007
0900962		INDIANAPOLIS	IN		02/28/2008	6.200	2,888,038						5,900,000	02/15/2008
0900964		HUNTSVILLE	AL		03/28/2008	6.250	1,473,787						2,500,000	01/28/2008
0900972		FARMERS BRANCH	TX		02/26/2008	6.200	742,543						3,050,000	02/07/2008
0900974		SYRACUSE	NY		03/20/2008	6.100	2,150,567						4,200,000	03/10/2008
0900975		GREENVILLE	TX		03/25/2008	6.100	3,302,083						5,400,000	02/04/2008
0900976		PONTIAC	MI		02/29/2008	6.150	2,282,405						4,500,000	02/12/2008
0900984		MARTINSBURG	WV		03/17/2008	6.100	1,721,149						8,940,000	02/26/2008
0900985		BELLEVILLE	MI		04/11/2008	6.150	789,439						2,000,000	03/02/2008
0900986		AUBURN HILLS	MI		05/01/2008	6.150	1,926,743						4,600,000	03/25/2008
0900987		HARLEYSVILLE	PA		05/12/2008	6.100	2,774,028						7,375,000	04/02/2008
0900989		SARATOGA SPRINGS	UT		05/21/2008	6.100	1,137,237						2,550,000	04/11/2008
0900999		SAN ANTONIO	TX		05/14/2008	6.180	523,413						2,100,000	04/08/2008
0901003		JACKSONVILLE	FL		06/06/2008	6.100	2,238,691						5,190,000	04/01/2008
0901004		ATLANTA	GA		05/29/2008	6.250	797,703						5,500,000	03/03/2008
0901009		PHOENIX	AZ		05/08/2008	6.000	1,680,919						3,955,000	03/26/2008
0901016		PHOENIX	AZ		03/31/2008	6.100	2,038,322						4,850,000	03/28/2008
0901017		HOUSTON	TX		04/30/2008	6.100	1,717,260						3,400,000	03/26/2008
0901018		UPPER MARLBOROUGH	MD		05/30/2008	6.100	5,079,297						20,700,000	05/01/2008
0901036		GULF BREEZE	FL		05/29/2008	6.150	3,825,807						7,265,000	05/01/2008
0901040		COLUMBUS	OH		08/01/2008	6.150	841,863						2,070,000	05/08/2008
0901041		COLUMBUS	OH		08/01/2008	6.150	2,235,292						5,590,000	05/08/2008
0901049		MENLO PARK	CA		06/02/2008	6.500	2,742,741						13,500,000	04/17/2008
0901057		WILSON	NC		07/15/2008	6.150	560,532						1,910,000	06/06/2008
0901060		PACOIMA	CA		07/02/2008	6.150	2,660,074						9,400,000	05/07/2008
0901077		MADISON HEIGHTS	MI		11/14/2008	6.350	2,075,979						3,550,000	11/01/2008
0901083		SAN ANTONIO	TX		08/14/2008	6.500	612,864						1,340,000	07/24/2008
0901094		PINEVILLE	NC		08/28/2008	6.430	852,076						4,300,000	06/19/2008
0901099		SCOTTSDALE	AZ		09/09/2008	6.400	1,440,835						2,550,000	08/18/2008
0901114		WIXOM	MI		12/17/2008	6.400	2,065,784						4,750,000	06/01/2009
0901116		BLOOMINGDALE	IL		11/12/2008	6.400	1,501,611						6,205,000	11/05/2008
0901117		DALLAS	TX		11/18/2008	6.550	1,934,505						4,490,000	09/22/2008
0901127		SCOTTSDALE	AZ		12/02/2008	6.300	3,525,544						7,500,000	10/23/2008
0901138		LANCASTER	PA		02/05/2009	6.500	4,665,814						8,250,000	01/02/2009
0901139		SHERMAN	TX		01/15/2009	6.750	1,778,275						5,000,000	11/29/2008
0901148		TALLAHASSEE	FL		01/29/2009	7.250	3,096,005						6,500,000	01/05/2009
0901157		PAINESVILLE	OH		05/07/2009	7.000	1,425,639						2,600,000	03/09/2009
0901172		BETHESDA	MD		07/30/2009	7.000	2,260,192						8,800,000	06/02/2009
0901180		JONESBORO	AR		12/02/2009	7.250	2,071,371						3,860,000	08/26/2009
0901182		CRESTWOOD	MO		08/26/2009	7.000	1,130,477						1,990,000	07/01/2009
0901184		OFALLON	MO		09/24/2009	7.000	4,183,913						7,600,000	07/31/2009
0901187		DALLAS	TX		08/17/2009	7.000	898,678						2,185,000	06/29/2009
0901188		BEACHWOOD	OH		09/09/2009	7.000	361,601						1,450,000	07/01/2009
0901189		LAKE WORTH	TX		09/29/2009	7.100	338,122						2,370,000	08/27/2009
0901192		CHARLOTTE	NC		10/15/2009	7.000	3,091,186						5,600,000	09/15/2009
0901195		MARTINSBURG	WV		11/09/2009	7.000	2,668,680						8,040,000	09/22/2009
0901196		FLOWOOD	MS		09/15/2009	7.000	1,220,308						2,200,000	07/28/2009
0901198		WEST VALLEY CITY	UT		10/02/2009	7.000	2,117,912						4,200,000	09/15/2009
0901205		AUSTIN	TX		10/30/2009	4.500	2,148,957						10,100,000	12/22/2014
0901207		HICKORY	NC		10/29/2009	4.950	1,625,244						5,935,000	09/10/2009
0901209		WALTON HILLS	OH		11/20/2009	7.000	3,604,961						7,600,000	11/03/2009
0901223		PASADENA	CA		01/28/2010	6.650	3,752,365						16,970,000	11/12/2009
0901228		BEACHWOOD	OH		12/15/2009	7.000	1,147,353						3,800,000	11/17/2009
0901233		OVERLAND PARK	KS		02/01/2010	6.650	3,085,628						9,900,000	01/06/2010

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0901234		CINCINNATI	OH		02/18/2010	6.750	1,881,748						4,000,000	01/26/2010
0901239		MURRAY	UT		02/19/2010	6.750	2,718,834						5,900,000	10/08/2009
0901240		TORRANCE	CA		03/29/2010	6.750	739,022						2,500,000	02/08/2010
0901246		CHARLOTTE	NC		03/15/2010	5.000	1,090,013						2,920,000	02/16/2010
0901253		SALT LAKE CITY	UT		04/13/2010	6.750	2,343,849						4,800,000	03/29/2010
0901254		BRECKSVILLE	OH		04/19/2010	6.650	4,395,327						7,700,000	02/26/2010
0901259		EUGENE	OR		04/07/2010	6.750	2,642,358						5,200,000	03/12/2010
0901261		HELENA	MT		05/06/2010	6.750	240,733						610,000	04/14/2010
0901262		BETHANY	OK		05/06/2010	6.750	278,563						670,000	04/20/2010
0901268		CULVER CITY	CA		07/02/2010	6.625	1,414,574						3,950,000	05/17/2010
0901290		VANDALIA	OH		08/05/2010	6.500	1,618,630						4,000,000	06/24/2010
0901293		JACKSONVILLE	FL		08/12/2010	6.750	2,139,967						5,830,000	07/18/2010
0901294		INDIANAPOLIS	IN		07/01/2010	6.450	1,758,832						4,250,000	06/02/2010
0901298		KENT	WA		08/04/2010	6.600	1,190,876						2,600,000	06/09/2010
0901299		ARTESIA	CA		08/25/2010	6.600	371,872						875,000	06/22/2010
0901301		ARTESIA	CA		08/25/2010	6.600	1,491,916						3,500,000	06/22/2010
0901302		ARTESIA	CA		08/25/2010	6.600	363,018						900,000	06/22/2010
0901303		ARTESIA	CA		08/25/2010	6.600	522,392						1,400,000	06/22/2010
0901304		AUSTINTOWN	OH		08/19/2010	6.350	1,982,852						3,560,000	07/16/2010
0901305		OREM	UT		07/01/2010	6.250	4,092,879						11,600,000	06/15/2010
0901306		SANTA FE	NM		07/06/2010	6.375	527,948						1,370,000	06/17/2010
0901307		ALBUQUERQUE	NM		07/06/2010	6.375	879,913						1,750,000	06/24/2010
0901308		ALBUQUERQUE	NM		07/06/2010	6.375	879,913						2,390,000	06/25/2010
0901309		BALCH SPRINGS	TX		08/06/2010	6.750	2,175,250						4,460,000	05/13/2010
0901310		BEDFORD HEIGHTS	OH		09/22/2010	6.300	1,268,206						2,320,000	06/25/2010
0901314		PHOENIX	AZ		09/08/2010	6.500	2,465,164						7,350,000	08/04/2010
0901316		WEST HENRIETTA	NY		09/14/2010	6.250	420,481						900,000	08/11/2010
0901318		HOUSTON	TX		08/26/2010	6.000	4,945,639						9,700,000	07/23/2010
0901320		NEW CASTLE	DE		09/08/2010	6.250	1,410,623						3,500,000	07/23/2010
0901322		JACKSON	MS		10/29/2010	6.100	2,742,940						4,900,000	09/01/2010
0901325		BEAUMONT	TX		12/02/2010	6.250	445,456						1,840,000	09/15/2010
0901326		SPARKS	NV		10/19/2010	6.100	1,805,942						3,900,000	08/13/2010
0901331		CARROLLTON	TX		10/08/2010	6.000	926,578						2,100,000	10/01/2010
0901333		LAS VEGAS	NV		11/04/2010	6.000	1,630,510						2,900,000	10/01/2010
0901334		CLEVELAND	OH		12/09/2010	6.000	1,354,933						3,300,000	10/22/2010
0901338		ALHAMBRA	CA		12/03/2010	5.750	1,939,269						3,910,000	11/01/2010
0901342		STERLING HEIGHTS	MI		11/30/2010	6.100	1,969,451						3,450,000	11/10/2010
0901343		HIGHLANDS RANCH	CO		11/02/2010	5.500	5,412,152						9,000,000	10/05/2010
0901345		RANCHO SANTA MARGARITA	CA		12/20/2010	5.900	1,221,054						3,016,000	10/11/2010
0901347		NASHVILLE	TN		12/17/2010	6.000	669,287						2,350,000	11/12/2010
0901349		CHATTANOOGA	TN		03/01/2011	5.750	2,208,739						3,500,000	02/04/2011
0901350		CREVE COEUR	MO		12/23/2010	5.500	7,044,162						11,455,000	10/11/2010
0901351		SKOKIE	IL		12/23/2010	5.500	4,374,403						7,100,000	11/22/2010
0901352		MANKATO	MN		12/15/2010	5.650	2,854,631						6,980,000	11/17/2010
0901354		POMPANO BEACH	FL		12/17/2010	5.750	1,368,966						3,150,000	11/09/2010
0901355		PENNSAUKEN	NJ		12/09/2010	5.750	425,312						1,600,000	11/02/2010
0901356		MONTCLAIR	CA		03/01/2011	5.650	1,234,608						6,000,000	12/17/2010
0901361		LINCOLN	NE		02/01/2011	5.900	1,695,018						3,565,000	12/28/2010
0901366		EL PASO	TX		11/22/2010	5.900	989,399						2,175,000	10/07/2010
0901368		HOUSTON	TX		01/13/2011	5.900	1,303,859						2,600,000	12/20/2010
0901370		COLUMBUS	OH		02/28/2011	5.500	6,269,305						11,250,000	02/03/2011
0901371		BOULDER	CO		01/14/2011	5.500	1,578,284						3,070,000	12/02/2010
0901372		BLOOMINGTON	IN		01/28/2011	5.500	7,716,052						14,100,000	12/30/2010
0901374		HYATTSVILLE	MD		01/24/2011	5.600	3,008,812						5,400,000	12/10/2011
0901375		BOWIE	MD		01/24/2011	5.600	2,635,456						6,300,000	12/10/2010
0901379		TACOMA	WA		01/28/2011	5.750	1,582,243						2,700,000	01/03/2011
0901380		DENVER	CO		01/27/2011	5.750	1,987,404						4,680,000	11/10/2010
0901381		ELLISVILLE	MO		03/04/2011	5.600	7,048,001						13,300,000	01/14/2011
0901382		CORONA	CA		01/27/2011	5.750	2,026,192						3,700,000	12/14/2010
0901386		CONROE	TX		02/22/2011	5.750	1,027,040						1,750,000	01/20/2011
0901392		MADISON	AL		02/23/2011	5.750	1,460,887						3,270,000	01/07/2011

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0901394		PORTLAND	OR		02/16/2011	5.750	2,208,739						3,900,000	01/10/2011
0901395		EUGENE	OR		02/22/2011	5.800	4,421,537						9,750,000	01/11/2011
0901398		STROUDSBURG	PA		01/31/2011	5.500	2,595,341						6,000,000	12/31/2010
0901403		TEMPE	AZ		02/28/2011	5.750	1,501,709						5,100,000	01/25/2011
0901414		ALTOONA	IA		07/27/2011	6.000	1,742,967						4,200,000	06/01/2011
0901417		CINCINNATI	OH		04/04/2011	5.890	1,461,194						2,970,000	02/22/2011
0901418		SKOKIE	IL		04/19/2011	5.870	3,110,338						4,900,000	03/01/2011
0901420		RIDGELAND	MS		04/21/2011	5.860	2,813,863						5,500,000	03/03/2011
0901422		HOPKINSVILLE	KY		03/31/2011	5.850	5,853,899						9,800,000	03/08/2011
0901424		PINEVILLE	NC		03/17/2011	5.750	1,933,619						3,390,000	02/04/2011
0901428		PASADENA	CA		05/02/2011	5.900	3,114,120						7,900,000	03/08/2011
0901432		MONROE	NC		04/12/2011	5.900	1,443,581						3,340,000	03/23/2011
0901436		SWEDESBORO	NJ		04/07/2011	5.850	977,911						1,875,000	02/18/2011
0901437		SWEDESBORO	NJ		03/30/2011	5.850	2,306,081						4,125,000	02/18/2011
0901444		NATIONAL CITY	CA		06/13/2011	5.920	962,824						2,500,000	03/11/2011
0901445		HEBRON	KY		05/11/2011	5.910	730,540						1,480,000	04/19/2011
0901447		SIOUX FALLS	SD		04/29/2011	5.920	3,693,938						6,040,000	03/14/2011
0901448		SIOUX FALLS	SD		04/29/2011	5.920	3,782,949						6,120,000	03/14/2011
0901449		SIOUX FALLS	SD		04/29/2011	5.920	1,335,158						2,300,000	03/14/2011
0901453		LOS ANGELES	CA		06/08/2011	5.840	1,963,970						5,560,000	05/09/2011
0901456		OMAHA	NE		05/31/2011	5.780	1,930,662						3,600,000	05/11/2011
0901458		RIVERSIDE	CA		06/23/2011	5.840	2,405,315						6,500,000	04/29/2011
0901459		BEDFORD HEIGHTS	OH		05/26/2011	5.800	1,209,176						2,250,000	04/27/2011
0901460		BEDFORD HEIGHTS	OH		05/26/2011	5.800	2,128,482						3,900,000	04/27/2011
0901461		BEDFORD HEIGHTS	OH		05/26/2011	5.800	480,358						900,000	04/27/2011
0901462		STOW	OH		06/09/2011	5.750	3,414,564						5,850,000	05/20/2011
0901463		BURNSVILLE	MN		06/01/2011	5.710	1,866,179						3,670,000	05/12/2011
0901464		HUNTSVILLE	AL		06/23/2011	5.950	1,654,288						3,800,000	05/09/2011
0901466		BISMARCK	ND		06/21/2011	5.680	1,997,354						3,290,000	04/22/2011
0901467		CHANHASSEN	MN		08/29/2011	5.950	2,740,568						6,810,000	06/22/2011
0901468		EAGAN	MN		07/01/2011	5.800	936,707						1,620,000	05/19/2011
0901472		MAYFIELD HEIGHTS	OH		07/28/2011	5.650	1,748,100						5,000,000	06/06/2011
0901474		MONTCLAIR	CA		08/11/2011	5.660	4,512,881						11,500,000	07/14/2011
0901475		HUNTSVILLE	AL		06/30/2011	5.750	1,019,813						2,350,000	06/07/2011
0901476		INDIANAPOLIS	IN		08/11/2011	5.600	1,677,900						2,675,000	07/13/2011
0901480		MILWAUKEE	WI		07/12/2011	5.600	2,037,547						3,300,000	06/01/2011
0901482		JACKSON	MS		07/21/2011	5.600	740,037						1,425,000	06/02/2011
0901484		WEST ALLIS	WI		07/19/2011	5.500	817,133						3,000,000	06/16/2011
0901486		BOULDER	CO		12/06/2011	5.600	1,620,888						3,150,000	10/28/2011
0901487		HYATTSVILLE	MD		07/29/2011	5.600	2,657,671						7,300,000	06/07/2011
0901492		CARLSBAD	CA		07/29/2011	5.600	1,380,869						2,690,000	06/09/2011
0901499		SKOKIE	IL		08/19/2011	5.600	5,005,679						8,100,000	07/14/2011
0901500		CAMBRIDGE	MN		09/01/2011	5.600	1,093,606						2,550,000	07/08/2011
0901501		COON RAPIDS	MN		09/01/2011	5.600	1,160,562						2,050,000	07/08/2011
0901502		NASHVILLE	TN		08/04/2011	5.600	1,509,510						2,325,000	07/01/2011
0901508		PEPPER PIKE	OH		08/31/2011	5.600	2,231,850						3,500,000	08/05/2011
0901509		WHITE BEAR LAKE	MN		09/21/2011	5.600	2,398,053						4,050,000	08/24/2011
0901510		ST. ANTHONY	MN		09/21/2011	5.600	3,784,987						6,170,000	08/24/2011
0901511		ST. CLOUD	MN		09/21/2011	5.600	2,272,782						4,000,000	08/23/2011
0901512		ROSEVILLE	MN		09/21/2011	5.600	5,100,338						8,670,000	08/24/2011
0901513		MAPLE GROVE	MN		12/09/2011	5.700	4,103,643						8,000,000	09/01/2011
0901514		GLENDALE	WI		09/23/2011	5.600	2,580,984						4,075,000	07/19/2011
0901515		RICHMOND	KY		09/13/2011	5.600	3,804,727						6,200,000	07/29/2011
0901516		ALPHARETTA	GA		09/12/2011	5.600	841,991						1,850,000	07/27/2011
0901518		SIOUX FALLS	SD		09/01/2011	5.600	2,321,123						4,460,000	08/16/2011
0901520		BROCKTON	MA		11/30/2011	5.600	2,805,187						9,730,000	09/22/2011
0901521		TAYLORSVILLE	UT		09/30/2011	5.600	1,798,528						3,600,000	08/23/2011
0901523		KNOXVILLE	TN		09/30/2011	5.600	1,161,001						4,200,000	08/31/2011
0901524		ROSEVILLE	MI		08/30/2011	5.850	1,475,018						2,850,000	07/29/2011
0901525		NIAGARA FALLS	NY		11/29/2011	5.750	964,103						2,100,000	09/06/2011
0901528		EDEN PRAIRIE	MN		09/26/2011	4.250	2,036,836						5,620,000	03/06/2015

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0901533		INDEPENDENCE	OH		11/29/2011	5.600	2,108,304						4,300,000	09/29/2011
0901534		SAN ANTONIO	TX		09/12/2011	4.700	1,438,779						4,900,000	07/16/2015
0901535		SALT LAKE CITY	UT		10/18/2011	4.500	951,676						2,900,000	07/14/2015
0901536		WEST BLOOMFIELD	MI		10/05/2011	5.750	1,271,265						2,475,000	10/01/2011
0901538		KIRKLAND	WA		12/02/2011	5.600	898,672						2,475,000	09/19/2011
0901542		DRAPER	UT		12/15/2011	5.600	2,008,101						3,900,000	11/16/2011
0901543		CHARLOTTE	NC		11/16/2011	5.600	4,408,679						8,900,000	09/28/2011
0901544		LADUE	MO		12/20/2011	5.350	3,526,343						5,350,000	12/01/2011
0901548		AUBURN HILLS	MI		12/23/2011	5.750	765,416						2,300,000	12/02/2011
0901552		JENKINTOWN	PA		12/28/2011	5.350	6,345,765						11,450,000	09/09/2011
0901553		OAK LAWN	IL		01/25/2012	5.350	4,026,633						7,700,000	01/02/2012
0901557		CHARLOTTE	NC		02/06/2012	5.350	937,101						1,410,000	01/10/2012
0901559		TACOMA	WA		02/15/2012	5.350	4,179,106						9,000,000	12/15/2011
0901560		TACOMA	WA		02/15/2012	5.350	2,217,485						5,200,000	12/15/2011
0901563		TUCSON	AZ		03/29/2012	5.400	3,749,953						9,100,000	01/23/2012
0901569		MEMPHIS	TN		03/27/2012	5.250	2,692,840						4,250,000	10/25/2011
0901571		HARRISON CITY	PA		04/30/2012	5.100	8,349,010						13,900,000	03/20/2012
0901572		EGAN	MN		04/05/2012	5.100	1,622,785						3,450,000	03/02/2012
0901575		ABERDEEN	NC		04/26/2012	5.000	7,471,344						13,230,000	04/06/2012
0901577		SAN LEANDRO	CA		05/15/2012	5.100	2,831,142						7,500,000	02/16/2012
0901578		NAPLES	FL		05/31/2012	5.250	683,294						1,190,000	03/13/2012
0901579		JACKSON	MS		04/17/2012	5.100	5,786,120						9,200,000	03/14/2012
0901580		MEMPHIS	TN		03/27/2012	5.350	5,393,427						9,370,000	02/27/2012
0901583		WIXOM	MI		04/19/2012	5.000	826,869						1,700,000	03/19/2012
0901585		DRAPER	UT		03/30/2012	4.950	761,661						2,460,000	03/07/2012
0901586		FOUNTAIN VALLEY	CA		05/10/2012	4.850	889,788						1,950,000	04/03/2012
0901595		FREDERICK	MD		05/31/2012	5.500	6,088,826						12,200,000	04/25/2012
0901597		VENTURA	CA		05/29/2012	4.750	1,768,815						4,700,000	04/10/2012
0901598		MINNEAPOLIS	MN		06/15/2012	4.750	6,889,062		5,596				10,300,000	04/10/2012
0901602		TIGARD	OR		06/13/2012	4.850	1,804,103						4,700,000	05/07/2012
0901603		ALISA VIEJO	CA		05/31/2012	4.750	3,594,599						7,900,000	05/11/2012
0901604		FORT COLLINS	CO		06/08/2012	4.150	3,867,018						8,830,000	03/09/2015
0901605		SUGARLAND	TX		06/21/2012	5.250	3,063,837						8,300,000	05/24/2012
0901606		ATLANTA	GA		06/13/2012	4.900	1,538,461						2,760,000	04/16/2012
0901607		TEGA CAY	SC		07/12/2012	4.850	2,399,110						4,300,000	06/08/2012
0901608		BRENTWOOD	TN		05/31/2012	4.750	2,811,247						4,500,000	04/19/2012
0901610		SPRINGFIELD	MO		06/27/2012	5.100	1,645,755						2,800,000	06/11/2012
0901611		PENNSAUKEN	NJ		05/18/2012	5.000	1,330,592						2,300,000	02/10/2012
0901612		AKRON	OH		06/27/2012	4.750	2,191,001		4,650				3,900,000	06/14/2012
0901613		LOS ANGELES	CA		06/28/2012	5.000	1,446,715						3,800,000	05/17/2012
0901614		WEST DES MOINES	IA		07/18/2012	4.720	14,979,732						24,250,000	02/28/2014
0901616		ANDERSON	IN		07/12/2012	4.750	4,497,953						8,500,000	05/15/2012
0901617		JACKSON	MS		06/28/2012	5.000	1,678,679						3,690,000	05/21/2012
0901618		ORANGE	CA		06/27/2012	4.850	1,127,713						2,500,000	05/23/2012
0901620		NE ALBUQUERQUE	NM		07/02/2012	4.850	2,963,344						5,750,000	06/15/2012
0901621		WESTLAKE VILLAGE	CA		06/28/2012	4.700	7,200,949						13,000,000	05/25/2012
0901622		MINNEAPOLIS	MN		07/10/2012	5.000	1,359,172						2,850,000	05/23/2012
0901623		OREM	UT		07/30/2012	5.000	605,578						1,150,000	07/09/2012
0901624		BARTLETT	TN		07/31/2012	5.000	1,793,877		1,840				2,900,000	05/22/2012
0901625		RIVERVIEW	FL		08/28/2012	4.950	3,793,143						6,900,000	06/15/2012
0901627		GARDNER	KS		09/04/2012	4.800	1,447,129						2,760,000	07/19/2012
0901630		BLAINE	MN		08/16/2012	4.850	1,560,053		5,606				2,800,000	07/30/2012
0901632		SOMERSET	KY		09/07/2012	5.000	2,854,723						5,650,000	07/20/2012
0901633		DULUTH	GA		10/04/2012	5.000	2,553,579						4,700,000	09/14/2012
0901636		PASADENA	CA		09/04/2012	4.600	4,103,697						11,100,000	08/01/2012
0901640		SAN DIEGO	CA		08/30/2012	4.700	6,238,329						10,500,000	08/15/2012
0901641		JOHNSON CITY	TN		09/10/2012	4.650	6,339,166						13,300,000	08/16/2012
0901642		LOGAN	UT		09/11/2012	4.650	5,297,731						9,260,000	07/18/2012
0901643		SNELVILLE	GA		10/01/2012	4.850	1,050,933						2,300,000	08/01/2012
0901644		KALAMAZOO	MI		09/20/2012	4.750	2,379,683						4,710,000	08/14/2012
0901645		WEST SENECA	NY		10/18/2012	4.650	2,404,090						4,350,000	07/14/2012

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0901646		BENICIA	CA		09/05/2012	5.000	790,931						2,790,000	07/17/2002
0901647		VICTORIA	TX		08/30/2012	4.800	2,305,347						4,000,000	08/16/2012
0901648		FOUNTAIN VALLEY	CA		09/10/2012	4.600	1,154,367						2,900,000	08/20/2012
0901650		PORTLAND	OR		11/15/2012	4.550	2,430,726						4,450,000	09/26/2012
0901651		MILL VALLEY	CA		09/25/2012	4.850	2,301,143						6,020,000	08/22/2012
0901652		DALLAS	GA		09/20/2012	4.850	3,496,510						5,350,000	09/07/2012
0901653		NEENAH	WI		10/01/2012	4.600	5,890,365						9,800,000	07/30/2012
0901654		CAMARILLO	CA		09/28/2012	4.500	1,292,184						3,300,000	08/08/2012
0901655		CITY OF LEON VALLEY	TX		10/10/2012	4.750	1,079,465						2,000,000	09/03/2012
0901657		SAN ANTONIO	TX		10/29/2012	4.500	1,132,065						2,300,000	09/10/2012
0901660		LEXINGTON	KY		12/04/2012	4.250	4,634,350						7,210,000	09/25/2012
0901661		PINSON	AL		11/20/2012	4.550	3,621,599						6,525,000	09/26/2012
0901663		GAINESVILLE	GA		10/24/2012	4.750	6,251,131						9,750,000	10/08/2012
0901664		LEXINGTON	KY		11/01/2012	4.500	3,015,922						5,500,000	09/19/2012
0901665		ATLANTA	GA		11/13/2012	4.500	2,315,792						4,700,000	10/30/2012
0901667		GRAFTON	WI		11/08/2012	4.500	1,312,384						2,350,000	09/04/2012
0901668		FOLSOM	PA		12/18/2012	4.500	1,489,821						3,200,000	10/26/2012
0901671		CORDOVA	TN		11/28/2012	4.500	3,167,823						4,750,000	10/29/2012
0901672		GRANDVIEW	MO		11/28/2012	4.400	4,924,233						7,600,000	10/21/2012
0901673		DRAPER	UT		11/21/2012	4.500	1,196,842						2,400,000	10/18/2012
0901674		LEXINGTON	KY		11/19/2012	4.350	3,533,020						5,575,000	10/25/2012
0901675		MINNEAPOLIS	MN		12/18/2012	4.630	2,665,971						4,600,000	12/14/2012
0901676		Sterling Heights	MI		12/21/2012	4.550	3,131,959						5,750,000	10/26/2012
0901677		WIXOM	MI		12/21/2012	4.500	3,394,482						16,125,000	10/26/2012
0901678		BROKEN ARROW	OK		12/12/2012	4.550	1,475,757						2,700,000	11/05/2012
0901679		PHENIX CITY	AL		12/14/2012	4.600	2,549,666						5,200,000	11/07/2012
0901680		KANSAS CITY	KS		12/13/2012	4.400	1,733,197						3,300,000	11/20/2012
0901681		ORO VALLEY	AZ		12/18/2012	4.700	3,832,456						6,500,000	11/02/2012
0901682		MARYVILLE	TN		12/13/2012	4.500	2,163,590						3,850,000	11/29/2012
0901683		NEW BERLIN	WI		12/28/2012	4.250	9,313,913						16,740,000	11/27/2012
0901686		REDMOND	WA		12/20/2012	4.350	1,906,707						4,600,000	11/06/2012
0901687		LYNNWOOD	WA		12/20/2012	4.350	1,044,149						2,400,000	11/06/2012
0901688		NEW HOPE	MN		12/27/2012	4.650	1,505,907						2,400,000	11/06/2012
0901689		SOMERSET	NJ		01/07/2013	4.500	1,823,677						6,800,000	11/15/2012
0901690		AMERICAN FORK	UT		12/27/2012	4.500	2,411,060						4,020,000	11/06/2012
0901691		ST CLOUD	MN		12/20/2012	4.450	2,409,408						4,100,000	11/28/2012
0901692		SIGNAL HILL	CA		12/27/2012	4.350	2,128,825						5,970,000	12/07/2012
0901693		CINCINNATI	OH		12/27/2012	4.260	1,966,392		25,361				6,710,000	11/07/2012
0901695		BENSALEM	PA		01/08/2013	4.350	7,755,178						14,150,000	12/21/2012
0901696		ORINDA	CA		02/01/2013	4.500	1,571,938						5,400,000	12/07/2012
0901697		DURHAM	NC		02/25/2013	4.750	1,776,088						3,400,000	12/07/2012
0901699		FLORENCE	KY		01/24/2013	4.250	1,508,858						4,360,000	12/04/2012
0901700		FRANKLIN	TN		02/19/2013	4.500	1,301,860						2,900,000	01/13/2013
0901701		SNYDER	TX		02/20/2013	4.850	1,938,286						3,750,000	01/04/2013
0901702		ANDREWS	TX		02/19/2013	4.700	1,384,693						3,550,000	01/10/2013
0901703		PACE	FL		02/01/2013	4.500	2,820,422						4,500,000	12/04/2012
0901704		TOWN OF PERINTON	NY		01/28/2013	4.600	1,406,461						2,525,000	12/17/2012
0901705		KENNESAW	GA		01/09/2013	4.650	2,100,811						4,190,000	12/04/2012
0901706		ANNISTON	AL		01/16/2013	4.250	3,135,232						5,041,526	08/20/2014
0901707		TUCSON	AZ		03/28/2013	4.600	5,593,746						10,850,000	02/13/2013
0901708		ORANGE	CA		01/30/2013	4.250	2,499,098						6,100,000	01/04/2013
0901709		MINNEAPOLIS	MN		02/12/2013	4.250	4,305,632						9,000,000	01/18/2013
0901710		ROCK HALL	MD		01/29/2013	4.350	398,550						2,275,000	01/05/2013
0901711		COMMERCE TOWNSHIP	MI		02/28/2013	4.350	1,186,207						3,200,000	12/28/2012
0901713		CRESTVIEW HILLS	KY		02/26/2013	4.250	1,893,536		12,710				5,500,000	01/22/2013
0901714		ST LOUIS PARK	MN		03/20/2013	4.450	2,060,285						3,890,000	02/01/2013
0901716		KENNESAW	GA		02/28/2013	4.350	1,260,941						2,045,000	01/16/2013
0901717		WEST PALM BEACH	FL		03/05/2013	4.250	3,067,507						8,900,000	02/06/2013
0901718		WOODSIDE	NY		03/25/2013	4.150	6,247,877						11,000,000	03/04/2013
0901719		GLENDALE	WI		03/28/2013	4.250	2,283,258						4,000,000	01/24/2013
0901720		WASHINGTON	DC		03/11/2013	4.250	3,744,544						7,600,000	01/23/2013

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0901721		TAKOMA PARK	MD		03/11/2013	4.250	1,369,955						3,200,000	01/18/2013
0901722		CHICAGO	IL		05/17/2013	4.500	1,707,653						5,900,000	03/21/2013
0901723		GURNEE	IL		04/19/2013	4.000	5,922,273						9,220,000	02/14/2013
0901724		BENSENVILLE	IL		04/19/2013	4.000	11,552,538						18,390,000	02/14/2013
0901725		MINNETONKA	MN		04/01/2013	3.850	4,189,915						11,670,000	02/12/2013
0901726		MINNETONKA	MN		04/01/2013	3.850	4,189,915						12,910,000	02/12/2013
0901730		GLAINE	MN		04/01/2013	3.850	3,351,932						13,800,000	02/07/2013
0901731		SAN ANTONIO	TX		04/18/2013	4.600	1,402,307						2,500,000	03/05/2013
0901734		ROMEOVILLE	IL		04/30/2013	4.150	1,255,975						2,590,000	02/22/2013
0901735		FOUNTAIN VALLEY	CA		04/10/2013	3.890	1,457,915						9,500,000	03/12/2013
0901736		PLANTATION	FL		04/11/2013	4.250	2,313,549						10,900,000	03/24/2013
0901737		KENOSHA	WI		04/16/2013	3.880	5,544,052						10,530,000	03/13/2013
0901738		HIGHLAND PARK	IL		04/16/2013	4.150	3,200,091						6,350,000	03/08/2013
0901741		SARASOTA	FL		05/13/2013	4.350	1,462,474						5,600,000	02/28/2013
0901742		SARASOTA	FL		05/13/2013	4.350	2,385,910						6,600,000	02/28/2013
0901743		EAGAN	MN		04/01/2013	4.250	1,659,172						3,520,000	01/07/2016
0901744		ALPHARETTA	GA		04/30/2013	4.350	5,089,646						9,900,000	03/19/2013
0901745		MANSFIELD	TX		05/16/2013	4.360	1,192,979						2,400,000	04/15/2013
0901746		MOBILE	AL		05/24/2013	4.350	1,004,653						2,000,000	03/17/2013
0901747		IRVINE	CA		05/16/2013	4.000	2,966,989						6,930,000	04/02/2013
0901748		SOUTH JORDAN	UT		05/22/2013	4.000	2,743,908						5,100,000	04/25/2013
0901749		SAN DIEGO	CA		06/25/2013	4.150	2,709,813						5,215,000	06/15/2013
0901750		TUCSON	AZ		05/22/2013	4.350	9,214,345						18,100,000	03/12/2013
0901751		HAMBURG	NY		05/09/2013	4.450	989,737						1,800,000	03/25/2013
0901752		LEE'S SUMMIT	MO		04/23/2013	4.000	4,187,073						6,470,000	03/06/2013
0901753		KIRKLAND	WA		04/30/2013	3.850	1,475,141						4,200,000	03/24/2013
0901754		NOVI	MI		05/15/2013	4.450	1,008,746						1,650,000	04/24/2013
0901755		DEERFIELD	IL		05/22/2013	4.150	2,199,320						3,750,000	03/08/2013
0901756		CITY OF INDUSTRY	CA		05/24/2013	4.000	1,044,474						5,840,000	04/04/2013
0901757		WOODBRIDGE	VA		05/31/2013	4.280	959,184						1,730,000	03/19/2013
0901758		OSHKOSH	WI		06/14/2013	3.950	4,741,828						9,500,000	05/17/2013
0901759		SUWANEE	GA		05/20/2013	4.400	1,884,455						2,960,000	04/20/2013
0901760		SPRING	TX		05/30/2013	4.250	2,633,328						4,180,000	05/02/2013
0901761		FAIRFIELD	OH		05/15/2013	3.950	3,102,869						7,540,000	04/08/2013
0901762		CINCINNATI	OH		05/15/2013	3.950	1,551,434						3,920,000	04/08/2013
0901763		WHITEFISH BAY	WI		06/06/2013	3.900	1,936,768						4,000,000	05/13/2013
0901764		MOBILE	AL		06/18/2013	4.250	1,520,290						3,620,000	05/07/2013
0901765		HAWTHORNE	CA		07/16/2013	4.200	3,115,311						10,300,000	05/24/2013
0901766		LA PUENTE	CA		06/03/2013	3.950	1,125,692						15,150,000	04/26/2013
0901767		MILL VALLEY	CA		06/10/2013	4.400	961,262						2,270,000	04/22/2013
0901768		RAPID CITY	SD		06/05/2013	4.100	3,763,853						6,400,000	04/16/2013
0901769		SAINT JOHNS	FL		06/20/2013	4.150	3,302,703						6,750,000	05/06/2013
0901770		KANSAS CITY	MO		06/14/2013	4.100	5,445,481						10,140,000	05/15/2013
0901771		INDIANAPOLIS	IN		06/25/2013	4.150	1,160,713						2,100,000	05/07/2013
0901772		TORRANCE	CA		06/27/2013	4.000	1,829,500						3,900,000	05/19/2013
0901773		SOUTHAVEN	MS		07/08/2013	4.250	1,082,457						2,100,000	05/25/2013
0901774		WINTER PARK	FL		07/09/2013	4.250	997,605						3,660,000	04/24/2013
0901775		PHOENIX	AZ		07/10/2013	4.150	3,670,861						6,500,000	05/13/2013
0901777		ROCKY MOUNT	NC		06/26/2013	4.250	2,281,963						4,700,000	04/29/2013
0901778		ALPHARETTA	GA		06/27/2013	4.350	1,182,580		2,996				2,150,000	05/13/2013
0901779		CHATSWORTH	CA		08/01/2013	4.180	2,076,286						6,800,000	07/11/2013
0901780		ORANGE	CA		06/28/2013	4.150	1,010,439						2,200,000	05/30/2013
0901781		CHARLOTTE	NC		07/19/2013	4.250	1,869,107						4,100,000	06/24/2013
0901782		AGOURA HILLS	CA		08/14/2013	3.950	2,060,779						9,000,000	07/12/2013
0901783		PLANTATION	FL		08/06/2013	4.150	1,568,568						4,300,000	06/07/2013
0901785		TUCSON	AZ		07/03/2013	4.350	2,399,355						3,950,000	06/18/2013
0901787		WILMINGTON	NC		08/01/2013	3.800	1,071,437						2,680,000	06/27/2013
0901788		FERGUSON	MO		08/13/2013	3.900	4,818,620						10,800,000	07/09/2013
0901789		ST. PETERSBURG	FL		07/30/2013	4.250	1,759,720						6,630,000	05/30/2013
0901790		ST. PETERSBURG	FL		08/28/2013	4.250	2,526,005						6,790,000	05/30/2013
0901791		ARVADA	CO		07/31/2013	4.000	1,217,634						2,950,000	06/10/2013

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0901792		NEW BERLIN	WI		08/07/2013	3.850	2,873,296						4,700,000	06/04/2013
0901793		WINDER	GA		07/18/2013	4.350	1,906,404						3,815,000	06/11/2013
0901797		ELLISVILLE	MO		08/13/2013	3.900	7,342,658						13,000,000	07/12/2013
0901798		MILWAUKEE	WI		08/08/2013	3.920	6,408,754						12,000,000	06/06/2013
0901801		STONE MOUNTAIN	GA		08/14/2013	4.050	5,236,931						9,150,000	08/01/2013
0901802		NEWPORT NEWS	VA		08/01/2013	4.000	5,643,169						11,100,000	06/19/2013
0901803		HAMBURG	NY		08/15/2013	4.170	3,322,448						5,700,000	06/21/2013
0901804		WEST JORDAN	UT		08/27/2013	4.150	5,190,115						14,230,000	07/19/2013
0901805		BIRMINGHAM	AL		09/03/2013	4.550	7,540,556						13,950,000	07/16/2013
0901806		BROOKLYN	NY		08/02/2013	4.050	6,750,762						15,100,000	06/24/2013
0901807		EL PASO	TX		09/05/2013	4.500	551,118						1,792,727	07/15/2013
0901808		ANN ARBOR	MI		08/29/2013	4.300	1,876,351						4,100,000	07/11/2013
0901809		PERRY	GA		07/31/2013	4.550	1,917,568						3,000,000	07/01/2013
0901811		CORAL SPRINGS	FL		08/15/2013	4.300	1,338,166						3,100,000	05/28/2013
0901812		MILWAUKEE	WI		09/20/2013	4.480	7,364,453						12,950,000	07/16/2013
0901814		TUSCON	AZ		09/26/2013	4.690	1,381,703						6,397,368	07/16/2013
0901815		ATLANTA	GA		09/10/2013	4.570	1,992,206						3,700,000	07/03/2013
0901816		ATLANTA	GA		09/10/2013	4.570	2,377,824						4,600,000	07/03/2013
0901818		SYRACUSE	NY		09/17/2013	4.620	2,418,921						3,675,000	07/31/2013
0901819		LAWRENCEVILLE	NJ		10/09/2013	4.650	2,050,190						4,000,000	08/14/2013
0901820		CARROLLTON	GA		09/26/2013	4.830	1,243,134						2,125,000	09/09/2013
0901821		ATHENS	GA		09/26/2013	4.830	2,180,936						3,600,000	09/04/2013
0901822		MIAMI	FL		09/25/2013	4.770	2,979,873						7,600,000	08/07/2012
0901823		EL PASO	TX		10/17/2013	4.770	2,969,102						5,720,000	09/04/2013
0901824		SPRING HILL	KS		10/03/2013	4.670	1,587,732						3,270,000	07/31/2013
0901825		RIVERSIDE	CA		10/10/2013	4.680	1,674,529						3,700,000	09/10/2013
0901826		BELLEVUE	WA		09/30/2013	4.660	1,175,192						4,700,000	08/13/2013
0901827		SAN ANTONIO	TX		09/30/2013	4.680	2,976,993						4,650,000	08/20/2013
0901828		INDIANAPOLIS	IN		09/19/2013	4.630	3,603,209						5,750,000	08/26/2013
0901829		ADDISON	IL		10/10/2013	4.500	8,597,816						16,400,000	09/06/2013
0901830		BREA	CA		10/30/2013	4.490	2,325,816						5,100,000	09/12/2013
0901831		REDMOND	WA		10/07/2013	4.550	3,816,775						7,500,000	08/16/2013
0901832		DECATUR	GA		10/31/2013	4.680	2,190,665						3,190,000	09/18/2013
0901834		MADISON HEIGHTS	MI		10/17/2013	4.630	1,670,222						4,450,000	08/27/2013
0901835		LORTON	VA		11/21/2013	4.810	7,203,037						10,700,000	09/05/2013
0901836		SAINT JOHNS	FL		10/03/2013	4.900	851,805						1,700,000	09/10/2013
0901837		SCOTTSDALE	AZ		10/24/2013	4.600	1,024,555						2,575,000	09/26/2013
0901838		SCOTTSDALE	AZ		10/24/2013	4.600	1,397,121						5,000,000	09/26/2013
0901839		SCOTTSDALE	AZ		10/24/2013	4.600	1,862,828						5,200,000	09/26/2013
0901842		MIDDLETON	WI		10/24/2013	4.670	6,151,862						11,900,000	09/09/2013
0901843		OAK RIDGE	NC		10/31/2013	4.650	7,734,808						14,600,000	09/03/2013
0901844		HOUSTON	TX		11/12/2013	5.150	1,324,317						2,160,000	10/14/2013
0901845		ORANGE	CA		11/06/2013	4.570	4,050,933						10,600,000	09/18/2013
0901846		MEMPHIS	TN		01/15/2014	4.840	8,718,427						14,600,000	11/05/2013
0901847		KENNESAW	GA		11/01/2013	5.060	1,834,189						3,350,000	10/02/2013
0901848		WINSTON SALEM	NC		10/31/2013	5.050	1,825,235						3,250,000	09/26/2013
0901849		SHERWOOD	OR		12/18/2013	4.970	2,303,440						5,181,496	09/30/2013
0901850		RIVERVIEW	FL		12/04/2013	5.040	1,059,350						1,979,167	10/22/2013
0901851		TALLAHASSEE	FL		12/09/2013	5.040	9,064,986						20,400,000	10/16/2013
0901852		SANTA MONICA	CA		01/14/2014	5.090	1,386,320						3,113,514	10/03/2013
0901855		WITCHITA FALLS	TX		11/19/2013	5.150	1,532,260						2,900,000	10/10/2013
0901856		MURRELLS INLET	SC		01/08/2014	4.710	7,599,701						12,600,000	11/04/2013
0901857		NEW YORK	NY		11/22/2013	4.850	3,035,261						4,600,000	10/17/2013
0901859		KILLEEN	TX		12/16/2013	5.160	3,145,688						6,420,000	10/28/2013
0901860		BROOMFIELD	CO		12/05/2013	4.800	4,498,584						7,700,000	10/15/2013
0901861		LOUISVILLE	KY		01/02/2014	4.600	3,907,859						6,900,000	11/21/2013
0901862		FORT WORTH	TX		01/02/2014	4.900	1,631,290						3,640,000	10/25/2013
0901863		CHITTENANGO	NY		12/19/2013	4.900	2,651,362						4,800,000	11/06/2013
0901864		ALBUQUERQUE	NM		12/19/2013	4.500	1,047,570						2,901,786	11/14/2013
0901865		ALBUQUERQUE	NM		12/19/2013	4.500	4,270,945						10,486,784	11/14/2013
0901866		GERMANTOWN	WI		01/07/2014	4.600	1,891,618						4,888,889	10/22/2013

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0901867		BRIDGEVIEW	IL		01/09/2014	4.800	8,996,430						15,130,000	11/21/2013
0901869		COUNTRYSIDE	IL		01/09/2014	4.820	7,967,023						12,680,000	11/21/2013
0901870		ST. PETER	MN		02/07/2014	4.850	2,495,648						4,190,000	12/12/2013
0901871		CHANHASSEN	MN		01/21/2014	4.690	4,578,464						8,780,000	12/05/2013
0901872		ARDMORE	PA		01/07/2014	4.730	1,196,477						2,000,000	11/13/2013
0901873		BROOKFIELD	WI		01/17/2014	4.500	9,644,618						15,650,000	06/23/2013
0901875		CHARLOTTE	NC		01/16/2014	4.750	1,360,959						2,150,000	12/12/2013
0901877		TUALATIN	OR		01/22/2014	4.750	3,237,748						5,900,000	06/10/2016
0901878		STONE MOUNTAIN	GA		01/22/2014	4.650	5,640,242						9,400,000	11/18/2013
0901880		MINNEAPOLIS	MN		01/31/2014	4.790	7,961,293						13,200,000	05/19/2015
0901881		VIRGINIA BEACH	VA		01/31/2014	4.910	1,685,972						2,930,000	12/14/2013
0901882		EXTON	PA		01/23/2014	5.000	785,076		2,730				2,268,452	11/22/2013
0901883		LOGAN	UT		04/14/2014	4.740	9,125,523						17,600,000	02/28/2014
0901884		ALBUQUERQUE	NM		03/04/2014	4.600	1,095,055						1,805,556	01/09/2014
0901886		DUBLIN	OH		02/20/2014	4.860	1,843,443						3,940,000	12/30/2013
0901887		FORT WAYNE	IN		03/17/2014	4.950	8,063,829						15,031,250	01/09/2014
0901888		COLORADO SPRINGS	CO		05/16/2014	5.030	4,103,146						7,250,000	12/31/2013
0901889		CORPUS CHRISTI	TX		03/20/2014	5.200	2,288,372						4,400,000	01/24/2014
0901891		KANNAPOLIS	NC		04/01/2014	5.090	2,836,652						4,350,000	03/03/2014
0901892		CHARLOTTE	NC		03/27/2014	5.010	1,889,783						5,090,000	02/24/2014
0901893		MIDLOTHIAN	VA		03/27/2014	4.840	2,108,665						3,700,000	02/19/2014
0901894		MARIETTA	GA		04/10/2014	5.050	4,091,722						7,190,000	01/27/2014
0901895		MINNEAPOLIS	MN		04/30/2014	4.760	4,050,826						7,200,000	03/03/2014
0901896		TUCSON	AZ		03/27/2014	4.900	1,836,282						3,750,000	02/10/2014
0901897		SNELLVILLE	GA		05/02/2014	4.700	1,892,213						4,100,000	03/18/2014
0901898		ODESSA	TX		04/30/2014	4.900	2,509,156						5,240,000	04/03/2014
0901899		ODESSA	TX		04/30/2014	4.900	2,867,607						5,890,000	04/03/2014
0901900		GAINESVILLE	FL		04/15/2014	4.900	3,925,547						8,100,000	03/25/2014
0901901		VICTORIA	TX		05/14/2014	4.870	1,948,839		5,205				3,240,000	03/19/2014
0901902		MEBANE	NC		05/01/2014	4.790	7,276,633						11,540,000	03/17/2014
0901903		INDIANAPOLIS	IN		06/27/2014	4.600	4,896,131						7,350,000	01/17/2014
0901904		INDIANAPOLIS	IN		05/22/2014	4.500	2,828,084						4,430,000	03/14/2014
0901905		INDIANAPOLIS	IN		05/28/2014	4.500	3,747,211						6,000,000	03/14/2014
0901906		WICHITA FALLS	TX		05/01/2014	4.500	7,029,016						10,650,000	03/19/2014
0901907		SOUTHAVEN	MS		05/14/2014	4.670	1,885,496						3,520,000	03/20/2014
0901908		BALTIMORE	MD		04/29/2014	4.630	4,921,368						7,500,000	03/20/2014
0901909		TEMECULA	CA		05/30/2014	4.550	1,984,287						3,700,000	04/17/2014
0901911		NEW HUDSON	MI		06/02/2014	4.830	3,618,261						6,350,000	04/22/2014
0901912		BLOOMFIELD HILLS	MI		06/02/2014	4.930	3,802,770						7,000,000	04/24/2014
0901913		HOUSTON	TX		06/05/2014	4.800	3,510,739						6,200,000	04/24/2014
0901914		DENVER	CO		05/01/2014	4.630	3,256,563						5,950,000	04/08/2014
0901915		GAINESVILLE	FL		06/25/2014	4.730	5,349,069						10,055,000	05/02/2014
0901916		CRANBURY	NJ		09/09/2014	4.500	1,270,585						6,065,217	05/21/2014
0901917		RIALTO	CA		06/16/2014	4.650	4,043,051						13,840,000	05/13/2014
0901918		TEMPLE	TX		07/01/2014	4.970	2,612,894						3,840,000	05/20/2014
0901919		KATY	TX		07/21/2014	4.730	3,710,388						6,000,000	05/13/2014
0901920		FORT WORTH	TX		10/01/2014	4.680	6,396,039						10,300,000	06/10/2014
0901921		CHESAPEAKE	MD		06/30/2014	4.560	6,818,286						12,000,000	05/06/2014
0901922		WINCHESTER	KY		07/30/2014	4.610	4,230,625						6,100,000	04/30/2014
0901923		DOTHAN	AL		10/01/2014	4.650	2,073,428						3,300,000	06/04/2014
0901925		ROME	GA		07/01/2014	4.600	3,931,887						6,515,000	06/11/2014
0901926		MINNETONKA	MN		07/29/2014	4.540	4,986,854						9,500,000	06/19/2014
0901927		LONG BEACH	CA		08/18/2014	4.600	2,282,350						4,900,000	06/24/2014
0901928		ANNADALE	VA		09/02/2014	4.600	3,335,326						5,600,000	06/27/2014
0901930		CHICAGO	IL		07/31/2014	4.500	2,465,798						5,275,000	07/10/2014
0901931		AMES	IA		09/18/2014	4.740	3,313,929						5,300,000	07/17/2014
0901932		KENNESAW	GA		09/17/2014	4.500	2,280,770						5,160,000	08/22/2014
0901933		CRANBURY	NJ		12/02/2014	4.500	2,402,232						4,598,529	09/11/2014
0901934		AUSTIN	TX		10/21/2014	4.650	2,674,305						4,930,000	08/27/2014
0901935		ANNISTON	AL		10/01/2014	4.500	534,682						858,474	08/20/2014
0901936		AUSTELL	GA		10/30/2014	4.500	2,909,993						5,000,000	09/28/2014

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0901937		LOUIVILLE	KY		10/31/2014	4.250	2,513,265						4,320,000	08/28/2014
0901938		URBANDALE	IA		11/03/2014	4.050	12,944,637						18,200,000	10/07/2014
0901939		RIVERSIDE	CA		12/01/2014	4.100	1,906,813						3,930,000	09/25/2014
0901940		PORTLAND	OR		11/20/2014	4.100	6,626,955						12,950,000	10/03/2014
0901942		READINGTON	NJ		12/23/2014	4.100	11,341,830						24,345,113	09/03/2014
0901943		LOPATCONG TWNSHIP/PHILLIPSBURG	NJ		12/23/2014	4.100	6,764,430						21,155,237	09/03/2014
0901944		SEATTLE	WA		02/09/2015	4.000	3,297,871						7,480,000	10/15/2014
0901945		BRENTWOOD	CA		12/01/2014	4.400	4,299,386						7,400,000	10/29/2014
0901946		MADISON	TN		01/06/2015	4.180	1,690,182						3,550,000	12/15/2014
0901947		CHICAGO	IL		12/12/2014	3.960	3,610,995						6,000,000	10/17/2014
0901948		CHICAGO	IL		12/12/2014	3.960	3,123,511						5,225,000	10/17/2014
0901949		BRANCHBURG	NJ		11/25/2014	4.020	5,016,393						10,300,000	10/01/2014
0901950		LEXINGTON	KY		01/15/2015	4.060	2,366,010						5,390,000	11/03/2014
0901951		ROUND ROCK	TX		02/25/2015	4.230	2,016,817						3,580,000	01/22/2015
0901952		LEE'S SUMMIT	MO		01/09/2015	4.050	4,110,704						5,800,000	11/25/2014
0901954		SARTELL	MN		12/17/2014	4.050	5,241,815						7,900,000	10/27/2014
0901955		AUSTIN	TX		01/08/2015	3.950	2,046,622						4,250,000	11/12/2014
0901956		KENNESAW	GA		12/17/2014	4.150	2,108,543						4,450,000	11/03/2014
0901957		FOREST GROVE	OR		12/23/2014	3.900	2,798,594						4,800,000	11/12/2014
0901958		FOREST GROVE	OR		12/23/2014	3.900	1,881,813						3,020,000	11/12/2014
0901959		TUCSON	AZ		12/23/2014	4.250	1,879,773						3,965,453	10/29/2014
0901960		WEST VALLEY CITY	UT		03/02/2015	4.100	6,237,476						10,100,000	01/06/2015
0901961		VALENCIA	CA		12/30/2014	3.950	4,594,359						11,700,000	11/04/2014
0901962		LITHIA SPRINGS	GA		01/13/2015	4.200	3,169,938						6,350,000	11/11/2014
0901963		GRAND FORKS	ND		12/30/2014	4.150	2,389,209						3,900,000	12/03/2014
0901964		LEXINGTON	KY		02/02/2015	3.960	5,656,704						8,000,000	12/05/2014
0901965		THOUSAND OAKS	CA		07/14/2015	4.000	3,420,426						7,100,000	01/13/2015
0901966		CORONA DEL MAR	CA		02/26/2015	4.000	3,311,545						10,200,000	12/19/2014
0901967		NORFOLK	VA		02/18/2015	4.110	4,149,217						9,200,000	12/23/2014
0901968		ORO VALLEY	AZ		01/28/2015	4.120	1,819,115						3,400,000	12/15/2014
0901969		MUKILTEO	WA		01/30/2015	4.100	1,363,613						4,425,000	12/17/2014
0901970		SAINT JOHNS	FL		02/19/2015	4.100	2,073,883						3,560,000	01/08/2015
0901971		JACKSONVILLE	FL		02/19/2015	4.100	2,686,622						4,620,000	01/08/2015
0901972		JACKSON	MS		02/11/2015	4.250	4,508,161						6,800,000	01/05/2015
0901973		TUCSON	AZ		02/10/2015	4.060	4,785,278						7,600,000	01/16/2015
0901974		TUSTIN	CA		03/24/2015	3.900	2,297,245						11,975,000	02/26/2015
0901975		FULLERTON	CA		03/26/2015	3.900	6,413,143						22,200,000	03/02/2015
0901976		NAVARRE BEACH	FL		03/10/2015	4.100	4,423,104						8,500,000	01/27/2015
0901977		GREECE	NY		03/11/2015	4.300	2,107,857						4,950,000	01/06/2015
0901978		HAMBURG	NY		03/13/2015	4.350	1,025,738						1,750,000	01/06/2015
0901979		ROCK TAVERN	NY		12/23/2014	4.100	1,775,833						5,550,000	08/25/2014
0901980		AMELIA	OH		03/31/2015	3.900	4,244,035						7,750,000	02/23/2015
0901981		GAHANNA	OH		03/10/2015	4.000	5,918,541						8,400,000	02/12/2015
0901982		OAK CREEK	WI		03/11/2015	4.000	4,079,330						6,660,000	02/01/2015
0901983		MONTICELLO	MN		04/28/2015	4.300	1,637,563						3,990,000	02/04/2015
0901984		CHARLESTON	SC		02/26/2015	4.100	1,631,340						2,380,000	01/20/2015
0901985		BRIDGETON	MO		03/16/2015	4.000	3,747,780						5,350,000	01/14/2015
0901986		LOUISVILLE	KY		04/29/2015	4.000	2,319,202						3,720,000	01/21/2015
0901987		BIRMINGHAM	AL		03/02/2015	4.150	3,631,810						7,540,000	01/26/2015
0901988		TALLAHASSEE	FL		03/16/2015	4.000	3,363,392						4,800,000	02/10/2015
0901989		STERLING HEIGHTS	MI		06/17/2015	4.100	4,896,572						7,600,000	05/20/2015
0901990		DURHAM	NC		03/24/2015	4.100	1,512,740						2,510,000	02/04/2015
0901991		BRONX	NY		04/30/2015	4.100	7,940,077						15,700,000	03/23/2015
0901992		OCOEE	FL		04/28/2015	4.100	2,890,776						8,200,000	03/25/2015
0901993		VISTA	CA		04/15/2015	3.900	4,199,986						13,960,000	02/26/2015
0901994		HILLSBORO	OR		04/30/2015	4.100	3,468,932						7,140,000	03/04/2015
0901995		BROOKFIELD	WI		04/13/2015	3.800	4,996,473						6,930,000	10/24/2014
0901996		BROOKFIELD	WI		04/10/2015	3.800	1,777,591						2,550,000	10/24/2014
0901997		WILIMGTON	CA		07/24/2015	3.975	10,965,175						25,850,000	05/22/2015
0901998		OMAHA	NE		05/15/2015	3.800	5,238,016						7,800,000	04/07/2015
0901999		MIDDLEBURG HEIGHTS	OH		04/23/2015	3.900	3,760,555						5,730,000	02/25/2015

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0902000		FULLERTON	CA		04/30/2015	4.100	6,937,863						13,300,000	04/02/2015
0902001		ALBUQUERQUE	NM		04/28/2015	4.000	6,504,198						11,320,000	03/18/2015
0902002		WEBSTER	TX		04/28/2015	4.000	5,267,594						10,173,077	03/03/2015
0902003		MEMPHIS	TN		04/16/2015	4.150	4,669,052						6,500,000	02/26/2015
0902004		LAS VEGAS	NV		05/14/2015	3.900	3,006,745						7,743,125	03/14/2015
0902005		HOLDEN	MA		07/01/2015	3.900	9,918,235						16,640,000	03/26/2015
0902006		GRESHAM	OR		04/30/2015	3.900	4,959,277						8,700,000	03/13/2015
0902007		MENDOTA HEIGHTS	MN		06/11/2015	4.100	3,773,426						7,200,000	04/27/2015
0902008		SAN JOSE	CA		05/21/2015	4.050	1,945,844						4,800,000	03/26/2015
0902009		SAN JOSE	CA		05/28/2015	3.990	3,410,002						10,700,000	04/11/2015
0902010		TUALATIN	OR		05/21/2015	3.900	4,340,109						9,300,000	04/14/2015
0902012		FARMERS BRANCH	TX		06/01/2015	4.000	3,187,392						5,880,000	05/08/2015
0902013		FULLERTON	CA		06/04/2015	3.950	2,439,078						12,000,000	04/17/2015
0902014		MIDLAND	TX		05/14/2015	4.300	13,338,170						21,980,000	12/12/2014
0902015		HUNTINGTON BEACH	CA		09/01/2015	3.850	7,335,414						16,200,000	06/29/2015
0902016		AUSTIN	TX		06/19/2015	4.000	1,976,347						3,281,739	04/22/2015
0902017		SAN JOSE	CA		07/06/2015	3.900	8,024,758						16,800,000	04/01/2015
0902018		OCONOMOWOC	WI		08/27/2015	3.900	17,468,667						24,300,000	05/11/2015
0902019		ORANGE	CA		06/18/2015	3.950	1,927,463						3,800,000	05/08/2015
0902020		SALEM	OR		06/16/2015	3.950	2,353,678						7,800,000	04/30/2015
0902021		NEWARK	DE		10/01/2015	4.050	5,391,989						9,000,000	09/08/2015
0902022		WARREN	MI		06/17/2015	3.950	3,021,740						5,687,500	05/20/2015
0902023		NEWPORT NEWS	VA		07/09/2015	4.100	1,454,177						2,380,000	05/13/2015
0902024		FLORENCE	KY		06/18/2015	3.900	2,445,387						3,650,000	05/05/2015
0902025		ANNAPOLIS	MD		07/01/2015	3.800	7,245,407						13,700,000	05/10/2015
0902027		COLLEYVILLE	TX		06/26/2015	4.000	3,578,096						6,000,000	05/15/2015
0902028		AUSTIN	TX		07/30/2015	4.000	3,468,980						6,650,000	05/21/2015
0902029		SAN ANTONIO	TX		06/24/2015	4.150	2,684,473						3,940,000	05/28/2015
0902030		AUBURN	WA		06/25/2015	4.000	1,646,758						4,232,214	05/08/2015
0902031		TACOMA	WA		06/25/2015	4.000	3,450,349						8,950,063	05/08/2015
0902032		AUBURN	WA		06/25/2015	4.000	2,352,511						5,772,694	05/08/2015
0902033		KENT	WA		06/25/2015	3.800	1,997,185						4,596,552	05/08/2015
0902034		LAWRENCEVILLE	GA		07/23/2015	4.050	2,276,260						3,300,000	05/19/2015
0902035		ST PAUL	MN		07/15/2015	3.950	4,881,425		14,039				8,000,000	06/08/2015
0902036		ST. LOUIS PARK	MN		06/18/2015	3.900	10,293,821						15,700,000	04/30/2015
0902037		MISSION VIEJO	CA		09/17/2015	4.000	6,324,224						15,250,000	07/10/2015
0902038		IRVINE	CA		06/30/2015	4.050	3,385,549						10,000,000	05/27/2015
0902039		CORPUS CHRISTI	TX		08/13/2015	4.150	2,096,893						3,300,000	07/07/2015
0902040		PORT ARANSAS	TX		08/13/2015	4.150	2,647,208						4,400,000	07/07/2015
0902041		SALEM	OR		07/30/2015	4.180	4,065,307						9,400,000	06/04/2015
0902042		SOUTH BEND	IN		08/12/2015	4.400	1,877,861						4,102,729	06/20/2015
0902043		OCOEE	FL		09/15/2015	4.250	1,321,304						4,100,000	08/25/2015
0902044		ORLANDO	FL		09/15/2015	4.250	2,076,334						6,700,000	08/25/2015
0902045		MECHANICSVILLE	VA		08/06/2015	4.040	9,540,975						15,400,000	06/24/2015
0902046		VISTA	CA		07/08/2015	3.975	5,667,510						10,500,000	06/12/2015
0902047		POMPANO BEACH	FL		08/14/2015	4.500	2,883,606						6,800,000	07/16/2015
0902048		PEARLAND	TX		08/04/2015	4.320	3,986,375						6,400,000	06/29/2015
0902049		OMAHA	NE		08/20/2015	4.300	4,229,080						6,750,000	06/15/2015
0902050		ALBUQUERQUE	NM		08/13/2015	4.420	6,383,872						11,740,000	07/07/2015
0902051		GREENFIELD	WI		09/09/2015	4.130	9,248,095						13,250,000	08/19/2015
0902052		MIDDLETON	WI		08/13/2015	4.350	4,375,857						6,500,000	07/21/2015
0902053		ALPHARETTA	GA		01/05/2016	4.370	3,926,999						6,175,000	11/01/2015
0902054		NASHVILLE	TN		12/01/2015	4.070	2,736,002						5,500,000	08/26/2015
0902055		JACKSONVILLE	FL		10/07/2015	4.200	2,751,136						5,820,000	07/30/2015
0902056		JACKSONVILLE	FL		10/01/2015	4.200	3,946,830						7,470,000	07/30/2015
0902057		SAN JOSE	CA		11/03/2015	4.150	3,442,404						8,000,000	10/16/2015
0902058		ROCKVILLE	MD		12/14/2015	4.600	3,530,387						5,800,000	11/03/2015
0902059		SCOTTSDALE	AZ		10/01/2015	4.200	2,887,924						13,200,000	09/04/2015
0902060		CHARLOTTE	NC		10/15/2015	4.320	4,646,053						7,100,000	08/20/2015
0902061		STAFFORD	TX		09/29/2015	4.230	4,763,660						12,000,000	08/19/2015
0902062		FLOWOOD	MS		10/27/2015	4.400	2,705,090						5,200,000	09/23/2015

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0902063		BELLEVUE	WA		10/26/2015	4.130	7,741,245						15,500,000	09/11/2015
0902064		EARTH CITY	MO		11/17/2015	4.230	3,317,891						4,710,000	09/16/2015
0902065		EXTON	PA		10/30/2015	4.130	5,120,645						8,200,000	09/09/2015
0902066		SERLING HEIGHTS	MI		01/14/2016	4.400	2,887,611						4,173,684	11/23/2015
0902067		WEST CHESTER	OH		01/11/2016	4.150	3,178,862						4,560,000	10/26/2015
0902068		AUSTIN	TX		12/10/2015	4.300	5,586,828						10,000,000	10/06/2015
0902069		WATAUGA	TX		11/19/2015	4.070	3,949,767						6,200,000	10/27/2015
0902070		SAN ANTONIO	TX		11/12/2015	4.420	2,448,915						4,600,000	10/09/2015
0902071		SHOREWOOD	MN		11/04/2015	4.200	5,865,554						8,020,000	10/15/2015
0902072		PORTLAND	OR		11/30/2015	4.280	2,151,304						3,880,000	10/23/2015
0902073		CHULA VISTA	CA		11/19/2015	4.180	2,942,696						5,000,000	10/19/2015
0902074		TUCSON	AZ		12/03/2015	4.330	6,270,977						9,700,000	10/08/2015
0902075		SOUTH JORDAN	UT		11/17/2015	4.400	3,228,296						5,160,000	10/09/2015
0902076		OAKLAND	CA		02/01/2016	4.270	11,777,640						22,350,000	10/29/2015
0902078		ST CLOUD	MN		01/29/2016	4.150	8,241,494						12,300,000	12/21/2015
0902079		BOULDER	CO		12/31/2015	4.150	2,454,927						4,700,000	12/14/2015
0902080		GAINESVILLE	FL		12/30/2015	4.200	2,888,681						6,000,000	11/30/2015
0902081		GAINESVILLE	FL		12/30/2015	4.200	2,888,681						5,000,000	11/30/2015
0902082		ADDISON	TX		12/30/2015	4.220	3,466,672						5,000,000	11/13/2015
0902083		ELK RIVER	MN		01/19/2016	4.420	4,123,933						6,400,000	12/03/2015
0902084		JACKSON	MS		12/21/2015	4.360	2,233,949						3,500,000	11/18/2015
0902085		OWINGS MILLS	MD		01/29/2016	4.460	7,508,498						12,150,000	12/09/2015
0902086		ELLICOTT CITY	MD		01/29/2016	4.460	17,274,452						26,900,000	12/09/2015
0902088		SEATTLE	WA		01/27/2016	4.220	5,495,442						19,360,000	01/07/2016
0902089		LAKE ZURICH	IL		02/11/2016	4.670	5,669,814						10,400,000	11/30/2015
0902091		SURPRISE	AZ		03/01/2016	4.460	4,920,047						8,150,000	12/16/2015
0902093		KIRKWOOD	MO		02/16/2016	4.400	9,838,573						13,500,000	12/30/2015
0902094		WEBSTER	NY		04/15/2016	4.340	1,732,403		3,758				3,625,000	01/25/2016
0902095		PITTSFORD	NY		03/08/2016	4.340	1,085,649		2,670				2,500,000	01/27/2016
0902096		BRIGHTON	CO		03/24/2016	4.340	889,268		2,168				2,320,000	01/29/2016
0902097		HAMBURG	NY		03/08/2016	4.340	669,269		1,635				1,550,000	01/29/2016
0902098		WESTMINSTER	CO		03/09/2016	4.340	3,282,096		7,338				7,870,000	01/29/2016
0902099		WILSONVILLE	OR		03/17/2016	4.250	2,967,949						5,910,000	02/25/2016
0902101		SAN DIEGO	CA		03/30/2016	3.900	20,873,665						41,020,000	03/02/2016
0902102		MILWAUKEE	WI		02/24/2016	4.280	8,143,851						12,660,000	02/16/2016
0902103		MILWAUKEE	WI		02/24/2016	4.280	5,272,997						7,570,000	02/05/2016
0902104		MADISON	WI		04/26/2016	4.250	5,723,032						7,000,000	03/10/2016
0902105		CANON CITY	CO		04/27/2016	4.300	3,436,409						5,700,000	03/21/2016
0902106		ALBANY	NY		05/13/2016	4.200	8,995,931						14,825,000	05/06/2016
0902107		CORPUS CHRISTI	TX		05/02/2016	4.200	4,054,554						6,570,000	03/16/2016
0902108		PORTLAND	OR		05/02/2016	4.250	3,185,230						6,170,000	04/06/2016
0902109		KINGSTON BOROUGH	PA		05/02/2016	4.200	4,054,554						5,800,000	03/25/2016
0902110		MINNETONKA	MN		11/01/2016	4.000	9,234,102						14,742,444	08/02/2016
0902111		DALLAS	TX		05/06/2016	4.250	11,756,593						19,000,000	04/18/2016
0902112		ST. LOUIS	MO		05/24/2016	4.130	5,879,011						9,210,000	04/18/2016
0902113		VANCOUVER	WA		06/01/2016	4.150	6,674,596						11,150,000	05/06/2016
0902114		CHARLOTTE	NC		06/09/2016	4.200	2,031,220						3,380,000	04/26/2016
0902115		NORCO	CA		07/01/2016	4.150	4,210,756						7,600,000	05/24/2016
0902116		EARTH CITY	MO		06/28/2016	4.100	10,877,425						17,770,000	05/06/2016
0902117		TUCSON	AZ		05/19/2016	4.250	1,815,834						3,152,542	04/20/2016
0902118		FLORA	MS		06/13/2016	4.250	2,190,961		1,763				5,100,000	04/27/2016
0902119		DEERFIELD	IL		07/12/2016	4.150	2,977,738						5,300,000	06/30/2016
0902120		KENNESAW	GA		10/07/2016	4.250	4,391,747						6,943,750	09/09/2016
0902121		KENNESAW	GA		06/22/2016	4.250	10,173,965		6,688				18,100,000	06/06/2016
0902122		ROSWELL	GA		06/23/2016	4.250	4,496,897						7,575,000	06/17/2016
0902123		CONYERS	GA		06/23/2016	4.250	3,311,440						5,200,000	06/01/2016
0902124		SMYRNA	GA		06/23/2016	4.250	4,688,823		3,206				7,800,000	06/01/2016
0902125		SMYRNA	GA		06/15/2016	4.250	6,005,037		4,217				9,600,000	06/01/2016
0902126		NORCROSS	GA		06/23/2016	4.250	3,556,369						5,750,000	06/03/2016
0902127		CARTERSVILLE	GA		06/15/2016	4.250	4,332,836		2,574				7,900,000	06/01/2016
0902128		MARIETTA	GA		06/17/2016	4.250	3,764,290		3,715				6,100,000	06/01/2016

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0902129		CONYERS	GA		07/07/2016	4.250	2,777,333						5,850,000	06/02/2016
0902130		PANAMA CITY	FL		06/17/2016	4.250	5,187,158		3,259				9,000,000	06/06/2016
0902131		CHARLOTTE	NC		06/27/2016	4.150	5,408,245						7,800,000	06/21/2016
0902132		BIRMINGHAM	AL		06/13/2016	4.150	5,944,597						8,475,000	05/16/2016
0902133		HERNANDO	MS		06/30/2016	3.900	13,514,443						20,000,000	06/13/2016
0902134		EAGAN	MN		07/01/2016	4.200	1,470,335						3,150,000	05/19/2016
0902135		TUCSON	AZ		08/08/2016	4.300	2,983,540						6,700,000	07/22/2016
0902136		NEWINGTON	VA		11/01/2016	4.450	16,969,032						23,352,632	06/22/2016
0902137		EDINA	MN		08/09/2016	4.150	4,673,614						6,700,000	07/01/2016
0902138		ALPHARETTA	GA		08/10/2016	4.000	4,355,054						7,400,000	08/01/2016
0902139		CORONA	CA		08/02/2016	3.950	5,865,209						10,000,000	06/27/2016
0902140		AUSTIN	TX		08/19/2016	4.150	1,392,140						2,347,059	07/05/2016
0902141		MENTOR	OH		08/22/2016	4.150	2,485,965						3,861,111	06/23/2016
0902142		ARLINGTON	VA		09/01/2016	3.900	1,193,003						2,250,000	08/03/2016
0902143		LAS VEGAS	NV		09/01/2016	4.250	3,132,584						6,789,320	08/09/2016
0902144		FLOWOOD	MS		07/26/2016	4.750	4,604,384						6,200,000	05/31/2016
0902145		WARREN	MI		09/22/2016	4.375	2,387,726						4,675,000	08/24/2016
0902146		BLACKLICK	OH		10/03/2016	4.100	998,083						1,560,000	08/19/2016
0902147		BLACKLICK (COLUMBUS)	OH		10/03/2016	4.100	3,368,530						4,960,465	08/19/2016
0902148		HARRISBURG	PA		09/30/2016	3.750	1,994,175						2,725,000	08/19/2016
0902149		YORBA LINDA	CA		10/31/2016	3.900	1,996,053						3,400,000	09/14/2016
0902150		JACKSONVILLE	FL		10/25/2016	3.950	10,463,809						23,310,000	09/23/2016
0902151		CHESAPEAKE	VA		11/07/2016	3.900	2,325,000						3,359,827	10/14/2016
0902152		BROWNSVILLE	TX		10/19/2016	4.000	8,371,183						13,125,000	09/09/2016
0902153		RACINE	WI		09/15/2016	4.100	3,774,127						5,896,552	08/30/2016
0902154		CHARLOTTE	NC		10/05/2016	4.100	2,145,878						3,357,108	08/31/2016
0902155		COLORADO SPRINGS	CO		11/09/2016	4.150	3,400,000						10,450,000	10/14/2016
0902156		OREM	UT		10/11/2016	4.100	4,491,373						6,640,000	09/27/2016
0902157		GIG HARBOR	WA		11/22/2016	3.750	6,130,196						20,550,000	11/18/2016
0902158		PANAMA CITY	FL		11/01/2016	3.950	3,994,185						10,200,000	10/18/2016
0902159		SNELLVILLE	GA		11/29/2016	3.900	2,500,000						4,750,000	11/03/2016
0902160		LITTLETON	CO		12/01/2016	3.650	13,500,000						30,800,000	11/14/2016
0902161		SAN ANTONIO	TX		12/08/2016	3.800	18,000,000						28,975,000	11/10/2016
0902162		HOUSTON	TX		12/06/2016	4.250	1,491,315						3,200,000	11/30/2016
0902163		GLEN BURNIE	MD		11/29/2016	4.150	7,486,591						10,800,000	10/14/2016
0902164		SPOKANE VALLEY	WA		12/01/2016	4.000	2,200,000						3,330,000	10/21/2016
0902165		OAKWOOD VILLAGE	OH		12/21/2016	4.150	3,100,000						4,150,000	11/15/2016
0902166		INDEPENDENCE	OH		12/21/2016	4.150	1,850,000						2,600,000	11/15/2016
0902168		SAN ANTONIO	TX		12/19/2016	4.150	2,600,000						4,830,000	12/15/2016
0902170		EDEN PRAIRIE	MN		12/01/2016	4.000	4,000,000						5,800,000	12/01/2016
Gen Loan Loss Reserve							(7,100,000)	(800,000)						
0599999. Mortgages in good standing - Commercial mortgages-all other							2,432,062,840	(800,000)	123,724				4,895,308,725	XXX
922SZS1	0	NEW YORK CITY	NY		08/14/2013	6.940	55,012,988						302,000,000	06/15/2013
923FUG1	0	VARIOUS	NH		11/19/2013	6.318	14,815,101						48,076,920	10/01/2013
970NKY1	0	ARLINGTON	VA		03/14/2012	8.000	11,000,000						917,000,000	12/31/2011
975TRG1	0	LANCASTER	PA		08/18/2011	8.000	11,024,064						22,593,675	04/01/2011
922USA1	0	VARIOUS	AL		09/11/2013	7.375	68,510,207		254,615				430,140,000	03/01/2013
989BEL1	0	LAKEWOOD	CO		09/24/2015	6.696	21,000,000						30,882,353	09/03/2015
990BIO1	0	VARIOUS	NY		04/14/2016	8.436	17,695,921						27,972,028	12/01/2015
990RIO1	0	VARIOUS	TX		06/30/2016	7.443	28,958,058						42,016,807	04/26/2016
990SSM1	0	VARIOUS	MI		09/19/2016	6.250	19,000,000						24,707,412	08/01/2016
977MBYZ	0	WASHINGTON	DC		03/31/2015	6.675	55,000,000						82,210,000	01/21/2015
979GYW1	0	OVERLAND PARK	KS		10/11/2013	6.918	39,936,959						300,800,000	08/01/2013
979MAQ1	0	NEW YORK CITY	NY		01/30/2014	7.025	20,000,000						541,000,000	10/03/2013
987CMS4	0	SACRAMENTO	CA		08/21/2014	6.905	10,000,000						13,177,000	07/02/2014
987JCR9	0	HOLYOKE	MA		02/08/2011	8.500	32,503,866						64,814,815	01/07/2011
987LABC	0	NORTHRIDGE	CA		12/16/2014	6.911	10,236,683						139,000,000	11/05/2014
987PGA1	0	PALM BEACH GARDENS	FL		12/03/2014	6.655	10,000,000						216,000,000	08/14/2014
988MAYF	0	Washington	DC		06/26/2015	6.437	12,250,000						20,214,521	03/16/2015
990COS1	0	LAS VEGAS	NV		11/28/2016	6.889	15,000,000						25,684,931	08/19/2019
990DIA1	0	VARIOUS	CA		05/25/2016	6.935	16,494,987		74,972				26,307,449	12/01/2015

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
990FEDX	0	BRIDGEPORT	PA		11/16/2016	6.500	10,000,000						17,482,517	10/01/2016
990GEN1	0	PHILADELPHIA	PA		11/17/2016	9.970	30,000,000						41,551,246	09/01/2016
990HDC1	0	CORONADO	CA		12/29/2015	6.330	10,000,000						17,064,846	11/11/2015
990SVJR	0	VARIOUS	TX		10/11/2016	10.529	3,750,000						6,147,540	10/01/2016
990SVSR	0	VARIOUS	TX		10/11/2016	7.829	26,250,000						51,470,588	10/01/2016
990WORK	0	TAMPA	FL		12/15/2016	7.454	29,850,000						48,309,179	06/01/2016
0699999. Mortgages in good standing - Mezzanine Loans							578,288,834		329,587				3,456,623,827	XXX
0899999. Total Mortgages in good standing							3,010,351,674	(800,000)	453,311				8,351,932,552	XXX
1699999. Total - Restructured Mortgages														XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							3,010,351,674	(800,000)	453,311				8,351,932,552	XXX

General Interrogatory:

1. Mortgages in good standing $ ..... unpaid taxes $ ..... interest due and unpaid.
2. Restructured mortgages $ ..... unpaid taxes $ ..... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.
4. Mortgages in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
0901743	EAGAN	MN		04/01/2013	4.250		500,000	3,520,000
0901877	TUALATIN	OR		01/22/2014	4.750		1,000,000	5,900,000
0902053	ALPHARETTA	GA		01/05/2016	4.370	4,000,000		6,175,000
0902066	SERLING HEIGHTS	MI		01/14/2016	4.400	3,050,000		4,173,684
0902067	WEST CHESTER	OH		01/11/2016	4.150	3,240,000		4,560,000
0902076	OAKLAND	CA		02/01/2016	4.270	12,000,000		22,350,000
0902078	ST CLOUD	MN		01/29/2016	4.150	8,400,000		12,300,000
0902083	ELK RIVER	MN		01/19/2016	4.420	4,200,000		6,400,000
0902085	OWINGS MILLS	MD		01/29/2016	4.460	7,650,000		12,150,000
0902086	ELLICOTT CITY	MD		01/29/2016	4.460	17,600,000		26,900,000
0902088	SEATTLE	WA		01/27/2016	4.220	5,600,000		19,360,000
0902089	LAKE ZURICH	IL		02/11/2016	4.670	5,800,000		10,400,000
0902091	SURPRISE	AZ		03/01/2016	4.460	5,000,000		8,150,000
0902093	KIRKWOOD	MO		02/16/2016	4.400	10,000,000		13,500,000
0902094	WEBSTER	NY		04/15/2016	4.340	1,804,896		3,625,000
0902095	PITTSFORD	NY		03/08/2016	4.340	1,138,102		2,500,000
0902096	BRIGHTON	CO		03/24/2016	4.340	932,243		2,320,000
0902097	HAMBURG	NY		03/08/2016	4.340	701,611		1,550,000
0902098	WESTMINSTER	CO		03/09/2016	4.340	3,441,077		7,870,000
0902099	WILSONVILLE	OR		03/17/2016	4.250	3,000,000		5,910,000
0902101	SAN DIEGO	CA		03/30/2016	3.900	19,600,000	1,500,000	41,020,000
0902102	MILWAUKEE	WI		02/24/2016	4.280	8,340,000		12,660,000
0902103	MILWAUKEE	WI		02/24/2016	4.280	5,400,000		7,570,000
0902104	MADISON	WI		04/26/2016	4.250	5,800,000		7,000,000
0902105	CANON CITY	CO		04/27/2016	4.300	3,500,000		5,700,000
0902106	ALBANY	NY		05/13/2016	4.200	9,100,000		14,825,000
0902107	CORPUS CHRISTI	TX		05/02/2016	4.200	4,100,000		6,570,000
0902108	PORTLAND	OR		05/02/2016	4.250	3,250,000		6,170,000
0902109	KINGSTON BOROUGH	PA		05/02/2016	4.200	4,100,000		5,800,000
0902110	MINNETONKA	MN		11/01/2016	4.000	9,250,000		14,742,444
0902111	DALLAS	TX		05/06/2016	4.250	12,000,000		19,000,000
0902112	ST. LOUIS	MO		05/24/2016	4.130	6,000,000		9,210,000
0902113	VANCOUVER	WA		06/01/2016	4.150	6,750,000		11,150,000
0902114	CHARLOTTE	NC		06/09/2016	4.200	2,050,000		3,380,000
0902115	NORCO	CA		07/01/2016	4.150	4,250,000		7,600,000
0902116	EARTH CITY	MO		06/28/2016	4.100	11,000,000		17,770,000
0902117	TUCSON	AZ		05/19/2016	4.250	1,860,000		3,152,542
0902118	FLORA	MS		06/13/2016	4.250	2,249,381		5,100,000
0902119	DEERFIELD	IL		07/12/2016	4.150	3,000,000		5,300,000
0902120	KENNESAW	GA		10/07/2016	4.250	4,400,000		6,943,750
0902121	KENNESAW	GA		06/22/2016	4.250	10,381,475		18,100,000
0902122	ROSWELL	GA		06/23/2016	4.250	4,590,000		7,575,000
0902123	CONYERS	GA		06/23/2016	4.250	3,380,000		5,200,000
0902124	SMYRNA	GA		06/23/2016	4.250	4,784,400		7,800,000
0902125	SMYRNA	GA		06/15/2016	4.250	6,127,392		9,600,000
0902126	NORCROSS	GA		06/23/2016	4.250	3,630,000		5,750,000
0902127	CARTERSVILLE	GA		06/15/2016	4.250	4,421,337		7,900,000
0902128	MARIETTA	GA		06/17/2016	4.250	3,840,494		6,100,000
0902129	CONYERS	GA		07/07/2016	4.250	2,825,000		5,850,000
0902130	PANAMA CITY	FL		06/17/2016	4.250	5,293,026		9,000,000
0902131	CHARLOTTE	NC		06/27/2016	4.150	5,500,000		7,800,000
0902132	BIRMINGHAM	AL		06/13/2016	4.150	6,000,000		8,475,000
0902133	HERNANDO	MS		06/30/2016	3.900	13,650,000		20,000,000
0902134	EAGAN	MN		07/01/2016	4.200	1,500,000		3,150,000
0902135	TUCSON	AZ		08/08/2016	4.300	3,000,000		6,700,000
0902136	NEWINGTON	VA		11/01/2016	4.450	17,000,000		23,352,632
0902137	EDINA	MN		08/09/2016	4.150	4,700,000		6,700,000
0902138	ALPHARETTA	GA		08/10/2016	4.000	4,400,000		7,400,000
0902139	CORONA	CA		08/02/2016	3.950	5,900,000		10,000,000
0902140	AUSTIN	TX		08/19/2016	4.150	1,400,000		2,347,059
0902141	MENTOR	OH		08/22/2016	4.150	2,500,000		3,861,111
0902142	ARLINGTON	VA		09/01/2016	3.900	1,200,000		2,250,000
0902143	LAS VEGAS	NV		09/01/2016	4.250	3,150,000		6,789,320
0902144	FLOWOOD	MS		07/26/2016	4.750	4,650,000		6,200,000
0902145	WARREN	MI		09/22/2016	4.375	2,400,000		4,675,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
0902146	BLACKLICK	OH		10/03/2016	4.100	1,000,000		1,560,000
0902147	BLACKLICK (COLUMBUS)	OH		10/03/2016	4.100	3,375,000		4,960,465
0902148	HARRISBURG	PA		09/30/2016	3.750	2,000,000		2,725,000
0902149	YORBA LINDA	CA		10/31/2016	3.900	2,000,000		3,400,000
0902150	JACKSONVILLE	FL		10/25/2016	3.950	10,500,000		23,310,000
0902151	CHESAPEAKE	VA		11/07/2016	3.900	2,325,000		3,359,827
0902152	BROWNSVILLE	TX		10/19/2016	4.000	8,400,000		13,125,000
0902153	RACINE	WI		09/15/2016	4.100	3,800,000		5,896,552
0902154	CHARLOTTE	NC		10/05/2016	4.100	2,150,000		3,357,108
0902155	COLORADO SPRINGS	CO		11/09/2016	4.150	3,400,000		10,450,000
0902156	OREM	UT		10/11/2016	4.100	4,500,000		6,640,000
0902157	GIG HARBOR	WA		11/22/2016	3.750	6,130,196		20,550,000
0902158	PANAMA CITY	FL		11/01/2016	3.950	4,000,000		10,200,000
0902159	SNELLVILLE	GA		11/29/2016	3.900	2,500,000		4,750,000
0902160	LITTLETON	CO		12/01/2016	3.650	13,500,000		30,800,000
0902161	SAN ANTONIO	TX		12/08/2016	3.800	18,000,000		28,975,000
0902162	HOUSTON	TX		12/06/2016	4.250	1,491,315		3,200,000
0902163	GLEN BURNIE	MD		11/29/2016	4.150	7,500,000		10,800,000
0902164	SPOKANE VALLEY	WA		12/01/2016	4.000	2,200,000		3,330,000
0902165	OAKWOOD VILLAGE	OH		12/21/2016	4.150	3,100,000		4,150,000
0902166	INDEPENDENCE	OH		12/21/2016	4.150	1,850,000		2,600,000
0902168	SAN ANTONIO	TX		12/19/2016	4.150	2,600,000		4,830,000
0902170	EDEN PRAIRIE	MN		12/01/2016	4.000	4,000,000		5,800,000
987LABC	NORTHRIDGE	CA		12/16/2014	6.911		236,683	139,000,000
990BIO1	VARIOUS	NY		04/14/2016	8.436	20,000,000		27,972,028
990COS1	LAS VEGAS	NV		11/28/2016	6.889	15,000,000		25,684,931
990DIA1	VARIOUS	CA		05/25/2016	6.935	16,420,015		26,307,449
990FEDX	BRIDGEPORT	PA		11/16/2016	6.500	10,000,000		17,482,517
990GEN1	PHILADELPHIA	PA		11/17/2016	9.970	30,000,000		41,551,246
990RIO1	VARIOUS	TX		06/30/2016	7.443	30,000,000		42,016,807
990SSM1	VARIOUS	MI		09/19/2016	6.250	19,000,000		24,707,412
990SVJR	VARIOUS	TX		10/11/2016	10.529	3,750,000		6,147,540
990SVSR	VARIOUS	TX		10/11/2016	7.829	26,250,000		51,470,588
990WORK	TAMPA	FL		12/15/2016	7.454	29,850,000		48,309,179
0599999. Mortgages in good standing - Commercial mortgages-all other						660,371,960	3,236,683	1,252,271,191
0899999. Total Mortgages in good standing						660,371,960	3,236,683	1,252,271,191
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						660,371,960	3,236,683	1,252,271,191

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0900201	CECIL TOWNSHIP	PA		09/24/2003	02/10/2016	402,948							381,015	381,015			
0900225	FISHERS	IN		12/17/2003	09/19/2016	706,543							615,841	615,841			
0900327	RICHMOND	VA		08/30/2004	05/05/2016	1,784,429							1,784,429	2,423,588		639,158	639,158
0900332	ST AUGUSTINE	FL		09/15/2004	01/12/2016	554,726							554,726	554,726			
0900393	MARIETTA	GA		03/31/2005	12/16/2016	469,828							413,398	413,398			
0900419	JACKSONVILLE	FL		03/17/2005	01/12/2016	852,000							852,000	852,000			
0900436	PORTLAND	OR		04/21/2005	05/03/2016	918,216							859,094	859,094			
0900438	HILLSBORO	OR		04/19/2005	12/20/2016	1,187,898							1,036,175	1,036,175			
0900472	FAIRLESS HILLS	PA		06/29/2005	07/01/2016	224,421							167,930	167,930			
0900495	SALT LAKE CITY	UT		07/15/2005	08/15/2016	881,785							836,835	836,835			
0900553	FISHERS	IN		12/15/2005	09/19/2016	537,094							490,072	490,072			
0900558	RIO RANCHO	NM		12/05/2005	01/04/2016	1,799,033							1,799,033	1,799,033			
0900569	PEARL	MS		12/16/2005	01/21/2016	853,188							853,188	853,188			
0900598	WIXOM	MI		01/23/2006	07/08/2016	1,504,652							1,463,964	1,463,964			
0900623	PEORIA	AZ		03/21/2006	03/31/2016	922,312							913,550	913,550			
0900637	GILBERT	AZ		04/06/2006	04/06/2016	703,744							1,608,186	1,608,186		917,222	917,222
0900641	LOGAN	UT		05/05/2006	05/04/2016	616,428							601,603	601,603			
0900644	COLUMBUS	OH		04/21/2006	04/19/2016	1,274,972							1,259,026	1,259,026			
0900653	DALTON	GA		07/11/2006	06/07/2016	855,439							827,986	827,986			
0900657	NAPLES	FL		05/05/2006	02/29/2016	1,147,836							1,139,220	1,139,220			
0900658	OGDEN	UT		06/27/2006	02/24/2016	2,062,687							2,050,488	2,050,488			
0900665	PUNTA GORDA	FL		05/26/2006	12/21/2016	684,459							638,930	638,930			
0900671	BONITA SPRINGS	FL		05/24/2006	05/13/2016	1,274,303							1,258,771	1,258,771			
0900684	LAKE ELMO	MN		06/02/2006	05/23/2016	2,328,515							2,294,109	2,294,109			
0900690	SANTE FE	NM		06/22/2006	04/29/2016	889,772							860,445	860,445			
0900699	TEMPE	AZ		06/29/2006	03/01/2016	1,439,739							1,431,753	1,431,753			
0900702	SALINA	NY		06/30/2006	09/14/2016	3,124,552							3,074,979	2,350,282		(724,696)	(724,696)
0900703	CARMEL	IN		08/03/2006	10/07/2016	1,775,711							1,728,881	1,728,881			
0900705	ANN ARBOR	MI		07/21/2006	03/15/2016	1,799,531							1,777,666	1,777,666			
0900719	BLOOMINGTON	MN		06/09/2006	03/08/2016	5,913,329							5,898,597	5,898,597			
0900725	RATON	NM		08/16/2006	10/04/2016	1,172,192							1,141,608	1,141,608			
0900761	WEST VALLEY CITY	UT		11/17/2006	10/11/2016	1,000,023							971,269	971,269			
0900762	FT MYERS	FL		12/19/2006	07/29/2016	416,639							375,364	836,523		461,159	461,159
0900771	MARCO ISLAND	FL		01/11/2007	12/21/2016	996,400							940,322	940,322			
0900772	SANTA FE	NM		04/11/2007	04/29/2016	1,451,174							1,408,858	1,408,858			
0900792	ST LOUIS	MO		03/30/2007	01/20/2016	634,807							626,642	3,049,219		2,422,577	2,422,577
0900809	FAYETTEVILLE	NC		04/26/2007	03/24/2016	302,186							282,875	282,875			
0900812	DALLAS	TX		04/26/2007	08/31/2016	1,477,876							1,448,948	1,448,948			
0900816	NEW KENSINGTON	PA		07/13/2007	05/03/2016	45,595							4,648	4,648			
0900827	FLOWOOD	MS		05/31/2007	07/25/2016	6,755,321							6,659,893	6,659,893			
0900834	BLACKLICK	OH		08/08/2007	10/02/2016	844,179							823,415	823,415			
0900836	RALEIGH	NC		06/29/2007	12/30/2016	694,358							571,993	571,993			
0900867	DULUTH	MN		09/18/2007	06/14/2016	2,814,069							2,770,332	2,770,332			
0900899	NORTH OLMSTED	OH		12/03/2007	02/26/2016	1,205,516							1,205,516	1,205,516			
0900909	JACKSONVILLE	FL		12/06/2007	05/31/2016	1,461,644							1,441,498	1,876,276		434,778	434,778
0900918	SAN JOSE	CA		10/31/2007	08/09/2016	2,913,581							2,850,962	2,850,962			
0900955	GLENPOOL	OK		12/30/2008	07/22/2016	1,744,933							1,717,432	1,717,432			
0900960	ALBUQUERQUE	NM		03/05/2008	08/02/2016	916,086							781,598	781,598			
0900965	LAYTON	UT		02/27/2008	01/29/2016	1,028,484							1,025,971	1,025,971			
0900971	SANDPOINT	ID		02/28/2008	06/17/2016	1,557,672							1,533,570	1,533,570			
0900973	SALT LAKE CITY	UT		04/10/2008	09/02/2016	522,747							485,936	485,936			
0900988	PITTSBURGH	PA		04/17/2008	08/18/2016	4,389,567							4,293,195	4,293,195			
0900997	SUNNYVALE	CA		04/22/2008	08/03/2016	1,688,366							1,657,777	1,657,777			
0901006	PHOENIX	AZ		05/08/2008	11/18/2016	2,425,509							2,330,393	2,330,393			
0901008	PHOENIX	AZ		05/08/2008	02/04/2016	4,767,381							4,751,176	4,751,176			
0901019	HOUSTON	TX		04/23/2008	04/28/2016	1,257,833							1,220,457	1,220,457			
0901021	EL PASO	TX		05/12/2008	05/10/2016	1,857,525							1,777,161	1,777,161			
0901024	MENOMINEE	MI		03/28/2008	05/03/2016	3,744,016							3,279,491	3,279,491			
0901025	CHADDS FORD	PA		05/22/2008	06/09/2016	2,216,246							2,158,564	2,158,564			
0901028	CHADDS FORD	PA		05/22/2008	06/09/2016	1,643,079							1,600,315	1,600,315			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0901029	CHADDS FORD	PA		05/22/2008	06/09/2016	2,636,569							2,567,947	2,567,947			
0901034	CAMARILLO	CA		05/08/2008	02/18/2016	678,548							675,279	675,279			
0901072	LITTLE ROCK	AR		08/29/2008	09/07/2016	3,190,361							3,016,452	3,016,452			
0901124	SAN JOSE	CA		12/01/2008	08/05/2016	1,378,409							1,351,874	1,351,874			
0901125	HILLIARD	OH		12/01/2008	03/31/2016	3,549,402							3,523,818	3,523,818			
0901156	SAN MARCOS	CA		06/01/2009	10/06/2016	1,238,647							1,215,027	1,215,027			
0901161	EDINA	MN		05/01/2009	06/09/2016	3,981,709							3,939,886	3,939,886			
0901164	ATLANTA	GA		05/19/2009	02/18/2016	981,814							971,789	971,789			
0901174	FOUNTAIN VALLEY	CA		06/17/2009	10/06/2016	1,064,045							1,043,927	1,043,927			
0901202	FORT MYERS BEACH	FL		11/20/2009	09/22/2016	2,188,425							2,060,011	2,060,011			
0901230	SEATTLE	WA		12/29/2009	01/26/2016	1,009,992							1,003,450	1,003,450			
0901231	INDIANAPOLIS	IN		12/15/2009	08/23/2016	4,213,033							4,096,275	4,096,275			
0901241	RALEIGH	NC		03/23/2010	11/08/2016	1,749,930							1,715,330	1,715,330			
0901245	MADISON HEIGHTS	MI		04/15/2010	05/20/2016	855,846							834,450	834,450			
0901251	FISHERS	IN		04/08/2010	09/19/2016	1,668,058							1,595,596	1,595,596			
0901252	HOUSTON	TX		04/01/2010	12/05/2016	971,941							868,454	868,454			
0901295	SOUTHFIELD	MI		09/29/2010	06/22/2016	2,595,973							1,720,768	1,323,622		(1,252,809)	(1,252,809)
0901315	BROOK PARK	OH		12/01/2010	06/30/2016	6,308,701							6,227,185	6,227,185			
0901317	HAMBURG	NY		09/28/2010	03/07/2016	678,985							669,459	669,459			
0901321	RICHLAND	MS		10/20/2010	03/16/2016	381,889							377,414	377,414			
0901328	BLUE ASH	OH		11/15/2010	07/12/2016	2,126,663							2,067,397	2,067,397			
0901348	MILWAUKEE	WI		11/19/2010	02/23/2016	5,885,944							5,844,518	5,844,518			
0901359	INDIANAPOLIS	IN		03/11/2011	10/06/2016	2,174,507							2,074,931	2,074,931			
0901360	MINNEAPOLIS	MN		12/21/2010	12/28/2016	1,959,498							1,877,921	1,877,921			
0901364	PITTSFORD	NY		12/21/2010	03/07/2016	1,110,542							1,094,905	1,094,905			
0901367	FLORA	MS		12/16/2010	06/12/2016	1,082,186							1,030,969	1,030,969			
0901373	COLUMBUS	OH		01/26/2011	09/30/2016	2,706,798							2,635,506	2,635,506			
0901384	CARROLLTON	TX		02/22/2011	03/31/2016	1,981,976							1,965,593	1,965,593			
0901387	SALT LAKE CITY	UT		01/28/2011	05/17/2016	664,637							644,730	644,730			
0901388	SCOTTSDALE	AZ		02/04/2011	06/07/2016	1,505,446							1,475,528	1,475,528			
0901390	WESTMINSTER	CO		03/08/2011	03/08/2016	2,987,302							2,946,175	2,946,175			
0901393	HUNTSVILLE	AL		02/23/2011	05/31/2016	998,115							975,007	975,007			
0901399	WARREN	MI		03/08/2011	09/21/2016	2,377,794							2,306,451	2,306,451			
0901408	BRIGHTON	CO		03/23/2011	03/23/2016	900,223							887,864	887,864			
0901413	WESTLAKE VILLAGE	CA		03/10/2011	11/15/2016	2,817,149							2,752,402	2,752,402			
0901421	San Diego	CA		04/06/2011	04/14/2016	3,248,982							3,207,010	3,207,010			
0901427	CORPUS CHRISTI	TX		04/20/2011	05/01/2016	2,327,923							2,309,318	2,309,318			
0901433	WEBSTER	NY		04/14/2011	04/14/2016	1,787,237							1,755,182	1,755,182			
0901434	BELLEVILLE	MI		04/14/2011	11/10/2016	883,644							840,583	840,583			
0901435	SANTA CLARA	CA		04/29/2011	03/14/2016	1,573,261							1,552,512	1,552,512			
0901452	CLINTON	MS		06/02/2011	10/31/2016	540,795							516,778	516,778			
0901457	COLORADO SPRINGS	CO		05/25/2011	11/08/2016	3,102,305							3,031,985	3,031,985			
0901481	ORLANDO	FL		09/27/2011	09/28/2016	1,126,202							1,105,914	1,105,914			
0901485	MAPLE GROVE	MN		07/21/2011	07/28/2016	1,451,031							1,429,608	1,429,608			
0901494	SAVANNAH	GA		08/03/2011	03/01/2016	987,664							982,419	982,419			
0901503	CHADDS FORD	PA		08/19/2011	06/09/2016	3,501,264							3,434,294	3,434,294			
0901504	DALLAS	TX		06/30/2011	02/04/2016	3,857,117							3,823,687	3,823,687			
0901505	SCOTTSDALE	AZ		08/12/2011	07/08/2016	724,286							710,702	710,702			
0901526	URBANDALE	IA		11/14/2011	06/07/2016	4,866,692							4,711,151	4,711,151			
0901529	AMERICAN FALLS	ID		09/01/2011	10/31/2016	1,999,731							1,886,778	1,886,778			
0901530	EAGLE	ID		09/01/2011	10/31/2016	1,839,753							1,735,836	1,735,836			
0901531	MERIDIAN	ID		09/01/2011	10/31/2016	3,039,591							2,867,902	2,867,902			
0901532	SODA SPRINGS	ID		09/01/2011	10/31/2016	719,904							679,240	679,240			
0901537	PEPPER PIKE	OH		11/01/2011	06/28/2016	5,494,570							5,424,377	5,424,377			
0901539	COLUMBUS	OH		12/09/2011	07/20/2016	3,126,603							3,080,520	3,080,520			
0901540	NAPERVILLE	IL		12/01/2011	05/27/2016	8,259,118							8,171,988	8,171,988			
0901545	COLUMBUS	OH		12/23/2011	11/29/2016	2,876,316							2,789,772	2,789,772			
0901547	PHOENIX	AZ		12/15/2011	06/29/2016	1,595,149							1,565,592	1,565,592			
0901549	BEAVERCREEK	OH		01/18/2012	05/27/2016	1,369,852							1,354,017	1,354,017			
0901551	MILWAUKEE	WI		12/20/2011	09/09/2016	3,156,591							3,016,499	3,016,499			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0901565	CHARLOTTE	NC		03/28/2012	02/11/2016	2,489,081							2,478,925	2,478,925			
0901567	EAST POINT	GA		05/10/2012	05/10/2016	3,438,884							3,404,305	3,404,305			
0901582	ROSWELL	GA		04/25/2012	06/30/2016	1,158,265							1,144,076	1,144,076			
0901584	LAS VEGAS	NV		03/14/2012	04/22/2016	2,406,943							2,387,516	2,387,516			
0901588	KENNESAW	GA		06/12/2012	06/21/2016	9,040,244							8,926,250	8,926,250			
0901589	SMYRNA	GA		06/12/2012	06/22/2016	4,313,742		20,938			20,938		4,261,624	4,280,022			
0901590	SMYRNA	GA		06/12/2012	06/14/2016	5,702,308							5,630,404	5,630,404			
0901591	CARTERSVILLE	GA		06/12/2012	06/14/2016	3,477,017							3,433,173	3,433,173			
0901592	PANAMA CITY	FL		06/12/2012	06/16/2016	4,346,063		58,158			58,158		4,295,354	4,348,686			
0901593	GIG HARBOR	WA		05/23/2012	11/21/2016	6,138,106							5,990,222	5,990,222			
0901600	OMAHA	NE		06/14/2012	12/21/2016	1,494,727							1,444,153	1,444,153			
0901609	NAPERVILLE	IL		07/11/2012	07/06/2016	4,679,906							4,560,742	4,560,742			
0901631	FISHERS	IN		08/09/2012	09/19/2016	1,040,547							1,000,009	1,000,009			
0901634	ATLANTA	GA		08/30/2012	05/04/2016	6,594,847							6,524,165	6,524,165			
0901659	MASCOT	TN		10/17/2012	02/29/2016	2,536,693							2,519,942	2,519,942			
0901662	COLUMBUS	OH		11/20/2012	11/29/2016	4,645,263							4,527,327	4,527,327			
0901666	MARIETTA	GA		11/06/2012	06/16/2016	3,360,013							3,316,875	3,316,875			
0901669	EDINA	MN		11/21/2012	11/28/2016	1,487,062							1,289,775	1,289,775			
0901670	RICHMOND	VA		11/20/2012	02/26/2016	3,395,057							3,374,321	3,374,321			
0901712	MEMPHIS	TN		01/30/2013	03/31/2016	3,360,405							3,337,800	3,337,800			
0901739	MEMPHIS	TN		03/07/2013	05/09/2016	7,484,572							7,398,805	7,398,805			
0901740	MEMPHIS	TN		03/07/2013	05/09/2016	7,484,572							7,398,805	7,398,805			
0901776	MELBOURNE	FL		08/05/2013	12/30/2016	7,037,076							6,722,169	6,722,169			
0901796	LANSING	MI		09/12/2013	12/15/2016	5,885,308							5,730,872	5,730,872			
0901800	WEST JORDAN	UT		08/20/2013	09/01/2016	1,746,297							1,537,495	1,537,495			
0901833	MIDDLETON	WI		11/01/2013	12/21/2016	2,693,009							2,625,037	2,625,037			
0901840	KANSAS CITY	MO		10/17/2013	11/21/2016	1,716,475							1,677,093	1,677,093			
0901853	UKIAH	CA		11/21/2013	02/05/2016	6,048,356							6,027,191	6,027,191			
0901854	LUBBOCK	TX		11/20/2013	04/28/2016	2,032,383							2,002,814	2,002,814			
0901868	MESA	AZ		12/19/2013	08/29/2016	2,402,074							2,366,028	2,366,028			
0901890	LAKEWOOD	NJ		03/26/2014	12/21/2016	2,030,281							1,985,657	1,985,657			
975ADV9	VARIOUS	CA		07/07/2011	06/14/2016	16,656,783							16,656,783	16,656,783			
0199999. Mortgages closed by repayment						367,814,091		79,096			79,096		359,622,728	362,530,288		2,897,389	2,897,389
0900075	FISHERS	IN		08/16/2002		210,739								104,905			
0900111	FISHERS	IN		02/11/2003		276,364								117,678			
0900113	SIDNEY	OH		02/25/2003		531,760								385,998			
0900131	SOLON	OH		01/30/2003		1,223,621								249,760			
0900163	SIERRA VISTA	AZ		05/01/2003		204,866								142,677			
0900189	SPOKANE	WA		08/01/2003		415,932								76,488			
0900201	CECIL TOWNSHIP	PA		09/24/2003		402,948								21,934			
0900208	DUBLIN	OH		10/07/2003		367,624								63,590			
0900209	COLUMBUS	OH		10/07/2003		735,249								127,181			
0900225	FISHERS	IN		12/17/2003		706,543								90,702			
0900235	COLUMBUS	OH		02/06/2004		1,572,796								251,122			
0900249	ALICE	TX		04/15/2004		1,090,329								165,919			
0900254	SPOKANE	WA		03/31/2004		1,833,486								488,995			
0900282	DULUTH	MN		06/23/2004		525,970								79,223			
0900292	AMMON	ID		05/27/2004		1,112,582								170,258			
0900344	LIVONIA	MI		10/28/2004		1,633,786								80,925			
0900362	HICKORY	NC		11/04/2004		1,739,733								149,230			
0900374	NORCROSS	GA		12/16/2004		263,466								58,698			
0900377	KNOXVILLE	TN		12/14/2004		697,369								153,407			
0900393	MARIETTA	GA		03/31/2005		469,828								56,429			
0900413	OREM	UT		03/18/2005		944,777								189,970			
0900436	PORTLAND	OR		04/21/2005		918,216								59,122			
0900438	HILLSBORO	OR		04/19/2005		1,187,898								151,723			
0900440	POWDER SPRINGS	GA		04/27/2005		1,027,600								130,729			
0900447	MEMPHIS	TN		05/10/2005		1,021,075								128,514			
0900472	FAIRLESS HILLS	PA		06/29/2005		224,421								56,491			
0900495	SALT LAKE CITY	UT		07/15/2005		881,785								44,950			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0900509	ALBUQUERQUE	NM		09/15/2005		870,545								104,807			
0900510	ALBUQUERQUE	NM		09/15/2005		405,026								48,762			
0900513	DORAVILLE	GA		09/19/2005		325,019								57,716			
0900528	DALLAS	TX		10/12/2005		1,567,744								274,793			
0900531	EUCLID	OH		01/19/2006		1,925,569								106,806			
0900549	MANASSAS	VA		12/15/2005		1,048,921								165,048			
0900553	FISHERS	IN		12/15/2005		537,094								47,022			
0900561	SOUTHFIELD	MI		12/15/2005		5,598,312								113,750			
0900588	CAREFREE	AZ		02/21/2006		607,924								97,692			
0900589	SCOTTSDALE	AZ		04/13/2006		479,684								74,371			
0900590	MESA	AZ		02/21/2006		593,436								95,716			
0900598	WIXOM	MI		01/23/2006		1,504,652								40,688			
0900601	SAN ANTONIO	TX		02/16/2006		1,468,499								159,668			
0900617	MAPLE HEIGHTS	OH		03/28/2006		1,093,927								664,293			
0900623	PEORIA	AZ		03/21/2006		922,312								8,762			
0900637	GILBERT	AZ		04/06/2006		703,744								12,781			
0900641	LOGAN	UT		05/05/2006		616,428								14,825			
0900643	ROLLA	MO		04/05/2006		2,259,445								109,803			
0900644	COLUMBUS	OH		04/21/2006		1,274,972								15,946			
0900646	PEORIA	AZ		03/14/2006		789,250								29,899			
0900653	DALTON	GA		07/11/2006		855,439								27,453			
0900657	NAPLES	FL		05/05/2006		1,147,836								8,615			
0900658	OGDEN	UT		06/27/2006		2,062,687								12,199			
0900665	PUNTA GORDA	FL		05/26/2006		684,459								45,529			
0900671	BONITA SPRINGS	FL		05/24/2006		1,274,303								15,532			
0900678	FOUNTAIN HILL	AZ		05/11/2006		1,167,140								51,210			
0900684	LAKE ELMO	MN		06/02/2006		2,328,515								34,405			
0900690	SANTE FE	NM		06/22/2006		889,772								29,327			
0900695	CHARLOTTE	NC		05/25/2006		908,211								136,335			
0900699	TEMPE	AZ		06/29/2006		1,439,739								7,986			
0900702	SALINA	NY		06/30/2006		3,124,552								49,573			
0900703	CARMEL	IN		08/03/2006		1,775,711								46,829			
0900705	ANN ARBOR	MI		07/21/2006		1,799,531								21,865			
0900719	BLOOMINGTON	MN		06/09/2006		5,913,329								14,733			
0900725	RATON	NM		08/16/2006		1,172,192								30,584			
0900735	LELAND	NC		09/07/2006		504,659								48,961			
0900747	ORCHARD PARK	NY		12/22/2006		2,645,855								88,821			
0900755	TUALATIN	OR		10/11/2006		731,643								70,510			
0900761	WEST VALLEY CITY	UT		11/17/2006		1,000,023								28,754			
0900762	FT MYERS	FL		12/19/2006		416,639								41,275			
0900767	ANN ARBOR	MI		04/30/2007		1,951,559								229,699			
0900768	WARREN	MI		01/12/2007		886,721								50,249			
0900770	TALLAHASSEE	FL		01/03/2007		327,851								11,050			
0900771	MARCO ISLAND	FL		01/11/2007		996,400								56,079			
0900772	SANTA FE	NM		04/11/2007		1,451,174								42,316			
0900783	GARDENDALE	AL		02/16/2007		538,743								49,691			
0900784	JACKSON	MS		02/22/2007		1,028,250								46,828			
0900792	ST LOUIS	MO		03/30/2007		634,807								8,165			
0900797	CLEVELAND	TN		06/20/2007		3,950,401								129,284			
0900807	WIXOM	MI		08/06/2007		1,053,002								47,530			
0900809	FAYETTEVILLE	NC		04/26/2007		302,186								19,310			
0900812	DALLAS	TX		04/26/2007		1,477,876								28,928			
0900816	NEW KENSINGTON	PA		07/13/2007		45,595								40,947			
0900821	LIVONIA	MI		04/30/2007		2,465,305								117,119			
0900827	FLOWOOD	MS		05/31/2007		6,755,321								95,428			
0900834	BLACKLICK	OH		08/08/2007		844,179								20,765			
0900836	RALEIGH	NC		06/29/2007		694,358								122,365			
0900860	SAN ANTONIO	TX		08/30/2007		1,429,403								78,886			
0900863	MADISON HEIGHTS	MI		09/12/2007		823,721								63,466			
0900864	BRIGHTON	MI		09/12/2007		1,581,544								121,855			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0900867	DULUTH	MN		09/18/2007		2,814,069								43,737			
0900869	BAKERSFIELD	CA		10/03/2007		995,083								115,533			
0900873	WHEATLAND	PA		09/19/2007		2,729,157								84,965			
0900880	CARROLLTON	TX		09/25/2007		1,338,814								156,405			
0900883	BEACHWOOD	OH		10/15/2007		816,540								67,754			
0900888	ATLANTA	GA		10/30/2007		418,791								13,275			
0900893	MONTCHANIN	DE		11/19/2007		1,553,345								48,879			
0900909	JACKSONVILLE	FL		12/06/2007		1,461,644								20,146			
0900910	PANAMA CITY BEACH	FL		12/06/2007		1,617,295								50,930			
0900912	RICHMOND	KY		12/19/2007		3,512,900								287,166			
0900918	SAN JOSE	CA		10/31/2007		2,913,581								62,619			
0900923	NOVI	MI		12/12/2007		5,345,521								244,932			
0900925	COLLEGE STATION	TX		02/13/2008		758,718								23,716			
0900926	ROCKVILLE	MD		12/06/2007		3,311,152								105,355			
0900928	FRESNO	CA		12/03/2007		3,884,550								317,042			
0900932	DALLAS	TX		12/13/2007		935,896								76,627			
0900933	DULUTH	GA		01/23/2008		2,022,098								63,067			
0900934	SALT LAKE CITY	UT		12/18/2007		509,667								35,869			
0900941	NORTH CANTON	OH		01/30/2008		3,021,945								95,895			
0900947	TOPEKA	KS		12/21/2007		1,060,092								121,271			
0900949	PENNSAUKEN	NJ		08/28/2008		732,803								54,097			
0900955	GLENPOOL	OK		12/30/2008		1,744,933								27,501			
0900960	ALBUQUERQUE	NM		03/05/2008		916,086								134,488			
0900961	PANAMA CITY	FL		02/14/2008		3,245,627								101,451			
0900962	INDIANAPOLIS	IN		02/28/2008		2,988,051								100,013			
0900964	HUNTSVILLE	AL		03/28/2008		1,520,986								47,199			
0900965	LAYTON	UT		02/27/2008		1,028,484								2,513			
0900971	SANDPOINT	ID		02/28/2008		1,557,672								24,102			
0900972	FARMERS BRANCH	TX		02/26/2008		807,866								65,323			
0900973	SALT LAKE CITY	UT		04/10/2008		522,747								36,811			
0900974	SYRACUSE	NY		03/20/2008		2,273,036								122,469			
0900975	GREENVILLE	TX		03/25/2008		3,409,751								107,669			
0900976	PONTIAC	MI		02/29/2008		2,385,286								102,880			
0900984	MARTINSBURG	WV		03/17/2008		1,982,613								261,464			
0900985	BELLEVILLE	MI		04/11/2008		856,503								67,064			
0900986	AUBURN HILLS	MI		05/01/2008		1,976,283								49,540			
0900987	HARLEYSVILLE	PA		05/12/2008		3,010,386								236,357			
0900988	PITTSBURGH	PA		04/17/2008		4,389,567								96,372			
0900989	SARATOGA SPRINGS	UT		05/21/2008		1,311,566								174,329			
0900997	SUNNYVALE	CA		04/22/2008		1,688,366								30,590			
0900999	SAN ANTONIO	TX		05/14/2008		602,035								78,621			
0901003	JACKSONVILLE	FL		06/06/2008		2,409,912								171,221			
0901004	ATLANTA	GA		05/29/2008		864,258								66,555			
0901006	PHOENIX	AZ		05/08/2008		2,425,509								95,116			
0901008	PHOENIX	AZ		05/08/2008		4,767,381								16,205			
0901009	PHOENIX	AZ		05/08/2008		1,756,404								75,485			
0901016	PHOENIX	AZ		03/31/2008		2,104,784								66,462			
0901017	HOUSTON	TX		04/30/2008		1,772,784								55,524			
0901018	UPPER MARLBOROUGH	MD		05/30/2008		5,506,902								427,605			
0901019	HOUSTON	TX		04/23/2008		1,257,833								37,377			
0901021	EL PASO	TX		05/12/2008		1,857,525								80,364			
0901024	MENOMINEE	MI		03/28/2008		3,744,016								464,526			
0901025	CHADDS FORD	PA		05/22/2008		2,216,246								57,682			
0901028	CHADDS FORD	PA		05/22/2008		1,643,079								42,764			
0901029	CHADDS FORD	PA		05/22/2008		2,636,569								68,622			
0901034	CAMARILLO	CA		05/08/2008		678,548								3,269			
0901036	GULF BREEZE	FL		05/29/2008		3,938,312								112,506			
0901040	COLUMBUS	OH		08/01/2008		910,808								68,945			
0901041	COLUMBUS	OH		08/01/2008		2,418,353								183,061			
0901049	MENLO PARK	CA		06/02/2008		2,825,864								83,123			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0901057	WILSON	NC		07/15/2008		607,004								46,472			
0901060	PACOIMA	CA		07/02/2008		2,963,877								303,803			
0901072	LITTLE ROCK	AR		08/29/2008		3,190,361								173,909			
0901077	MADISON HEIGHTS	MI		11/14/2008		2,160,696								84,716			
0901083	SAN ANTONIO	TX		08/14/2008		645,012								32,148			
0901094	PINEVILLE	NC		08/28/2008		919,866								67,790			
0901099	SCOTTSDALE	AZ		09/09/2008		1,484,023								43,188			
0901114	WIXOM	MI		12/17/2008		2,148,964								83,180			
0901116	BLOOMINGDALE	IL		11/12/2008		1,578,687								77,077			
0901117	DALLAS	TX		11/18/2008		2,083,530								149,025			
0901124	SAN JOSE	CA		12/01/2008		1,378,409								26,535			
0901125	HILLIARD	OH		12/01/2008		3,549,402								25,585			
0901127	SCOTTSDALE	AZ		12/02/2008		3,630,098								104,554			
0901138	LANCASTER	PA		02/05/2009		4,798,321								132,507			
0901139	SHERMAN	TX		01/15/2009		1,908,835								130,560			
0901148	TALLAHASSEE	FL		01/29/2009		3,209,280								113,275			
0901156	SAN MARCOS	CA		06/01/2009		1,238,647								23,620			
0901157	PAINESVILLE	OH		05/07/2009		1,462,678								37,039			
0901161	EDINA	MN		05/01/2009		3,981,709								41,823			
0901164	ATLANTA	GA		05/19/2009		981,814								10,025			
0901172	BETHESDA	MD		07/30/2009		2,418,347								158,156			
0901174	FOUNTAIN VALLEY	CA		06/17/2009		1,064,045								20,117			
0901180	JONESBORO	AR		12/02/2009		2,120,537								49,166			
0901182	CRESTWOOD	MO		08/26/2009		1,159,163								28,686			
0901184	OFALLON	MO		09/24/2009		4,289,155								105,243			
0901187	DALLAS	TX		08/17/2009		953,625								54,947			
0901188	BEACHWOOD	OH		09/09/2009		385,321								23,721			
0901189	LAKE WORTH	TX		09/29/2009		450,873								112,751			
0901192	CHARLOTTE	NC		10/15/2009		3,174,807								83,621			
0901195	MARTINSBURG	WV		11/09/2009		2,901,132								232,452			
0901196	FLOWOOD	MS		09/15/2009		1,251,003								30,696			
0901198	WEST VALLEY CITY	UT		10/02/2009		2,170,796								52,884			
0901202	FORT MYERS BEACH	FL		11/20/2009		2,188,425								128,413			
0901205	AUSTIN	TX		10/30/2009		2,314,815								165,858			
0901207	HICKORY	NC		10/29/2009		1,903,536								278,292			
0901209	WALTON HILLS	OH		11/20/2009		3,760,983								156,022			
0901223	PASADENA	CA		01/28/2010		3,848,375								96,010			
0901228	BEACHWOOD	OH		12/15/2009		1,324,129								176,776			
0901230	SEATTLE	WA		12/29/2009		1,009,992								6,542			
0901231	INDIANAPOLIS	IN		12/15/2009		4,213,033								116,758			
0901233	OVERLAND PARK	KS		02/01/2010		3,361,102								275,473			
0901234	CINCINNATI	OH		02/18/2010		1,932,725								50,976			
0901239	MURRAY	UT		02/19/2010		2,786,719								67,886			
0901240	TORRANCE	CA		03/29/2010		785,604								46,582			
0901241	RALEIGH	NC		03/23/2010		1,749,930								34,601			
0901245	MADISON HEIGHTS	MI		04/15/2010		855,846								21,397			
0901246	CHARLOTTE	NC		03/15/2010		1,169,094								79,081			
0901251	FISHERS	IN		04/08/2010		1,668,058								72,462			
0901252	HOUSTON	TX		04/01/2010		971,941								103,488			
0901253	SALT LAKE CITY	UT		04/13/2010		2,510,309								166,460			
0901254	BRECKSVILLE	OH		04/19/2010		4,504,874								109,546			
0901259	EUGENE	OR		04/07/2010		2,707,311								64,953			
0901261	HELENA	MT		05/06/2010		260,631								19,898			
0901262	BETHANY	OK		05/06/2010		301,588								23,025			
0901268	CULVER CITY	CA		07/02/2010		1,449,163								34,589			
0901290	VANDALIA	OH		08/05/2010		1,751,725								133,096			
0901293	JACKSONVILLE	FL		08/12/2010		2,227,070								87,103			
0901294	INDIANAPOLIS	IN		07/01/2010		1,803,203								44,371			
0901295	SOUTHFIELD	MI		09/29/2010		2,595,973								19,544			
0901298	KENT	WA		08/04/2010		1,219,891								29,014			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0901299	ARTESIA	CA		08/25/2010		380,932								9,060			
0901301	ARTESIA	CA		08/25/2010		1,528,265								36,349			
0901302	ARTESIA	CA		08/25/2010		371,863								8,844			
0901303	ARTESIA	CA		08/25/2010		535,119								12,728			
0901304	AUSTINTOWN	OH		08/19/2010		2,032,857								50,005			
0901305	OREM	UT		07/01/2010		4,360,236								267,357			
0901306	SANTA FE	NM		07/06/2010		541,310								13,362			
0901307	ALBUQUERQUE	NM		07/06/2010		902,183								22,270			
0901308	ALBUQUERQUE	NM		07/06/2010		902,183								22,270			
0901309	BALCH SPRINGS	TX		08/06/2010		2,227,149								51,899			
0901310	BEDFORD HEIGHTS	OH		09/22/2010		1,321,600								53,394			
0901314	PHOENIX	AZ		09/08/2010		2,566,979								101,815			
0901315	BROOK PARK	OH		12/01/2010		6,308,701								81,516			
0901316	WEST HENRIETTA	NY		09/14/2010		445,960								25,479			
0901317	HAMBURG	NY		09/28/2010		678,985								9,526			
0901318	HOUSTON	TX		08/26/2010		5,076,424								130,785			
0901320	NEW CASTLE	DE		09/08/2010		1,446,401								35,778			
0901321	RICHLAND	MS		10/20/2010		381,889								4,476			
0901322	JACKSON	MS		10/29/2010		2,801,147								58,207			
0901325	BEAUMONT	TX		12/02/2010		480,247								34,792			
0901326	SPARKS	NV		10/19/2010		1,852,372								46,430			
0901328	BLUE ASH	OH		11/15/2010		2,126,663								59,266			
0901331	CARROLLTON	TX		10/08/2010		983,189								56,611			
0901333	LAS VEGAS	NV		11/04/2010		1,669,399								38,888			
0901334	CLEVELAND	OH		12/09/2010		1,461,137								106,204			
0901338	ALHAMBRA	CA		12/03/2010		2,012,299								73,030			
0901342	STERLING HEIGHTS	MI		11/30/2010		2,052,490								83,040			
0901343	HIGHLANDS RANCH	CO		11/02/2010		5,561,826								149,674			
0901345	RANCHO SANTA MARGARITA	CA		12/20/2010		1,294,686								73,632			
0901347	NASHVILLE	TN		12/17/2010		709,349								40,062			
0901348	MILWAUKEE	WI		11/19/2010		5,885,944								41,426			
0901349	CHATTANOOGA	TN		03/01/2011		2,266,504								57,765			
0901350	CREVE COEUR	MO		12/23/2010		7,247,517								203,355			
0901351	SKOKIE	IL		12/23/2010		4,494,578								120,175			
0901352	MANKATO	MN		12/15/2010		2,979,224								124,594			
0901354	POMPANO BEACH	FL		12/17/2010		1,452,436								83,470			
0901355	PENNSAUKEN	NJ		12/09/2010		459,157								33,844			
0901356	MONTCLAIR	CA		03/01/2011		1,264,781								30,173			
0901359	INDIANAPOLIS	IN		03/11/2011		2,174,507								99,576			
0901360	MINNEAPOLIS	MN		12/21/2010		1,959,498								81,577			
0901361	LINCOLN	NE		02/01/2011		1,788,174								93,156			
0901364	PITTSFORD	NY		12/21/2010		1,110,542								15,638			
0901366	EL PASO	TX		11/22/2010		1,068,324								78,925			
0901367	FLORA	MS		12/16/2010		1,082,186								51,217			
0901368	HOUSTON	TX		01/13/2011		1,381,717								77,858			
0901370	COLUMBUS	OH		02/28/2011		6,551,620								282,315			
0901371	BOULDER	CO		01/14/2011		1,621,357								43,073			
0901372	BLOOMINGTON	IN		01/28/2011		7,926,632								210,580			
0901373	COLUMBUS	OH		01/26/2011		2,706,798								71,292			
0901374	HYATTSVILLE	MD		01/24/2011		3,089,837								81,025			
0901375	BOWIE	MD		01/24/2011		2,706,427								70,971			
0901379	TACOMA	WA		01/28/2011		1,627,566								45,322			
0901380	DENVER	CO		01/27/2011		2,107,405								120,001			
0901381	ELLISVILLE	MO		03/04/2011		7,236,191								188,190			
0901382	CORONA	CA		01/27/2011		2,079,668								53,475			
0901384	CARROLLTON	TX		02/22/2011		1,981,976								16,383			
0901386	CONROE	TX		02/22/2011		1,054,092								27,052			
0901387	SALT LAKE CITY	UT		01/28/2011		664,637								19,907			
0901388	SCOTTSDALE	AZ		02/04/2011		1,505,446								29,919			
0901390	WESTMINSTER	CO		03/08/2011		2,987,302								41,128			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0901392	MADISON	AL		02/23/2011		1,548,096								87,208			
0901393	HUNTSVILLE	AL		02/23/2011		998,115								23,107			
0901394	PORTLAND	OR		02/16/2011		2,266,504								57,765			
0901395	EUGENE	OR		02/22/2011		4,536,387								114,849			
0901398	STROUDSBURG	PA		01/31/2011		2,688,635								93,295			
0901399	WARREN	MI		03/08/2011		2,377,794								71,344			
0901403	TEMPE	AZ		02/28/2011		1,620,562								118,853			
0901408	BRIGHTON	CO		03/23/2011		900,223								12,359			
0901413	WESTLAKE VILLAGE	CA		03/10/2011		2,817,149								64,747			
0901414	ALTOONA	IA		07/27/2011		1,840,141								97,174			
0901417	CINCINNATI	OH		04/04/2011		1,591,532								130,337			
0901418	SKOKIE	IL		04/19/2011		3,193,887								83,549			
0901420	RIDGELAND	MS		04/21/2011		2,889,539								75,676			
0901421	San Diego	CA		04/06/2011		3,248,982								41,972			
0901422	HOPKINSVILLE	KY		03/31/2011		6,003,905								150,006			
0901424	PINEVILLE	NC		03/17/2011		2,049,081								115,462			
0901427	CORPUS CHRISTI	TX		04/20/2011		2,327,923								18,605			
0901428	PASADENA	CA		05/02/2011		3,192,808								78,688			
0901432	MONROE	NC		04/12/2011		1,552,144								108,563			
0901433	WEBSTER	NY		04/14/2011		1,787,237								32,055			
0901434	BELLEVILLE	MI		04/14/2011		883,644								43,061			
0901435	SANTA CLARA	CA		04/29/2011		1,573,261								20,749			
0901436	SWEDESBORO	NJ		04/07/2011		1,002,782								24,871			
0901437	SWEDESBORO	NJ		03/30/2011		2,365,175								59,093			
0901444	NATIONAL CITY	CA		06/13/2011		1,033,516								70,692			
0901445	HEBRON	KY		05/11/2011		786,246								55,706			
0901447	SIOUX FALLS	SD		04/29/2011		3,786,978								93,040			
0901448	SIOUX FALLS	SD		04/29/2011		3,878,231								95,282			
0901449	SIOUX FALLS	SD		04/29/2011		1,368,787								33,629			
0901452	CLINTON	MS		06/02/2011		540,795								24,017			
0901453	LOS ANGELES	CA		06/08/2011		2,013,283								49,313			
0901456	OMAHA	NE		05/31/2011		2,078,967								148,305			
0901457	COLORADO SPRINGS	CO		05/25/2011		3,102,305								70,320			
0901458	RIVERSIDE	CA		06/23/2011		2,466,140								60,825			
0901459	BEDFORD HEIGHTS	OH		05/26/2011		1,260,910								51,734			
0901460	BEDFORD HEIGHTS	OH		05/26/2011		2,219,548								91,066			
0901461	BEDFORD HEIGHTS	OH		05/26/2011		500,909								20,552			
0901462	STOW	OH		06/09/2011		3,555,888								141,324			
0901463	BURNSVILLE	MN		06/01/2011		1,910,496								44,316			
0901464	HUNTSVILLE	AL		06/23/2011		1,747,766								93,478			
0901466	BISMARCK	ND		06/21/2011		2,062,181								64,827			
0901467	CHANHASSEN	MN		08/29/2011		3,054,910								314,343			
0901468	EAGAN	MN		07/01/2011		958,517								21,810			
0901472	MAYFIELD HEIGHTS	OH		07/28/2011		2,059,574								311,474			
0901474	MONTCLAIR	CA		08/11/2011		4,627,535								114,654			
0901475	HUNTSVILLE	AL		06/30/2011		1,078,334								58,521			
0901476	INDIANAPOLIS	IN		08/11/2011		1,746,682								68,781			
0901480	MILWAUKEE	WI		07/12/2011		2,092,892								55,345			
0901481	ORLANDO	FL		09/27/2011		1,126,202								20,287			
0901482	JACKSON	MS		07/21/2011		794,885								54,848			
0901484	WEST ALLIS	WI		07/19/2011		917,405								100,272			
0901485	MAPLE GROVE	MN		07/21/2011		1,451,031								21,423			
0901486	BOULDER	CO		12/06/2011		1,661,283								40,395			
0901487	HYATTSVILLE	MD		07/29/2011		2,729,859								72,189			
0901492	CARLSBAD	CA		07/29/2011		1,416,477								35,607			
0901494	SAVANNAH	GA		08/03/2011		987,664								5,245			
0901499	SKOKIE	IL		08/19/2011		5,218,213								212,534			
0901500	CAMBRIDGE	MN		09/01/2011		1,121,622								28,016			
0901501	COON RAPIDS	MN		09/01/2011		1,190,292								29,731			
0901502	NASHVILLE	TN		08/04/2011		1,550,227								40,717			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0901503	CHADDS FORD	PA		08/19/2011		3,501,264								66,970			
0901504	DALLAS	TX		06/30/2011		3,857,117								33,430			
0901505	SCOTTSDALE	AZ		08/12/2011		724,286								13,584			
0901508	PEPPER PIKE	OH		08/31/2011		2,289,024								57,175			
0901509	WHITE BEAR LAKE	MN		09/21/2011		2,459,040								60,987			
0901510	ST. ANTHONY	MN		09/21/2011		3,881,247								96,259			
0901511	ST. CLOUD	MN		09/21/2011		2,330,583								57,801			
0901512	ROSEVILLE	MN		09/21/2011		5,230,049								129,711			
0901513	MAPLE GROVE	MN		12/09/2011		4,204,483								100,841			
0901514	GLENDALE	WI		09/23/2011		2,650,120								69,136			
0901515	RICHMOND	KY		09/13/2011		3,898,365								93,638			
0901516	ALPHARETTA	GA		09/12/2011		876,214								34,223			
0901518	SIOUX FALLS	SD		09/01/2011		2,380,585								59,462			
0901520	BROCKTON	MA		11/30/2011		3,006,363								201,177			
0901521	TAYLORSVILLE	UT		09/30/2011		1,928,924								130,396			
0901523	KNOXVILLE	TN		09/30/2011		1,364,496								203,495			
0901524	ROSEVILLE	MI		08/30/2011		1,523,266								48,248			
0901525	NIAGARA FALLS	NY		11/29/2011		1,016,834								52,732			
0901526	URBANDALE	IA		11/14/2011		4,866,692								155,541			
0901528	EDEN PRAIRIE	MN		09/26/2011		2,200,177								163,341			
0901529	AMERICAN FALLS	ID		09/01/2011		1,999,731								112,953			
0901530	EAGLE	ID		09/01/2011		1,839,753								103,917			
0901531	MERIDIAN	ID		09/01/2011		3,039,591								171,689			
0901532	SODA SPRINGS	ID		09/01/2011		719,904								40,663			
0901533	INDEPENDENCE	OH		11/29/2011		2,195,632								87,328			
0901534	SAN ANTONIO	TX		09/12/2011		1,537,008								98,229			
0901535	SALT LAKE CITY	UT		10/18/2011		1,010,433								58,756			
0901536	WEST BLOOMFIELD	MI		10/05/2011		1,341,484								70,219			
0901537	PEPPER PIKE	OH		11/01/2011		5,494,570								70,193			
0901538	KIRKLAND	WA		12/02/2011		919,456								20,784			
0901539	COLUMBUS	OH		12/09/2011		3,126,603								46,083			
0901540	NAPERVILLE	IL		12/01/2011		8,259,118								87,130			
0901542	DRAPER	UT		12/15/2011		2,058,146								50,045			
0901543	CHARLOTTE	NC		11/16/2011		4,584,963								176,284			
0901544	LADUE	MO		12/20/2011		3,613,986								87,643			
0901545	COLUMBUS	OH		12/23/2011		2,876,316								86,544			
0901547	PHOENIX	AZ		12/15/2011		1,595,149								29,557			
0901548	AUBURN HILLS	MI		12/23/2011		818,620								53,203			
0901549	BEAVERCREEK	OH		01/18/2012		1,369,852								15,835			
0901551	MILWAUKEE	WI		12/20/2011		3,156,591								140,092			
0901552	JENKINTOWN	PA		12/28/2011		6,509,520								163,755			
0901553	OAK LAWN	IL		01/25/2012		4,134,835								108,201			
0901557	CHARLOTTE	NC		02/06/2012		960,945								23,844			
0901559	TACOMA	WA		02/15/2012		4,346,337								167,231			
0901560	TACOMA	WA		02/15/2012		2,306,220								88,735			
0901563	TUCSON	AZ		03/29/2012		3,844,103								94,149			
0901565	CHARLOTTE	NC		03/28/2012		2,489,081								10,156			
0901567	EAST POINT	GA		05/10/2012		3,438,884								34,579			
0901569	MEMPHIS	TN		03/27/2012		2,765,123								72,283			
0901571	HARRISON CITY	PA		04/30/2012		8,575,817								226,807			
0901572	EGAN	MN		04/05/2012		1,664,981								42,196			
0901575	ABERDEEN	NC		04/26/2012		7,668,330								196,986			
0901577	SAN LEANDRO	CA		05/15/2012		2,944,666								113,524			
0901578	NAPLES	FL		05/31/2012		729,872								46,578			
0901579	JACKSON	MS		04/17/2012		5,956,377								170,258			
0901580	MEMPHIS	TN		03/27/2012		5,536,418								142,991			
0901582	ROSWELL	GA		04/25/2012		1,158,265								14,189			
0901583	WIXOM	MI		04/19/2012		884,767								57,898			
0901584	LAS VEGAS	NV		03/14/2012		2,406,943								19,427			
0901585	DRAPER	UT		03/30/2012		894,539								132,877			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0901586	FOUNTAIN VALLEY	CA		05/10/2012		943,692								53,904			
0901588	KENNESAW	GA		06/12/2012		9,040,244								113,994			
0901589	SMYRNA	GA		06/12/2012		4,313,742								54,659			
0901590	SMYRNA	GA		06/12/2012		5,702,308								71,904			
0901591	CARTERSVILLE	GA		06/12/2012		3,477,017								43,844			
0901592	PANAMA CITY	FL		06/12/2012		4,346,063								55,535			
0901593	GIG HARBOR	WA		05/23/2012		6,138,106								147,884			
0901595	FREDERICK	MD		05/31/2012		6,237,537								148,711			
0901597	VENTURA	CA		05/29/2012		1,894,770								125,955			
0901598	MINNEAPOLIS	MN		06/15/2012		7,069,149								185,684			
0901600	OMAHA	NE		06/14/2012		1,494,727								50,574			
0901602	TIGARD	OR		06/13/2012		1,930,758								126,655			
0901603	ALISA VIEJO	CA		05/31/2012		3,692,094								97,495			
0901604	FORT COLLINS	CO		06/08/2012		3,981,313								114,295			
0901605	SUGARLAND	TX		06/21/2012		3,183,860								120,024			
0901606	ATLANTA	GA		06/13/2012		1,602,718								64,257			
0901607	TEGA CAY	SC		07/12/2012		2,482,432								83,323			
0901608	BRENTWOOD	TN		05/31/2012		2,890,479								79,233			
0901609	NAPERVILLE	IL		07/11/2012		4,679,906								119,163			
0901610	SPRINGFIELD	MO		06/27/2012		1,736,770								91,014			
0901611	PENNSAUKEN	NJ		05/18/2012		1,365,458								34,865			
0901612	AKRON	OH		06/27/2012		2,280,234								93,884			
0901613	LOS ANGELES	CA		06/28/2012		1,484,369								37,654			
0901614	WEST DES MOINES	IA		07/18/2012		15,398,162								418,430			
0901616	ANDERSON	IN		07/12/2012		4,623,127								125,174			
0901617	JACKSON	MS		06/28/2012		1,760,864								82,185			
0901618	ORANGE	CA		06/27/2012		1,157,682								29,970			
0901620	NE ALBUQUERQUE	NM		07/02/2012		3,168,745								205,400			
0901621	WESTLAKE VILLAGE	CA		06/28/2012		7,396,320								195,371			
0901622	MINNEAPOLIS	MN		07/10/2012		1,394,331								35,158			
0901623	OREM	UT		07/30/2012		646,721								41,143			
0901624	BARTLETT	TN		07/31/2012		1,866,123								74,085			
0901625	RIVERVIEW	FL		08/28/2012		4,049,213								256,069			
0901627	GARDNER	KS		09/04/2012		1,486,647								39,518			
0901630	BLAINE	MN		08/16/2012		1,596,077								41,629			
0901631	FISHERS	IN		08/09/2012		1,040,547								40,537			
0901632	SOMERSET	KY		09/07/2012		2,970,179								115,456			
0901633	DULUTH	GA		10/04/2012		2,618,393								64,815			
0901634	ATLANTA	GA		08/30/2012		6,594,847								70,683			
0901636	PASADENA	CA		09/04/2012		4,348,657								244,960			
0901640	SAN DIEGO	CA		08/30/2012		6,405,555								167,226			
0901641	JOHNSON CITY	TN		09/10/2012		6,509,172								170,006			
0901642	LOGAN	UT		09/11/2012		5,439,808								142,077			
0901643	SNELVILLE	GA		10/01/2012		1,107,851								56,918			
0901644	KALAMAZOO	MI		09/20/2012		2,652,311								272,629			
0901645	WEST SENECA	NY		10/18/2012		2,534,197								130,107			
0901646	BENICIA	CA		09/05/2012		844,143								53,212			
0901647	VICTORIA	TX		08/30/2012		2,462,581								157,234			
0901648	FOUNTAIN VALLEY	CA		09/10/2012		1,217,624								63,257			
0901650	PORTLAND	OR		11/15/2012		2,529,274								98,548			
0901651	MILL VALLEY	CA		09/25/2012		2,455,992								154,849			
0901652	DALLAS	GA		09/20/2012		3,587,705								91,195			
0901653	NEENAH	WI		10/01/2012		6,137,687								247,323			
0901654	CAMARILLO	CA		09/28/2012		1,327,563								35,380			
0901655	CITY OF LEON VALLEY	TX		10/10/2012		1,137,407								57,943			
0901657	SAN ANTONIO	TX		10/29/2012		1,162,878								30,813			
0901659	MASCOT	TN		10/17/2012		2,536,693								16,751			
0901660	LEXINGTON	KY		12/04/2012		4,756,595								122,245			
0901661	PINSON	AL		11/20/2012		3,869,741								248,142			
0901662	COLUMBUS	OH		11/20/2012		4,645,263								117,936			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0901663	GAINESVILLE	GA		10/24/2012		6,421,836								170,705			
0901664	LEXINGTON	KY		11/01/2012		3,142,805								126,882			
0901665	ATLANTA	GA		11/13/2012		2,442,647								126,854			
0901666	MARIETTA	GA		11/06/2012		3,360,013								43,138			
0901667	GRAFTON	WI		11/08/2012		1,349,139								36,756			
0901668	FOLSOM	PA		12/18/2012		1,570,079								80,258			
0901669	EDINA	MN		11/21/2012		1,487,062								197,286			
0901670	RICHMOND	VA		11/20/2012		3,395,057								20,736			
0901671	CORDOVA	TN		11/28/2012		3,256,543								88,720			
0901672	GRANDVIEW	MO		11/28/2012		5,131,639								207,406			
0901673	DRAPER	UT		11/21/2012		1,277,764								80,923			
0901674	LEXINGTON	KY		11/19/2012		3,630,578								97,558			
0901675	MINNEAPOLIS	MN		12/18/2012		2,736,366								70,395			
0901676	Sterling Heights	MI		12/21/2012		3,341,015								209,056			
0901677	WIXOM	MI		12/21/2012		3,531,834								137,352			
0901678	BROKEN ARROW	OK		12/12/2012		1,540,366								64,608			
0901679	PHENIX CITY	AL		12/14/2012		2,685,888								136,222			
0901680	KANSAS CITY	KS		12/13/2012		1,805,739								72,542			
0901681	ORO VALLEY	AZ		12/18/2012		3,933,288								100,832			
0901682	MARYVILLE	TN		12/13/2012		2,282,413								118,823			
0901683	NEW BERLIN	WI		12/28/2012		9,581,461								267,548			
0901686	REDMOND	WA		12/20/2012		1,954,896								48,189			
0901687	LYNNWOOD	WA		12/20/2012		1,070,538								26,389			
0901688	NEW HOPE	MN		12/27/2012		1,586,031								80,124			
0901689	SOMERSET	NJ		01/07/2013		1,872,426								48,749			
0901690	AMERICAN FORK	UT		12/27/2012		2,475,890								64,829			
0901691	ST CLOUD	MN		12/20/2012		2,474,645								65,236			
0901692	SIGNAL HILL	CA		12/27/2012		2,187,621								58,796			
0901693	CINCINNATI	OH		12/27/2012		2,383,997								442,966			
0901695	BENSALEM	PA		01/08/2013		8,071,620								316,442			
0901696	ORINDA	CA		02/01/2013		1,635,097								63,159			
0901697	DURHAM	NC		02/25/2013		1,868,166								92,078			
0901699	FLORENCE	KY		01/24/2013		1,658,513								149,655			
0901700	FRANKLIN	TN		02/19/2013		1,372,169								70,309			
0901701	SNYDER	TX		02/20/2013		2,012,755								74,469			
0901702	ANDREWS	TX		02/19/2013		1,438,739								54,045			
0901703	PACE	FL		02/01/2013		2,896,275								75,853			
0901704	TOWN OF PERINTON	NY		01/28/2013		1,480,987								74,526			
0901705	KENNESAW	GA		01/09/2013		2,211,667								110,856			
0901706	ANNISTON	AL		01/16/2013		3,221,997								86,765			
0901707	TUCSON	AZ		03/28/2013		5,885,036								291,290			
0901708	ORANGE	CA		01/30/2013		2,568,258								69,161			
0901709	MINNEAPOLIS	MN		02/12/2013		4,423,968								118,336			
0901710	ROCK HALL	MD		01/29/2013		495,952								97,401			
0901711	COMMERCE TOWNSHIP	MI		02/28/2013		1,218,358								32,151			
0901712	MEMPHIS	TN		01/30/2013		3,360,405								22,605			
0901713	CRESTVIEW HILLS	KY		02/26/2013		2,050,243								169,417			
0901714	ST LOUIS PARK	MN		03/20/2013		2,115,031								54,746			
0901716	KENNESAW	GA		02/28/2013		1,328,542								67,601			
0901717	WEST PALM BEACH	FL		03/05/2013		3,192,106								124,599			
0901718	WOODSIDE	NY		03/25/2013		6,421,002								173,124			
0901719	GLENDALE	WI		03/28/2013		2,345,653								62,394			
0901720	WASHINGTON	DC		03/11/2013		3,846,870								102,326			
0901721	TAKOMA PARK	MD		03/11/2013		1,407,391								37,437			
0901722	CHICAGO	IL		05/17/2013		1,795,865								88,211			
0901723	GURNEE	IL		04/19/2013		6,088,818								166,545			
0901724	BENSENVILLE	IL		04/19/2013		11,877,417								324,879			
0901725	MINNETONKA	MN		04/01/2013		4,422,205								232,290			
0901726	MINNETONKA	MN		04/01/2013		4,422,205								232,290			
0901730	GLAINE	MN		04/01/2013		3,537,764								185,832			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0901731	SAN ANTONIO	TX		04/18/2013		1,438,559								36,252			
0901734	ROMEOVILLE	IL		04/30/2013		1,323,338								67,363			
0901735	FOUNTAIN VALLEY	CA		04/10/2013		1,496,215								38,301			
0901736	PLANTATION	FL		04/11/2013		2,376,527								62,978			
0901737	KENOSHA	WI		04/16/2013		5,707,040								162,988			
0901738	HIGHLAND PARK	IL		04/16/2013		3,288,230								88,138			
0901739	MEMPHIS	TN		03/07/2013		7,484,572								85,767			
0901740	MEMPHIS	TN		03/07/2013		7,484,572								85,767			
0901741	SARASOTA	FL		05/13/2013		1,520,439								57,965			
0901742	SARASOTA	FL		05/13/2013		2,480,475								94,565			
0901743	EAGAN	MN		04/01/2013		1,243,664								84,492			
0901744	ALPHARETTA	GA		04/30/2013		5,358,069								268,424			
0901745	MANSFIELD	TX		05/16/2013		1,250,326								57,346			
0901746	MOBILE	AL		05/24/2013		1,069,532								64,879			
0901747	IRVINE	CA		05/16/2013		3,126,870								159,881			
0901748	SOUTH JORDAN	UT		05/22/2013		2,820,642								76,733			
0901749	SAN DIEGO	CA		06/25/2013		2,783,581								73,769			
0901750	TUCSON	AZ		05/22/2013		9,459,711								245,366			
0901751	HAMBURG	NY		05/09/2013		1,041,081								51,344			
0901752	LEE'S SUMMIT	MO		04/23/2013		4,308,313								121,240			
0901753	KIRKLAND	WA		04/30/2013		1,574,747								99,606			
0901754	NOVI	MI		05/15/2013		1,048,310								39,563			
0901755	DEERFIELD	IL		05/22/2013		2,259,552								60,233			
0901756	CITY OF INDUSTRY	CA		05/24/2013		1,181,208								136,734			
0901757	WOODBRIDGE	VA		05/31/2013		984,979								25,795			
0901758	OSHKOSH	WI		06/14/2013		4,874,571								132,743			
0901759	SUWANEE	GA		05/20/2013		1,934,282								49,827			
0901760	SPRING	TX		05/30/2013		2,704,443								71,116			
0901761	FAIRFIELD	OH		05/15/2013		3,311,961								209,092			
0901762	CINCINNATI	OH		05/15/2013		1,655,981								104,546			
0901763	WHITEFISH BAY	WI		06/06/2013		1,991,676								54,908			
0901764	MOBILE	AL		06/18/2013		1,603,914								83,625			
0901765	HAWTHORNE	CA		07/16/2013		3,315,023								199,711			
0901766	LA PUENTE	CA		06/03/2013		1,271,234								145,542			
0901767	MILL VALLEY	CA		06/10/2013		1,022,542								61,281			
0901768	RAPID CITY	SD		06/05/2013		3,867,036								103,183			
0901769	SAINT JOHNS	FL		06/20/2013		3,517,091								214,388			
0901770	KANSAS CITY	MO		06/14/2013		5,800,239								354,758			
0901771	INDIANAPOLIS	IN		06/25/2013		1,221,974								61,261			
0901772	TORRANCE	CA		06/27/2013		1,880,653								51,153			
0901773	SOUTHAVEN	MS		07/08/2013		1,182,465								100,008			
0901774	WINTER PARK	FL		07/09/2013		1,061,326								63,721			
0901775	PHOENIX	AZ		07/10/2013		3,805,710								134,849			
0901776	MELBOURNE	FL		08/05/2013		7,037,076								314,907			
0901777	ROCKY MOUNT	NC		06/26/2013		2,401,384								119,421			
0901778	ALPHARETTA	GA		06/27/2013		1,211,265								31,682			
0901779	CHATSWORTH	CA		08/01/2013		2,209,582								133,297			
0901780	ORANGE	CA		06/28/2013		1,037,946								27,507			
0901781	CHARLOTTE	NC		07/19/2013		2,006,282								137,175			
0901782	AGOURA HILLS	CA		08/14/2013		2,169,701								108,923			
0901783	PLANTATION	FL		08/06/2013		1,610,791								42,223			
0901785	TUCSON	AZ		07/03/2013		2,462,493								63,138			
0901787	WILMINGTON	NC		08/01/2013		1,208,888								137,451			
0901788	FERGUSON	MO		08/13/2013		4,953,726								135,106			
0901789	ST. PETERSBURG	FL		07/30/2013		1,851,087								91,367			
0901790	ST. PETERSBURG	FL		08/28/2013		2,656,134								130,128			
0901791	ARVADA	CO		07/31/2013		1,251,297								33,662			
0901792	NEW BERLIN	WI		08/07/2013		2,990,864								117,568			
0901793	WINDER	GA		07/18/2013		1,981,434								75,030			
0901796	LANSING	MI		09/12/2013		5,885,308								154,436			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0901797	ELLISVILLE	MO		08/13/2013		7,548,534								205,876			
0901798	MILWAUKEE	WI		08/08/2013		6,750,984								342,230			
0901800	WEST JORDAN	UT		08/20/2013		1,746,297								208,802			
0901801	STONE MOUNTAIN	GA		08/14/2013		5,361,419								124,488			
0901802	NEWPORT NEWS	VA		08/01/2013		5,754,939								111,770			
0901803	HAMBURG	NY		08/15/2013		3,411,630								89,182			
0901804	WEST JORDAN	UT		08/27/2013		5,329,823								139,708			
0901805	BIRMINGHAM	AL		09/03/2013		7,824,993								284,437			
0901806	BROOKLYN	NY		08/02/2013		6,935,058								184,296			
0901807	EL PASO	TX		09/05/2013		650,149								99,031			
0901808	ANN ARBOR	MI		08/29/2013		1,972,597								96,246			
0901809	PERRY	GA		07/31/2013		1,990,932								73,364			
0901811	CORAL SPRINGS	FL		08/15/2013		1,422,577								84,410			
0901812	MILWAUKEE	WI		09/20/2013		7,709,859								345,406			
0901814	TUSCON	AZ		09/26/2013		1,628,475								246,773			
0901815	ATLANTA	GA		09/10/2013		2,042,400								50,194			
0901816	ATLANTA	GA		09/10/2013		2,437,733								59,910			
0901818	SYRACUSE	NY		09/17/2013		2,495,420								76,499			
0901819	LAWRENCEVILLE	NJ		10/09/2013		2,100,953								50,763			
0901820	CARROLLTON	GA		09/26/2013		1,303,524								60,390			
0901821	ATHENS	GA		09/26/2013		2,286,884								105,948			
0901822	MIAMI	FL		09/25/2013		3,052,799								72,926			
0901823	EL PASO	TX		10/17/2013		3,149,893								180,792			
0901824	SPRING HILL	KS		10/03/2013		1,748,581								160,849			
0901825	RIVERSIDE	CA		10/10/2013		1,716,061								41,532			
0901826	BELLEVUE	WA		09/30/2013		1,233,139								57,948			
0901827	SAN ANTONIO	TX		09/30/2013		3,050,811								73,818			
0901828	INDIANAPOLIS	IN		09/19/2013		3,847,192								243,983			
0901829	ADDISON	IL		10/10/2013		8,929,683								331,868			
0901830	BREA	CA		10/30/2013		2,384,756								58,941			
0901831	REDMOND	WA		10/07/2013		3,912,663								95,888			
0901832	DECATUR	GA		10/31/2013		2,244,669								54,004			
0901833	MIDDLETON	WI		11/01/2013		2,693,009								67,972			
0901834	MADISON HEIGHTS	MI		10/17/2013		1,804,477								134,256			
0901835	LORTON	VA		11/21/2013		7,376,154								173,116			
0901836	SAINT JOHNS	FL		10/03/2013		902,269								50,464			
0901837	SCOTTSDALE	AZ		10/24/2013		1,050,109								25,553			
0901838	SCOTTSDALE	AZ		10/24/2013		1,431,966								34,846			
0901839	SCOTTSDALE	AZ		10/24/2013		1,909,288								46,461			
0901840	KANSAS CITY	MO		10/17/2013		1,716,475								39,382			
0901842	MIDDLETON	WI		10/24/2013		6,303,739								151,877			
0901843	OAK RIDGE	NC		10/31/2013		7,926,323								191,515			
0901844	HOUSTON	TX		11/12/2013		1,385,821								61,504			
0901845	ORANGE	CA		11/06/2013		4,152,386								101,454			
0901846	MEMPHIS	TN		01/15/2014		8,932,834								214,407			
0901847	KENNESAW	GA		11/01/2013		1,894,025								59,836			
0901848	WINSTON SALEM	NC		10/31/2013		1,879,613								54,379			
0901849	SHERWOOD	OR		12/18/2013		2,436,716								133,276			
0901850	RIVERVIEW	FL		12/04/2013		1,127,792								68,443			
0901851	TALLAHASSEE	FL		12/09/2013		9,274,290								209,305			
0901852	SANTA MONICA	CA		01/14/2014		1,465,088								78,767			
0901853	UKIAH	CA		11/21/2013		6,048,356								21,165			
0901854	LUBBOCK	TX		11/20/2013		2,032,383								29,569			
0901855	WITCHITA FALLS	TX		11/19/2013		1,573,417								41,157			
0901856	MURRELLS INLET	SC		01/08/2014		7,782,917								183,216			
0901857	NEW YORK	NY		11/22/2013		3,180,057								144,796			
0901859	KILLEEN	TX		12/16/2013		3,236,865								91,177			
0901860	BROOMFIELD	CO		12/05/2013		4,606,229								107,645			
0901861	LOUISVILLE	KY		01/02/2014		3,978,545								70,686			
0901862	FORT WORTH	TX		01/02/2014		1,767,101								135,811			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0901863	CHITTENANGO	NY		12/19/2013		2,776,280								124,917			
0901864	ALBUQUERQUE	NM		12/19/2013		1,137,792								90,222			
0901865	ALBUQUERQUE	NM		12/19/2013		4,594,010								323,065			
0901866	GERMANTOWN	WI		01/07/2014		2,005,067								113,449			
0901867	BRIDGEVIEW	IL		01/09/2014		9,218,868								222,438			
0901868	MESA	AZ		12/19/2013		2,402,074								36,045			
0901869	COUNTRYSIDE	IL		01/09/2014		8,163,480								196,457			
0901870	ST. PETER	MN		02/07/2014		2,554,147								58,499			
0901871	CHANHASSEN	MN		01/21/2014		4,718,338								139,874			
0901872	ARDMORE	PA		01/07/2014		1,225,237								28,760			
0901873	BROOKFIELD	WI		01/17/2014		9,892,861								248,243			
0901875	CHARLOTTE	NC		01/16/2014		1,393,576								32,617			
0901877	TUALATIN	OR		01/22/2014		2,304,050								66,303			
0901878	STONE MOUNTAIN	GA		01/22/2014		5,777,428								137,185			
0901880	MINNEAPOLIS	MN		01/31/2014		12,133,096								4,171,802			
0901881	VIRGINIA BEACH	VA		01/31/2014		1,764,704								78,733			
0901882	EXTON	PA		01/23/2014		828,152								45,807			
0901883	LOGAN	UT		04/14/2014		9,275,797								150,274			
0901884	ALBUQUERQUE	NM		03/04/2014		1,174,854								79,799			
0901886	DUBLIN	OH		02/20/2014		1,997,592								154,149			
0901887	FORT WAYNE	IN		03/17/2014		8,527,048								463,219			
0901888	COLORADO SPRINGS	CO		05/16/2014		4,195,059								91,913			
0901889	CORPUS CHRISTI	TX		03/20/2014		2,390,685								102,313			
0901890	LAKEWOOD	NJ		03/26/2014		2,030,281								44,624			
0901891	KANNAPOLIS	NC		04/01/2014		2,900,401								63,749			
0901892	CHARLOTTE	NC		03/27/2014		1,932,772								42,989			
0901893	MIDLOTHIAN	VA		03/27/2014		2,154,014								45,349			
0901894	MARIETTA	GA		04/10/2014		4,231,614								139,892			
0901895	MINNEAPOLIS	MN		04/30/2014		4,161,463								110,637			
0901896	TUCSON	AZ		03/27/2014		1,900,133								63,851			
0901897	SNELLVILLE	GA		05/02/2014		1,936,773								44,560			
0901898	ODESSA	TX		04/30/2014		2,626,119								116,963			
0901899	ODESSA	TX		04/30/2014		3,001,278								133,671			
0901900	GAINESVILLE	FL		04/15/2014		4,015,765								90,218			
0901901	VICTORIA	TX		05/14/2014		2,033,561								89,926			
0901902	MEBANE	NC		05/01/2014		7,446,666								170,033			
0901903	INDIANAPOLIS	IN		06/27/2014		5,046,188								150,057			
0901904	INDIANAPOLIS	IN		05/22/2014		2,899,175								71,091			
0901905	INDIANAPOLIS	IN		05/28/2014		3,841,407								94,196			
0901906	WICHITA FALLS	TX		05/01/2014		7,177,668								148,652			
0901907	SOUTHAVEN	MS		05/14/2014		1,953,606								68,110			
0901908	BALTIMORE	MD		04/29/2014		5,039,157								117,788			
0901909	TEMECULA	CA		05/30/2014		2,032,076								47,789			
0901911	NEW HUDSON	MI		06/02/2014		3,781,620								163,359			
0901912	BLOOMFIELD HILLS	MI		06/02/2014		3,972,873								170,104			
0901913	HOUSTON	TX		06/05/2014		3,591,667								80,929			
0901914	DENVER	CO		05/01/2014		3,409,918								153,355			
0901915	GAINESVILLE	FL		06/25/2014		5,535,974								186,905			
0901916	CRANBURY	NJ		09/09/2014		1,402,928								132,343			
0901917	RIALTO	CA		06/16/2014		4,104,866								61,815			
0901918	TEMPLE	TX		07/01/2014		2,671,586								58,692			
0901919	KATY	TX		07/21/2014		3,838,267								127,878			
0901920	FORT WORTH	TX		10/01/2014		6,682,103								286,065			
0901921	CHESAPEAKE	MD		06/30/2014		6,981,251								162,965			
0901922	WINCHESTER	KY		07/30/2014		4,334,159								103,535			
0901923	DOTHAN	AL		10/01/2014		2,121,470								48,041			
0901925	ROME	GA		07/01/2014		4,131,906								200,019			
0901926	MINNETONKA	MN		07/29/2014		5,124,908								138,054			
0901927	LONG BEACH	CA		08/18/2014		2,335,961								53,612			
0901928	ANNADALE	VA		09/02/2014		3,413,195								77,869			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0901930	CHICAGO	IL		07/31/2014		2,524,931								59,132			
0901931	AMES	IA		09/18/2014		3,461,314								147,385			
0901932	KENNESAW	GA		09/17/2014		2,384,508								103,738			
0901933	CRANBURY	NJ		12/02/2014		2,534,161								131,930			
0901934	AUSTIN	TX		10/21/2014		2,735,918								61,613			
0901935	ANNISTON	AL		10/01/2014		549,016								14,333			
0901936	AUSTELL	GA		10/30/2014		2,978,582								68,589			
0901937	LOUIVILLE	KY		10/31/2014		2,604,958								91,694			
0901938	URBANDALE	IA		11/03/2014		13,278,942								334,305			
0901939	RIVERSIDE	CA		12/01/2014		1,954,261								47,448			
0901940	PORTLAND	OR		11/20/2014		6,816,957								190,002			
0901942	READINGTON	NJ		12/23/2014		11,983,997								642,166			
0901943	LOPATCONG TWNSHIP/PHILLIPSBURG	NJ		12/23/2014		7,147,427								382,997			
0901944	SEATTLE	WA		02/09/2015		3,357,226								59,355			
0901945	BRENTWOOD	CA		12/01/2014		4,401,655								102,269			
0901946	MADISON	TN		01/06/2015		1,931,472								241,290			
0901947	CHICAGO	IL		12/12/2014		3,817,629								206,634			
0901948	CHICAGO	IL		12/12/2014		3,302,249								178,739			
0901949	BRANCHBURG	NJ		11/25/2014		5,266,057								249,665			
0901950	LEXINGTON	KY		01/15/2015		2,440,328								74,318			
0901951	ROUND ROCK	TX		02/25/2015		2,065,185								48,367			
0901952	LEE'S SUMMIT	MO		01/09/2015		4,215,694								104,989			
0901954	SARTELL	MN		12/17/2014		5,373,247								131,432			
0901955	AUSTIN	TX		01/08/2015		2,098,145								51,523			
0901956	KENNESAW	GA		12/17/2014		2,206,153								97,610			
0901957	FOREST GROVE	OR		12/23/2014		2,852,445								53,851			
0901958	FOREST GROVE	OR		12/23/2014		1,918,023								36,210			
0901959	TUCSON	AZ		12/23/2014		1,983,420								103,647			
0901960	WEST VALLEY CITY	UT		03/02/2015		6,390,039								152,563			
0901961	VALENCIA	CA		12/30/2014		4,809,449								215,091			
0901962	LITHIA SPRINGS	GA		01/13/2015		3,313,861								143,923			
0901963	GRAND FORKS	ND		12/30/2014		2,443,244								54,034			
0901964	LEXINGTON	KY		02/02/2015		5,798,008								141,304			
0901965	THOUSAND OAKS	CA		07/14/2015		3,480,509								60,084			
0901966	CORONA DEL MAR	CA		02/26/2015		3,877,066								565,522			
0901967	NORFOLK	VA		02/18/2015		4,265,884								116,667			
0901968	ORO VALLEY	AZ		01/28/2015		1,863,760								44,645			
0901969	MUKILTEO	WA		01/30/2015		1,439,104								75,491			
0901970	SAINT JOHNS	FL		02/19/2015		2,147,144								73,261			
0901971	JACKSONVILLE	FL		02/19/2015		2,781,528								94,906			
0901972	JACKSON	MS		02/11/2015		4,619,524								111,363			
0901973	TUCSON	AZ		02/10/2015		4,903,781								118,504			
0901974	TUSTIN	CA		03/24/2015		2,356,818								59,573			
0901975	FULLERTON	CA		03/26/2015		6,579,451								166,307			
0901976	NAVARRE BEACH	FL		03/10/2015		4,530,709								107,605			
0901977	GREECE	NY		03/11/2015		2,285,685								177,828			
0901978	HAMBURG	NY		03/13/2015		1,070,949								45,211			
0901979	ROCK TAVERN	NY		12/23/2014		1,876,379								100,546			
0901980	AMELIA	OH		03/31/2015		4,399,603								155,568			
0901981	GAHANNA	OH		03/10/2015		6,019,836								101,295			
0901982	OAK CREEK	WI		03/11/2015		4,183,092								103,762			
0901983	MONTICELLO	MN		04/28/2015		1,709,544								71,980			
0901984	CHARLESTON	SC		02/26/2015		1,671,241								39,901			
0901985	BRIDGETON	MO		03/16/2015		3,840,344								92,564			
0901986	LOUISVILLE	KY		04/29/2015		2,402,771								83,568			
0901987	BIRMINGHAM	AL		03/02/2015		3,794,976								163,167			
0901988	TALLAHASSEE	FL		03/16/2015		3,446,463								83,070			
0901989	STERLING HEIGHTS	MI		06/17/2015		5,095,429								198,858			
0901990	DURHAM	NC		03/24/2015		1,581,028								68,287			
0901991	BRONX	NY		04/30/2015		8,138,148								198,071			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
0901992	OCOEE	FL		04/28/2015		2,960,703								69,927			
0901993	VISTA	CA		04/15/2015		4,391,805								191,819			
0901994	HILLSBORO	OR		04/30/2015		3,552,844								83,912			
0901995	BROOKFIELD	WI		04/13/2015		5,126,435								129,962			
0901996	BROOKFIELD	WI		04/10/2015		1,823,828								46,237			
0901997	WILIMGTON	CA		07/24/2015		11,557,670								592,494			
0901998	OMAHA	NE		05/15/2015		5,481,620								243,604			
0901999	MIDDLEBURG HEIGHTS	OH		04/23/2015		3,897,528								136,973			
0902000	FULLERTON	CA		04/30/2015		7,105,688								167,824			
0902001	ALBUQUERQUE	NM		04/28/2015		6,830,210								326,012			
0902002	WEBSTER	TX		04/28/2015		5,584,798								317,204			
0902003	MEMPHIS	TN		04/16/2015		4,784,712								115,660			
0902004	LAS VEGAS	NV		05/14/2015		3,170,515								163,769			
0902005	HOLDEN	MA		07/01/2015		10,154,314								236,080			
0902006	GRESHAM	OR		04/30/2015		5,049,354								90,077			
0902007	MENDOTA HEIGHTS	MN		06/11/2015		3,863,702								90,277			
0902008	SAN JOSE	CA		05/21/2015		2,032,830								86,986			
0902009	SAN JOSE	CA		05/28/2015		3,470,606								60,604			
0902010	TUALATIN	OR		05/21/2015		4,447,754								107,645			
0902012	FARMERS BRANCH	TX		06/01/2015		3,330,564								143,172			
0902013	FULLERTON	CA		06/04/2015		2,482,537								43,460			
0902014	MIDLAND	TX		05/14/2015		13,649,403								311,233			
0902015	HUNTINGTON BEACH	CA		09/01/2015		7,467,402								131,988			
0902016	AUSTIN	TX		06/19/2015		2,082,247								105,900			
0902017	SAN JOSE	CA		07/06/2015		8,383,534								358,776			
0902018	OCONOMOWOC	WI		08/27/2015		17,895,047								426,380			
0902019	ORANGE	CA		06/18/2015		1,976,296								48,833			
0902020	SALEM	OR		06/16/2015		2,493,511								139,833			
0902021	NEWARK	DE		10/01/2015		5,484,886								92,897			
0902022	WARREN	MI		06/17/2015		3,171,205								149,466			
0902023	NEWPORT NEWS	VA		07/09/2015		1,488,782								34,605			
0902024	FLORENCE	KY		06/18/2015		2,505,702								60,315			
0902025	ANNAPOLIS	MD		07/01/2015		7,426,841								181,434			
0902027	COLLEYVILLE	TX		06/26/2015		3,665,017								86,922			
0902028	AUSTIN	TX		07/30/2015		3,552,807								83,827			
0902029	SAN ANTONIO	TX		06/24/2015		2,802,454								117,981			
0902030	AUBURN	WA		06/25/2015		1,734,997								88,239			
0902031	TACOMA	WA		06/25/2015		3,635,231								184,883			
0902032	AUBURN	WA		06/25/2015		2,478,567								126,056			
0902033	KENT	WA		06/25/2015		2,105,999								108,814			
0902034	LAWRENCEVILLE	GA		07/23/2015		2,354,596								78,337			
0902035	ST PAUL	MN		07/15/2015		5,090,809								223,423			
0902036	ST. LOUIS PARK	MN		06/18/2015		10,547,719								253,897			
0902037	MISSION VIEJO	CA		09/17/2015		6,475,397								151,173			
0902038	IRVINE	CA		06/30/2015		3,467,167								81,619			
0902039	CORPUS CHRISTI	TX		08/13/2015		2,187,751								90,858			
0902040	PORT ARANSAS	TX		08/13/2015		2,761,911								114,703			
0902041	SALEM	OR		07/30/2015		4,161,396								96,089			
0902042	SOUTH BEND	IN		08/12/2015		2,048,412								170,552			
0902043	OCOEE	FL		09/15/2015		1,388,999								67,695			
0902044	ORLANDO	FL		09/15/2015		2,182,713								106,379			
0902045	MECHANICSVILLE	VA		08/06/2015		9,768,913								227,938			
0902046	VISTA	CA		07/08/2015		5,767,544								100,034			
0902047	POMPANO BEACH	FL		08/14/2015		2,977,100								93,493			
0902048	PEARLAND	TX		08/04/2015		4,077,574								91,199			
0902049	OMAHA	NE		08/20/2015		4,326,133								97,053			
0902050	ALBUQUERQUE	NM		08/13/2015		6,682,981								299,110			
0902051	GREENFIELD	WI		09/09/2015		9,464,765								216,670			
0902052	MIDDLETON	WI		08/13/2015		4,475,499								99,642			
0902053	ALPHARETTA	GA		01/05/2016										73,001			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0902054	NASHVILLE	TN		12/01/2015		2,800,000								63,998			
0902055	JACKSONVILLE	FL		10/07/2015		2,842,403								91,267			
0902056	JACKSONVILLE	FL		10/01/2015		4,078,583								131,753			
0902057	SAN JOSE	CA		11/03/2015		3,500,000								57,596			
0902058	ROCKVILLE	MD		12/14/2015		3,600,000								69,613			
0902059	SCOTTSDALE	AZ		10/01/2015		2,984,329								96,405			
0902060	CHARLOTTE	NC		10/15/2015		4,751,162								105,109			
0902061	STAFFORD	TX		09/29/2015		4,966,959								203,298			
0902062	FLOWOOD	MS		10/27/2015		2,792,703								87,614			
0902063	BELLEVUE	WA		10/26/2015		8,072,549								331,305			
0902064	EARTH CITY	MO		11/17/2015		3,400,000								82,109			
0902065	EXTON	PA		10/30/2015		5,239,979								119,334			
0902066	SERLING HEIGHTS	MI		01/14/2016										162,389			
0902067	WEST CHESTER	OH		01/11/2016										61,138			
0902068	AUSTIN	TX		12/10/2015		5,800,000								213,172			
0902069	WATAUGA	TX		11/19/2015		4,042,660								92,893			
0902070	SAN ANTONIO	TX		11/12/2015		2,550,000								101,085			
0902071	SHOREWOOD	MN		11/04/2015		6,000,000								134,446			
0902072	PORTLAND	OR		11/30/2015		2,200,000								48,696			
0902073	CHULA VISTA	CA		11/19/2015		3,000,000								57,304			
0902074	TUCSON	AZ		12/03/2015		6,400,000								129,023			
0902075	SOUTH JORDAN	UT		11/17/2015		3,300,000								71,704			
0902076	OAKLAND	CA		02/01/2016										222,360			
0902078	ST CLOUD	MN		01/29/2016										158,506			
0902079	BOULDER	CO		12/31/2015		2,550,000								95,073			
0902080	GAINESVILLE	FL		12/30/2015		3,000,000								111,319			
0902081	GAINESVILLE	FL		12/30/2015		3,000,000								111,319			
0902082	ADDISON	TX		12/30/2015		3,600,000								133,328			
0902083	ELK RIVER	MN		01/19/2016										76,067			
0902084	JACKSON	MS		12/21/2015		2,300,000								66,051			
0902085	OWINGS MILLS	MD		01/29/2016										141,502			
0902086	ELLICOTT CITY	MD		01/29/2016										325,548			
0902088	SEATTLE	WA		01/27/2016										104,558			
0902089	LAKE ZURICH	IL		02/11/2016										130,186			
0902091	SURPRISE	AZ		03/01/2016										79,953			
0902093	KIRKWOOD	MO		02/16/2016										161,427			
0902094	WEBSTER	NY		04/15/2016										76,251			
0902095	PITTSFORD	NY		03/08/2016										55,123			
0902096	BRIGHTON	CO		03/24/2016										45,144			
0902097	HAMBURG	NY		03/08/2016										33,977			
0902098	WESTMINSTER	CO		03/09/2016										166,319			
0902099	WILSONVILLE	OR		03/17/2016										32,051			
0902101	SAN DIEGO	CA		03/30/2016										226,335			
0902102	MILWAUKEE	WI		02/24/2016										196,149			
0902103	MILWAUKEE	WI		02/24/2016										127,003			
0902104	MADISON	WI		04/26/2016										76,968			
0902105	CANON CITY	CO		04/27/2016										63,591			
0902106	ALBANY	NY		05/13/2016										104,069			
0902107	CORPUS CHRISTI	TX		05/02/2016										45,446			
0902108	PORTLAND	OR		05/02/2016										64,770			
0902109	KINGSTON BOROUGH	PA		05/02/2016										45,446			
0902110	MINNETONKA	MN		11/01/2016										15,898			
0902111	DALLAS	TX		05/06/2016										243,407			
0902112	ST. LOUIS	MO		05/24/2016										120,989			
0902113	VANCOUVER	WA		06/01/2016										75,404			
0902114	CHARLOTTE	NC		06/09/2016										18,780			
0902115	NORCO	CA		07/01/2016										39,244			
0902116	EARTH CITY	MO		06/28/2016										122,575			
0902117	TUCSON	AZ		05/19/2016										44,166			
0902118	FLORA	MS		06/13/2016										60,183			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
0902119	DEERFIELD	IL		07/12/2016										22,262			
0902120	KENNESAW	GA		10/07/2016										8,253			
0902121	KENNESAW	GA		06/22/2016										214,198			
0902122	ROSWELL	GA		06/23/2016										93,103			
0902123	CONYERS	GA		06/23/2016										68,560			
0902124	SMYRNA	GA		06/23/2016										98,783			
0902125	SMYRNA	GA		06/15/2016										126,572			
0902126	NORCROSS	GA		06/23/2016										73,631			
0902127	CARTERSVILLE	GA		06/15/2016										91,075			
0902128	MARIETTA	GA		06/17/2016										79,919			
0902129	CONYERS	GA		07/07/2016										47,667			
0902130	PANAMA CITY	FL		06/17/2016										109,127			
0902131	CHARLOTTE	NC		06/27/2016										91,755			
0902132	BIRMINGHAM	AL		06/13/2016										55,403			
0902133	HERNANDO	MS		06/30/2016										135,557			
0902134	EAGAN	MN		07/01/2016										29,665			
0902135	TUCSON	AZ		08/08/2016										16,460			
0902136	NEWINGTON	VA		11/01/2016										30,968			
0902137	EDINA	MN		08/09/2016										26,386			
0902138	ALPHARETTA	GA		08/10/2016										44,946			
0902139	CORONA	CA		08/02/2016										34,791			
0902140	AUSTIN	TX		08/19/2016										7,860			
0902141	MENTOR	OH		08/22/2016										14,035			
0902142	ARLINGTON	VA		09/01/2016										6,997			
0902143	LAS VEGAS	NV		09/01/2016										17,416			
0902144	FLOWOOD	MS		07/26/2016										45,616			
0902145	WARREN	MI		09/22/2016										12,274			
0902146	BLACKLICK	OH		10/03/2016										1,917			
0902147	BLACKLICK (COLUMBUS)	OH		10/03/2016										6,470			
0902148	HARRISBURG	PA		09/30/2016										5,825			
0902149	YORBA LINDA	CA		10/31/2016										3,947			
0902150	JACKSONVILLE	FL		10/25/2016										36,191			
0902152	BROWNSVILLE	TX		10/19/2016										28,817			
0902153	RACINE	WI		09/15/2016										25,873			
0902154	CHARLOTTE	NC		10/05/2016										4,122			
0902156	OREM	UT		10/11/2016										8,627			
0902158	PANAMA CITY	FL		11/01/2016										5,816			
0902163	GLEN BURNIE	MD		11/29/2016										13,409			
923FUGI	VARIOUS	NH		11/19/2013		24,589,014								9,773,897			
975TRGI	LANCASTER	PA		08/18/2011		11,222,882								198,819			
979GYWI	OVERLAND PARK	KS		10/11/2013		40,000,000								63,042			
987JCR9	HOLYOKE	MA		02/08/2011		33,205,701								701,836			
990BI01	VARIOUS	NY		04/14/2016										2,304,079			
990RI01	VARIOUS	TX		06/30/2016										1,041,933			
0299999. Mortgages with partial repayments						2,518,353,700								111,634,433			
0599999 - Totals						2,886,167,791		79,096			79,096		359,622,728	474,164,721		2,897,389	2,897,389

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
63046#-AC-2	NAPIER PARK AIRCRAFT LEASING VEHICLE I LLC		New York	NY	Income Allocation	Z	11/14/2014		6,271,403	6,204,299	6,271,403	286,957							0.000
63046#-RC-2	NAPIER PARK RAILCAR Investments II LLC Unaffiliated		New York	NY	Income Allocation	Z	12/18/2015		9,971,243	9,765,835	9,971,243	169,607							0.000
63046#-RC-1	NAPIER PARK RAILCAR LEASE FUND, LLC Equipment-		New York	NY	Income Allocation	Z	05/02/2013		18,360,869	18,309,459	18,360,869	(58,656)							0.000
0399999. Transportation Equipment - Unaffiliated									34,603,515	34,279,593	34,603,515	397,908							XXX
401668-10-4	GUGGENHEIM PARTNERS OPPORT LLC Unaffiliated	0	DOVER	DE	Income Allocation	3	09/10/2009		42,603,644	42,603,644	42,603,644	(43,980,526)							0.000
1399999. Joint Venture Interests - Fixed Income - Unaffiliated									42,603,644	42,603,644	42,603,644	(43,980,526)							XXX
00032#-10-8	A-A EUROPEAN SR DEBT FUND, LP Equipment-	0	DOVER	DE	Income Allocation		09/21/2011		46,255,511	46,255,511	46,255,511	5,466,155							0.000
537784-5*-1	A-A Mortgage Opportunities, LP A-A Mortgage Opportunities, LP	0			Capital Contribution	Z	12/30/2015		59,689,624	59,689,624	59,689,624	1,089,086							0.000
1BA0DS-4G-7	APOLLO ASIA REAL ESTATE FUND APOLLO ASIA REAL ESTATE FUND	0			DIRECT	Z	09/23/2016		47,527	47,527	47,527								0.000
1BAN0D-LV-8	APOLLO USREF APOLLO USREF II HP COINVEST	0		US	Capital Contribution	Z	06/30/2016		28,133,938	28,133,938	28,133,938	(309,460)							0.000
72002#-11-1	THE HUB	0		US	Income Allocation		12/29/2014		60,775,322	60,775,322	60,775,322	5,998,487							0.000
G2957*-10-2	A-A ASIA PRIVATE CREDIT FD, LP	0	GEORGETOWN		Capital Contribution	Z	04/20/2012		22,450,390	22,450,390	22,450,390	(206,641)							0.000
00163H-AD-7	ALM LOAN FUNDING 2012-7A SUB 144A MIX-CORP LOAN 0.000% 10/19/24	0			DIRECT	4Z	10/05/2016		22,670,282	21,854,560	22,893,761		223,479				1,662,601		0.000
G3435*-10-2	FINANCIAL CREDIT INV I LP	0	GEORGETOWN		Income Allocation	Z	01/07/2011		48,109,500	48,109,500	48,109,500	7,190,481							0.000
G4384@-10-9	HEDGE FUND SEEDING STRATEGY OFFSHORE: 2011 LP	0	GEORGETOWN		Income Allocation	Z	02/27/2012		1,269,492	1,269,492	1,269,492	(44,013)							0.000
1599999. Joint Venture Interests - Common Stock - Unaffiliated									289,401,586	288,585,864	289,625,065	19,184,095	223,479				1,662,601		XXX
14307#-10-7	CARLYLE ENERGY MEZZANINE OPP		WASHINGTON	DC	Income Allocation	Z	06/26/2012		18,716,601	9,678,354	18,716,601	15,969							0.000
000000-00-0	CCSD II, LP		DOVER	DE	Capital Contribution	RP5A	06/28/2012		6,129,242	7,144,245	6,129,242	493,917							0.000
18064@-10-3	CLARITAS CAP SPEC DEBT FUND LP		DOVER	DE	Income Allocation	RP5AZ	02/03/2011		3,087,020	3,577,547	3,087,020	33,007							0.000
000000-00-0	CAPITAL ALIGNMENT PARTNERS						09/09/2016		1,200,000	1,200,000	1,200,000								
466993-50-8	PEG SECONDARY PRIVATE EQUITY				JP MORGAN SECURITIES	Z	08/12/2016		1,253,086	1,253,801	1,253,801	715							0.000
2199999. Joint Venture Interests - Other - Unaffiliated									30,385,949	22,853,947	30,386,664	543,608							XXX
401378-AA-2	GUARDIAN LIFE INSURANCE 144A 7.375% 09/30/39		NEW YORK	NY	Tax Free Exchange	1FE	10/01/2011		9,197,964	11,989,729	9,173,540		(5,236)				658,219		0.000
41020V-AA-9	JOHN HANCOCK LIFE INS CO 144A etc.- Unaffiliated 7.375% 02/15/24		BOSTON	MA	JP MORGAN SECURITIES	1FE	10/05/2010		24,585,200	23,556,040	22,816,663		(322,038)				1,475,000		0.000
53079Q-AC-1	LIBERTY MUTUAL INSURANCE 144A Debentures, 7.875% 10/15/26		BOSTON	MA	MERRILL LYNCH	2FE	01/21/2011		11,608,190	13,343,561	11,454,874		(30,982)				866,250		0.000
575767-AG-3	MASS MUTUAL LIFE INS CO 144A 8.875% 06/01/39			MA	DIRECT	1FE	08/01/2009		7,846,445	11,283,557	7,822,352		(4,440)				667,400		0.000
628312-AA-8	MUTUAL OF OMAHA INS CO 144A 6.800% 06/15/36		OMAHA	NE	GOLDMAN SACHS & CO.	1FE	08/01/2009		16,664,987	21,038,283	16,791,300		21,466				1,207,680		0.000
628312-AB-6	MUTUAL OF OMAHA INS CO 144A 6.950% 10/15/40		OMAHA	NE	GOLDMAN SACHS & CO.	1FE	10/12/2010		10,283,780	12,988,658	10,300,120		3,124				729,750		0.000
638671-AC-1	NATIONWIDE MUTUAL INS 144A 8.250% 12/01/31		COLUMBUS	OH	BANK OF AMERICA	1FE	07/08/2010		15,273,626	20,548,880	15,206,499		(13,114)				1,222,815		0.000
638671-AL-1	NATIONWIDE MUTUAL INS 144A 4.950% 04/22/44		COLUMBUS	OH	JP MORGAN SECURITIES	1FE	04/16/2014		6,997,830	6,824,755	6,997,922		35				346,500		0.000
677412-AD-0	OHIO NATIONAL LIFE INSURANCE 144A 8.500% 05/15/26		CINCINNATI	OH	KEYBANC CAPITAL MARKETS	1FE	04/05/2011		1,336,220	1,393,891	1,286,395		(10,143)				97,750		0.000
694475-AA-2	PACIFIC LIFE INSURANCE CO 144A 9.250% 06/15/39		NEWPORT BEACH	CA	GOLDMAN SACHS & CO.	1FE	06/16/2009		6,996,640	10,323,320	6,996,731		43				647,500		0.000
694606-AA-2	PACIFIC LIFE INSURANCE CO 144A 7.900% 12/30/23		NEWPORT BEACH	CA	ROBERT W. BAIRD	1FE	03/04/2010		3,186,750	3,581,520	3,117,188		(12,507)				237,000		0.000
707567-AA-1	PENN MUTUAL LIFE INS CO 144A 6.650% 06/15/34		HORSHAM	PA	ROBERT W. BAIRD	1FE	09/21/2009		19,934,621	23,431,319	20,125,044		25,088				1,412,926		0.000
2399999. Surplus Debentures, etc - Unaffiliated									133,912,253	160,303,513	132,088,628		(348,704)				9,568,790		XXX
000000-00-0	AERL, LC		DES MOINES	IA	DIRECT	Z	04/03/2009		49,546,524	6,234,956	6,234,956	(580,416)							
4399999. Any Other Class of Assets - Affiliated									49,546,524	6,234,956	6,234,956	(580,416)							XXX

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 Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
4499999. Total - Unaffiliated									530,906,947	548,626,561	529,307,516	(23,854,915)	(125,225)				11,231,391		XXX
4599999. Total - Affiliated									49,546,524	6,234,956	6,234,956	(580,416)							XXX
4699999 - Totals									580,453,471	554,861,517	535,542,472	(24,435,331)	(125,225)				11,231,391		XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
63046#-AC-2	NAPIER PARK AIRCRAFT LEASING VEHICLE I LLC		NY	Capital Contribution	11/14/2014			1,353,463		0.000
63046#-RC-2	NAPIER PARK RAILCAR Investments II LLC Unaffiliated		NY	Capital Contribution	12/18/2015			3,603,415		0.000
0399999. Transportation Equipment - Unaffiliated								4,956,878		XXX
537784-5*-1	A-A Mortgage Opportunities, LP A-A Mortgage Opportunities, LP Unaffiliated			Capital Contribution	12/30/2015			48,003,726		0.000
1BA0DS-4G-7	APOLLO ASIA REAL ESTATE FUND APOLLO ASIA REAL ESTATE FUND Equipment-			DIRECT	09/23/2016		20,027	27,500		0.000
1BAN0D-LV-8	APOLLO USREF APOLLO USREF II HP COINVEST		US	Capital Contribution	06/30/2016		25,434,398	3,009,000		0.000
G2957*-10-2	A-A ASIA PRIVATE CREDIT FD, LP			Capital Contribution	04/20/2012			9,003,237		0.000
00163H-AD-7	ALM LOAN FUNDING 2012-7A SUB 144A MIX-CORP LOAN 0.000% 10/19/24			DIRECT	10/05/2016		53,964,418			0.000
G3435*-10-2	FINANCIAL CREDIT INV I LP			Capital Contribution	01/07/2011			70,000		0.000
1599999. Joint Venture Interests - Common Stock - Unaffiliated							79,418,843	60,113,463		XXX
14307#-10-7	CARLYLE ENERGY MEZZANINE OPP		DC	Capital Contribution	06/26/2012			2,527,005		0.000
000000-00-0	CCSD II, LP		DE	Capital Contribution	06/28/2012			1,150,000		0.000
180648-10-3	CLARITAS CAP SPEC DEBT FUND LP		DE	Capital Contribution	02/03/2011			225,000		0.000
466993-50-8	PEG SECONDARY PRIVATE EQUITY			JP MORGAN SECURITIES	08/12/2016		1,500,000			0.000
000000-00-0	CAPITAL ALIGNMENT PARTNERS III			DIRECT	09/09/2016		750,000	450,000		
2199999. Joint Venture Interests - Other - Unaffiliated							2,250,000	4,352,005		XXX
4499999. Total - Unaffiliated							81,668,843	69,422,346		XXX
4599999. Total - Affiliated										XXX
4699999 - Totals							81,668,843	69,422,346		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
63046#-AC-2	NAPIER PARK AIRCRAFT LEASING VEHICLE I LLC		NY	Capital Distribution	11/14/2014	12/16/2016	196,113							196,113					196,113
63046#-AC-2	NAPIER PARK AIRCRAFT LEASING VEHICLE I LLC Unaffiliated		NY	Capital Distribution	11/14/2014	05/16/2016	155,698							155,698	155,698				
63046#-AC-2	NAPIER PARK AIRCRAFT LEASING VEHICLE I LLC Equipment-		NY	Capital Distribution	11/14/2014	08/24/2016	229,707							229,707	3,910				225,797
63046#-AC-2	NAPIER PARK AIRCRAFT LEASING VEHICLE I LLC		NY	Capital Distribution	11/14/2014	03/21/2016	130,185							130,185	130,185				
63046#-RC-2	NAPIER PARK RAILCAR Investments II LLC		NY	Capital Distribution	12/18/2015	07/25/2016	20,000							20,000	20,000				
63046#-RC-2	NAPIER PARK RAILCAR Investments II LLC		NY	Capital Distribution	12/18/2015	08/09/2016	89,264							89,264	89,264				
63046#-RC-2	NAPIER PARK RAILCAR Investments II LLC		NY	Capital Distribution	12/18/2015	06/02/2016	276,086							276,086	276,086				
63046#-RC-2	NAPIER PARK RAILCAR Investments II LLC		NY	Capital Distribution	12/18/2015	11/23/2016	118,307							118,307					118,307
63046#-RC-1	NAPIER PARK RAILCAR LEASE FUND, LLC		NY	Capital Distribution	05/02/2013	07/25/2016	300,154							300,154					300,154
63046#-RC-1	NAPIER PARK RAILCAR LEASE FUND, LLC		NY	Capital Distribution	05/02/2013	05/13/2016	132,293							132,293					132,293
63046#-RC-1	NAPIER PARK RAILCAR LEASE FUND, LLC		NY	Capital Distribution	05/02/2013	10/27/2016	324,372							324,372					324,372
63046#-RC-1	NAPIER PARK RAILCAR LEASE FUND, LLC		NY	Capital Distribution	05/02/2013	01/25/2016	268,566							268,566					268,566
0399999. Transportation Equipment - Unaffiliated							2,240,745							2,240,745	675,143				1,565,602
40166@-10-4	GUGGENHEIM PARTNERS OPPORT LLC Unaffiliated		DE	Capital Distribution	09/10/2009	12/31/2016	52,275,924							52,275,924	2,867,303				49,408,621
40166@-10-4	GUGGENHEIM PARTNERS OPPORT LLC Equipment-		DE	Capital Distribution	09/10/2009	02/11/2016	3,626,179							3,626,179					3,626,179
1399999. Joint Venture Interests - Fixed Income - Unaffiliated							55,902,103							55,902,103	2,867,303				53,034,800
537784-5*-1	A-A Mortgage Opportunities, LP A-A Mortgage Opportunities, LP			Capital Distribution	12/30/2015	09/19/2016	6,400,000							6,400,000	4,528,221				1,871,779
537784-5*-1	A-A Mortgage Opportunities, LP A-A Mortgage Opportunities, LP			Capital Distribution	12/30/2015	12/09/2016	8,543,726							8,543,726	6,271,241				2,272,485
G2957*-10-2	A-A ASIA PRIVATE CREDIT FD, LP			Capital Distribution	04/20/2012	12/19/2016	3,245,639							3,245,639	3,245,639				
G2957*-10-2	A-A ASIA PRIVATE CREDIT FD, LP			Capital Distribution	04/20/2012	08/29/2016	1,395,001							1,395,001	1,395,001				
00163B-AF-5																			2,488,179
00163G-AN-7	ALM LOAN FUNDING 2012-7A E 144A MIX-CORP LOANS 7.381% 10/19/24			Paydown	10/04/2012	04/19/2016													
00163G-AN-7	ALM LOAN FUNDING 2012-7A E 144A MIX-CORP LOANS 7.381% 10/19/24			Paydown	10/04/2012	07/19/2016													
00163G-AN-7	ALM LOAN FUNDING 2012-7A E 144A MIX-CORP LOANS 7.381% 10/19/24			DIRECT	10/04/2012	10/05/2016	6,348,261		85,082			85,082		6,433,342	7,770,150		1,336,808	1,336,808	408,981
00163G-AN-7	ALM LOAN FUNDING 2012-7A E 144A MIX-CORP LOANS 7.381% 10/19/24			Paydown	10/04/2012	01/19/2016													
00163H-AA-3	ALM LOAN FUNDING 2012-7A SUB 144A MIX-CORP LOAN 0.000% 10/19/24			Paydown	10/04/2012	04/19/2016													
00163H-AA-3	ALM LOAN FUNDING 2012-7A SUB 144A MIX-CORP LOAN 0.000% 10/19/24			Paydown	10/04/2012	07/19/2016													
00163H-AA-3	ALM LOAN FUNDING 2012-7A SUB 144A MIX-CORP LOAN 0.000% 10/19/24			Tax Free Exchange	10/04/2012	10/05/2016	10,825,733		31,105			31,105		18,554,136	18,554,136				3,884,651
00163H-AA-3	ALM LOAN FUNDING 2012-7A SUB 144A MIX-CORP LOAN 0.000% 10/19/24			Paydown	10/04/2012	01/19/2016		7,697,297				7,697,297							195,461
00163H-AD-7	ALM LOAN FUNDING 2012-7A SUB 144A MIX-CORP LOAN 0.000% 10/19/24			DIRECT	10/05/2016	10/05/2016	31,294,136							31,294,136	22,670,282		(8,623,853)	(8,623,853)	
00163H-AD-7	ALM LOAN FUNDING 2012-7A SUB 144A MIX-CORP LOAN 0.000% 10/19/24			Paydown	10/05/2016	10/18/2016													
00163H-AD-7	ALM LOAN FUNDING 2012-7A SUB 144A MIX-CORP LOAN 0.000% 10/19/24			Paydown	10/05/2016	11/04/2016													
G3435*-10-2	FINANCIAL CREDIT INV I LP			Capital Distribution	01/07/2011	02/24/2016	501,052							501,052					501,052
G3435*-10-2	FINANCIAL CREDIT INV I LP			Capital Distribution	01/07/2011	03/28/2016	1,002,104							1,002,104					1,002,104
G3435*-10-2	FINANCIAL CREDIT INV I LP			Capital Distribution	01/07/2011	11/10/2016	1,573,157							1,573,157					1,573,157
G4384@-10-9	HEDGE FUND SEEDING STRATEGY OFFSHORE: 2011 LP			Capital Distribution	02/27/2012	06/28/2016	499,561							499,561	499,561				
470475-AC-8	JAMESTOWN CLO I LTD 2012-1A SUB 144A MIX CORP LOAN 0.000% 11/05/24			Paydown	10/22/2012	02/05/2016													55,518

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
470475-AC-8	JAMESTOWN CLO I LTD 2012-1A SUB 144A MIX CORP LOAN 0.000% 11/05/24			DIRECT	10/22/2012	05/03/2016	631,635	579,804	2,973			582,777		1,214,412	420,750		(793,662)	(793,662)	97,228
1599999. Joint Venture Interests - Common Stock - Unaffiliated							72,260,005	8,277,101	119,160			8,396,261		80,656,266	65,354,981		(8,080,707)	(8,080,707)	14,350,595
14307#-10-7	CARLYLE ENERGY MEZZANINE OPP		DC	Capital Distribution	06/26/2012	05/27/2016	88,387							88,387					88,387
14307#-10-7	CARLYLE ENERGY MEZZANINE OPP		DC	Capital Distribution	06/26/2012	03/04/2016	685,693							685,693	181,946				503,747
14307#-10-7	CARLYLE ENERGY MEZZANINE OPP		DC	Capital Distribution	06/26/2012	08/19/2016	126,449							126,449					126,449
14307#-10-7	CARLYLE ENERGY MEZZANINE OPP		DC	Capital Distribution	06/26/2012	11/23/2016	65,841							65,841					65,841
000000-00-0	CCSD II, LP		DE	Capital Distribution	06/28/2012	02/08/2016	404,357							404,357	382,327				22,030
000000-00-0	CCSD II, LP		DE	Capital Distribution	06/28/2012	07/29/2016	104,582							104,582					104,582
000000-00-0	CCSD II, LP		DE	Capital Distribution	06/28/2012	05/11/2016	88,905							88,905	276				88,629
000000-00-0	CCSD II, LP		DE	Capital Distribution	06/28/2012	10/25/2016	128,881							128,881					128,881
000000-00-0	CCSD II, LP		DE	Capital Distribution	06/28/2012	08/15/2016	421,205							421,205	52,682				368,523
000000-00-0	CCSD II, LP		DE	Capital Distribution	06/28/2012	01/27/2016	94,385							94,385					94,385
18064@-10-3	CLARITAS CAP SPEC DEBT FUND LP		DE	Capital Distribution	02/03/2011	02/09/2016	1,507,759							1,507,759	1,399,460				108,299
18064@-10-3	CLARITAS CAP SPEC DEBT FUND LP		DE	Capital Distribution	02/03/2011	07/29/2016	35,289							35,289					35,289
18064@-10-3	CLARITAS CAP SPEC DEBT FUND LP		DE	Capital Distribution	02/03/2011	05/11/2016	77,971							77,971	77,971				
18064@-10-3	CLARITAS CAP SPEC DEBT FUND LP		DE	Capital Distribution	02/03/2011	10/25/2016	55,534							55,534					55,534
18064@-10-3	CLARITAS CAP SPEC DEBT FUND LP		DE	Capital Distribution	02/03/2011	01/27/2016	145,126							145,126					145,126
466993-50-8	PEG SECONDARY PRIVATE EQUITY			Capital Distribution	08/12/2016	11/04/2016	246,914							246,914	246,914				
2199999. Joint Venture Interests - Other - Unaffiliated							4,277,278							4,277,278	2,341,576				1,935,702
814120-AA-9	SECURITY BENEFIT LIFE 144A 8.750% 05/15/16		KS	Redemption 100.0000	08/06/2012	05/15/2016	5,044,411		(44,411)			(44,411)		5,000,000	5,000,000				218,750
2399999. Surplus Debentures, etc - Unaffiliated							5,044,411		(44,411)			(44,411)		5,000,000	5,000,000				218,750
000000-00-0	AERL, LC		IA		04/03/2009	12/31/2016	15,590,020							15,590,020	15,590,020				
4399999. Any Other Class of Assets - Affiliated							15,590,020							15,590,020	15,590,020				
4499999. Total - Unaffiliated							139,724,542	8,277,101	74,749			8,351,850		148,076,392	76,239,003		(8,080,707)	(8,080,707)	71,105,449
4599999. Total - Affiliated							15,590,020							15,590,020	15,590,020				
4699999 - Totals							155,314,562	8,277,101	74,749			8,351,850		163,666,412	91,829,023		(8,080,707)	(8,080,707)	71,105,449

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
228027-AB-4	VESSEL MANAGEMENT SERVICE SERIES A				1	6,697,206	98.8530	6,424,456	6,499,000	6,693,809		(3,398)			3.477	3.272	JJ	103,570	112,985	06/28/2016	01/16/2037
912828-B6-6	U S TREASURY NOTES	SD			1	354,922	103.3130	361,596	350,000	353,718		(470)			2.750	2.586	FA	3,636	9,625	05/13/2014	02/15/2024
912828-HA-1	U S TREASURY NOTES				1	202,240	102.4380	204,876	200,000	200,172		(266)			4.750	4.608	FA	3,588	9,500	08/29/2007	08/15/2017
912828-HA-1	U S TREASURY NOTES	SD			1	414,593	102.4380	419,996	410,000	410,351		(545)			4.750	4.608	FA	7,356	19,475	08/29/2007	08/15/2017
912828-K7-4	U S TREASURY NOTES TREASURY NOTES	SD			1	487,754	96.8750	484,375	500,000	489,201		1,123			2.000	2.277	FA	3,777	10,000	09/15/2015	08/15/2025
912828-PC-8	U S TREASURY NOTES	SD			1	316,466	103.3280	351,315	340,000	329,854		2,409			2.625	3.455	MN	1,159	8,925	12/14/2010	11/15/2020
912828-UN-8	U S TREASURY NOTES	SD			1	515,273	99.1880	495,940	500,000	509,834		(1,514)			2.000	1.661	FA	3,777	10,000	04/26/2013	02/15/2023
912828-WJ-5	U S TREASURY NOTES	SD			1	148,383	101.5160	152,274	150,000	148,759		151			2.500	2.624	MN	487	3,750	06/17/2014	05/15/2024
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						9,136,837	XXX	8,894,828	8,949,000	9,135,698		(2,510)			XXX	XXX	XXX	127,350	184,260	XXX	XXX
0599999. Total - U.S. Government Bonds						9,136,837	XXX	8,894,828	8,949,000	9,135,698		(2,510)			XXX	XXX	XXX	127,350	184,260	XXX	XXX
00254E-MA-7	SWEDISH EXPORT CREDIT		D	2	1FE	50,000,000	101.0670	50,533,300	50,000,000	50,000,000					3.910	3.910	MS	581,069	1,955,000	02/27/2014	03/14/2032
00386S-AB-8	TAQA ABU DHABI NATIONAL 144A		D		1FE	8,747,250	122.5740	13,115,439	10,700,000	8,952,497		34,538			6.500	8.178	AO	123,644	695,500	06/01/2009	10/27/2036
00386S-AL-6	TAQA ABU DHABI NATIONAL 144A		D		1FE	4,970,200	99.5900	4,979,495	5,000,000	4,980,977		2,768			3.625	3.696	JJ	85,087	181,250	12/05/2012	01/12/2023
29134U-AB-7	EMIRATE OF ABU DHABI 144A		D		1FE	9,924,200	110.6630	11,066,330	10,000,000	9,978,092		8,648			6.750	6.856	AO	155,625	675,000	04/01/2009	04/08/2019
455780-AM-8	INDONESIA AID		C	4	1Z	19,165,229	121.7500	19,112,327	15,698,010	18,192,950		(186,009)			6.650	4.000	JJ	481,362	1,043,918	09/30/2011	07/15/2029
50048M-BS-8	KOMMUNALBANKEN AS		D		1FE	50,000,000	98.9500	49,475,000	50,000,000	50,000,000					3.660	3.660	JD	5,083	1,830,000	06/23/2014	06/30/2034
62630C-AC-5	MUNICIPALITY FINANCE PLC		D		1FE	50,000,000	102.4000	51,200,000	50,000,000	50,000,000					3.660	3.660	MS	462,583	1,830,000	09/16/2014	09/30/2039
63983T-AR-6	NEDER WATERSCHAPSBANK 144A		D		1FE	45,000,000	104.6490	47,092,262	45,000,000	45,000,000					3.910	3.910	MN	185,725	1,759,500	04/29/2014	05/23/2039
71645W-AQ-4	PETROBRAS INTL FIN CO		D		4FE	14,556,250	85.5000	10,687,500	12,500,000	14,353,363		(38,124)			6.875	5.710	JJ	384,332	859,375	10/27/2010	01/20/2040
71645W-AR-2	PETROBRAS INTL FIN CO		D		4FE	10,397,100	97.0000	9,700,000	10,000,000	10,200,736		(43,623)			5.375	4.826	JJ	229,931	537,500	01/20/2012	01/27/2021
71654Q-AX-0	PETROLEOS MEXICANOS		D		2FE	9,902,468	103.2820	10,328,150	10,000,000	9,955,300		9,563			5.500	5.625	JJ	244,444	550,000	10/01/2010	01/21/2021
71654Q-BB-7	PETROLEOS MEXICANOS		D		2FE	9,916,275	101.1310	10,113,110	10,000,000	9,950,352		8,424			4.875	4.987	JJ	212,604	487,500	09/11/2012	01/24/2022
74727P-AL-5	STATE OF QATAR 144A		D		1FE	13,403,387	124.8920	16,548,190	13,250,000	13,386,381		(2,624)			6.400	6.314	JJ	379,246	848,000	11/17/2009	01/20/2040
12634M-AB-6	CNOOC FINANCE 2015 US				1FE	4,953,750	97.5810	4,879,030	5,000,000	4,960,315		4,009			3.500	3.611	MN	27,222	175,000	04/28/2015	05/05/2025
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						300,936,109	XXX	308,830,133	297,148,010	299,910,963		(202,430)			XXX	XXX	XXX	3,557,957	13,427,543	XXX	XXX
1099999. Total - All Other Government Bonds						300,936,109	XXX	308,830,133	297,148,010	299,910,963		(202,430)			XXX	XXX	XXX	3,557,957	13,427,543	XXX	XXX
011770-T8-7	ALASKA ST GENERAL OBLIGATION				1FE	1,000,000	115.9830	1,159,830	1,000,000	1,000,000					5.342	5.342	FA	22,258	53,420	12/08/2010	08/01/2027
011770-T9-5	ALASKA ST GENERAL OBLIGATION				1FE	1,000,000	117.6760	1,176,760	1,000,000	1,000,000					5.442	5.442	FA	22,675	54,420	12/08/2010	08/01/2028
011770-U4-4	ALASKA ST GENERAL OBLIGATION			4	1FE	2,000,000	123.0210	2,460,420	2,000,000	2,000,000					5.742	5.741	FA	47,850	114,840	12/08/2010	08/01/2033
011770-U5-1	ALASKA ST GENERAL OBLIGATION				1FE	2,000,000	117.6760	2,353,520	2,000,000	2,000,000					5.442	5.442	FA	45,350	108,840	12/08/2010	08/01/2028
011770-U7-7	ALASKA ST GENERAL OBLIGATION				1FE	2,000,000	115.9830	2,319,660	2,000,000	2,000,000					5.342	5.342	FA	44,517	106,840	12/08/2010	08/01/2027
13063A-5E-0	CALIFORNIA ST GENERAL OBLIGATION	0			1FE	5,416,539	141.4500	5,969,190	4,220,000	5,293,905		(37,580)			7.500	5.241	AO	79,125	316,500	07/05/2013	04/01/2034
13063B-M3-3	CALIFORNIA ST GENERAL OBLIGATION			2	1FE	10,000,000	100.4570	10,045,700	10,000,000	10,000,000					3.500	3.500	MS	116,667	350,000	10/24/2012	09/01/2031
20772J-AC-6	CONNECTICUT ST GENERAL OBLIGATION			4	1FE	12,052,680	112.1630	13,784,833	12,290,000	12,117,891		12,256			5.090	5.267	AO	156,390	625,561	11/01/2010	10/01/2030
246380-4L-0	DELAWARE STATE BABS GENERAL OBLIGATION			2	1FE	8,281,725	108.9010	8,167,575	7,500,000	7,799,532		(101,037)			5.600	4.050	AO	105,000	420,000	10/21/2011	10/01/2029
34153P-PK-8	FLORIDA ST BRD ED GENERAL OBLIGATION			2	1FE	3,082,680	107.9270	3,237,810	3,000,000	3,026,912		(10,200)			5.600	5.200	JD	14,000	168,000	09/23/2010	06/01/2030
34153P-RZ-3	FLORIDA ST BRD ED GENERAL OBLIGATION			2	1FE	1,987,860	108.0740	2,161,480	2,000,000	1,990,410		466			5.650	5.702	JD	9,417	113,000	01/21/2010	06/01/2030
34153P-SJ-8	FLORIDA ST BRD ED GENERAL OBLIGATION			2	1FE	4,930,850	107.6870	5,384,350	5,000,000	4,938,416		1,438			5.900	6.004	JD	24,583	295,000	01/21/2010	06/01/2039
373384-SC-1	GEORGIA STATE GENERAL OBLIGATION				1FE	25,596,231	109.8790	26,085,275	23,740,000	25,311,256		(84,715)			4.565	3.937	AO	270,933	1,083,731	06/11/2013	10/01/2030
373384-X7-6	GEORGIA STATE GENERAL OBLIGATION			2	1FE	3,010,000	105.5540	3,177,175	3,010,000	3,010,000					4.000	4.000	FA	50,167	120,400	06/18/2014	02/01/2034
373384-ZS-8	GEORGIA STATE GENERAL OBLIGATION			2	1FE	3,606,777	101.0060	3,772,574	3,735,000	3,629,446		5,505			3.250	3.500	JJ	60,694	121,388	08/21/2012	07/01/2031
373384-ZT-6	GEORGIA STATE GENERAL OBLIGATION			2	1FE	2,252,248	100.9700	2,357,650	2,335,000	2,265,818		3,298			3.300	3.550	JJ	38,528	77,055	08/21/2012	07/01/2032
419791-G4-4	HAWAII ST GENERAL OBLIGATION			2	1FE	8,000,000	105.3830	8,430,640	8,000,000	8,000,000					4.000	4.000	JD	26,667	320,000	11/18/2011	12/01/2030
419791-YV-4	HAWAII ST GENERAL OBLIGATION				1FE	2,564,400	120.2970	3,007,425	2,500,000	2,547,844		(3,114)			5.480	5.250	FA	57,083	137,000	11/10/2010	02/01/2028
59447T-KA-0	MICHIGAN STATE				1FE	15,000,000	92.8970	13,934,550	15,000,000	15,000,000					3.260	3.260	MN	81,500	108,667	07/29/2016	11/01/2031
594612-BF-9	MICHIGAN STATE GENERAL OBLIGATION			2	1FE	10,000,000	98.3280	9,832,800	10,000,000	10,000,000					3.400	3.400	MN	43,444	340,000	04/11/2013	05/15/2029
604129-ZQ-2	MINNESOTA ST GENERAL OBLIGATION			2	1FE	7,150,896	106.7720	7,687,584	7,200,000	7,160,148		1,942			4.000	4.050	AO	72,000	288,000	10/06/2011	10/01/2031
60416S-PY-0	MINNESOTA ST MINNESOTA STATE				1FE	565,000	100.3180	566,797	565,000	565,000					3.800	3.800	JJ	11,272	615	05/26/2016	07/01/2031
60416S-PZ-7	MINNESOTA ST MINNESOTA STATE				1FE	905,000	95.3400	862,827	905,000	905,000					4.200	4.200	JJ	19,955	1,022	05/26/2016	07/01/2037
605580-4X-4	MISSISSIPPI STATE GENERAL OBLIGATION			4	1FE	21,827,400	122.6490	24,529,800	20,000,000	21,521,511		(55,543)			5.669	5.000	AO	283,450	1,133,800	10/12/2010	10/01/2034
612103-RL-7	MONTANA ST GENERAL OBLIGATION			2	1FE	525,418	103.0150	561,432	545,000	529,901		838			4.800	5.101	FA	10,900	26,160	11/23/2010	08/01/2029
64990C-ER-8	NEW YORK ST				1FE	10,000,000	92.8030	9,280,300	10,000,000	10,000,000					3.879	3.879	JJ	212,268		06/02/2016	07/01/2046
677521-PY-6	OHIO STATE COMMON SCHS SER B GENERAL OBLIGATION			2	1FE	9,868,900	102.5620	10,256,200	10,000,000	9,895,652		5,578			4.000	4.100	MS	117,778	400,000	10/06/2011	09/15/2030
70914P-MJ-8	PENNSYLVANIA ST GENERAL OBLIGATION			4	1FE	187,525	116.6850	215,867	185,000	186,929		(118)			5.450	5.328	FA	3,809	10,083	04/04/2011	02/15/2030
70914P-NE-8	PENNSYLVANIA ST GENERAL OBLIGATION			2	1FE	4,434,203	109.2660	4,802,241	4,395,000	4,410,712		(4,212)			5.350	5.232	MN	39,189	235,133	07/22/2010	05/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
70914P-P0-9	PENNSYLVANIA ST GENERAL OBLIGATION			2	1FE	14,981,850	111.1760	16,676,400	15,000,000	14,986,497		813			5.850	5.861	JJ	404,625	877,500	12/12/2010	07/15/2030
76222R-HT-2	RHODE ISLAND ST & PROVIDENCE GENERAL OBLIGATION			2	1FE	8,049,700	111.5840	8,893,245	7,970,000	8,027,957		(3,572)			6.098	6.007	AO	121,503	486,011	05/13/2010	04/01/2030
772487-Q9-8	ROCK ISLAND SER - TAXBL				1FE	4,253,512	101.8590	4,385,030	4,305,000	4,256,866		1,747			4.250	4.340	JD	15,247	182,963	12/09/2014	12/01/2034
810489-RB-2	SCOTTSDALE REV TAXL SER A				1FE	3,865,000	98.8830	3,821,828	3,865,000	3,865,000					4.000	4.000	JJ	77,300	154,600	12/10/2014	07/01/2034
857536-PY-6	UNIVERSITY OF IOWA UNIVERSITY OF IOWA				1FE	1,444,362	95.7760	1,417,485	1,480,000	1,456,835		11,624			3.250	3.429	JJ	24,050	40,083	08/31/2015	07/01/2027
857536-QA-7	UNIVERSITY OF IOWA				1FE	1,715,000	97.5230	1,672,519	1,715,000	1,715,000					3.500	3.500	JJ	30,013	50,021	08/06/2015	07/01/2029
857536-QC-3	UNIVERSITY OF IOWA				1FE	1,890,000	98.2360	1,856,660	1,890,000	1,890,000					3.700	3.700	JJ	34,965	58,275	08/06/2015	07/01/2031
857536-SM-9	UNIVERSITY OF IOWA UNIVERSITY OF IOWA				1FE	1,575,000	99.4760	1,566,747	1,575,000	1,575,000					3.750	3.750	JJ	29,531	39,375	10/23/2015	07/01/2030
857536-SN-7	UNIVERSITY OF IOWA UNIVERSITY OF IOWA				1FE	1,635,000	99.9780	1,634,640	1,635,000	1,635,000					3.850	3.850	JJ	31,474	41,965	10/23/2015	07/01/2031
882722-K5-9	TEXAS ST REF TAX PUB FIN AUTH GENERAL OBLIGATION			2	1FE	2,500,000	111.3710	2,784,275	2,500,000	2,500,000					5.016	5.016	AO	31,350	125,400	07/26/2011	10/01/2030
882722-K6-7	TEXAS ST REF TAX PUB FIN AUTH GENERAL OBLIGATION			2	1FE	1,000,000	111.0230	1,110,230	1,000,000	1,000,000					5.116	5.116	AO	12,790	51,160	07/26/2011	10/01/2031
882723-B7-3	TEXAS ST REF PUB FIN AUTH				1FE	5,000,000	101.4000	5,070,000	5,000,000	5,000,000					3.738	3.738	AO	46,725	172,363	10/15/2015	10/01/2031
882723-C2-3	TEXAS ST REF PUB FIN AUTH				1FE	3,500,000	102.5130	3,587,955	3,500,000	3,500,000					4.028	4.028	AO	35,245	130,015	10/15/2015	10/01/2034
88278P-VM-3	TEXAS STATE UNIV SYSTEM				1FE	8,000,000	96.7930	7,743,440	8,000,000	8,000,000					4.123	4.123	MS	97,120	329,840	02/27/2015	03/15/2035
92818L-XK-3	VIRGINIA STATE RESOURCES				1FE	165,000	99.6400	164,406	165,000	165,000					3.560	3.560	MN	979	5,874	07/29/2015	11/01/2027
92818L-XL-1	VIRGINIA STATE RESOURCES				1FE	175,000	101.1350	176,986	175,000	175,000					3.760	3.760	MN	1,097	6,580	07/29/2015	11/01/2028
92818L-XM-9	VIRGINIA STATE RESOURCES				1FE	185,000	102.2210	189,109	185,000	185,000					3.910	3.910	MN	1,206	7,234	07/29/2015	11/01/2029
92818L-XN-7	VIRGINIA STATE RESOURCES				1FE	145,000	99.2650	143,934	145,000	145,000					4.010	4.010	MN	969	5,815	07/29/2015	11/01/2030
92818L-XP-2	VIRGINIA STATE RESOURCES				1FE	740,000	99.1630	733,806	740,000	740,000					4.290	4.290	MN	5,291	31,746	07/29/2015	11/01/2035
93974C-8K-9	WASHINGTON STATE GENERAL OBLIGATION			2	1FE	20,326,822	95.2510	21,331,461	22,395,000	20,649,009		89,581			3.000	3.700	JJ	335,925	671,850	03/15/2013	07/01/2031
93974C-PL-8	WASHINGTON STATE GENERAL OBLIGATION			4	1FE	8,888,501	119.1600	10,372,878	8,705,000	8,836,732		(9,145)			5.381	5.193	FA	195,173	468,413	07/13/2010	08/01/2029
97705L-A9-8	WISCONSIN STATE GENERAL OBLIGATION			2	1FE	9,986,100	105.4870	10,548,700	10,000,000	9,989,822		433			5.000	5.010	MN	83,333	500,000	08/18/2010	05/01/2032
97705L-R4-1	WISCONSIN STATE GENERAL OBLIGATION			2	1FE	4,480,450	105.6610	4,775,877	4,520,000	4,487,288		1,512			4.000	4.064	MN	30,133	180,800	12/06/2011	05/01/2032
97705L-WH-6	WISCONSIN STATE GENERAL OBLIGATION			2	1FE	3,082,830	107.1500	3,214,500	3,000,000	3,026,106		(10,306)			5.400	5.000	MN	27,000	162,000	09/23/2010	05/01/2030
97705L-ZQ-3	WISCONSIN STATE GENERAL OBLIGATION			2	1FE	12,288,183	111.0220	13,855,546	12,480,000	12,330,741		7,267			5.650	5.780	MN	117,520	705,120	03/24/2010	05/01/2030
977100-DR-4	WISCONSIN STATE WISCONSIN ST GEN FUND				1FE	5,000,000	90.6700	4,533,500	5,000,000	5,000,000					3.294	3.294	MN	61,759		08/03/2016	05/01/2037
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						304,118,642	XXX	319,843,422	301,070,000	303,244,136		(175,244)			XXX	XXX	XXX	3,939,792	12,614,478	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						304,118,642	XXX	319,843,422	301,070,000	303,244,136		(175,244)			XXX	XXX	XXX	3,939,792	12,614,478	XXX	XXX
005482-X2-5	ADAMS & ARAPAHOE COUNTIES CO GENERAL OBLIGATION			2	1FE	2,500,000	110.7440	2,768,600	2,500,000	2,500,000					5.312	5.312	JD	11,067	132,800	09/02/2010	12/01/2028
005482-Y7-3	ADAMS & ARAPAHOE COUNTIES CO GENERAL OBLIGATION			2	1FE	2,500,000	111.9710	2,799,275	2,500,000	2,500,000					5.586	5.586	JD	11,638	139,650	12/09/2010	12/01/2025
005482-Y8-1	ADAMS & ARAPAHOE COUNTIES CO GENERAL OBLIGATION			2	1FE	1,500,000	113.5080	1,702,620	1,500,000	1,500,000					6.045	6.045	JD	7,556	90,675	12/09/2010	12/01/2028
015131-KV-6	ALEXANDRIA MN IND SCH DIST 206 GENERAL OBLIGATION			2	1FE	4,106,248	105.9400	4,269,382	4,030,000	4,067,654		(8,331)			4.250	4.000	FA	71,365	171,275	11/17/2011	02/01/2029
015131-KW-4	ALEXANDRIA MN IND SCH DIST 206 GENERAL OBLIGATION			2	1FE	2,228,160	105.4410	2,319,702	2,200,000	2,213,956		(3,082)			4.250	4.080	FA	38,958	93,500	11/17/2011	02/01/2030
015302-2K-7	ALEXANDRIA VA				1FE	143,588	98.5120	142,842	145,000	143,724		99			3.350	3.450	JJ	2,240	4,588	07/24/2015	07/15/2027
015302-2L-5	ALEXANDRIA VA				1FE	89,998	98.6390	88,775	90,000	89,998					3.500	3.500	JJ	1,453	2,975	07/24/2015	07/15/2028
03588E-4E-0	ANNE ARUNDEL CNTY MD GENERAL OBLIGATION			2	1FE	980,486	110.8900	986,921	890,000	929,336		(11,031)			5.875	4.400	AO	13,072	52,288	12/06/2011	04/01/2030
03588E-4Q-3	ANNE ARUNDEL CNTY MD GENERAL OBLIGATION			2	1FE	4,874,254	109.0590	5,332,985	4,890,000	4,878,522		727			5.350	5.378	AO	65,404	261,615	12/28/2010	04/01/2028
03588E-4R-1	ANNE ARUNDEL CNTY MD GENERAL OBLIGATION			2	1FE	5,017,400	109.4190	5,470,950	5,000,000	5,007,338		(2,015)			5.450	5.400	AO	68,125	272,500	04/12/2011	04/01/2029
03588E-4S-9	ANNE ARUNDEL CNTY MD GENERAL OBLIGATION			2	1FE	5,034,900	109.7210	5,486,050	5,000,000	5,014,684		(4,028)			5.550	5.450	AO	69,375	277,500	04/12/2011	04/01/2030
041431-GG-6	ARLINGTON CNTY VA GENERAL OBLIGATION			2	1FE	3,000,000	106.9560	3,208,680	3,000,000	3,000,000					5.301	5.301	FA	60,078	159,030	07/29/2010	08/15/2030
044357-RH-6	ASHLAND MA				1FE	168,496	99.0550	163,441	165,000	168,107		(225)			3.500	3.298	AO	1,444	5,775	03/25/2015	04/01/2028
044357-RJ-2	ASHLAND MA				1FE	174,136	100.9160	171,557	170,000	173,723		(239)			3.750	3.528	AO	1,594	6,375	03/25/2015	04/01/2029
044357-RK-9	ASHLAND MA				1FE	179,011	101.3010	177,277	175,000	178,648		(210)			3.875	3.675	AO	1,695	6,781	03/25/2015	04/01/2030
044357-RL-7	ASHLAND MA				1FE	189,603	101.1180	187,068	185,000	189,223		(220)			4.000	3.791	AO	1,850	7,400	03/25/2015	04/01/2031
044357-RM-5	ASHLAND MA				1FE	194,704	97.0550	184,405	190,000	194,350		(205)			4.100	3.899	AO	1,948	7,790	03/25/2015	04/01/2032
044357-RN-3	ASHLAND MA				1FE	204,528	96.7690	193,538	200,000	204,214		(182)			4.125	3.948	AO	2,063	8,250	03/25/2015	04/01/2033
044357-RQ-6	ASHLAND MA				1FE	430,349	96.5280	405,418	420,000	429,735		(356)			4.200	4.020	AO	4,410	17,640	03/25/2015	04/01/2035
045333-CV-1	ASPEN VY HOSP DIST COLO GENERAL OBLIGATION			2	1FE	2,500,000	109.2160	2,730,400	2,500,000	2,500,000					5.573	5.573	JD	11,610	139,325	12/10/2010	12/01/2025
045333-CW-9	ASPEN VY HOSP DIST COLO GENERAL OBLIGATION			2	1FE	4,515,000	109.3330	4,936,385	4,515,000	4,515,000					6.049	6.049	JD	22,759	273,112	12/10/2010	12/01/2030
052396-S2-5	AUSTIN TEX GENERAL OBLIGATION			2	1FE	1,350,000	100.9200	1,362,420	1,350,000	1,350,000					3.500	3.500	MS	15,750	47,250	08/24/2012	09/01/2032
052396-UV-8	AUSTIN TEX GENERAL OBLIGATION			4	1FE	8,201,370	114.7190	9,389,750	8,185,000	8,196,792		(867)			5.310	5.291	MS	144,875	434,624	11/18/2010	09/01/2029
052397-GQ-3	AUSTIN TEXAS AUSTIN TEXAS				1FE	1,000,000	91.1530	911,530	1,000,000	1,000,000					3.061	3.061	MS	7,397		09/08/2016	09/01/2034
052397-GR-1	AUSTIN TEXAS AUSTIN TEXAS				1FE	1,525,000	90.5530	1,380,933	1,525,000	1,525,000					3.161	3.161	MS	11,650		09/08/2016	09/01/2036
052430-FC-4	AUSTIN TEXAS INDPT SCH DIST GENERAL OBLIGATION			4	1FE	5,000,000	112.5650	5,628,250	5,000,000	5,000,000					5.141	5.141	FA	107,104	257,050	11/05/2010	08/01/2030
052430-FD-2	AUSTIN TEXAS INDPT SCH DIST GENERAL OBLIGATION			4	1FE	4,500,000	112.6730	5,070,285	4,500,000	4,500,000					5.241	5.241	FA	98,269	235,845	08/11/2010	08/01/2035

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
054879-HF-1	AZTEC NM MUN SCH DIST NO 002 GENERAL OBLIGATION			2	1FE	7,500,000	108.8050	8,160,375	7,500,000	7,500,000					5.686	5.686	FA	177,688	426,450	07/23/2010	08/01/2027
05914F-JT-8	BALTIMORE CNTY MD GENERAL OBLIGATION				1FE	11,849,280	113.7130	13,645,560	12,000,000	11,880,934		5,854			4.900	5.000	MN	98,000	588,000	10/28/2010	11/01/2030
059189-PD-6	BALTIMORE MD TXBL CONS PUB IMP GENERAL OBLIGATION			2	1FE	3,500,000	111.4810	3,901,835	3,500,000	3,500,000					5.314	5.314	AO	39,265	185,990	06/03/2011	10/15/2031
071554-CE-7	BATTLE GROUND WASH GENERAL OBLIGATION			2	1FE	1,280,000	107.1470	1,371,482	1,280,000	1,280,000					6.250	6.250	JD	6,667	80,000	12/09/2010	12/01/2025
074527-NG-3	BEAUMONT TEXAS INDPT SCH DIST GENERAL OBLIGATION			2	1FE	17,886,813	107.6370	18,712,692	17,385,000	17,580,256		(56,008)			5.810	5.414	FA	381,581	1,010,069	07/21/2010	02/15/2038
074851-NZ-5	BEAVER COUNTY PENNSYLVANIA GENERAL OBLIGATION			2	1FE	8,000,000	113.4180	9,073,440	8,000,000	8,000,000					6.500	6.500	MN	66,444	520,000	06/03/2009	11/15/2031
088365-EB-3	BEXAR CNTY TEXAS HOSP DIST GENERAL OBLIGATION			2	1FE	9,000,000	109.0460	9,814,140	9,000,000	9,000,000					6.804	6.804	FA	231,336	612,360	08/05/2009	02/15/2028
088365-EU-1	BEXAR CNTY TEXAS HOSP DIST GENERAL OBLIGATION			2	1FE	10,000,000	107.8970	10,789,700	10,000,000	10,000,000					5.263	5.263	FA	198,824	526,300	08/27/2010	02/15/2031
094780-YE-7	BLOOMINGTON MN REF-TXBL-TAX INCR-SER B GENERAL OBLIGATION			2	1FE	134,237	102.6210	138,538	135,000	134,456		43			4.100	4.149	FA	2,306	5,535	10/20/2011	02/01/2027
094780-YF-4	BLOOMINGTON MN REF-TXBL-TAX INCR-SER B GENERAL OBLIGATION			2	1FE	198,822	102.8660	205,732	200,000	199,132		60			4.150	4.199	FA	3,458	8,300	10/20/2011	02/01/2028
094780-YG-2	BLOOMINGTON MN REF-TXBL-TAX INCR-SER B GENERAL OBLIGATION			2	1FE	208,715	102.7160	215,704	210,000	209,027		61			4.200	4.249	FA	3,675	8,820	10/20/2011	02/01/2029
094780-YH-0	BLOOMINGTON MN REF-TXBL-TAX INCR-SER B GENERAL OBLIGATION			2	1FE	218,607	102.6660	225,865	220,000	218,921		60			4.250	4.299	FA	3,896	9,350	10/20/2011	02/01/2030
094780-YJ-6	BLOOMINGTON MN REF-TXBL-TAX INCR-SER B GENERAL OBLIGATION			2	1FE	228,498	102.6340	236,058	230,000	228,812		60			4.300	4.349	FA	4,121	9,890	10/20/2011	02/01/2031
094780-YK-3	BLOOMINGTON MN REF-TXBL-TAX INCR-SER B GENERAL OBLIGATION			2	1FE	168,859	102.7890	174,741	170,000	169,081		42			4.350	4.399	FA	3,081	7,395	10/20/2011	02/01/2032
094808-CQ-3	BLOOMINGTON MN PORT AUTH BLOOMINGTON MN PORT AUTH				1FE	4,065,000	98.8180	4,016,952	4,065,000	4,065,000					3.600	3.600	FA	60,975	111,381	10/05/2015	02/01/2025
110241-EH-5	BRISTOL TWP PENNSYLVANIA GENERAL OBLIGATION			2	1FE	6,570,986	109.7910	6,834,490	6,225,000	6,303,990		(42,593)			7.150	6.352	MS	131,054	445,088	04/28/2009	09/15/2038
139465-GS-1	CAPE GIRARDEAU MO SCH DIST GENERAL OBLIGATION			2	1FE	2,470,000	105.0010	2,593,525	2,470,000	2,470,000					5.700	5.698	MS	46,930	140,790	06/09/2010	03/01/2029
145231-6F-9	CARROLL TX INDPT SCH DIST GENERAL OBLIGATION			2	1FE	3,500,000	106.7970	3,737,895	3,500,000	3,500,000					5.192	5.192	FA	68,650	181,720	09/10/2010	02/15/2035
150461-N4-9	CEDAR PARK TEXAS GENERAL OBLIGATION			2	1FE	2,980,000	100.9020	3,006,880	2,980,000	2,980,000					3.900	3.900	FA	43,905	116,220	03/26/2015	08/15/2032
150461-N5-6	CEDAR PARK TEXAS GENERAL OBLIGATION			2	1FE	1,885,000	98.7990	1,862,361	1,885,000	1,885,000					4.000	4.000	FA	28,484	75,400	03/26/2015	08/15/2033
150461-VR-9	CEDAR PARK TEXAS GENERAL OBLIGATION			2	1FE	2,325,622	107.6240	2,475,352	2,300,000	2,305,603		(3,198)			6.160	6.000	FA	53,524	141,680	05/01/2009	08/15/2028
150528-NC-7	CEDAR RAPIDS IA TXBL URBAN RNW GENERAL OBLIGATION			2	1FE	2,265,000	100.5060	2,276,461	2,265,000	2,265,000					4.000	4.000	JD	7,550	90,600	05/09/2012	06/01/2031
150528-RV-1	CEDAR RAPIDS IA TXBL URBAN RNW GENERAL OBLIGATION			2	1FE	1,400,000	97.9220	1,370,908	1,400,000	1,400,000					3.300	3.300	JD	3,850	46,200	05/15/2013	06/01/2027
152735-XH-4	CENTRAL BUCKS PA SCH DIST GENERAL OBLIGATION-PREREFUNDED			2	1FE	195,000	111.8860	218,178	195,000	195,000					5.100	5.100	MN	1,271	9,945	07/09/2013	05/15/2028
152735-XJ-0	CENTRAL BUCKS PA SCH DIST GENERAL OBLIGATION-PREREFUNDED			2	1FE	450,000	112.3010	505,355	450,000	450,000					5.200	5.200	MN	2,990	23,400	07/09/2013	05/15/2029
152735-XM-3	CENTRAL BUCKS PA SCH DIST GENERAL OBLIGATION-UNREFUNDED			2	1FE	1,305,000	111.8860	1,460,112	1,305,000	1,305,000					5.100	5.100	MN	8,504	66,555	07/09/2013	05/15/2028
152735-XN-1	CENTRAL BUCKS PA SCH DIST GENERAL OBLIGATION-UNREFUNDED			2	1FE	3,390,000	112.9520	3,829,073	3,390,000	3,390,000					5.200	5.200	MN	22,525	176,280	07/09/2013	05/15/2029
154686-DQ-9	CENTRAL OHIO SOLID WASTE AUTH GENERAL OBLIGATION			2	1FE	1,600,000	100.2450	1,603,920	1,600,000	1,600,000					5.700	5.700	FA	38,000	91,200	07/09/2010	08/01/2029
159195-SM-9	CHANNELVIEW TX INDPT SCH DIST GENERAL OBLIGATION			2	1FE	7,795,570	108.5690	8,414,098	7,750,000	7,786,825		(1,299)			5.926	5.880	FA	173,500	459,265	03/24/2010	08/15/2035
164231-KS-0	CHEROKEE CNTY GA SCH SYS GENERAL OBLIGATION			4	1FE	6,465,000	115.7410	7,482,656	6,465,000	6,465,000					5.626	5.627	FA	151,550	363,721	11/12/2010	08/01/2028
167560-PL-9	CHICAGO ILL METRO WTR RECLMTN GENERAL OBLIGATION			4	1FE	1,972,133	119.8860	2,265,845	1,890,000	1,961,961		(2,050)			5.720	5.401	JD	9,009	108,108	08/15/2011	12/01/2038
172217-LC-3	CINCINNATI OH ECONOMIC DEV BKS GENERAL OBLIGATION			2	1FE	1,250,000	110.5160	1,381,450	1,250,000	1,250,000					5.410	5.410	JD	5,635	67,625	06/23/2011	12/01/2031
180848-FR-9	CLARK CNTY NEV GENERAL OBLIGATION			4	1FE	1,000,000	119.3340	1,193,340	1,000,000	1,000,000					6.554	6.555	JJ	32,770	65,540	01/14/2010	07/01/2030
180848-HW-6	CLARK CNTY NEV GENERAL OBLIGATION			2	1FE	5,645,000	111.8830	6,315,795	5,645,000	5,645,000					6.000	6.000	JJ	169,350	338,700	11/17/2010	07/01/2024
185468-RU-1	CLEBURNE TEXAS CLEBURNE TEXAS TXBL			4	1FE	1,220,000	101.4530	1,237,727	1,220,000	1,220,000					4.434	4.434	FA	48,084		01/13/2016	08/15/2036
198036-5L-5	COLUMBIA MO SCH DIST GENERAL OBLIGATION				1FE	2,610,000	109.5310	2,858,759	2,610,000	2,610,000					5.189	5.189	MS	45,144	135,433	11/09/2010	09/01/2029
199491-5A-5	COLUMBUS OHIO GENERAL OBLIGATION			2	1FE	1,750,000	109.2640	1,912,120	1,750,000	1,750,000					5.220	5.220	JJ	45,675	91,350	07/28/2011	07/01/2032
206423-DE-2	CONCORD NH SCH DIST GENERAL OBLIGATION			2	1FE	13,030,835	109.1810	14,297,252	13,095,000	13,041,538		2,237			5.750	5.791	AO	158,959	752,963	11/22/2010	10/15/2031
220147-W6-5	CORPUS CHRISTI TX INDPT SCH GENERAL OBLIGATION			2	1FE	4,711,257	112.1120	5,123,518	4,570,000	4,632,874		(15,226)			6.124	5.698	FA	105,727	279,867	01/14/2011	08/15/2032
225903-CF-8	CREST HILL IL GENERAL OBLIGATION			2	1FE	6,835,000	108.3360	7,404,766	6,835,000	6,835,000					6.200	6.201	MN	70,628	423,770	11/10/2010	05/01/2031
23410N-BJ-3	DAKOTA CNTY MN CMNTY DEV AGY GENERAL OBLIGATION			2	1FE	7,616,522	104.8210	7,955,914	7,590,000	7,599,940		(2,961)			5.792	5.744	JJ	219,806	439,613	07/07/2010	01/01/2035
23410N-BL-8	DAKOTA CNTY MN CMNTY DEV AGY GENERAL OBLIGATION			2	1FE	3,462,420	103.5490	3,572,441	3,450,000	3,454,606		(1,376)			5.550	5.501	JJ	95,738	191,475	07/07/2010	01/01/2031
234554-GB-3	DALLAS CENTER GRIMES IA CMNTY GENERAL OBLIGATION			2	1FE	10,275,000	103.2690	10,610,890	10,275,000	10,275,000					5.625	5.625	JD	48,164	577,969	11/09/2010	06/01/2029
234667-JA-2	DALLAS CNTY TEX HOSP DIST GENERAL OBLIGATION			2	1FE	6,276,875	109.6150	6,412,478	5,850,000	6,007,088		(54,711)			6.171	5.064	FA	136,379	361,004	06/22/2011	08/15/2034
234667-JH-7	DALLAS CNTY TEX HOSP DIST GENERAL OBLIGATION				1FE	3,333,038	114.5250	3,722,063	3,250,000	3,305,892		(5,074)			5.248	5.000	FA	64,434	170,560	11/19/2010	08/15/2025
235218-J9-6	DALLAS TEXAS TAXABLE PENSION GENERAL OBLIGATION			4	1FE	5,262,400	111.0240	6,106,320	5,500,000	5,306,778		8,772			5.195	5.556	FA	107,941	285,725	04/05/2011	02/15/2035
235308-QP-1	DALLAS TX INDPT SCH DIST GENERAL OBLIGATION			2	1FE	10,100,000	112.9220	11,292,200	10,000,000	10,047,763		(10,127)			5.400	5.270	FA	204,000	540,000	11/16/2010	02/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
235308-QR-7	DALLAS TX INDPT SCH DIST GENERAL OBLIGATION			2	1FE	10,150,000	114.7760	11,477,600	10,000,000	10,072,367		(15,137)			6.000	5.800	FA	226,667	600,000	11/16/2010	02/15/2026
240685-HY-6	DEKALB CNTY IL CMNTY UNIT SCH GENERAL OBLIGATION	@		3	1FE	1,065,078	51.5840	1,730,643	3,355,000	1,555,665		89,304			0.000	6.000	N/A			07/21/2010	01/01/2030
244415-JP-1	DEERFIELD IL TXBL QECB SER B GENERAL OBLIGATION			2	1FE	11,230,000	99.3490	11,156,893	11,230,000	11,230,000					4.000	4.000	JD	37,433	449,200	09/27/2011	12/01/2028
249164-LJ-1	DENVER COLO CITY & CNTY GENERAL OBLIGATION			2	1FE	15,343,544	109.6370	16,664,824	15,200,000	15,263,289		(16,109)			5.650	5.517	FA	357,833	858,800	04/07/2011	08/01/2030
264438-SV-5	DULUTH MINN GENERAL OBLIGATION			2	1FE	1,087,719	107.0680	1,145,628	1,070,000	1,077,155		(2,065)			6.000	5.760	FA	26,750	64,200	02/15/2011	02/01/2029
264438-SY-9	DULUTH MINN GENERAL OBLIGATION			2	1FE	1,887,952	106.7960	1,997,085	1,870,000	1,877,279		(2,096)			6.000	5.860	FA	46,750	112,200	02/15/2011	02/01/2032
266705-B8-4	DURHAM COUNTY NC GENERAL OBLIGATION			2	1FE	2,340,000	110.6650	2,589,561	2,340,000	2,340,000					5.034	5.034	MN	19,633	117,796	10/28/2010	11/01/2028
266705-B9-2	DURHAM COUNTY NC GENERAL OBLIGATION			2	1FE	2,525,000	111.0310	2,803,533	2,525,000	2,525,000					5.134	5.134	MN	21,606	129,634	10/28/2010	11/01/2029
266705-C2-6	DURHAM COUNTY NC GENERAL OBLIGATION			2	1FE	1,780,000	111.3980	1,982,884	1,780,000	1,780,000					5.234	5.234	MN	15,528	93,165	10/28/2010	11/01/2030
266778-EJ-4	DURHAM NC GENERAL OBLIGATION			2	1FE	531,685	108.3480	541,740	500,000	514,893		(3,606)			4.945	4.080	AO	6,181	24,725	12/07/2011	10/01/2030
269408-MP-2	EAGAN MN GENERAL OBLIGATION			2	1FE	420,000	95.8020	402,368	420,000	420,000					3.000	3.000	FA	5,250	12,600	05/22/2013	02/01/2026
269408-MQ-0	EAGAN MN GENERAL OBLIGATION			2	1FE	945,000	95.8000	905,310	945,000	945,000					3.100	3.100	FA	12,206	29,295	05/22/2013	02/01/2027
269408-MR-8	EAGAN MN GENERAL OBLIGATION			2	1FE	975,000	95.1260	927,479	975,000	975,000					3.200	3.200	FA	13,000	31,200	05/22/2013	02/01/2028
269408-MS-6	EAGAN MN GENERAL OBLIGATION			2	1FE	1,005,000	95.5070	959,845	1,005,000	1,005,000					3.300	3.300	FA	13,819	33,165	05/22/2013	02/01/2029
269408-MT-4	EAGAN MN GENERAL OBLIGATION			2	1FE	1,040,000	94.7930	985,847	1,040,000	1,040,000					3.400	3.400	FA	14,733	35,360	05/22/2013	02/01/2030
278407-HW-4	EAU CLAIRE COUNTY WISCONSIN GENERAL OBLIGATION			2	1FE	1,557,941	106.1050	1,702,985	1,605,000	1,570,048		2,147			4.850	5.100	MS	25,948	77,843	11/09/2010	09/01/2028
278407-HX-2	EAU CLAIRE COUNTY WISCONSIN GENERAL OBLIGATION			2	1FE	1,325,687	106.6100	1,439,235	1,350,000	1,331,576		1,010			5.000	5.148	MS	22,500	67,500	11/01/2010	09/01/2029
278407-HY-0	EAU CLAIRE COUNTY WISCONSIN GENERAL OBLIGATION			2	1FE	1,748,123	106.7750	1,889,918	1,770,000	1,753,169		828			5.100	5.198	MS	30,090	90,270	11/01/2010	09/01/2030
278407-JU-6	EAU CLAIRE COUNTY WISCONSIN GENERAL OBLIGATION			2	1FE	3,740,000	104.9020	3,923,335	3,740,000	3,740,000					4.000	4.000	MS	49,867	149,600	12/15/2011	09/01/2031
30747M-6B-7	FARGO ND TXBL SER G				1FE	1,560,000	100.3110	1,564,852	1,560,000	1,560,000					4.000	4.000	MN	10,400	62,400	12/09/2014	05/01/2034
30747M-6G-6	FARGO ND TXBL SER G				1FE	2,335,000	100.6850	2,350,995	2,335,000	2,335,000					4.250	4.250	MN	16,540	99,238	12/09/2014	05/01/2039
346622-7X-5	FORSYTH CNTY NC GENERAL OBLIGATION			2	1FE	15,429,448	108.4880	16,761,396	15,450,000	15,386,830		(9,047)			5.166	5.126	AO	199,537	798,147	06/06/2011	04/01/2030
349545-K8-5	FORT ZUMWALT MO SCH DIST GENERAL OBLIGATION			2	1FE	635,000	106.0410	673,360	635,000	635,000					5.050	5.050	MS	10,689	32,068	11/16/2010	03/01/2026
349545-K9-3	FORT ZUMWALT MO SCH DIST GENERAL OBLIGATION			4	1FE	6,150,000	113.7040	6,992,796	6,150,000	6,150,000					5.300	5.298	MS	108,650	325,950	11/16/2010	03/01/2029
355694-S4-3	FREDERICK CNTY MD GENERAL OBLIGATION			2	1FE	7,691,413	107.4210	8,018,978	7,465,000	7,557,091		(26,765)			5.850	5.410	FA	181,959	436,703	04/15/2011	02/01/2030
360046-Q9-0	FULTON CNTY GA GENERAL OBLIGATION			4	1FE	14,285,000	113.9490	16,277,615	14,285,000	14,285,000					5.148	5.146	JJ	367,696	735,392	09/15/2010	07/01/2039
364195-BN-6	GALVESTON COUNTY TEXAS GENERAL OBLIGATION			2	1FE	2,670,649	107.3100	2,763,233	2,575,000	2,604,467		(12,991)			6.205	5.615	FA	66,574	159,779	04/29/2011	02/01/2029
367316-YU-4	GASTONIA NC GENERAL OBLIGATION			2	1FE	3,482,879	108.2330	3,734,039	3,450,000	3,468,466		(4,505)			4.961	4.800	MS	57,052	171,155	07/29/2013	09/01/2030
385478-EU-2	GRAND FORKS ND PUB SCH DIST NO 001 GENERAL OBLIGATION				1FE	6,230,000	110.6590	6,894,056	6,230,000	6,230,000					6.000	6.000	FA	155,750	373,800	12/14/2010	08/01/2028
401784-YV-9	GUILFORD CNTY NC GENERAL OBLIGATION			2	1FE	2,879,780	101.1790	2,964,545	2,930,000	2,888,421		1,951			3.934	4.060	MS	38,422	115,266	03/14/2012	03/01/2032
416791-DV-0	HARTFORD WIS JT SCH DIST NO 1 GENERAL OBLIGATION				1FE	1,850,107	113.3520	2,034,668	1,795,000	1,834,639		(3,256)			5.550	5.246	AO	24,906	99,623	04/12/2011	04/01/2026
416848-TR-0	HARTLAND MI CONS SCH DIST GENERAL OBLIGATION			2	1FE	3,000,000	107.1590	3,214,770	3,000,000	3,000,000					6.650	6.650	MN	33,250	199,500	04/20/2010	05/01/2027
419434-HM-0	HAVERFORD TWP PA SCH DIST GENERAL OBLIGATION			2	1FE	3,040,000	106.9300	3,250,672	3,040,000	3,040,000					5.904	5.905	MS	59,827	179,482	05/07/2010	03/01/2030
421722-J4-2	HAZELWOOD MO SCH DIST GENERAL OBLIGATION			2	1FE	5,000,000	110.6960	5,534,800	5,000,000	5,000,000					6.100	6.100	MS	101,667	305,000	12/15/2010	03/01/2028
421722-J6-7	HAZELWOOD MO SCH DIST GENERAL OBLIGATION			2	1FE	5,000,000	111.1280	5,556,400	5,000,000	5,000,000					6.200	6.200	MS	103,333	310,000	12/15/2010	03/01/2030
425506-3S-9	HENNEPIN CNTY MINNESOTA SER D GENERAL OBLIGATION				1FE	6,192,165	109.6330	6,523,164	5,950,000	6,164,245		(10,052)			4.650	4.320	JD	23,056	276,675	01/23/2014	12/01/2031
438670-WR-8	HONOLULU HI CITY & COUNTY GENERAL OBLIGATION			2	1FE	4,000,000	112.5460	4,501,840	4,000,000	4,000,000					6.288	6.288	JD	20,960	251,520	12/03/2010	12/01/2031
438670-WS-6	HONOLULU HI CITY & COUNTY GENERAL OBLIGATION			2	1FE	2,910,000	112.4510	3,272,324	2,910,000	2,910,000					6.338	6.338	JD	15,370	184,436	12/03/2010	12/01/2032
438701-RG-1	HONOLULU CITY & CNTY HI WSTWTR			2	1FE	11,829,103	110.6280	13,065,167	11,810,000	11,824,740		(890)			5.996	5.979	JJ	354,064	708,128	05/10/2011	07/01/2030
438701-RY-2	HONOLULU CITY & CNTY HI WSTWTR SENIOR-SER A			2	1FE	2,072,880	111.8570	2,237,140	2,000,000	2,037,551		(7,466)			4.500	4.040	JJ	45,000	90,000	10/14/2011	07/01/2030
438701-RZ-9	HONOLULU CITY & CNTY HI WSTWTR SENIOR-SER A			2	1FE	1,481,805	105.1300	1,576,950	1,500,000	1,485,383		726			4.000	4.090	JJ	30,000	60,000	10/14/2011	07/01/2031
438701-XD-1	HONOLULU CITY & CNTY HI WSTWTR				1FE	5,000,000	103.9570	5,197,850	5,000,000	5,000,000					4.411	4.411	JJ	110,275	195,432	07/24/2015	07/01/2035
442331-QR-8	HOUSTON TEXAS GENERAL OBLIGATION			2	1FE	975,812	108.1000	1,026,950	950,000	969,167		(1,123)			6.088	5.846	MS	19,279	57,836	01/21/2010	03/01/2029
442403-FQ-9	HOUSTON TEXAS INDPT SCH DIST GENERAL OBLIGATION			2	1FE	2,051,400	107.8980	2,157,960	2,000,000	2,014,755		(6,371)			6.068	5.694	FA	45,847	121,360	01/21/2010	02/15/2029
462668-FS-8	IREDELL COUNTY NC			2	1FE	12,751,181	100.1070	12,713,589	12,700,000	12,742,878		(4,434)			3.950	3.901	FA	209,021	501,650	02/17/2015	02/01/2035
46658#-AA-2	JLL CTL PT TR(CITY OF DALLAS) JLL CTL PT TR (CITY OF DALLAS)	0			1	5,090,597	96.2990	4,776,813	4,960,387	5,089,455		(1,143)			4.433	4.314	MON	9,772	111,590	06/28/2016	12/15/2045
47844P-CM-5	JOHNSON COUNTY KS GENERAL OBLIGATION			2	1FE	1,100,000	106.6600	1,173,260	1,100,000	1,100,000					4.000	4.000	MS	14,667	44,000	10/14/2011	09/01/2031
478718-A7-4	JOHNSON CTY KS UNI SCH DST 233 GENERAL OBLIGATION			2	1FE	1,780,121	107.4440	1,826,548	1,700,000	1,729,261		(9,986)			5.900	5.200	MS	33,433	100,300	03/30/2011	09/01/2029
478718-E4-7	JOHNSON CTY KS UNI SCH DST 233 GENERAL OBLIGATION			2	1FE	1,194,207	105.2150	1,231,016	1,170,000	1,180,841		(2,631)			5.300	5.020	MS	20,670	62,010	04/07/2011	09/01/2026
478718-E7-0	JOHNSON CTY KS UNI SCH DST 233 GENERAL OBLIGATION			2	1FE	1,301,038	105.9440	1,324,300	1,250,000	1,273,160		(5,619)			5.600	5.040	MS	23,333	70,000	06/06/2011	09/01/2029
478898-FD-6	JACKSON COUNTY TEXAS JACKSON COUNTY TEXAS				1FE	1,050,000	105.3120	1,105,776	1,050,000	1,050,000					4.082	4.082	FA	49,885		11/09/2015	02/15/2029
478898-FE-4	JACKSON COUNTY TEXAS JACKSCON COUNTY TEXAS				1FE	355,000	105.6350	375,004	355,000	355,000					4.202	4.202	FA	17,362		11/09/2015	02/15/2030
486116-XX-9	KAUAI CNTY HAWAII GENERAL OBLIGATION				1FE	2,693,050	123.6060	3,090,150	2,500,000	2,657,516		(6,462)			5.743	5.150	FA	59,823	143,575	09/10/2010	08/01/2032
486116-XZ-4	KAUAI CNTY HAWAII GENERAL OBLIGATION				1FE	5,085,149	126.6220	6,305,776	4,980,000	5,068,389		(2,849)			5.913	5.751	FA	122,695	294,467	05/13/2010	08/01/2034
486116-YA-8	KAUAI CNTY HAWAII GENERAL OBLIGATION				1FE	3,497,520	125.6320	3,944,845	3,140,000	3,435,550		(11,209)			5.863	5.020	FA	76,708	184,098	09/08/2010	08/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
49474E-4A-8	KING CNTY WA GENERAL OBLIGATION			4	1FE	10,000,000	122.0160	12,201,600	10,000,000	10,000,000					6.047	6.047	JD	50,392	604,700	11/16/2010	12/01/2030
49474F-DC-1	KING CNTY WA PUBLIC TRANSPRT SALES TAX - GO			2	1FE	8,155,367	99.5110	8,050,440	8,090,000	8,129,302		(6,483)			3.600	3.501	JD	24,270	291,240	09/18/2012	06/01/2034
494890-YN-0	KING CNTY WA SCH DIST NO 210 GENERAL OBLIGATION			2	1FE	10,440,000	107.6680	11,240,539	10,440,000	10,440,000					5.750	5.750	JD	50,025	600,300	01/13/2010	12/01/2029
497476-XA-4	KIRKLAND WA GENERAL OBLIGATION			2	1FE	1,245,000	108.0620	1,345,372	1,245,000	1,245,000					5.500	5.500	JD	5,706	68,475	12/08/2010	12/01/2029
497476-XB-2	KIRKLAND WA GENERAL OBLIGATION			2	1FE	1,290,000	108.0230	1,393,497	1,290,000	1,290,000					5.550	5.550	JD	5,966	71,595	12/08/2010	12/01/2030
497476-XJ-5	KIRKLAND WA GENERAL OBLIGATION			2	1FE	1,675,000	108.3720	1,815,231	1,675,000	1,675,000					5.900	5.900	JD	8,235	98,825	12/08/2010	12/01/2037
497476-XK-2	KIRKLAND WA GENERAL OBLIGATION			2	1FE	1,735,000	108.1820	1,876,958	1,735,000	1,735,000					5.900	5.900	JD	8,530	102,365	12/08/2010	12/01/2038
499512-3R-0	KNOX CNTY TENNESSEE GENERAL OBLIGATION			2	1FE	6,500,000	106.8890	6,947,785	6,500,000	6,500,000					5.500	5.500	JD	29,792	357,500	11/22/2010	06/01/2031
502811-HD-7	LACROSSE WI SCH DIST GENERAL OBLIGATION			2	1FE	1,814,265	107.1300	1,906,914	1,780,000	1,796,449		(3,448)			5.500	5.250	MS	32,633	97,900	02/08/2011	03/01/2024
508354-RM-1	LAKE COUNT ILL FST PRESV DIST GENERAL OBLIGATION			2	1FE	2,230,000	107.8440	2,404,921	2,230,000	2,230,000					5.700	5.700	JD	5,649	127,110	01/12/2010	12/15/2028
508354-RN-9	LAKE COUNT ILL FST PRESV DIST GENERAL OBLIGATION			2	1FE	2,310,000	108.0120	2,495,077	2,310,000	2,310,000					5.750	5.750	JD	5,903	132,825	01/12/2010	12/15/2029
508354-RP-4	LAKE COUNT ILL FST PRESV DIST GENERAL OBLIGATION			2	1FE	2,395,000	108.1060	2,589,139	2,395,000	2,395,000					5.800	5.800	JD	6,174	138,910	01/12/2010	12/15/2030
516823-N2-3	LAREDO TEXAS GENERAL OBLIGATION			2	1FE	4,500,000	106.6170	4,797,765	4,500,000	4,500,000					6.366	6.366	FA	108,222	286,470	08/27/2009	02/15/2029
517138-VL-4	LARIMER CNTY COLO SCH DIST NO GENERAL OBLIGATION			2	1FE	5,000,000	110.0690	5,503,450	5,000,000	5,000,000					6.035	6.035	JD	13,411	301,750	12/15/2010	12/15/2030
528828-XD-3	LEWISVILLE TX ISD GENERAL OBLIGATION			2	1FE	3,073,260	111.3560	3,340,680	3,000,000	3,028,311		(8,072)			6.024	5.690	FA	68,272	180,720	01/22/2010	08/15/2028
52908E-SD-6	LEXINGTON-FAYETTE URBAN KY GENERAL OBLIGATION			2	1FE	4,158,326	106.2340	4,339,659	4,085,000	4,116,662		(8,294)			5.300	5.050	JD	18,042	216,505	05/06/2011	06/01/2028
52908E-SF-1	LEXINGTON-FAYETTE URBAN KY GENERAL OBLIGATION			2	1FE	508,890	106.4620	532,310	500,000	503,865		(1,009)			5.450	5.200	JD	2,271	27,250	05/26/2011	06/01/2030
52908E-US-0	LEXINGTON-FAYETTE URBAN KY GENERAL OBLIGATION			2	1FE	1,950,000	102.6860	2,002,377	1,950,000	1,950,000					4.000	4.000	AO	19,500	78,000	06/06/2012	10/01/2030
534247-PJ-4	LINCOLN NE ARPT AUTH LINCOLN NE AIRPORT AUTHORITY				1FE	1,750,000	94.0950	1,646,663	1,750,000	1,750,000					3.571	3.571	JJ	11,110		10/13/2016	07/01/2033
534366-AM-1	LINCOLN WEST HAYMARKET NEB GENERAL OBLIGATION			4	1FE	7,709,499	105.2380	8,413,778	7,995,000	7,751,060		7,583			4.750	5.001	JD	16,878	379,763	09/09/2010	12/15/2035
534366-AW-9	LINCOLN WEST HAYMARKET NEB GENERAL OBLIGATION			4	1FE	13,670,000	116.9940	15,993,080	13,670,000	13,670,000					5.800	5.800	JD	35,238	792,860	11/19/2010	12/15/2035
535137-RC-9	LINDALE TEX INDPT SCH DIST GENERAL OBLIGATION			2	1FE	5,527,856	108.3200	5,892,608	5,440,000	5,504,017		(3,996)			6.010	5.864	FA	123,512	326,944	03/16/2010	02/15/2030
535783-GR-9	LINN COUNTY IA GENERAL OBLIGATION			2	1FE	658,060	102.4390	676,097	660,000	658,481		84			5.350	5.376	JD	2,943	35,310	12/01/2010	06/01/2029
535783-GS-7	LINN COUNTY IA GENERAL OBLIGATION			2	1FE	677,960	102.5610	697,415	680,000	678,359		81			5.500	5.526	JD	3,117	37,400	12/01/2010	06/01/2030
54465A-GW-6	LOS ANGELES COUNTY LOS ANGELES COUNTY				1FE	2,952,660	92.2350	2,767,050	3,000,000	2,953,614		954			3.000	3.140	MS	31,500		08/05/2016	09/01/2030
54465A-GY-2	LOS ANGELES COUNTY LOS ANGELES COUNTY				1FE	3,256,143	92.3280	3,046,824	3,300,000	3,256,725		582			3.375	3.471	MS	38,981		08/05/2016	09/01/2035
548383-HJ-0	LOWER PAXTON TWP PA GENERAL OBLIGATION			2	1FE	7,964,242	109.0600	8,583,022	7,870,000	7,945,410		(2,978)			6.245	6.146	AO	122,870	491,482	10/09/2009	04/01/2034
549187-6P-2	LUBBOCK TEXAS GENERAL OBLIGATION			2	1FE	3,137,225	100.6430	3,205,480	3,185,000	3,151,876		2,269			6.250	6.391	FA	75,201	199,063	03/18/2009	02/15/2027
549188-HK-9	LUBBOCK TEXAS GENERAL OBLIGATION			2	1FE	12,160,600	106.3840	12,766,080	12,000,000	12,123,630		(8,214)			6.032	5.899	FA	273,451	723,840	03/12/2010	02/15/2030
54930L-KH-7	LUCAS CNTY OHIO GENERAL OBLIGATION			2	1FE	7,850,000	107.7350	8,457,198	7,850,000	7,850,000					6.050	6.051	AO	118,731	474,925	05/27/2010	10/01/2036
55539P-AU-2	MACOMB INTERCEPTOR DRAIN DIST GENERAL OBLIGATION			2	1FE	9,975,300	103.3720	10,337,200	10,000,000	9,979,954		996			5.500	5.521	MN	91,667	550,000	08/18/2010	05/01/2030
562333-FW-9	MANCHESTER NH GENERAL OBLIGATION			2	1FE	1,487,068	108.4100	1,582,786	1,460,000	1,471,530		(2,928)			5.500	5.250	JJ	40,150	80,300	12/02/2010	07/01/2028
562333-FX-7	MANCHESTER NH GENERAL OBLIGATION			2	1FE	1,268,880	107.6330	1,350,794	1,255,000	1,260,935		(1,504)			5.500	5.350	JJ	34,513	69,025	12/02/2010	07/01/2029
563657-SB-2	MANKATO MN TAX INCR TXBL -C				1FE	1,585,000	93.2140	1,477,442	1,585,000	1,585,000					3.800	3.800	FA	25,096	60,230	02/10/2015	02/01/2037
567137-A8-7	MARICOPA CNTY AZ SCH DIS #28 GENERAL OBLIGATION			2	1FE	5,157,472	110.0970	5,625,957	5,110,000	5,144,259		(2,356)			6.000	5.912	JJ	153,300	306,600	07/01/2010	07/01/2028
567288-RT-4	MARICOPA CNTY ARIZONA SCH DIST GENERAL OBLIGATION				1FE	2,823,578	116.4960	3,168,691	2,720,000	2,799,247		(4,717)			6.209	5.857	JJ	84,442	168,885	01/03/2011	07/01/2028
567288-SS-5	MARICOPA CNTY ARIZONA SCH DIST GENERAL OBLIGATION			2	1FE	3,112,137	104.2250	3,283,088	3,150,000	3,119,186		1,531			4.000	4.090	JJ	63,000	126,000	12/15/2011	07/01/2031
577285-Z5-1	MAUI CNTY HAWAII GENERAL OBLIGATION			2	1FE	1,450,000	107.1520	1,553,704	1,450,000	1,450,000					5.509	5.509	JD	6,657	79,881	11/10/2010	06/01/2027
577285-Z7-7	MAUI CNTY HAWAII GENERAL OBLIGATION			2	1FE	1,615,000	107.3510	1,733,719	1,615,000	1,615,000					5.759	5.759	JD	7,751	93,008	11/10/2010	06/01/2029
578454-AB-6	MAYO CLINIC MAYO CLINIC				1FE	1,154,425	92.9450	1,161,813	1,250,000	1,156,732		1,835			3.774	4.242	MN	6,028	47,175	09/30/2015	11/15/2043
579086-BH-1	MCALLEN TX DEV CORP				1FE	1,510,000	92.3730	1,394,832	1,510,000	1,510,000					3.150	3.150	FA	23,783		07/12/2016	08/15/2031
579086-BN-8	MCALLEN TX DEV CORP MCALLEN TX DEV CORP				1FE	1,780,000	91.2030	1,623,413	1,780,000	1,780,000					3.500	3.500	FA	31,150		07/12/2016	08/15/2036
584002-QB-8	MECKLENBURG CNTY NC GENERAL OBLIGATION			2	1FE	15,022,300	103.0110	15,451,650	15,000,000	15,011,788		(2,199)			4.349	4.330	AO	163,088	652,350	10/13/2011	10/01/2030
586145-WM-2	MEMPHIS TENNESSEE GENERAL OBLIGATION				1FE	2,990,000	119.6790	3,578,402	2,990,000	2,990,000					5.792	5.792	JJ	86,590	173,181	06/24/2010	07/01/2029
586145-WN-0	MEMPHIS TENNESSEE GENERAL OBLIGATION				1FE	4,180,000	120.1190	5,020,974	4,180,000	4,180,000					5.842	5.842	JJ	122,098	244,196	06/24/2010	07/01/2030
586145-XF-6	MEMPHIS TENNESSEE GENERAL OBLIGATION				1FE	5,160,000	118.4120	6,110,059	5,160,000	5,160,000					6.042	6.042	JJ	155,884	311,767	06/24/2010	07/01/2034
591852-QH-4	METROPOLITAN COUNCIL MN GENERAL OBLIGATION			2	1FE	2,680,548	111.2050	3,102,620	2,790,000	2,701,778		4,053			5.200	5.526	FA	60,450	145,080	03/08/2011	02/01/2031
591852-QX-9	METROPOLITAN COUNCIL MN GENERAL OBLIGATION			2	1FE	2,240,000	109.2050	2,446,192	2,240,000	2,240,000					5.000	5.000	JD	9,333	112,000	12/03/2010	12/01/2025
591852-QY-7	METROPOLITAN COUNCIL MN GENERAL OBLIGATION			2	1FE	3,835,000	109.2830	4,191,003	3,835,000	3,835,000					5.050	5.050	JD	16,139	193,668	12/03/2010	12/01/2026
591852-QZ-4	METROPOLITAN COUNCIL MN GENERAL OBLIGATION			2	1FE	3,945,000	109.3800	4,315,041	3,945,000	3,945,000					5.100	5.100	JD	16,766	201,195	12/03/2010	12/01/2027
591852-RA-8	METROPOLITAN COUNCIL MN GENERAL OBLIGATION			2	1FE	4,060,000	109.4870	4,445,172	4,060,000	4,060,000					5.150	5.150	JD	17,424	209,090	12/03/2010	12/01/2028
591852-RB-6	METROPOLITAN COUNCIL MN GENERAL OBLIGATION			2	1FE	4,180,000	109.5940	4,581,029	4,180,000	4,180,000					5.200	5.200	JD	18,113	217,360	12/03/2010	12/01/2029
591852-RC-4	METROPOLITAN COUNCIL MN GENERAL OBLIGATION			2	1FE	4,310,000	109.8190	4,733,199	4,310,000	4,310,000					5.250	5.250	JD	18,856	226,275	12/03/2010	12/01/2030
592041-XV-4	MET GOVT NASHEVILLE & DAVIDSON MET GVT NASHEVILLE& DAVIDSON				1FE	2,500,000	94.8690	2,371,725	2,500,000	2,500,000					3.237	3.237	AO	11,689		10/27/2016	10/01/2036
592041-XW-2	MET GOVT NASHEVILLE & DAVIDSON MET GOVT NASHVILLE & DAVIDSON				1FE	7,500,000	93.7250	7,029,375	7,500,000	7,500,000					3.437	3.437	AO	37,234		10/27/2016	10/01/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
592098-G4-3	MET GOVT NASHVILLE & DAVIDSON			4	1FE	4,002,000	123.1320	4,925,280	4,000,000	4,001,600		(86)			6.393	6.388	JJ	127,860	255,720	12/10/2010	07/01/2030
592112-DR-4	MET GOVT NASHVILLE & DAVIDSON GENERAL OBLIGATION			4	1FE	5,000,000	119.8440	5,992,200	5,000,000	5,000,000					5.707	5.707	JJ	142,675	285,350	06/04/2010	07/01/2034
592112-PC-4	MET GOVT NASHVILLE & DAVIDSON				1FE	500,000	96.8650	484,325	500,000	500,000					3.493	3.493	JJ	8,733	17,465	02/11/2015	07/01/2029
596782-TM-4	MIDDLETON WI GENERAL OBLIGATION			2	1FE	345,000	100.9430	348,253	345,000	345,000					3.300	3.300	MS	3,795	11,385	12/05/2012	09/01/2028
596782-TP-7	MIDDLETON WI GENERAL OBLIGATIOIN			2	1FE	370,000	102.0560	377,607	370,000	370,000					3.600	3.600	MS	4,440	13,320	12/05/2012	09/01/2030
597009-EJ-4	MIDDLETOWN DEL GENERAL OBLIGATION			2	1FE	3,020,550	103.1040	3,093,120	3,000,000	3,015,207		(925)			5.390	5.330	AO	40,425	161,700	10/14/2010	10/01/2030
597009-EK-1	MIDDLETOWN DEL GENERAL OBLIGATION			2	1FE	2,342,444	102.7160	2,408,690	2,345,000	2,342,679		84			5.490	5.499	AO	32,185	128,741	10/26/2010	10/01/2033
602245-UM-2	MILWAUKEE WISCONSIN GENERAL OBLIGATION			4	1FE	5,089,500	124.7260	6,236,300	5,000,000	5,067,869		(3,635)			6.840	6.673	JD	28,500	342,000	03/23/2009	12/01/2028
602245-XK-3	MILWAUKEE WISCONSIN GENERAL OBLIGATION			2	1FE	2,735,000	106.8950	2,923,578	2,735,000	2,735,000					5.500	5.500	AO	37,606	150,425	12/10/2010	10/01/2026
602409-HN-7	MILWAUKEE WI MET SEW DIST GENERAL OBLIGATION			2	1FE	2,785,000	104.6880	2,915,561	2,785,000	2,785,000					5.100	5.100	AO	35,509	142,035	12/13/2010	10/01/2026
602409-HP-2	MILWAUKEE WI MET SEW DIST GENERAL OBLIGATION			2	1FE	2,875,000	105.0920	3,021,395	2,875,000	2,875,000					5.250	5.250	AO	37,734	150,938	12/13/2010	10/01/2027
602409-HQ-0	MILWAUKEE WI MET SEW DIST GENERAL OBLIGATION			2	1FE	2,975,000	105.4120	3,136,007	2,975,000	2,975,000					5.350	5.350	AO	39,791	159,163	12/13/2010	10/01/2028
602409-HR-8	MILWAUKEE WI MET SEW DIST GENERAL OBLIGATION			2	1FE	1,580,000	105.7500	1,670,850	1,580,000	1,580,000					5.450	5.450	AO	21,528	86,110	12/13/2010	10/01/2029
602409-HS-6	MILWAUKEE WI MET SEW DIST GENERAL OBLIGATION			2	1FE	3,195,000	106.7170	3,409,608	3,195,000	3,195,000					5.550	5.550	AO	44,331	177,323	12/13/2010	10/01/2030
60374Y-7Y-7	MINNEAPOLIS MN DOWNTOWN E PROJ GENERAL OBLIGATION			2	1FE	1,550,000	103.5850	1,605,568	1,550,000	1,550,000					4.014	4.014	MS	20,739	62,217	02/13/2014	03/01/2028
60374Y-7Z-4	MINNEAPOLIS MN DOWNTOWN E PROJ GENERAL OBLIGATION			2	1FE	1,690,000	104.3220	1,763,042	1,690,000	1,690,000					4.114	4.114	MS	23,176	69,527	02/13/2014	03/01/2029
60374Y-8A-8	MINNEAPOLIS MN DOWNTOWN E PROJ GENERAL OBLIGATION			2	1FE	2,610,000	103.9200	2,712,312	2,610,000	2,610,000					4.379	4.379	MS	38,097	114,292	02/13/2014	03/01/2034
603789-7D-4	MINNEAPOLIS MN SPL SCH DST 001 GENERAL OBLIGATION				1FE	9,117,270	111.4360	10,029,240	9,000,000	9,080,104		(6,940)			5.125	5.000	JD	20,500	461,250	12/08/2010	12/15/2025
60414F-PQ-7	MINNESOTA STATE COLLEGES				1FE	2,961,660	96.5600	2,896,800	3,000,000	2,964,711		1,611			3.700	3.800	AO	27,750	111,000	02/12/2015	10/01/2032
60414F-PR-5	MINNESOTA STATE COLLEGES				1FE	5,000,000	98.9540	4,947,700	5,000,000	5,000,000					4.000	4.000	AO	50,000	200,000	02/11/2015	10/01/2035
604195-VH-7	MINNETONKA MN INDPT SCH DIST GENERAL OBLIGATION			2	1FE	1,376,427	101.3600	1,403,836	1,385,000	1,378,359		446			3.200	3.249	JJ	22,160	44,320	01/10/2013	01/01/2029
604195-VJ-3	MINNETONKA MN INDPT SCH DIST GENERAL OBLIGATON			2	1FE	3,839,027	101.2350	3,912,733	3,865,000	3,844,119		1,152			3.300	3.349	JJ	63,773	127,545	01/10/2013	01/01/2031
604204-RA-7	MINNETONKA MN IND SCH DIST MINNETONKA MN SCH DIST TXBL				1FE	130,000	96.7640	125,793	130,000	130,000					3.030	3.030	FA	2,746		03/24/2016	02/01/2025
604204-RD-1	MINNETONKA MN IND SCH DIST MINNETONKA MN IND SCH DIST				1FE	140,000	98.8200	138,348	140,000	140,000					3.630	3.630	FA	3,543		03/24/2016	02/01/2028
604204-RE-9	MINNETONKA MN IND SCH DIST MINNETONKA MN IND SCH DIST				1FE	145,000	99.5240	144,310	145,000	145,000					3.730	3.730	FA	3,771		03/24/2016	02/01/2029
613035-E9-1	MONTGOMERY AL GENERAL OBLIGATION			2	1FE	5,072,900	108.3750	5,418,750	5,000,000	5,027,869		(8,101)			5.600	5.401	FA	116,667	280,000	08/16/2010	02/01/2035
61334R-AQ-2	MONTGOMERY CNTY MD GENERAL OBLIGATION			2	1FE	3,542,665	106.7630	3,736,705	3,500,000	3,516,355		(5,218)			5.500	5.320	MN	32,083	192,500	04/15/2011	11/01/2029
613681-K2-0	MONTGOMERY COUNTY TX GENERAL OBLIGATION			2	1FE	2,150,000	103.0310	2,215,167	2,150,000	2,150,000					5.200	5.200	MS	37,267	111,800	08/24/2010	03/01/2030
623307-ES-0	MOUNT UNION PA AREA SCH DIST GENERAL OBLIGATION			2	1FE	3,221,430	107.6780	3,461,848	3,215,000	3,220,130		(233)			6.750	6.730	FA	90,422	217,013	06/17/2009	02/01/2031
625506-MN-7	MULTNOMAH COUNTY OR GENERAL OBLIGATION			2	1FE	7,945,000	103.3540	8,211,475	7,945,000	7,945,000					5.050	5.050	JD	33,435	401,223	12/01/2010	06/01/2030
631294-4C-6	NASHUA NH GENERAL OBLIGATION			4	1FE	2,056,800	105.1950	2,103,900	2,000,000	2,045,655		(2,613)			4.226	4.000	JJ	38,973	84,520	05/23/2012	01/15/2032
642305-RZ-1	NEW BERLIN WIS SCH DIST GENERAL OBLIGATION			2	1FE	1,265,438	106.5850	1,358,959	1,275,000	1,268,345		552			5.200	5.273	MS	22,100	66,300	02/08/2011	03/01/2026
642305-SA-5	NEW BERLIN WIS SCH DIST GENERAL OBLIGATION			2	1FE	2,650,000	107.5310	2,849,572	2,650,000	2,650,000					5.500	5.500	MS	48,583	145,750	01/25/2011	03/01/2027
642305-SB-3	NEW BERLIN WIS SCH DIST GENERAL OBLIGATION			2	1FE	2,600,000	107.3630	2,791,438	2,600,000	2,600,000					5.500	5.500	MS	47,667	143,000	01/25/2011	03/01/2028
642305-SC-1	NEW BERLIN WIS SCH DIST GENERAL OBLIGATION			2	1FE	2,490,000	107.2500	2,670,525	2,490,000	2,490,000					5.500	5.500	MS	45,650	136,950	01/25/2011	03/01/2029
642713-3C-3	NEW BRITAIN CT GENERAL OBLIGATION			2	1FE	3,600,000	107.7470	3,878,892	3,600,000	3,600,000					5.529	5.524	AO	49,761	199,044	10/29/2010	10/01/2024
642713-3D-1	NEW BRITAIN CT GENERAL OBLIGATION			2	1FE	3,600,000	107.9050	3,884,580	3,600,000	3,600,000					5.692	5.687	AO	51,228	204,912	10/29/2010	10/01/2026
64327T-AQ-1	NEW CASTLE CNTY DE GENERAL OBLIGATION			4	1FE	4,550,734	108.9040	5,042,255	4,630,000	4,570,641		3,711			4.872	5.019	JJ	104,014	225,574	11/05/2010	07/15/2030
64327T-AR-9	NEW CASTLE CNTY DE GENERAL OBLIGATION			4	1FE	9,588,800	109.2020	10,920,200	10,000,000	9,645,051		10,580			5.002	5.300	JJ	230,648	500,200	11/23/2010	07/15/2040
64966H-4L-1	NEW YORK NY GENERAL OBLIGATION			2	1FE	3,250,290	111.7210	3,351,630	3,000,000	3,196,061		(11,423)			5.817	5.089	AO	43,628	174,510	09/29/2011	10/01/2031
64966H-YM-6	NEW YORK NY GENERAL OBLIGATION			4	1FE	6,322,500	127.0190	7,621,140	6,000,000	6,278,531		(7,979)			5.968	5.571	MS	119,360	358,080	08/13/2010	03/01/2036
64966H-YN-4	NEW YORK NY GENERAL OBLIGATION			2	1FE	4,046,735	111.3980	4,450,350	3,995,000	4,035,027		(1,980)			6.268	6.154	MS	83,469	250,407	04/16/2010	03/01/2031
64971W-VF-4	NEW YORK CITY NY TRANSITIONAL NEW YORK CITY NY TRANSITIONAL				1FE	6,000,000	100.8860	6,053,160	6,000,000	6,000,000					3.500	3.500	FA	87,500	176,167	09/22/2015	08/01/2027
64985H-XA-0	NEW YORK ST ENVIRONMENTAL NY ST ENVIRONMENTAL				1FE	1,474,650	89.5540	1,343,310	1,500,000	1,474,776		126			3.113	3.218	JJ	12,841		10/25/2016	07/15/2039
674735-2N-4	OCEAN COUNTY NEW JERSEY GENERAL OBLIGATION			2	1FE	2,130,000	105.4750	2,246,618	2,130,000	2,130,000					5.200	5.200	FA	46,150	110,760	07/29/2010	08/01/2029
674735-2P-9	OCEAN COUNTY NEW JERSEY GENERAL OBLIGATION			2	1FE	2,090,000	105.7560	2,210,300	2,090,000	2,090,000					5.300	5.300	FA	46,154	110,770	07/29/2010	08/01/2030
678519-RZ-4	OKLAHOMA CITY OKLA GENERAL OBLIGATION				1FE	2,451,438	103.4700	2,560,883	2,475,000	2,453,316		825			4.000	4.070	MS	33,000	99,000	07/16/2014	09/01/2034
681712-YX-7	OMAHA NEBRASKA GENERAL OBLIGATION			2	1FE	2,975,000	103.9960	3,093,881	2,975,000	2,975,000					5.000	5.000	JD	12,396	148,750	11/12/2010	12/01/2030
686053-CT-4	OREGON SCH BRDS ASSN GENERAL OBLIGATION			4	1FE	20,050,890	118.4430	22,504,170	19,000,000	19,782,928		(48,708)			5.680	5.199	JD	2,998	1,079,200	09/01/2010	06/30/2028
689597-FA-5	OTTER TAIL COUNTY MN GENERAL OBLIGATION			2	1FE	11,070,000	101.3100	11,215,017	11,070,000	11,070,000					3.400	3.400	MN	62,730	376,380	04/02/2013	11/01/2033
690887-GM-0	OWENSBORO KY GENERAL OBLIGATION			2	1FE	1,842,922	104.4480	1,953,178	1,870,000	1,848,814		1,174			5.875	6.008	JD	9,155	109,863	12/16/2010	12/01/2030
697379-TV-7	PALO ALTO CALIF UNI SCH DIST GENERAL OBLIGATION			4	1FE	2,075,890	117.6810	2,353,620	2,000,000	2,054,272		(4,187)			5.862	5.495	JJ	58,620	117,240	03/31/2011	07/01/2027
721799-YU-2	PIMA COUNTY ARIZ GENERAL OBLIGATION			2	1FE	3,487,308	110.2690	3,638,877	3,300,000	3,384,252		(21,276)			6.312	5.500	JJ	104,148	208,296	07/13/2011	07/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
725894-FY-0	PLACENTIA-YORBA LINDA CA SCH GENERAL OBLIGATION	0		2	1FE	1,874,060	106.1140	2,122,280	2,000,000	1,889,565		3,131			6.650	7.213	FA	55,417	133,000	02/17/2011	08/01/2034
727177-MK-0	PLANO TX GENERAL OBLIGATION			2	1FE	1,682,708	106.8430	1,800,305	1,685,000	1,683,110		102			4.000	4.011	MS	22,467	67,400	10/26/2011	09/01/2030
73723R-JE-4	PORTSMOUTH VA GENERAL OBLIGATION			2	1FE	6,254,000	111.2670	6,676,020	6,000,000	6,097,730		(29,000)			6.029	5.438	JJ	166,802	361,740	11/09/2010	01/15/2030
751091-KV-0	RALEIGH NC TAXABLE HSG SER G GENERAL OBLIGATION			2	1FE	507,215	107.9780	539,890	500,000	502,274		(1,011)			5.300	5.067	FA	11,042	26,500	07/11/2011	02/01/2030
751622-CV-1	RAMSEY CNTY MINN GENERAL OBLIGATION			2	1FE	483,375	106.7030	533,515	500,000	488,452		967			5.000	5.324	FA	10,417	25,000	01/18/2011	02/01/2026
751622-HL-8	RAMSEY CNTY MINN GENERAL OBLIGATION			2	1FE	645,000	99.9980	644,987	645,000	645,000					3.200	3.200	FA	8,600	20,640	06/04/2013	02/01/2026
751622-HM-6	RAMSEY CNTY MINN GENERAL OBLIGATION			2	1FE	660,000	100.5300	663,498	660,000	660,000					3.350	3.350	FA	9,213	22,110	06/04/2013	02/01/2027
752111-HE-7	RANCHO CA WTR DIST FING AUTH			4	1FE	4,870,000	111.5730	5,433,605	4,870,000	4,870,000					5.125	5.126	FA	103,995	249,588	10/28/2011	08/01/2030
752111-KF-0	RANCHO CA WTR DIST FING AUTH RANCHO CA WATER DIST				1FE	100,000	94.1330	94,133	100,000	100,000					3.089	3.089	FA	626		09/27/2016	08/01/2030
752111-KG-8	RANCHO CA WTR DIST FING AUTH RANCHO CA WATER DIST				1FE	100,000	94.3040	94,304	100,000	100,000					3.189	3.189	FA	647		09/27/2016	08/01/2031
752111-KH-6	RANCHO CA WTR DIST FING AUTH RANCH CA WATER DIST				1FE	3,000,000	93.3090	2,799,270	3,000,000	3,000,000					3.389	3.389	FA	20,616		09/27/2016	08/01/2034
763682-ZD-6	RICHLAND CNTY SC SCH DIST NO 2 GENERAL OBLIGATION			2	1FE	3,982,280	106.2170	4,248,680	4,000,000	3,987,105		923			5.150	5.191	MN	34,333	206,000	11/10/2010	05/01/2027
763682-ZE-4	RICHLAND CNTY SC SCH DIST NO 2 GENERAL OBLIGATION			2	1FE	2,986,320	106.5200	3,195,600	3,000,000	2,989,697		649			5.250	5.291	MN	26,250	157,500	11/10/2010	05/01/2028
76541V-HL-4	RICHMOND VA QSCB REF PUB IMPT GENERAL OBLIGATION			2	1FE	5,000,000	107.4870	5,374,350	5,000,000	5,000,000					5.270	5.270	MN	43,917	263,500	11/03/2010	11/01/2029
76541V-KK-2	RICHMOND VA QSCB REF PUB IMPT GENERAL OBLIGATION			2	1FE	5,000,000	98.5690	4,928,450	5,000,000	5,000,000					4.150	4.150	JJ	95,681	207,500	06/14/2012	01/15/2033
76541V-NK-9	RICHMOND VA QSCB REF PUB IMPT GENERAL OBLIGATION				1FE	1,466,563	107.0700	1,579,283	1,475,000	1,467,729		391			4.650	4.701	MS	22,863	68,588	09/12/2013	03/01/2030
76541V-NL-7	RICHMOND VA QSCB REF PUB IMPT GENERAL OBLIGATION				1FE	2,474,338	107.2770	2,671,197	2,490,000	2,475,988		560			4.800	4.851	MS	39,840	119,520	09/12/2013	03/01/2033
76541V-RD-1	RICHMOND VA QSCB REF PUB IMPT RICHMOND VA TXBL SER C				1FE	897,434	100.9030	913,172	905,000	897,859		400			3.625	3.700	JD	2,734	32,168	11/18/2015	06/01/2030
76541V-RE-9	RICHMOND VA QSCB REF PUB IMPT RICHMOND VA TXBL SER C				1FE	926,285	101.0480	949,851	940,000	926,992		665			3.625	3.750	JD	2,840	33,412	11/18/2015	06/01/2031
76541V-RF-6	RICHMOND VA QSCB REF PUB IMPT RICHMOND VA TXBL SER C				1FE	969,062	101.0790	985,520	975,000	969,339		260			3.750	3.800	JD	3,047	35,852	11/18/2015	06/01/2032
766651-NN-9	RILEY COUNTY KANSAS GENERAL OBLIGATION			2	1FE	4,073,032	113.0110	4,413,080	3,905,000	3,959,555		(18,328)			6.650	6.074	MS	86,561	259,683	05/04/2009	09/01/2030
771420-AM-8	ROCHESTER IND CMNTY SCH CORP GENERAL OBLIGATION			4	1FE	707,378	106.8320	747,824	700,000	704,480		(707)			5.125	4.988	JJ	17,938	35,875	04/08/2011	07/01/2022
774217-4M-2	ROCKVILLE MD TXBL-REF-SER C GENERAL OBLIGATION			2	1FE	1,575,000	103.8800	1,636,110	1,575,000	1,575,000					4.100	4.100	JD	5,381	64,575	10/18/2011	06/01/2027
774217-4N-0	ROCKVILLE MD TXBL-REF-SER C GENERAL OBLIGATION			2	1FE	1,635,000	104.0840	1,701,773	1,635,000	1,635,000					4.150	4.150	JD	5,654	67,853	10/18/2011	06/01/2028
774217-4P-5	ROCKVILLE MD TXBL-REF-SER C GENERAL OBLIGATION			2	1FE	1,705,000	104.1970	1,776,559	1,705,000	1,705,000					4.200	4.200	JD	5,968	71,610	10/18/2011	06/01/2029
774217-4Q-3	ROCKVILLE MD TXBL-REF-SER C GENERAL OBLIGATION			2	1FE	1,763,622	103.9130	1,844,456	1,775,000	1,765,991		489			4.200	4.250	JD	6,213	74,550	10/18/2011	06/01/2030
779240-GS-3	ROUND ROCK TEX INDPT SCH DIST GENERAL OBLIGATION			2	1FE	2,105,000	109.3130	2,301,039	2,105,000	2,105,000					5.904	5.897	FA	51,783	124,279	01/26/2010	08/01/2030
787642-4A-2	ST CHARLES CNTY MO FRAN HOWELL GENERAL OBLIGATION			2	1FE	9,500,000	105.9160	10,062,020	9,500,000	9,500,000					5.600	5.598	MS	177,333	532,000	11/19/2010	03/01/2030
788634-AH-6	ST CLAIR CNTY ILL SCHOOL DIST GENERAL OBLIGATION			2	1FE	7,000,000	108.8080	7,616,560	7,000,000	7,000,000					6.875	6.875	AO	120,313	481,250	08/05/2009	04/01/2039
78916B-N5-9	ST CLOUD MINN GENERAL OBLIGATION			2	1FE	3,100,000	102.5700	3,179,670	3,100,000	3,100,000					5.000	5.000	AO	38,750	155,000	09/28/2010	10/01/2033
78916B-N8-3	ST CLOUD MINN GENERAL OBLIGATION			2	1FE	6,416,403	102.0440	6,566,531	6,435,000	6,421,828		379			5.100	5.117	AO	82,046	328,185	09/28/2010	10/01/2036
791697-BP-9	ST LOUIS MO SPL ADMIN BRD TRAN GENERAL OBLIGATION				1FE	4,000,000	120.5830	4,823,320	4,000,000	4,000,000					6.250	6.250	AO	62,500	250,000	12/10/2010	04/01/2026
791697-BT-1	ST LOUIS MO SPL ADMIN BRD TRAN GENERAL OBLIGATION			2	1FE	5,000,000	109.7950	5,489,750	5,000,000	5,000,000					6.600	6.600	AO	82,500	330,000	12/10/2010	04/01/2030
791697-BX-2	ST LOUIS MO SPL ADMIN BRD TRAN GENERAL OBLIGATION				1FE	7,500,000	109.3350	8,200,125	7,500,000	7,500,000					4.750	4.750	AO	89,063	356,250	09/21/2011	04/01/2029
791697-CH-6	ST LOUIS MO SPL ADMIN BRD TRAN GENERAL OBLIGATION				1FE	1,750,000	107.5100	1,881,425	1,750,000	1,750,000					4.600	4.600	AO	20,125	80,500	09/21/2011	04/01/2027
791697-CJ-2	ST LOUIS MO SPL ADMIN BRD TRAN GENERAL OBLIGATION				1FE	5,750,000	106.2270	6,108,053	5,750,000	5,750,000					4.700	4.700	AO	67,563	270,250	09/21/2011	04/01/2028
791740-ZG-1	ST LOUIS PARK MINN GENERAL OBLIGATION			2	1FE	5,750,000	104.9630	6,035,373	5,750,000	5,750,000					5.150	5.149	FA	123,385	296,125	12/07/2010	02/01/2032
792881-YX-6	ST PAUL MN CAP IMPT GENERAL OBLIGATION			2	1FE	2,072,395	106.0680	2,222,125	2,095,000	2,078,061		1,058			5.096	5.190	AO	26,690	106,761	11/04/2010	10/01/2030
792881-ZJ-6	ST PAUL MN CAP IMPT GENERAL OBLIGATION			2	1FE	3,000,000	105.6580	3,169,740	3,000,000	3,000,000					5.196	5.196	AO	38,970	155,880	09/15/2010	10/01/2035
792905-DM-0	ST PAUL MN HSNG & REDEV	0			1FE	2,050,000	100.3440	2,057,052	2,050,000	2,050,000					1.838	1.838	JJ	18,840	39,772	05/29/2015	07/01/2018
792905-DU-2	ST PAUL MN HSNG & REDEV				1FE	2,487,750	102.9410	2,573,525	2,500,000	2,489,391		1,028			3.969	4.028	JJ	49,613	104,738	06/11/2015	07/01/2025
792905-DV-0	ST PAUL MN HSNG & REDEV				1FE	1,975,720	103.7610	2,075,220	2,000,000	1,978,533		1,802			4.089	4.227	JJ	40,890	86,323	06/10/2015	07/01/2026
792905-DW-8	ST PAUL MN HSNG & REDEV				1FE	2,500,000	104.7130	2,617,825	2,500,000	2,500,000					4.189	4.189	JJ	52,363	110,543	05/29/2015	07/01/2027
793028-UR-0	ST PAUL MN PORT AUTH GENERAL OBLIGATION			2	1FE	2,750,000	97.1800	2,672,450	2,750,000	2,750,000					3.350	3.350	FA	38,385	92,125	01/31/2013	02/01/2033
796237-5K-7	SAN ANTONIO TX BUILD AM BONDS SAN ANTONIO TEXAS				1FE	1,295,000	91.3360	1,182,801	1,295,000	1,295,000					3.228	3.228	FA	14,050		08/03/2016	02/01/2035
796237-5L-5	SAN ANTONIO TX BUILD AM BONDS SAN ANTONIO TEXAS				1FE	500,000	90.5760	452,880	500,000	500,000					3.278	3.278	FA	5,509		08/03/2016	02/01/2036
796237-VV-4	SAN ANTONIO TX BUILD AM BONDS GENERAL OBLIGATION			2	1FE	8,575,000	111.2430	9,539,087	8,575,000	8,575,000					6.018	6.018	FA	215,018	516,044	06/16/2010	08/01/2032
796237-VW-2	SAN ANTONIO TX BUILD AM BONDS GENERAL OBLIGATION			2	1FE	5,000,000	111.2720	5,563,600	5,000,000	5,000,000					6.038	6.038	FA	125,792	301,900	06/16/2010	08/01/2033
797646-NT-9	SAN FRANCISCO CA CITY & CNTY GENERAL OBLIGATION				1FE	2,170,904	125.0220	2,694,224	2,155,000	2,167,134		(642)			6.030	5.965	JD	5,775	129,947	04/16/2010	06/15/2029
79771T-GE-1	SAN FRANCISCO CA CITY & CNTY GENERAL OBLIGATION			4	1FE	5,034,500	114.9910	5,749,550	5,000,000	5,025,256		(1,735)			5.735	5.670	JD	12,744	286,750	07/08/2010	06/15/2030
798764-V3-7	SAN MARCOS TEX AS GENERAL OBLIGATION			2	1FE	4,517,980	111.0860	4,998,870	4,500,000	4,514,604		(831)			6.028	5.985	FA	102,476	271,260	03/10/2010	08/15/2030
812626-5Z-8	SEATTLE WA				1FE	1,515,000	100.1010	1,516,530	1,515,000	1,515,000					3.630	3.630	AO	13,749	54,995	05/07/2015	04/01/2029
812626-6A-2	SEATTLE WA				1FE	1,570,000	100.2070	1,573,250	1,570,000	1,570,000					3.730	3.730	AO	14,640	58,561	05/07/2015	04/01/2030
812626-6B-0	SEATTLE WA				1FE	7,195,000	100.1960	7,209,102	7,195,000	7,195,000					3.960	3.960	AO	71,231	284,922	05/07/2015	04/01/2035

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
812643-MK-7	SEATTLE WA MUNI LIGHT & PWR SEATTLE WA MUNI LIGHT & PWR			2	1FE	20,653,400	98.9690	19,793,800	20,000,000	20,644,611		(8,789)			4.050	3.627	JJ	405,000		11/01/2016	01/01/2041
815626-GQ-3	SEDGWICK CNTY KANSAS GENERAL OBLIGATION			4	1FE	10,300,044	122.2380	12,284,919	10,050,000	10,228,584		(12,320)			6.220	5.985	AO	156,278	625,110	05/07/2009	10/01/2028
833085-2A-0	SNOHOMISH CNTY WASHINGTON GENERAL OBLIGATION			2	1FE	745,005	100.3700	752,775	750,000	745,911		224			3.500	3.550	JD	2,188	26,250	10/18/2012	12/01/2030
833085-2B-8	SNOHOMISH CNTY WASHINGTON GENERAL OBLIGATION			2	1FE	982,860	100.1040	1,001,040	1,000,000	985,698		712			3.500	3.625	JD	2,917	35,000	10/18/2012	12/01/2031
833085-2C-6	SNOHOMISH CNTY WASHINGTON GENERAL OBLIGATION			2	1FE	992,900	100.4330	1,004,330	1,000,000	994,010		273			3.600	3.650	JD	3,000	36,000	10/18/2012	12/01/2032
833085-S9-5	SNOHOMISH CNTY WASHINGTON GENERAL OBLIGATION			2	1FE	8,315,000	104.5870	8,696,409	8,315,000	8,315,000					4.000	4.000	JD	27,717	332,600	11/10/2011	12/01/2031
84533P-FH-2	SOUTHWEST WI TECH COLLEGE DIST GENERAL OBLIGATION			2	1FE	1,621,233	109.0620	1,728,633	1,585,000	1,597,342		(4,635)			6.100	5.750	JD	8,057	96,685	01/19/2011	06/01/2027
848644-R3-6	SPOKANE COUNTY WA GENERAL OBLIGATION			2	1FE	8,875,000	104.6990	9,292,036	8,875,000	8,875,000					5.010	5.010	JD	37,053	444,638	08/25/2010	12/01/2032
848644-S7-6	SPOKANE COUNTY WA GENERAL OBLIGATION			2	1FE	6,225,000	104.9600	6,533,760	6,225,000	6,225,000					5.000	5.000	JD	25,938	311,250	08/25/2010	12/01/2031
848712-NX-9	SPOKANE CNTY WA SCH DIST NO 81 GENERAL OBLIGATION			2	1FE	5,096,650	108.6110	5,430,550	5,000,000	5,043,769		(9,837)			5.450	5.200	JD	22,708	272,500	11/04/2010	12/01/2028
848712-NY-7	SPOKANE CNTY WA SCH DIST NO 81 GENERAL OBLIGATION			2	1FE	5,076,950	108.7910	5,439,550	5,000,000	5,034,954		(7,837)			5.500	5.300	JD	22,917	275,000	11/04/2010	12/01/2029
849067-R5-4	SPOKANE WASHINGTON GENERAL OBLIGATION			2	1FE	6,250,000	109.2860	6,830,375	6,250,000	6,250,000					6.131	6.132	JD	31,932	383,188	12/14/2010	12/01/2030
849254-QA-8	SPOTSYLVANIA CNTY VA GENERAL OBLIGATION			2	1FE	510,325	109.8710	549,355	500,000	503,733		(1,331)			6.000	5.680	JJ	13,833	30,000	04/27/2011	07/15/2034
849476-MD-5	SPRING BRANCH TX INDPT SCH DIS GENERAL OBLIGATION			2	1FE	2,500,000	109.2280	2,730,700	2,500,000	2,500,000					5.538	5.536	FA	57,688	138,450	11/12/2010	02/01/2030
850009-CD-1	SPRING TWP PA GENERAL OBLIGATION			2	1FE	468,400	102.7450	467,490	455,000	461,281		(1,423)			5.800	5.400	MN	3,372	26,390	05/04/2011	11/15/2029
850009-CH-2	SPRING TWP PA GENERAL OBLIGATION			2	1FE	2,020,000	102.6270	2,052,540	2,000,000	2,009,448		(2,116)			6.000	5.862	MN	15,333	120,000	03/28/2011	11/15/2033
851035-QQ-1	SPRINGFIELD MO SCH DIST NO R12 GENERAL OBLIGATION			2	1FE	172,200	109.4240	183,832	168,000	169,758		(498)			5.660	5.297	MS	3,170	9,509	06/13/2011	03/01/2030
852634-DZ-4	STAMFORD CT REC ZONE ECON DEV GENERAL OBLIGATION			2	1FE	1,300,000	106.2750	1,381,575	1,300,000	1,300,000					5.000	5.000	JD	5,417	65,000	11/30/2010	12/01/2027
852634-EA-8	STAMFORD CT REC ZONE ECON DEV GENERAL OBLIGATION			2	1FE	1,488,673	107.1530	1,580,507	1,475,000	1,481,208		(1,398)			5.250	5.130	JD	6,453	77,438	11/30/2010	12/01/2028
852634-EB-6	STAMFORD CT REC ZONE ECON DEV GENERAL OBLIGATION			2	1FE	1,488,600	107.5140	1,585,832	1,475,000	1,481,191		(1,390)			5.350	5.230	JD	6,576	78,913	11/30/2010	12/01/2029
852634-EC-4	STAMFORD CT REC ZONE ECON DEV GENERAL OBLIGATION			2	1FE	1,482,906	107.2480	1,581,908	1,475,000	1,478,607		(809)			5.350	5.280	JD	6,576	78,913	11/30/2010	12/01/2030
864784-GC-1	SUFFOLK CNTY NY WTR AUTH SUFFOLK CNTY NY WTR AUTH				1FE	9,700,000	89.2190	8,921,900	10,000,000	9,701,111		1,111			3.000	3.188	JD	38,333		10/19/2016	06/01/2039
864784-GF-4	SUFFOLK CNTY NY WTR AUTH SUFFOLK CNTY WTR AUTHORITY				1FE	9,875,000	92.4040	9,240,400	10,000,000	9,875,332		332			3.250	3.323	JD	41,528		10/19/2016	06/01/2042
864813-T7-5	SUFFOLK VA SUFFOLK VA				1FE	1,145,000	92.0780	1,054,293	1,145,000	1,145,000					2.850	2.850	FA	13,959		07/14/2016	02/01/2033
864813-T8-3	SUFFOLK VA SUFFOLK VA				1FE	1,175,000	91.5640	1,075,877	1,175,000	1,175,000					2.950	2.950	FA	14,828		07/14/2016	02/01/2034
864813-T9-1	SUFFOLK VA SUFFOLK VA				1FE	1,000,000	91.0750	910,750	1,000,000	1,000,000					3.000	3.000	FA	12,833		07/14/2016	02/01/2035
866854-NG-3	SUN PRAIRIE WIS AREA SCH DIST GENERAL OBLIGATION			2	1FE	3,000,000	105.9750	3,179,250	3,000,000	3,000,000					5.800	5.800	MS	58,000	174,000	01/26/2010	03/01/2029
87122N-EP-0	SYCAMORE OHIO CMNTY SCH DIST GENERAL OBLIGATION				1FE	10,110,600	117.4080	11,740,800	10,000,000	10,084,771		(4,841)			5.850	5.751	JD	48,750	585,000	12/09/2010	12/01/2028
873465-VC-9	TACOMA WASHINGTON GENERAL OBLIGATION			4	1FE	4,190,000	117.9690	4,942,901	4,190,000	4,190,000					5.890	5.890	JD	20,566	246,791	12/09/2009	12/01/2030
873465-XX-1	TACOMA WASHINGTON GENERAL OBLIGATION			4	1FE	4,000,000	113.2030	4,528,120	4,000,000	4,000,000					5.398	5.398	JD	17,993	215,920	10/27/2010	12/01/2030
873465-YA-0	TACOMA WASHINGTON GENERAL OBLIGATION			4	1FE	6,085,000	113.1700	6,886,395	6,085,000	6,085,000					5.498	5.498	JD	27,879	334,553	10/27/2010	12/01/2033
874091-CS-8	TALAWANDA OHIO CITY SCH DIST GENERAL OBLIGATION			2	1FE	2,038,940	109.3320	2,186,640	2,000,000	2,028,232		(1,748)			6.500	6.319	JD	10,833	130,000	10/23/2009	12/01/2029
876014-GE-5	TAOS NM MUN SCH DIST NO 001 GENERAL OBLIGATION				1FE	4,655,501	111.7460	5,252,062	4,700,000	4,667,155		2,180			5.150	5.235	MS	80,683	242,050	02/08/2011	09/01/2027
881626-E4-3	TEWKSBURY MA GENERAL OBLIGATION			2	1FE	3,200,000	103.5220	3,312,704	3,200,000	3,200,000					4.000	4.000	AO	27,022	128,000	11/18/2011	04/15/2031
914148-GK-1	UNIVERSITY CITY MO SCH DIST GENERAL OBLIGATION			2	1FE	1,000,000	103.5000	1,035,000	1,000,000	1,000,000					5.000	5.000	FA	18,889	50,000	11/12/2010	02/15/2027
914148-GN-5	UNIVERSITY CITY MO SCH DIST GENERAL OBLIGATION			2	1FE	5,900,000	104.8870	6,188,333	5,900,000	5,900,000					5.300	5.298	FA	118,131	312,700	11/12/2010	02/15/2030
939296-GA-1	WASHINGTON MO SCH DIST GENERAL OBLIGATION			2	1FE	3,600,000	107.7820	3,880,152	3,600,000	3,600,000					5.550	5.547	MS	66,600	199,800	12/02/2010	03/01/2030
941647-PK-9	WATERLOO IA GENERAL OBLIGATION			2	1FE	530,000	101.5310	538,114	530,000	530,000					3.700	3.700	JD	1,634	19,610	06/12/2013	06/01/2028
943080-ET-4	WAUKESHA WI REF TAX SER D GENERAL OBLIGATION			2	1FE	7,700,000	108.7620	8,374,674	7,700,000	7,700,000					5.700	5.701	AO	109,725	438,879	11/17/2010	10/01/2030
949493-UY-4	WELLESLEY MA TXBL-LD AQUSTION				1FE	925,000	99.6790	922,031	925,000	925,000					3.500	3.500	JD	2,518	32,375	05/28/2015	06/01/2030
949493-UZ-1	WELLESLEY MA TXBL-LD AQUSTION				1FE	948,394	99.1030	951,389	960,000	949,266		559			3.500	3.600	JD	2,800	33,600	05/28/2015	06/01/2031
949493-VA-5	WELLESLEY MA TXBL-LD AQUSTION				1FE	985,637	100.0340	995,338	995,000	986,281		413			3.625	3.700	JD	3,006	36,069	05/28/2015	06/01/2032
949493-VB-3	WELLESLEY MA TXBL-LD AQUSTION				1FE	811,586	99.3240	819,423	825,000	812,436		545			3.625	3.750	JD	2,492	29,906	05/28/2015	06/01/2033
950732-SC-2	WENTZVILLE MISSOURI SCH DIST GENERAL OBLIGATION			2	1FE	5,500,000	107.7500	5,926,250	5,500,000	5,500,000					6.100	6.100	MS	111,833	335,500	07/24/2009	03/01/2029
952734-KU-4	WEST FARGO ND PUB SCH DIST #66 GENERAL OBLIGATION				1FE	2,060,660	109.8870	2,252,684	2,050,000	2,057,694		(534)			5.750	5.701	MN	19,646	117,875	11/30/2010	05/01/2027
95988L-2C-2	WESTERN WISCONSIN TECH COLLEGE GENERAL OBLIGATION			2	1FE	5,268,100	103.7660	5,188,300	5,000,000	5,132,539		(38,163)			4.000	3.135	AO	50,000	200,000	03/13/2013	04/01/2031
969037-JT-8	WILL COUNTY IL HIGH SCHOOL GENERAL OBLIGATION			2	1FE	4,471,672	107.4370	4,780,947	4,450,000	4,458,594		(2,536)			6.204	6.133	JJ	138,030	276,078	04/16/2010	01/01/2030
971567-NZ-1	WILMINGTON DEL GENERAL OBLIGATION				1FE	1,500,000	105.1320	1,576,980	1,500,000	1,500,000					4.631	4.631	MN	11,578	69,465	11/16/2011	11/01/2030
971668-N9-5	CITY OF WILMINGTON NC			2	1FE	130,000	102.7950	133,634	130,000	130,000					4.100	4.100	JD	444	5,330	06/20/2014	06/01/2032
971668-P2-8	CITY OF WILMINGTON NC General Obligation UNLTD			2	1FE	150,000	102.6060	153,909	150,000	150,000					4.150	4.150	JD	519	6,225	06/20/2014	06/01/2033
971668-P3-6	CITY OF WILMINGTON NC General Obligation			2	1FE	120,000	102.6800	123,216	120,000	120,000					4.200	4.200	JD	420	5,040	06/20/2014	06/01/2034
985697-AA-9	YELLOWSTONE CNTY MT HIGH SCH GENERAL OBLIGATION				1FE	5,660,652	109.8930	6,214,435	5,655,000	5,659,028		(281)			5.400	5.391	JD	13,572	305,370	12/02/2010	06/15/2027
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						1,263,853,294	XXX	1,355,776,676	1,259,418,387	1,261,066,785		(550,305)			XXX	XXX	XXX	17,959,127	62,723,174	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						1,263,853,294	XXX	1,355,776,676	1,259,418,387	1,261,066,785		(550,305)			XXX	XXX	XXX	17,959,127	62,723,174	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
01030L-BS-3	ALABAMA INCENTIVES FING AUTH			4	1FE	5,021,050	111.6990	5,584,950	5,000,000	5,013,200		(1,221)			6.042	6.000	MS	100,700	302,100	10/14/2009	09/01/2029
01179P-P6-8	ALASKA MUN BD BR ALASKA			2	1FE	3,220,000	108.8490	3,504,938	3,220,000	3,220,000					5.609	5.609	FA	75,254	180,610	11/23/2010	08/01/2024
01179P-P7-6	ALASKA MUN BD BR ALASKA			2	1FE	1,265,000	108.7940	1,376,244	1,265,000	1,265,000					5.759	5.759	FA	30,355	72,851	11/23/2010	08/01/2025
01179P-P8-4	ALASKA MUN BD BR ALASKA			2	1FE	5,000,000	109.9170	5,495,850	5,000,000	5,000,000					6.256	6.254	FA	130,333	312,800	11/23/2010	08/01/2030
02765U-EP-5	AMERICAN MUN PWR-OHIO INC	0		4	1FE	8,000,000	128.5530	10,284,240	8,000,000	8,000,000					7.334	7.335	FA	221,650	586,720	12/16/2010	02/15/2028
035361-AQ-7	ANKENY IOWA CMNTY SCH DIST			2	1FE	2,043,441	108.4960	2,240,442	2,065,000	2,049,705		1,238			5.000	5.100	JD	8,604	103,250	04/19/2011	06/01/2026
035361-AR-5	ANKENY IOWA CMNTY SCH DIST			2	1FE	2,137,501	108.7920	2,344,468	2,155,000	2,142,121		912			5.125	5.200	JD	9,204	110,444	04/19/2011	06/01/2027
035361-AS-3	ANKENY IOWA CMNTY SCH DIST			2	1FE	2,237,423	109.0880	2,454,480	2,250,000	2,240,457		595			5.250	5.300	JD	9,844	118,125	04/19/2011	06/01/2028
035361-AT-1	ANKENY IOWA CMNTY SCH DIST			2	1FE	2,318,126	109.2070	2,560,904	2,345,000	2,323,987		1,163			5.300	5.400	JD	10,357	124,285	04/19/2011	06/01/2029
04048R-DS-2	ARIZONA BRD REGENTS ARIZ ST			4	1FE	5,975,484	122.6490	7,309,880	5,960,000	5,971,751		(691)			6.204	6.177	JJ	184,879	369,758	04/16/2010	07/01/2030
050625-CM-2	AUBURN WASHINGTON UTILITY SYS			2	1FE	1,034,480	105.2620	1,052,620	1,000,000	1,016,136		(3,627)			5.661	5.200	JD	4,718	56,610	04/13/2011	12/01/2025
052414-NR-6	AUSTIN TEXAS ELEC UTIL SYS REV			2	1FE	3,000,000	94.8180	2,844,540	3,000,000	3,000,000					3.156	3.156	MN	12,098	94,680	12/05/2012	11/15/2027
052414-NV-7	AUSTIN TEXAS ELEC UTIL SYS REV			2	1FE	3,500,000	94.1920	3,296,720	3,500,000	3,500,000					3.006	3.006	MN	13,444	105,210	12/05/2012	11/15/2026
052476-XD-5	AUSTIN TEX WTR & WSTWR SYS REV			4	1FE	4,500,000	114.7400	5,163,300	4,500,000	4,500,000					5.768	5.767	MN	33,166	259,560	11/18/2010	11/15/2030
052476-YB-8	AUSTIN TEX WTR & WSTWR SYS REV			2	1FE	2,596,462	111.7520	2,687,636	2,405,000	2,508,363		(18,851)			5.000	4.020	MN	15,365	120,250	11/16/2011	11/15/2031
072031-AP-2	BAY AREA CA WTR SPLY & CONSV				1FE	2,500,000	95.8440	2,396,100	2,500,000	2,500,000					3.365	3.365	AO	21,031	84,125	02/01/2013	10/01/2027
072031-AQ-0	BAY AREA CA WTR SPLY & CONSV				1FE	2,225,000	96.4070	2,145,056	2,225,000	2,225,000					3.465	3.465	AO	19,274	77,096	02/01/2013	10/01/2028
072031-AR-8	BAY AREA CA WTR SPLY & CONSV			4	1FE	5,500,000	98.4400	5,414,200	5,500,000	5,500,000					3.994	3.994	AO	54,918	219,670	02/01/2013	10/01/2034
094743-LU-3	BLOOMINGTON IN WTRWKS REV			2	1FE	1,464,030	104.7200	1,570,800	1,500,000	1,473,376		1,980			4.000	4.211	JJ	30,000	60,000	10/12/2011	07/01/2027
094743-LV-1	BLOOMINGTON IN WTRWKS REV			2	1FE	4,708,365	104.2690	5,077,900	4,870,000	4,746,804		8,141			4.000	4.281	JJ	97,400	194,800	10/12/2011	07/01/2028
094743-LW-9	BLOOMINGTON IN WTRWKS REV			2	1FE	1,476,968	103.8830	1,599,798	1,540,000	1,491,300		3,036			4.000	4.341	JJ	30,800	61,600	10/12/2011	01/01/2029
13066K-X7-9	CALIFORNIA ST DEPT OF WTR RES				1FE	1,655,000	99.8950	1,653,262	1,655,000	1,655,000					3.500	3.500	JD	4,827	57,925	09/20/2012	12/01/2029
13281K-TT-5	CAMDEN CNTY NJ IMPT AUTH LEASE	0		2	1FE	10,000,000	112.5540	11,255,400	10,000,000	10,000,000					7.747	7.746	JJ	387,350	774,700	12/02/2010	07/01/2034
134041-FK-3	CAMPBELL & KENTON CNTYS KY			2	1FE	8,556,543	107.1480	9,134,367	8,525,000	8,537,835		(3,134)			5.900	5.853	FA	209,573	502,975	04/30/2010	08/01/2032
134041-HE-5	CAMPBELL & KENTON CNTYS KY			2	1FE	7,568,540	101.3720	7,557,283	7,455,000	7,508,367		(11,352)			5.750	5.552	FA	178,609	428,663	12/08/2010	08/01/2030
155675-BY-6	CENTRAL UTAH WATER CONSERVANCY			2	1FE	2,062,260	107.6710	2,153,420	2,000,000	2,026,678		(7,387)			5.450	5.000	AO	27,250	109,000	08/16/2011	10/01/2028
155888-AY-6	CENTRAL WEBER UTAH SEWER IMPT			2	1FE	3,999,535	107.6780	4,307,120	4,000,000	3,999,562		(37)			6.375	6.374	MS	85,000	255,000	05/09/2011	03/01/2034
172311-GB-2	CINCINNATI OHIO WTR SYS REV			2	1FE	3,540,800	112.8220	3,948,770	3,500,000	3,533,026		(1,514)			6.458	6.353	JD	18,836	226,030	01/13/2011	12/01/2034
183596-CY-9	BALTIMORE MD BRD SCH COMMRS				1FE	4,000,000	114.9980	4,599,920	4,000,000	4,000,000					5.692	5.692	JD	10,119	227,680	02/03/2011	12/15/2025
186398-JN-4	CLEVELAND OH PUBLIC PWR SYS				1FE	9,000,000	104.6730	9,420,570	9,000,000	9,000,000					5.500	5.500	MN	63,250	495,000	10/23/2014	11/15/2038
190760-HQ-4	COBB-MARIETTA COLISEUM COBB MARIETTA COLISEUM				1FE	4,477,005	96.9330	4,361,985	4,500,000	4,478,733		1,460			3.650	3.701	JJ	82,125	133,225	08/26/2015	07/01/2028
190760-HR-2	COBB-MARIETTA COLISEUM COBB MARIETTA COLISEUM				1FE	5,077,535	97.5590	4,980,387	5,105,000	5,079,379		1,575			3.750	3.801	JJ	95,719	155,277	08/25/2015	07/01/2029
19633S-AA-1	COLORADO BRDG ENTERPRISE REV			2	1FE	6,000,000	113.5590	6,813,540	6,000,000	6,000,000					6.078	6.078	JD	30,390	364,680	12/02/2010	12/01/2027
19633S-AB-9	COLORADO BRDG ENTERPRISE REV			4	1FE	7,242,270	125.4960	8,784,720	7,000,000	7,208,544		(6,411)			6.078	5.809	JD	35,455	425,460	01/04/2011	12/01/2040
196632-GV-9	COLORADO SPRINGS CO UTIL REV			4	1FE	1,496,145	119.2090	1,788,135	1,500,000	1,496,625		100			5.545	5.564	MN	10,628	83,175	06/22/2011	11/15/2039
196632-HE-6	COLORADO SPRINGS CO UTIL REV			4	1FE	4,000,000	125.2980	5,011,920	4,000,000	4,000,000					6.013	6.013	MN	30,733	240,520	11/06/2009	11/15/2039
196632-JN-4	COLORADO SPRINGS CO UTIL REV			2	1FE	2,295,000	111.1720	2,551,397	2,295,000	2,295,000					5.267	5.266	MN	15,445	120,878	09/09/2010	11/15/2030
196632-LC-5	COLORADO SPRINGS CO UTIL REV			2	1FE	2,119,960	111.4350	2,228,700	2,000,000	2,057,969		(13,417)			5.338	4.514	MN	13,642	106,760	12/07/2011	11/15/2030
19679R-MZ-0	COLORADO WTR RES & PWR DEV			2	1FE	3,710,728	109.5880	4,071,194	3,715,000	3,711,818		248			5.150	5.161	MS	63,774	191,323	10/22/2010	09/01/2026
20281P-CT-7	COMMONWEALTH FING AUTH PA REV			4	1FE	7,000,000	118.5180	8,296,260	7,000,000	7,000,000					6.218	6.218	JD	36,272	435,260	11/04/2009	06/01/2039
220245-QR-8	CORPUS CHRISTI TX UTIL SYS REV			2	1FE	5,000,000	109.6480	5,482,400	5,000,000	5,000,000					6.093	6.093	JJ	140,478	304,650	07/23/2010	07/15/2030
231266-GC-5	CURATORS UNIV MO SYS FACS REV			4	1FE	18,163,600	129.9030	23,382,540	18,000,000	18,147,029		(2,891)			5.792	5.729	MN	173,760	1,042,560	12/10/2010	11/01/2041
231266-LF-2	CURATORS UNIV MO SYS FACS REV				1FE	5,000,000	111.7330	5,586,650	5,000,000	5,000,000					4.874	4.874	MN	40,617	243,700	11/13/2013	11/01/2043
232265-5C-8	CUYAHOGA CNTY OHIO HOSP REV	0		4	1FE	5,000,000	120.3490	6,017,450	5,000,000	5,000,000					8.223	8.222	FA	155,323	411,150	01/08/2010	02/15/2040
235416-4A-9	DALLAS TX WTRWKS & SWR SYS				1FE	3,000,000	106.4610	3,193,830	3,000,000	3,000,000					3.748	3.748	AO	28,110	112,440	08/22/2012	10/01/2031
235416-4C-5	DALLAS TX WTRWKS & SWR SYS				1FE	3,577,220	106.7890	3,828,386	3,585,000	3,578,632		348			3.648	3.665	AO	32,695	130,781	09/14/2012	10/01/2030
235417-AA-0	DALLAS TX CONVENTION CTR HTL	0		4	1FE	526,550	132.3110	661,555	500,000	522,666		(650)			7.088	6.650	JJ	17,720	35,440	10/06/2009	01/01/2042
24916P-EV-5	DENVER CO CITY & CNTY WTR COMM			2	1FE	12,629,747	109.3870	13,815,578	12,630,000	12,629,891		2			6.150	6.150	JD	34,522	776,745	05/28/2009	12/15/2039
24916P-FL-6	DENVER CO CITY & CNTY WTR COMM			2	1FE	12,050,000	107.9150	13,003,758	12,050,000	12,050,000					5.000	4.999	JD	26,778	602,500	09/29/2010	12/15/2033
24917D-AG-8	DENVER CO CITY & COUNTY DENVER CO CITY& CTY TXBL SER B				1FE	4,000,000	97.7980	3,911,920	4,000,000	4,000,000					3.818	3.818	FA	63,633	48,786	03/24/2016	08/01/2032
25477G-EU-5	DISTRICT COLUMBIA INCOME TAX			4	1FE	3,012,150	122.8880	3,686,640	3,000,000	3,009,663		(420)			5.582	5.549	JD	13,955	167,460	12/06/2010	12/01/2035
25477G-EV-3	DISTRICT COLUMBIA INCOME TAX			4	1FE	4,000,000	116.4110	4,656,440	4,000,000	4,000,000					5.282	5.282	JD	17,607	211,280	12/03/2010	12/01/2026
254846-CV-8	DISTRICT ENERGY CORP NEB FAC			2	1FE	4,745,334	107.3390	5,012,731	4,670,000	4,703,440		(8,489)			5.901	5.671	JJ	137,788	275,577	06/13/2011	07/01/2032
259561-PJ-1	DOUGLAS COUNTY WASH PUB UTIL			4	1FE	13,674,286	112.3540	15,280,144	13,600,000	13,666,786		(1,376)			5.450	5.413	MS	247,067	741,200	09/02/2010	09/01/2040
264416-AN-8	DUKE UNIVERSITY NC REV			4	1FE	5,110,376	127.5100	5,801,705	4,550,000	5,046,371		(13,977)			5.850	4.987	AO	66,544	266,175	11/04/2013	04/01/2037
270618-CM-1	EAST BATON ROUGE LA SWR REV			2	1FE	8,000,000	109.9290	8,794,320	8,000,000	8,000,000					5.887	5.888	FA	196,233	470,960	05/21/2010	02/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
271012-DN-3	EAST BAY CA WASTEWATER REV				1FE	12,675,000	112.4710	14,255,699	12,675,000	12,675,000					5.076	5.076	JD	53,615	643,383	10/06/2010	06/01/2033
271371-UA-2	EAST CAROLINA UNIV NC UNIV REV			2	1FE	2,445,000	105.7230	2,584,927	2,445,000	2,445,000					5.825	5.826	AO	35,605	142,421	05/12/2010	10/01/2030
29270C-WJ-0	ENERGY NORTHWEST WA ELEC REV				1FE	14,627,853	118.2720	17,096,218	14,455,000	14,566,811		(11,857)			5.710	5.582	JJ	412,690	825,381	02/16/2011	07/01/2024
29270C-WN-1	ENERGY NORTHWEST WA ELEC REV				1FE	3,000,000	114.7080	3,441,240	3,000,000	3,000,000					5.190	5.190	JJ	77,850	155,700	03/10/2011	07/01/2024
303891-YP-4	FAIRFAX CNTY VA WTR AUTH REVEN			2	1FE	1,000,000	97.1750	971,750	1,000,000	1,000,000					3.005	3.005	AO	7,513	30,050	02/15/2013	04/01/2026
303891-YQ-2	FAIRFAX CNTY VA WTR AUTH REVEN			2	1FE	1,652,418	95.6140	1,673,245	1,750,000	1,672,561		6,006			3.085	3.598	AO	13,497	53,988	06/25/2013	04/01/2027
303891-YR-0	FAIRFAX CNTY VA WTR AUTH REVEN			2	1FE	809,451	95.8040	862,236	900,000	826,404		5,059			3.185	4.100	AO	7,166	28,665	06/25/2013	04/01/2028
303891-YS-8	FAIRFAX CNTY VA WTR AUTH REVEN			2	1FE	2,631,000	96.0800	2,618,180	2,725,000	2,647,397		4,860			3.305	3.591	AO	22,515	90,061	06/20/2013	04/01/2029
303891-YT-6	FAIRFAX CNTY VA WTR AUTH REVEN			2	1FE	2,645,000	97.5280	2,579,616	2,645,000	2,645,000					3.405	3.405	AO	22,516	90,062	02/15/2013	04/01/2030
3130A0-7B-0	FEDERAL HOME LOAN BANK				1FE	28,936,200	109.3480	31,710,775	29,000,000	28,946,343		3,543			4.000	4.020	MS	386,667	1,160,000	10/02/2013	09/01/2028
3130A2-HA-7	FEDERAL HOME LOAN BANK				1FE	25,000,000	104.8230	26,205,850	25,000,000	25,000,000					3.600	3.600	JD	12,500	900,000	06/20/2014	03/26/2030
3130A7-D5-1	FEDERAL HOME LOAN BANK FEDERAL HOME LOAN BANK				1FE	50,000,000	96.0260	48,013,050	50,000,000	50,000,000					3.300	3.300	FA	591,250	825,000	02/18/2016	02/22/2036
3130A7-DP-7	FEDERAL HOME LOAN BANK FEDERAL HOME LOAN BANK				1FE	10,000,000	95.7680	9,576,840	10,000,000	10,000,000					3.510	3.510	MS	104,325	175,500	02/18/2016	03/14/2041
3130A7-NZ-4	FEDERAL HOME LOAN BANK FEDERAL HOME LOAN BANK				1FE	31,000,000	96.2160	29,826,991	31,000,000	31,000,000					3.000	3.000	AO	188,583	465,000	03/29/2016	04/18/2031
3130A7-QB-4	FEDERAL HOME LOAN BANK FEDERAL HOME LOAN BANK				1FE	52,000,000	94.4810	49,129,912	52,000,000	52,000,000					3.300	3.300	AO	376,567	858,000	04/05/2016	04/12/2041
3130A8-HE-6	FEDERAL HOME LOAN BANK FEDERAL HOME LOAN BANK				1FE	29,955,000	93.3940	28,018,320	30,000,000	29,955,848		848			2.990	3.000	JD	9,967	448,500	06/10/2016	06/27/2036
3130A8-KB-8	FEDERAL HOME LOAN BANK FEDERAL HOME LOAN BANK				1FE	30,000,000	90.2900	27,086,910	30,000,000	30,000,000					3.030	3.030	JD	7,575	454,500	06/17/2016	06/28/2041
3130A8-S5-3	FEDERAL HOME LOAN BANK FEDERAL HOME LOAN BANK				1FE	150,000,000	90.4800	135,720,600	150,000,000	150,000,000					2.750	2.750	JJ	1,753,125		07/18/2016	07/28/2036
3130A8-S6-1	FEDERAL HOME LOAN BANK FEDERAL HOME LOAN BANK				1FE	25,000,000	88.3690	22,092,300	25,000,000	25,000,000					2.850	2.850	JJ	306,771		07/15/2016	07/26/2041
31315P-2Q-1	FARMER MAC				2FE	8,000,000	107.3820	8,590,560	8,000,000	8,000,000					3.900	3.900	MN	52,000	312,000	04/24/2014	05/01/2029
31331K-PH-7	FEDERAL FARM CREDIT BANK				1FE	6,722,769	114.0280	7,095,950	6,223,000	6,668,390		(20,697)			4.500	3.880	JD	11,668	280,035	04/07/2014	06/16/2032
31331X-Z6-2	FEDERAL FARM CREDIT BANK				1FE	6,377,986	127.5170	6,956,036	5,455,000	6,246,192		(41,260)			5.670	4.270	AO	54,127	309,299	08/19/2013	10/28/2030
313383-PK-1	FEDERAL HOME LOAN BANK				1FE	9,608,366	109.5390	10,937,489	9,985,000	9,651,842		13,458			4.140	4.427	JJ	202,096	413,379	08/16/2013	07/05/2033
3133EA-5P-9	FEDERAL FARM CREDIT BANK				1FE	7,471,033	96.4920	7,961,530	8,251,000	7,551,299		32,560			3.050	3.776	JJ	113,245	251,656	06/19/2014	07/19/2032
3133EA-E7-9	FEDERAL FARM CREDIT BANK				1FE	2,808,831	96.2570	3,012,844	3,130,000	2,847,774		15,754			2.840	3.690	FA	37,038	88,892	06/17/2014	08/01/2030
3133EA-G6-9	FEDERAL FARM CREDIT BANK				1FE	6,331,913	97.5710	7,302,191	7,484,000	6,483,096		48,242			3.100	4.347	FA	93,446	232,004	09/18/2013	08/06/2031
3133EA-GS-1	FEDERAL FARM CREDIT BANK				1FE	4,610,085	102.9230	5,134,804	4,989,000	4,656,031		16,989			3.480	4.105	MS	52,567	173,617	03/11/2014	03/12/2031
3133EA-R4-2	FEDERAL FARM CREDIT BANK				1FE	2,512,440	97.7050	2,931,141	3,000,000	2,567,473		17,198			3.210	4.443	MS	30,763	96,300	08/19/2013	09/06/2033
3133EA-ZR-2	FEDERAL FARM CREDIT BANK				1FE	8,374,500	96.6580	9,665,750	10,000,000	8,593,800		68,405			3.020	4.336	JJ	131,706	302,000	08/16/2013	07/04/2031
3133EC-3Q-5	FEDERAL FARM CREDIT BANK				1FE	12,529,020	96.0840	13,451,690	14,000,000	12,702,703		70,305			2.850	3.710	MN	45,442	399,000	06/17/2014	11/20/2030
3133EC-MS-0	FEDERAL FARM CREDIT BANK				1FE	2,506,268	97.2370	2,674,026	2,750,000	2,531,834		10,356			3.080	3.766	AO	14,587	84,700	06/19/2014	04/29/2032
3133EC-VZ-4	FEDERAL FARM CREDIT BANK				1FE	9,081,456	108.9310	10,337,552	9,490,000	9,128,140		14,529			4.100	4.427	FA	162,121	389,090	08/16/2013	08/01/2033
3133EC-WP-5	FEDERAL FARM CREDIT BANK				1FE	7,483,245	108.4760	8,352,667	7,700,000	7,518,004		10,798			3.920	4.163	FA	121,574	301,840	08/16/2013	08/06/2029
3133EC-YF-5	FEDERAL FARM CREDIT BANK				1FE	8,046,080	112.4600	8,996,832	8,000,000	8,038,834		(2,275)			4.300	4.250	FA	117,533	344,000	08/22/2013	08/28/2029
3133EC-YZ-1	FEDERAL FARM CREDIT BANK				1FE	10,064,600	111.7490	11,174,870	10,000,000	10,056,715		(2,498)			4.310	4.260	MS	134,089	431,000	08/29/2013	09/09/2032
3133ED-2L-5	FEDERAL FARM CREDIT BANK				1FE	4,992,500	111.4450	5,572,260	5,000,000	4,993,473		312			4.300	4.312	MS	58,528	215,000	09/17/2013	09/23/2031
3133ED-EJ-7	FEDERAL FARM CREDIT BANK				1FE	5,117,803	110.0030	5,293,354	4,812,000	5,086,302		(12,825)			4.170	3.686	FA	82,494	200,660	06/16/2014	08/03/2032
3133ED-FJ-6	FEDERAL FARM CREDIT BANK				1FE	40,000,000	110.2430	44,097,080	40,000,000	40,000,000					4.200	4.200	FA	620,667	1,680,000	02/11/2014	02/18/2033
3133ED-LY-6	FEDERAL FARM CREDIT BANK				1FE	9,917,523	104.9600	10,390,991	9,900,000	9,915,257		(910)			3.600	3.585	JD	10,890	356,400	06/16/2014	12/20/2029
3133ED-N7-3	FEDERAL FARM CREDIT BANK			2	1FE	19,990,000	100.8520	20,170,440	20,000,000	19,990,000					3.980	3.984	JD	48,644	796,000	06/03/2014	06/09/2034
3133ED-W9-9	FEDERAL FARM CREDIT BANK				1FE	20,000,000	101.0790	20,215,780	20,000,000	20,000,000					3.990	3.990	MS	212,800	798,000	09/18/2014	09/25/2034
3133EE-5N-6	FEDERAL FARM CREDIT BANK FEDERAL FARM CREDIT BANK				1FE	4,913,771	100.4390	4,936,562	4,915,000	4,913,984		72			3.800	3.802	JJ	78,340	186,770	09/14/2015	07/30/2035
3133EE-N2-2	FEDERAL FARM CREDIT BANK				1FE	10,000,000	99.7760	9,977,630	10,000,000	10,000,000					3.625	3.625	MN	40,278	362,500	05/13/2015	05/21/2035
3133EE-QE-3	FEDERAL FARM CREDIT BANK				1FE	19,971,380	99.0080	19,801,600	20,000,000	19,973,292		1,041			3.480	3.490	FA	253,267	696,000	02/10/2015	02/20/2035
3133EF-A4-9	FEDERAL FARM CREDIT BANK				1FE	30,000,000	95.7490	28,724,550	30,000,000	30,000,000					3.300	3.300	FA	354,750	495,000	02/09/2016	02/22/2036
3133EF-C8-8	FEDERAL FARM CREDIT BANK				1FE	224,730,000	98.2360	221,029,875	225,000,000	224,742,205		12,205			3.140	3.150	FA	2,492,375	3,532,500	02/12/2016	02/24/2031
3133EF-SL-2	FEDERAL FARM CREDIT BANK FEDERAL FARM CREDIT BANK				1FE	21,989,000	98.9990	21,779,802	22,000,000	21,989,393		383			3.630	3.634	JD	22,183	798,600	12/08/2015	12/21/2035
3133EF-T2-3	FEDERAL FARM CREDIT BANK FEDERAL FARM CREDIT BANK				1FE	160,000,000	96.5950	154,551,680	160,000,000	160,000,000					3.100	3.100	MS	1,281,333	2,480,000	03/18/2016	03/28/2033
3133EF-T3-1	FEDERAL FARM CREDIT BANK FEDERAL FARM CREDIT BANK				1FE	20,000,000	94.8530	18,970,520	20,000,000	20,000,000					3.200	3.200	MS	165,333	320,000	03/18/2016	03/28/2036
3133EF-Z7-5	FEDERAL FARM CREDIT BANK FEDERAL FARM CREDIT BANK				1FE	141,400,000	96.2140	136,045,889	141,400,000	141,400,000					3.000	3.000	AO	942,667	2,121,000	04/01/2016	04/11/2031
3133EF-ZB-6	FEDERAL FARM CREDIT BANK				1FE	34,400,000	96.7350	33,276,840	34,400,000	34,400,000					3.420	3.420	FA	421,572	588,240	02/04/2016	02/22/2036
31359N-7M-7	FNMA GRNTR TRUST 1998-T1 CLS A			4	1FE	0	0.0000								94.654	0.000	MON		1,034	10/01/1998	12/01/2028
31398A-JC-7	FANNIE MAE			2	1FE	24,768,693	103.2710	25,513,026	24,705,000	24,712,958		(9,339)			5.800	5.759	AO	270,657	1,432,890	07/24/2009	10/23/2037
340333-LD-3	FLORENCE SC WTR & SWR REV			2	1FE	5,195,500	107.2490	5,362,450	5,000,000	5,082,770		(19,743)			6.280	5.772	MS	104,667	314,000	05/06/2010	09/01/2039
34944R-CQ-9	FORT WORTH TEX DRAIN UTIL SYS			2	1FE	2,894,855	105.2050	3,045,685	2,895,000	2,894,870		9			4.000	4.001	FA	43,747	115,800	10/12/2011	02/15/2028
34944R-CR-7	FORT WORTH TEX DRAIN UTIL SYS			2	1FE	3,239,838	104.6170	3,389,591	3,240,000	3,239,851		9			4.000	4.000	FA	48,960	129,600	10/12/2011	02/15/2029
362848-QZ-9	GAINESVILLE FL UTILS SYS REV			4	1FE	5,000,000	114.2620	5,713,100	5,000,000	5,000,000					5.874	5.875	AO	73,425	293,700	11/10/2010	10/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
372546-AT-8	GEORGE WASHINGTON UNIV				1FE	20,000,000	97.0770	19,415,400	20,000,000	20,000,000					4.300	4.300	MS	253,222	860,000	07/29/2014	09/15/2044
378352-NF-1	GENDALE AZ WTR & SWR REV			2	1FE	4,000,000	108.0510	4,322,040	4,000,000	4,000,000					6.200	6.200	JJ	124,000	248,000	11/17/2010	07/01/2027
378352-NG-9	GENDALE AZ WTR & SWR REV			2	1FE	4,000,000	108.6320	4,345,280	4,000,000	4,000,000					6.350	6.350	JJ	127,000	254,000	11/17/2010	07/01/2028
378352-NH-7	GENDALE AZ WTR & SWR REV			2	1FE	4,000,000	108.7960	4,351,840	4,000,000	4,000,000					6.400	6.400	JJ	128,000	256,000	11/17/2010	07/01/2029
378352-NJ-3	GENDALE AZ WTR & SWR REV			2	1FE	4,420,000	109.4770	4,838,883	4,420,000	4,420,000					6.550	6.550	JJ	144,755	289,510	11/17/2010	07/01/2030
386289-GA-4	GRAND RAPIDS MICH SAN SWR SYS			4	1FE	10,000,000	129.1920	12,919,200	10,000,000	10,000,000					6.720	6.720	JJ	336,000	672,000	12/02/2010	01/01/2041
386289-JG-8	GRAND RAPIDS MICH SAN SWR SYS			2	1FE	1,215,473	105.8510	1,190,824	1,125,000	1,184,411		(8,901)			4.000	3.031	JJ	22,500	45,000	04/19/2013	01/01/2029
386289-JH-6	GRAND RAPIDS MICH SAN SWR SYS			2	1FE	1,614,135	105.0630	1,575,945	1,500,000	1,575,009		(11,218)			4.000	3.081	JJ	30,000	60,000	04/19/2013	01/01/2030
386289-JJ-2	GRAND RAPIDS MICH SAN SWR SYS			2	1FE	1,607,685	104.1710	1,562,565	1,500,000	1,570,826		(10,573)			4.000	3.131	JJ	30,000	60,000	04/19/2013	01/01/2031
407288-XX-2	HAMILTON CNTY OHIO SEWER SYS			4	1FE	1,848,825	108.9120	2,156,458	1,980,000	1,873,955		4,832			5.270	5.837	JD	8,696	104,346	02/09/2011	12/01/2030
409327-DR-1	HAMPTON ROADS SANTN DIST VA			4	1FE	914,395	116.5930	1,008,529	865,000	901,274		(2,581)			5.814	5.282	MN	8,382	50,291	05/11/2011	11/01/2029
412493-AG-3	HARFORD CNTY MD ECONOMIC REV	0		4	1FE	2,950,000	127.5000	3,761,250	2,950,000	2,950,000					7.600	7.600	JD	9,964	224,200	12/16/2009	12/15/2039
412493-AG-3	HARFORD CNTY MD ECONOMIC REV			4	1FE	9,840,000	127.5000	12,546,000	9,840,000	9,840,000					7.600	7.600	JD	33,238	747,840	12/16/2009	12/15/2039
429749-DC-5	HIGH PT NC COMBINED ENT SYS RV			2	1FE	5,000,000	107.9440	5,397,200	5,000,000	5,000,000					5.921	5.922	MN	49,342	296,050	06/11/2010	11/01/2035
432347-LN-0	HILLSBOROUGH CNTY FL UTIL REF			2	1FE	4,971,800	107.9000	5,395,000	5,000,000	4,979,215		1,446			5.100	5.151	FA	106,250	255,000	10/21/2010	08/01/2027
432347-LP-5	HILLSBOROUGH CNTY FL UTIL REF			2	1FE	5,850,808	106.4230	6,262,994	5,885,000	5,858,946		1,599			5.200	5.252	FA	127,508	306,020	10/21/2010	08/01/2028
432347-LQ-3	HILLSBOROUGH CNTY FL UTIL REF			2	1FE	5,162,376	106.7440	5,582,711	5,230,000	5,177,286		2,862			5.300	5.411	FA	115,496	277,190	11/04/2010	08/01/2029
452024-GS-5	ILLINOIS MUN ELEC AGY PWR SUPP				1FE	3,888,885	112.2880	4,362,389	3,885,000	3,886,675		(351)			6.128	6.116	FA	99,197	238,073	07/16/2009	02/01/2021
452252-FH-7	ILLINOIS STATE TOLL HWY AUTH			4	1FE	6,098,950	125.9500	7,557,000	6,000,000	6,081,659		(2,837)			6.184	6.052	JJ	185,520	371,040	05/12/2009	01/01/2034
454624-U5-4	INDIANA BD BK REV			4	1FE	4,468,194	113.0250	4,939,193	4,370,000	4,431,122		(7,013)			5.490	5.250	JJ	110,627	239,913	11/22/2010	01/15/2024
454624-U6-2	INDIANA BD BK REV				1FE	8,225,000	115.9760	9,539,026	8,225,000	8,225,000					5.490	5.490	JJ	208,216	451,553	11/19/2010	07/15/2026
455167-2S-4	INDIANA UNIV REVS			2	1FE	9,080,642	113.3510	10,088,239	8,900,000	8,979,342		(19,408)			6.136	5.856	FA	227,543	546,104	12/20/2010	08/01/2029
46246K-K3-5	IOWA FIN AUTH REV			4	1FE	15,135,000	112.8940	17,086,507	15,135,000	15,135,000					5.272	5.271	FA	332,466	797,917	11/10/2010	08/01/2030
46257T-BC-2	IOWA JOBS SPECIAL PROGRAM			2	1FE	12,427,000	110.8610	13,857,625	12,500,000	12,438,301		2,257			6.750	6.802	JD	70,313	843,750	07/14/2009	06/01/2034
46613C-J8-9	JEA FLA ELEC SYS REV			4	1FE	3,795,000	114.8200	4,357,419	3,795,000	3,795,000					5.582	5.582	AO	52,959	211,837	11/03/2010	10/01/2027
46613C-WG-6	JEA FLA ELEC SYS REV			4	1FE	7,856,316	125.8380	9,626,607	7,650,000	7,810,945		(7,689)			6.406	6.170	AO	122,515	490,059	04/22/2010	10/01/2034
46613P-D5-2	JEA FLA WTR & SWR SYS REV			4	1FE	2,500,000	117.9920	2,949,800	2,500,000	2,500,000					5.637	5.638	AO	35,231	140,925	10/22/2010	10/01/2030
46613P-R5-7	JEA FLA WTR & SWR SYS REV			2	1FE	8,099,048	100.1000	8,103,095	8,095,000	8,095,650		(841)			3.700	3.689	AO	74,879	299,515	09/24/2012	10/01/2034
485429-DB-7	KANSAS ST DEV FIN AUTH			2	1FE	18,340,000	108.3940	19,879,460	18,340,000	18,340,000					5.945	5.943	MS	363,438	1,090,313	12/02/2010	03/01/2030
485512-KR-7	KANSAS STATE TPK AUTH TPK REV			2	1FE	2,000,000	108.1820	2,163,640	2,000,000	2,000,000					6.470	6.471	MS	43,133	129,400	11/04/2009	09/01/2031
485512-KT-3	KANSAS STATE TPK AUTH TPK REV			2	1FE		0.0000								6.740	0.000	MS		(74,814)	02/26/2015	09/01/2039
486296-LZ-7	KAUKAUNA WI ELEC SYS REV			4	1FE	6,615,000	101.6280	6,722,692	6,615,000	6,615,000					5.000	4.996	JD	14,700	330,750	01/18/2012	12/15/2030
490748-AN-0	KENT WASHINGTON UTIL SYS REV			2	1FE	2,500,000	110.3960	2,759,900	2,500,000	2,500,000					6.120	6.121	JD	12,750	153,000	08/25/2009	12/01/2029
499764-PH-5	KNOXVILLE TENN GAS REV			2	1FE	569,856	106.8390	598,298	560,000	563,950		(1,108)			6.000	5.753	MS	11,200	33,600	11/17/2010	03/01/2028
499764-PK-8	KNOXVILLE TENN GAS REV			2	1FE	1,807,439	106.9060	1,918,963	1,795,000	1,799,957		(1,386)			6.000	5.903	MS	35,900	107,700	11/17/2010	03/01/2030
499815-JT-6	KNOXVILLE TN WASTEWTR SYS			2	1FE	8,150,000	114.8250	9,358,238	8,150,000	8,150,000					5.850	5.851	AO	119,194	476,775	11/30/2010	04/01/2030
537011-BA-5	LITTLE BLUE VY SWR DIST MO REV				1FE	13,020,000	117.0550	15,240,561	13,020,000	13,020,000					6.200	6.200	MS	269,080	807,240	11/18/2010	09/01/2030
543098-AV-9	LONGMONT CO ENTERPRISE WSTWTR			2	1FE	947,239	104.1150	973,475	935,000	940,797		(1,340)			5.200	5.020	MN	8,103	48,620	08/01/2011	11/01/2030
544495-UH-5	LOS ANGELES CA DEPT WTR & PWR			2	1FE	2,449,325	111.5100	2,787,750	2,500,000	2,453,897		862			6.166	6.319	JJ	77,075	154,150	04/07/2011	07/01/2040
544495-VX-9	LOS ANGELES CA DEPT WTR & PWR				1FE	2,850,000	117.5940	3,527,820	3,000,000	2,887,795		7,486			5.516	6.001	JJ	82,740	165,480	04/04/2011	07/01/2027
544495-VZ-4	LOS ANGELES CA DEPT WTR & PWR	0		2	1FE	12,500,000	117.8070	14,725,875	12,500,000	12,500,000					7.000	7.000	JJ	437,500	875,000	11/24/2010	07/01/2041
544495-WB-6	LOS ANGELES CA DEPT WTR & PWR	0		2	1FE	1,710,270	112.5070	1,687,605	1,500,000	1,595,832		(24,478)			7.003	5.257	JJ	52,523	105,045	10/27/2011	07/01/2041
544495-WB-6	LOS ANGELES CA DEPT WTR & PWR			2	1FE	919,259	112.5070	950,684	845,000	878,407		(8,391)			7.003	5.257	JJ	29,587	59,175	10/27/2011	07/01/2041
546282-FE-9	LOUISIANA LOC GOVT			2	1FE	10,196,047	111.1430	11,042,057	9,935,000	10,052,652		(26,714)			6.119	5.770	MN	101,320	607,923	10/12/2010	11/01/2035
546589-QW-5	LOUISVILLE & JEFFERSON CNTY KY			4	1FE	7,479,600	124.8280	9,362,100	7,500,000	7,481,013		368			5.980	6.000	MN	57,308	448,500	11/18/2009	05/15/2040
546589-RT-1	LOUISVILLE & JEFFERSON CNTY KY			2	1FE	4,178,829	111.7520	4,352,740	3,895,000	4,046,512		(27,558)			5.000	4.111	MN	24,885	194,750	10/06/2011	05/15/2030
546589-ZF-2	LOUISVILLE & JEFFERSON CNTY KY LOUISVILLE & JEFFERSON COUNTY				1FE	4,139,142	89.8620	3,747,245	4,170,000	4,139,417		275			3.000	3.050	MN	15,985	26,063	08/10/2016	05/15/2036
546589-ZG-0	LOUISVILLE & JEFFERSON CNTY KY LOUISVILLE & JEFFERSON COUNTY				1FE	4,662,369	89.7600	4,236,672	4,720,000	4,662,915		546			3.000	3.080	MN	18,093	29,500	08/10/2016	05/15/2037
558614-CS-0	MADISON WIS WTR UTIL REV			2	1FE	4,005,000	101.3250	4,058,066	4,005,000	4,005,000					5.250	5.250	JJ	105,131	210,263	10/20/2010	01/01/2031
558614-GP-2	MADISON WIS WTR UTIL REV MADISON WI WATER UTILITY				1FE	1,387,238	106.4560	1,394,574	1,310,000	1,387,195		(43)			4.000	3.434	JJ	437		12/07/2016	01/01/2030
56045R-BW-8	MAINE MUN BD BK				1FE	4,500,000	114.2770	5,142,465	4,500,000	4,500,000					6.118	6.118	MN	45,885	275,310	01/11/2011	11/01/2026
56045R-BX-6	MAINE MUN BD BK				1FE	4,373,080	113.7200	4,833,100	4,250,000	4,335,987		(7,424)			5.692	5.401	MN	40,318	241,910	05/05/2011	11/01/2025
561851-GJ-9	MANATEE CNTY FLA PUB UTILIS			2	1FE	1,710,000	112.8450	1,929,650	1,710,000	1,710,000					7.378	7.379	AO	31,541	126,164	12/17/2010	10/01/2035
561851-GK-6	MANATEE CNTY FLA PUB UTILIS			2	1FE	1,500,000	112.9080	1,693,620	1,500,000	1,500,000					7.178	7.180	AO	26,918	107,670	12/17/2010	10/01/2030
563039-AK-2	MANHATTAN KANS SALES TAX REV			2	1FE	1,008,940	106.2940	1,062,940	1,000,000	1,005,773		(534)			6.515	6.421	JD	5,429	65,150	12/08/2009	12/01/2026

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
576051-EF-9	MASSACHUSETTS ST WTR RES AUTH			2	1FE	14,690,000	104.6020	15,366,034	14,690,000	14,690,000					4.000	4.000	FA	244,833	587,600	11/10/2011	08/01/2032
586200-PL-5	MEMPHIS TENN SAN SEW SYS REV			2	1FE	3,000,000	104.7570	3,142,710	3,000,000	3,000,000					5.709	5.709	AO	42,818	171,270	11/19/2010	10/01/2025
586200-PM-3	MEMPHIS TENN SAN SEW SYS REV			2	1FE	5,080,000	107.7130	5,471,820	5,080,000	5,080,000					6.100	6.100	AO	77,470	309,880	11/19/2010	10/01/2030
590545-SN-0	MESA ARIZONA UTILITY			2	1FE	8,801,880	109.4080	9,606,022	8,780,000	8,778,669		(3,869)			6.375	6.330	JJ	279,863	559,725	05/28/2009	07/01/2033
590545-SP-5	MESA ARIZONA UTILITY			2	1FE	5,313,751	112.0660	5,889,068	5,255,000	5,279,601		(6,150)			6.100	5.950	JJ	160,278	320,555	05/20/2010	07/01/2034
59067A-BJ-1	MESA ST COLLEGE COLO AUX FACS			4	1FE	6,500,000	115.3250	7,496,125	6,500,000	6,500,000					5.800	5.799	MN	48,172	377,000	09/25/2009	05/15/2040
59259Y-DK-2	METROPOLITAN TRANSN AUTH NY			4	1FE	10,000,000	119.3690	11,936,900	10,000,000	10,000,000					6.200	6.201	MN	79,222	620,000	07/01/2010	11/15/2026
59266T-EC-1	METROPOLITAN WTR DIST SO CA			2	1FE	7,500,000	115.3000	8,647,500	7,500,000	7,500,000					6.947	6.947	JJ	260,513	521,025	12/16/2010	07/01/2040
59334P-CN-5	MIAMI DADE CNTY FL TRANSIT REV			2	1FE	2,000,000	109.9650	2,199,300	2,000,000	2,000,000					6.710	6.711	JJ	67,100	134,200	09/17/2009	07/01/2029
59334P-CP-0	MIAMI DADE CNTY FL TRANSIT REV	0		2	1FE	7,668,010	109.5640	7,669,480	7,000,000	7,611,412		(17,480)			6.910	6.115	JJ	241,850	483,700	07/05/2013	07/01/2039
593791-EL-6	MIAMI UNIV OHIO GEN RCPTS			4	1FE	2,000,000	117.8470	2,356,940	2,000,000	2,000,000					6.543	6.544	MS	43,620	130,860	12/16/2010	09/01/2025
604115-BW-4	MINNESOTA PUB FACS AUTH ST				1FE	15,506,733	114.0030	17,944,072	15,740,000	15,557,549		9,598			4.880	5.001	MS	256,037	768,112	11/03/2010	03/01/2030
604115-BX-2	MINNESOTA PUB FACS AUTH ST				1FE	5,208,956	114.4450	6,099,919	5,330,000	5,233,263		4,572			4.900	5.081	MS	87,057	261,170	11/03/2010	03/01/2031
60636A-BH-5	MISSOURI ST HEALTH & EDL FACS			4	1FE	12,281,375	110.7500	13,594,563	12,275,000	12,280,169		(214)			5.058	5.054	MN	79,333	620,870	06/21/2011	11/15/2037
60636A-EC-3	MISSOURI ST HEALTH & EDL FACS				1FE	273,213	100.8840	277,431	275,000	273,496		68			3.535	3.580	FA	3,672	9,721	09/28/2012	02/15/2033
610763-PG-3	MONROE CNTY NY WTR ATH WTR REV			2	1FE	4,234,049	118.4300	4,796,415	4,050,000	4,191,321		(8,338)			6.259	5.840	FA	105,621	253,490	02/08/2011	08/01/2030
610763-PH-1	MONROE CNTY NY WTR ATH WTR REV			4	1FE	8,353,280	127.0550	10,164,400	8,000,000	8,319,267		(6,416)			6.459	6.130	FA	215,300	516,720	01/05/2011	08/01/2042
616110-CL-4	MOORESVILLE NC ENTERPRISE			2	1FE	3,000,000	109.2590	3,277,770	3,000,000	3,000,000					6.305	6.305	MN	31,525	189,150	04/16/2010	05/01/2031
628577-KY-3	MYRTLE BEACH WATER & SEWER			2	1FE	259,103	104.6560	272,106	260,000	259,334		52			4.000	4.031	MS	3,467	10,400	11/18/2011	03/01/2027
628577-KZ-0	MYRTLE BEACH WATER & SEWER			2	1FE	245,770	104.0810	260,203	250,000	246,617		187			4.125	4.260	MS	3,438	10,313	11/18/2011	03/01/2032
63948W-AR-3	NDSU RESEARCH & TECHNOLOGY NDSU RESEARCH & TECHNOLOGY				1FE	3,254,113	92.5650	3,008,363	3,250,000	3,254,069		(44)			3.541	3.530	MN	19,180	30,049	10/11/2016	05/01/2032
63968A-QH-1	NEBRASKA ST PUB PWR DIST REV			2	1FE	4,228,260	107.4620	4,438,181	4,130,000	4,209,181		(3,175)			7.399	7.180	JJ	152,789	305,579	06/22/2009	01/01/2035
63968A-UT-0	NEBRASKA ST PUB PWR DIST REV			2	1FE	247,645	98.6300	246,575	250,000	248,015		92			3.375	3.440	JJ	4,219	8,438	10/17/2012	01/01/2033
646139-W3-5	NEW JERSEY ST TPK				1FE	5,000,000	144.4030	7,220,150	5,000,000	5,000,000					7.414	7.414	JJ	185,350	370,700	04/20/2009	01/01/2040
646139-X8-3	NEW JERSEY ST TPK	0		4	1FE	6,000,000	140.0150	8,400,900	6,000,000	6,000,000					7.102	7.102	JJ	213,060	426,120	12/08/2010	01/01/2041
64711N-JV-8	NEW MEXICO FINANCE AUTHORITY			2	1FE	4,500,000	108.2200	4,869,900	4,500,000	4,500,000					6.070	6.071	JD	22,763	273,150	09/25/2009	06/01/2036
649710-PC-1	NEW YORK CITY NY TRANS FIN AUT			2	1FE	8,735,000	106.8760	9,335,619	8,735,000	8,735,000					4.000	4.000	MN	58,233	349,400	10/14/2011	11/01/2029
649710-PD-9	NEW YORK CITY NY TRANS FIN AUT			2	1FE	10,898,690	106.6020	11,726,220	11,000,000	10,919,080		4,284			4.000	4.070	MN	73,333	440,000	10/14/2011	11/01/2030
649710-PE-7	NEW YORK CITY NY TRANS FIN AUT			2	1FE	1,632,558	106.2740	1,758,835	1,655,000	1,636,742		879			4.000	4.100	MN	11,033	66,200	10/14/2011	11/01/2031
64972F-L2-0	NEW YORK NY CITY MUN WTR FIN			2	1FE	16,955,850	130.9680	19,645,200	15,000,000	16,845,427		(35,908)			6.011	5.131	JD	40,073	901,650	09/16/2013	06/15/2042
64972F-L3-8	NEW YORK NY CITY MUN WTR FIN			2	1FE	5,021,200	113.2510	5,662,550	5,000,000	5,009,465		(2,375)			6.491	6.429	JD	14,424	324,550	01/18/2011	06/15/2042
64972F-Y2-6	NEW YORK NY CITY MUN WTR FIN			2	1FE	15,790,710	113.1600	17,732,172	15,670,000	15,726,976		(12,369)			6.282	6.177	JD	43,751	984,389	11/23/2010	06/15/2042
649902-6W-8	NEW YORK ST DORM AUTH ST PERS			2	1FE	5,970,000	105.7380	6,344,280	6,000,000	5,976,486		1,404			4.000	4.040	FA	90,667	240,000	10/04/2011	08/15/2029
649902-S6-1	NEW YORK ST DORM AUTH ST PERS				1FE	7,877,754	116.3630	9,262,495	7,960,000	7,896,015		3,196			5.652	5.740	FA	169,962	449,899	03/24/2010	02/15/2030
649902-T3-7	NEW YORK ST DORM AUTH ST PERS			4	1FE	8,310,563	124.0330	9,798,607	7,900,000	8,271,590		(8,063)			5.600	5.247	MS	130,262	442,400	06/22/2011	03/15/2040
64990E-AY-3	NY ST DORM AUTH ST PERS INC TX			2	1FE	1,889,645	105.2580	1,999,902	1,900,000	1,891,515		419			4.000	4.041	FA	28,711	76,000	12/02/2011	08/15/2031
650035-VC-9	NEW YORK ST URBAN DEV CORP				1FE	7,000,000	111.7920	7,825,440	7,000,000	7,000,000					5.210	5.210	MS	107,384	364,700	12/02/2010	03/15/2023
658289-ZC-0	NC ST UNIV NC RALEIGH REV			2	1FE	3,000,000	110.6470	3,319,410	3,000,000	3,000,000					5.927	5.927	AO	44,453	177,810	04/21/2010	10/01/2030
658308-AA-9	NORTH CAROLINA ST TPK AUTH			4	1FE	6,452,880	112.9300	7,588,896	6,720,000	6,517,451		12,175			5.318	5.678	JJ	178,685	357,370	11/12/2010	01/01/2031
65830T-AG-0	NORTH CAROLINA TURNPIKE			2	1FE	1,995,260	108.7570	2,175,140	2,000,000	1,995,976		142			6.700	6.721	JJ	67,000	134,000	07/15/2009	01/01/2039
65887P-PN-9	NORTH DAKOTA ST PUBLIC FIN AUT			2	1FE	515,000	103.2100	531,532	515,000	515,000					4.250	4.250	JD	1,824	21,888	04/09/2014	06/01/2029
65887P-PP-4	NORTH DAKOTA ST PUBLIC FIN AUT			2	1FE	531,892	103.0790	551,473	535,000	532,302		146			4.250	4.300	JD	1,895	22,738	04/09/2014	06/01/2030
65887P-PQ-2	NORTH DAKOTA ST PUBLIC FIN AUT			2	1FE	556,623	103.0340	576,990	560,000	557,034		145			4.300	4.350	JD	2,007	24,080	04/09/2014	06/01/2031
65887P-PR-0	NORTH DAKOTA ST PUBLIC FIN AUT			2	1FE	583,163	103.4230	605,025	585,000	583,386		72			4.375	4.400	JD	2,133	25,594	04/09/2014	06/01/2032
65887P-PS-8	NORTH DAKOTA ST PUBLIC FIN AUT			2	1FE	604,126	103.1620	629,288	610,000	604,720		215			4.375	4.450	JD	2,224	26,688	04/09/2014	06/01/2033
65887P-PT-6	NORTH DAKOTA ST PUBLIC FIN AUT			2	1FE	375,000	103.7000	388,875	375,000	375,000					4.500	4.500	JD	1,406	16,875	04/09/2014	06/01/2034
660043-AG-5	N HUDSON NJ SEWERAGE AUTHORITY			4	1FE	7,000,000	108.4470	7,591,290	7,000,000	7,000,000					5.246	5.246	JD	30,602	367,220	05/18/2012	06/01/2032
662903-MK-6	NORTH TX MUN WTR SYS REV			2	1FE	10,701,488	112.2550	11,966,383	10,660,000	10,679,132		(4,560)			5.910	5.855	MS	210,002	630,006	11/17/2010	09/01/2034
663903-DN-9	NORTHEAST OH REGL SWR DIST WST			4	1FE	20,000,000	114.7660	22,953,200	20,000,000	20,000,000					5.438	5.438	MN	138,971	1,087,600	11/05/2010	11/15/2032
664675-AL-9	NORTHEASTERN UNIVERSITY				1FE	1,375,000	105.2350	1,446,981	1,375,000	1,375,000					4.611	4.611	MS	21,134	63,401	01/10/2014	03/01/2026
664754-Q8-4	NORTHERN ARIZ UNIV REVS	0		2	1FE	5,354,000	108.5810	5,429,050	5,000,000	5,323,951		(9,277)			6.687	6.097	JD	27,863	334,350	07/05/2013	06/01/2039
668444-AM-4	NORTHWESTERN UNIVERSITY				1FE	15,000,000	99.8940	14,984,100	15,000,000	15,000,000					3.688	3.688	JD	46,100	553,200	04/29/2015	12/01/2038
67704L-AA-9	OGLETHORPE PWR CORP GA 144A			4	1FE	4,926,850	104.2050	5,210,250	5,000,000	4,939,494		2,291			5.534	5.650	JJ	138,350	276,700	11/05/2010	01/01/2035
677555-YE-8	STATE OF OHIO ECONOMIC DEV			4	1FE	3,140,000	100.2140	3,146,720	3,140,000	3,140,000					8.000	8.000	MJSD	20,933	251,200	04/16/2009	03/01/2029
677555-YG-3	STATE OF OHIO ECONOMIC DEV			4	1FE	1,930,000	100.1840	1,933,551	1,930,000	1,930,000					6.000	6.002	JD	9,650	115,800	09/15/2009	12/01/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
	OHIO ST HGR ED FAC COMMISSION HOSP-CLEVELAND																				
67756A-3L-4	CLINIC HEALTH-A			2	1FE	5,000,000	102.1840	5,109,200	5,000,000	5,000,000					4.000	4.000	JJ	100,000	200,000	04/25/2012	01/01/2034
677632-G8-8	OHIO STATE UNIV GEN RCPTS OHIO STATE UNIVERSITY				1FE	12,500,000	97.0440	12,130,500	12,500,000	12,500,000					3.798	3.798	JD	39,563	345,513	03/03/2016	12/01/2046
677632-MV-0	OHIO STATE UNIV GEN RCPTS				1FE	5,502,285	114.7430	6,471,505	5,640,000	5,515,856		2,713			4.910	5.072	JD	23,077	276,924	06/30/2011	06/01/2040
677659-T9-5	OHIO ST WTR DEV AUTH REV			2	1FE	10,000,000	111.5410	11,154,100	10,000,000	10,000,000					6.150	6.150	JD	51,250	615,000	06/30/2010	06/01/2038
677659-V6-8	OHIO ST WTR DEV AUTH REV			4	1FE	8,165,712	112.6560	8,375,974	7,435,000	7,992,295		(37,321)			4.817	4.000	JD	29,845	358,144	12/20/2011	12/01/2030
67766W-QG-0	OHIO STATE WATER DEV AUTH			4	1FE	14,838,850	112.8660	17,494,230	15,500,000	15,002,286		31,992			4.879	5.262	JD	63,020	756,245	04/01/2011	12/01/2034
678331-CY-3	OKANOGAN CNTY WASH PUB UTIL			4	1FE	3,646,230	111.7310	3,910,585	3,500,000	3,623,418		(4,281)			5.946	5.620	JD	17,343	208,110	09/22/2010	12/01/2035
679468-UM-8	OLATHE KANS WATER & SEWER SYS			2	1FE	1,520,000	104.2370	1,584,402	1,520,000	1,520,000					5.550	5.550	JJ	42,180	84,360	12/08/2010	07/01/2027
679468-UN-6	OLATHE KANS WATER & SEWER SYS			2	1FE	1,575,000	104.6400	1,648,080	1,575,000	1,575,000					5.650	5.650	JJ	44,494	88,988	12/08/2010	07/01/2028
679468-UP-1	OLATHE KANS WATER & SEWER SYS			2	1FE	1,635,000	104.9610	1,716,112	1,635,000	1,635,000					5.750	5.750	JJ	47,006	94,013	12/08/2010	07/01/2029
679468-UQ-9	OLATHE KANS WATER & SEWER SYS			2	1FE	1,695,000	105.1150	1,781,699	1,695,000	1,695,000					5.850	5.850	JJ	49,579	99,158	12/08/2010	07/01/2030
679468-UW-6	OLATHE KANS WATER & SEWER SYS			2	1FE	7,092,883	104.6020	7,426,742	7,100,000	7,093,974		208			6.000	6.008	JJ	213,000	426,000	12/08/2010	07/01/2036
681793-7H-2	OMAHA PUB PWR			2	1FE	11,880,000	104.3260	12,393,929	11,880,000	11,880,000					4.000	4.000	FA	198,000	475,200	11/16/2011	02/01/2031
681810-HU-4	OMAHA NE SANTN SWR REVENUE			2	1FE	2,284,314	104.5470	2,404,581	2,300,000	2,287,315		665			4.000	4.052	MN	11,756	92,000	12/06/2011	11/15/2031
68428T-AC-1	ORANGE CNTY CALIF SAN DIST WST			4	1FE	18,356,580	127.8230	23,008,140	18,000,000	18,291,866		(11,808)			6.350	6.181	FA	476,250	1,143,000	11/29/2010	02/01/2032
702285-EJ-2	PASADENA CALIF WTR REV			2	1FE	6,395,000	116.9030	7,475,947	6,395,000	6,395,000					7.000	7.000	JD	37,304	447,650	12/14/2010	06/01/2030
707533-GQ-2	PENN IND HIGH SCH BLDG CORP			2	1FE	5,000,000	105.4170	5,270,850	5,000,000	5,000,000					5.650	5.650	JJ	130,264	282,500	11/24/2010	01/15/2030
	PENNINGTON CNTY SD CTFS PARTN CERTIFICATE																				
708292-EU-7	PARTICIPATION			2	1FE	3,925,000	110.0610	4,319,894	3,925,000	3,925,000					6.250	6.250	JD	20,443	245,313	11/18/2010	12/01/2032
71884A-VC-0	PHOENIX AZ CIVIC IMPT CORP			2	1FE	4,925,000	110.8380	5,458,772	4,925,000	4,925,000					5.315	5.315	JJ	130,882	261,764	05/18/2011	07/01/2031
71884A-YF-0	PHOENIX AZ CIVIC IMPT CORP				1FE	845,000	99.8790	843,978	845,000	845,000					3.602	3.602	JJ	15,218	34,580	04/22/2015	07/01/2029
71884A-YH-6	PHOENIX AZ CIVIC IMPT CORP				1FE	4,000,000	93.8790	3,755,160	4,000,000	4,000,000					3.992	3.992	JJ	79,840	181,414	04/22/2015	07/01/2035
720653-KB-9	PIERCE CNTY WASH SWR REV			2	1FE	14,060,000	103.4650	14,547,179	14,060,000	14,060,000					5.150	5.151	FA	301,704	724,090	10/06/2010	08/01/2034
720653-LE-2	PIERCE CNTY WASH SWR REV			2	1FE	7,765,000	99.0040	7,687,661	7,765,000	7,765,000					3.500	3.500	FA	113,240	271,775	08/23/2012	08/01/2033
73358W-HB-3	PORT AUTH OF NEW YORK & NJ			2	1FE	4,932,600	104.8380	5,241,900	5,000,000	4,943,398		2,459			4.250	4.350	AO	53,125	212,500	04/04/2012	10/01/2032
73358W-TZ-7	PORT AUTH OF NEW YORK & NJ				1FE	10,000,000	104.6230	10,462,300	10,000,000	10,000,000					4.426	4.426	AO	93,438	442,600	10/08/2014	10/15/2034
73474T-AP-5	PORT OF MORROW PORT OF MORROW				1FE	14,152,181	90.7450	12,772,359	14,075,000	14,150,825		(1,356)			2.987	2.951	MS	140,140	46,713	08/02/2016	09/01/2036
735389-XZ-6	PORT OF SEATTLE WA PORT OF SEATTLE WA				1FE	230,000	93.1070	214,146	230,000	230,000					3.050	3.050	AO	1,754	1,150	07/20/2016	10/01/2029
735389-YA-0	PORT OF SEATTLE WA PORT OF SEATTLE WA				1FE	295,000	93.1240	274,716	295,000	295,000					3.125	3.125	AO	2,305	1,511	07/20/2016	10/01/2030
735389-YB-8	PORT OF SEATTLE WA PORT OF SEATTLE WA				1FE	515,000	92.9690	478,790	515,000	515,000					3.230	3.230	AO	4,159	2,726	07/20/2016	10/01/2031
735389-YC-6	PORT OF SEATTLE WA PORT OF SEATTLE WA				1FE	280,000	92.8950	260,106	280,000	280,000					3.320	3.320	AO	2,324	1,524	07/20/2016	10/01/2032
744434-AM-3	PUBLIC POWER GENERATION AGY NE			2	2FE	4,632,412	100.0120	4,645,557	4,645,000	4,637,858		997			5.000	5.030	JJ	116,125	232,250	04/06/2011	01/01/2023
744434-CW-9	PUBLIC POWER GENERATION AGY NE			4	2FE	6,000,000	120.9590	7,257,540	6,000,000	6,000,000					7.242	7.242	JJ	217,260	434,520	07/13/2009	01/01/2041
746189-QU-6	PURDUE UNIV IND UNIV REVS			4	1FE	10,000,000	114.2630	11,426,300	10,000,000	10,000,000					5.184	5.183	JJ	259,200	518,400	11/05/2010	07/01/2030
746189-UH-0	PURDUE UNIV IND UNIV REVS				1FE	2,020,805	100.2820	1,955,499	1,950,000	2,015,140		(3,112)			3.808	3.526	JJ	37,128	74,256	02/17/2015	07/01/2032
751100-JR-0	RALEIGH NC COMB ENTERPRISE			2	1FE	10,258,575	106.6360	10,130,420	9,500,000	10,003,287		(73,130)			4.000	3.051	MS	126,667	380,000	05/03/2013	03/01/2032
75902J-AR-0	REGIONAL PUB TRANSN AUTH ARIZ			2	1FE	3,035,430	110.2130	3,306,390	3,000,000	3,010,964		(3,941)			6.310	6.150	JJ	94,650	189,300	06/26/2009	07/01/2022
759911-S6-8	REGIONAL TRANSN AUTH IL			4	1FE	5,281,497	107.2700	5,717,491	5,330,000	5,290,411		1,500			6.000	6.075	JJ	159,900	319,800	03/24/2010	07/01/2035
76218T-SB-1	RHODE ISLAND ST			2	1FE	4,424,497	108.2950	4,450,925	4,110,000	4,314,273		(32,041)			4.000	3.051	AO	41,100	164,400	05/22/2013	10/01/2029
76218T-SC-9	RHODE ISLAND ST			2	1FE	3,654,110	107.8210	3,671,305	3,405,000	3,566,903		(25,361)			4.000	3.091	AO	34,050	136,200	05/22/2013	10/01/2030
76218T-SD-7	RHODE ISLAND ST			2	1FE	3,268,539	107.5430	3,290,816	3,060,000	3,195,660		(21,207)			4.000	3.151	AO	30,600	122,400	05/22/2013	10/01/2031
76218T-SE-5	RHODE ISLAND ST			2	1FE	4,071,903	106.9910	4,097,755	3,830,000	3,987,508		(24,572)			4.000	3.211	AO	38,300	153,200	05/22/2013	10/01/2032
76218T-SF-2	RHODE ISLAND ST			2	1FE	3,751,284	106.5510	3,777,233	3,545,000	3,679,438		(20,930)			4.000	3.271	AO	35,450	141,800	05/22/2013	10/01/2033
	RICHMOND VA PUBLIC UTILITY RICHMOND VA PUBLIC																				
765433-KP-1	UTILITY				1Z	5,142,200	103.6880	5,184,400	5,000,000	5,141,762		(438)			4.000	3.790	JJ	13,333		11/17/2016	01/15/2036
	RICHMOND VA PUBLIC UTILITY RICHMOND VA PUBLIC																				
765433-KQ-9	UTILITY				1Z	10,260,900	103.3750	10,337,500	10,000,000	10,260,124		(776)			4.000	3.813	JJ	26,667		11/17/2016	01/15/2037
	RICHMOND VA PUBLIC UTILITY RICHMOND VA PUBLIC																				
765433-KR-7	UTILITY				1FE	5,107,100	102.8290	5,141,450	5,000,000	5,106,808		(292)			4.000	3.859	JJ	13,333		11/17/2016	01/15/2040
773038-DQ-4	ROCKDALE COUNTY GA WATER & SEW			2	1FE	2,500,000	100.2060	2,505,150	2,500,000	2,500,000					3.210	3.210	JJ	40,125	80,250	03/12/2013	07/01/2025
786005-PM-4	SACRAMENTO CA MUN UTIL DISTELE			4	1FE	7,029,000	123.6300	8,159,580	6,600,000	6,978,854		(10,358)			6.322	5.824	MN	53,316	417,252	06/14/2011	05/15/2036
793323-LT-1	ST PETERSBURG FLA PUB UTILS			2	1FE	2,320,000	109.8590	2,548,729	2,320,000	2,320,000					6.000	6.001	AO	34,800	139,200	12/08/2010	10/01/2030
793323-LU-8	ST PETERSBURG FLA PUB UTILS			2	1FE	3,440,000	109.8810	3,779,906	3,440,000	3,440,000					6.250	6.250	AO	53,750	215,000	12/08/2010	10/01/2035
793323-MP-8	ST PETERSBURG FLA PUB UTILS			2	1FE	1,038,072	101.4400	1,060,048	1,045,000	1,039,249		322			3.400	3.451	AO	8,883	35,530	12/19/2012	10/01/2030
795685-DW-3	SALT LAKE CNTY UT SALES TAX RV			2	1FE	3,050,000	107.0870	3,266,154	3,050,000	3,050,000					5.100	5.100	MN	25,925	155,550	10/20/2010	11/01/2032
795685-DX-1	SALT LAKE CNTY UT SALES TAX RV			2	1FE	5,790,000	106.9870	6,194,547	5,790,000	5,790,000					5.200	5.200	MN	50,180	301,080	10/20/2010	11/01/2035

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
796253-Z6-2	SAN ANTONIO TEXAS ELEC & GAS				1FE	7,000,000	103.9420	7,275,940	7,000,000	7,000,000					4.077	4.077	FA	118,913	285,390	03/20/2012	02/01/2029
796253-Z7-0	SAN ANTONIO TEXAS ELEC & GAS				1FE	6,847,673	103.1890	6,960,098	6,745,000	6,835,584		(5,067)			4.127	3.992	FA	115,986	278,366	01/26/2016	02/01/2030
796311-CX-4	SAN ANTONIO TX MUNI DRAIN			2	1FE	2,606,154	106.0130	2,549,613	2,405,000	2,537,689		(19,604)			4.000	3.001	FA	40,083	96,200	04/25/2013	02/01/2029
79642B-LS-0	SAN ANTONIO TX WATER REV			2	1FE	2,400,000	109.8600	2,636,640	2,400,000	2,400,000					6.170	6.170	MN	18,921	148,080	11/12/2010	05/15/2032
79642B-LT-8	SAN ANTONIO TX WATER REV			2	1FE	6,838,518	112.0600	7,614,477	6,795,000	6,831,644		(1,202)			6.220	6.168	MN	54,005	422,649	05/26/2011	05/15/2034
79765D-XJ-4	SAN FRANCISCO CA CITY & CNTY			4	1FE	3,030,000	120.3330	3,646,090	3,030,000	3,030,000					6.362	6.361	MN	32,128	192,769	09/24/2009	11/01/2029
79765R-P8-6	SAN FRANCISCO CA CITY & CNTY SAN FRANCISCO CITY & CNTY				1FE	8,435,000	99.5280	8,395,187	8,435,000	8,435,000					3.800	3.800	MN	15,136		11/29/2016	11/01/2033
79765R-SV-2	SAN FRANCISCO CA CITY & CNTY			4	1FE	14,872,500	122.2680	18,340,200	15,000,000	14,889,714		3,580			6.000	6.069	MN	150,000	900,000	06/14/2010	11/01/2040
797669-UP-1	SAN FRANCISCO BAY AREA RPD TRT			2	1FE	3,815,000	102.0780	3,894,276	3,815,000	3,815,000					4.087	4.087	JJ	77,960	155,919	09/21/2012	07/01/2032
80168N-EP-0	SANTA CLARA VY CALIF TRANSN			4	1FE	6,530,340	121.1990	7,271,940	6,000,000	6,440,028		(18,583)			5.876	5.175	AO	88,140	352,560	07/12/2011	04/01/2032
80168Q-EA-6	SANTA CLARA VALLEY CA WTR DIST SANTA CLARA VALLEY CA				1FE	6,129,900	102.3810	6,142,860	6,000,000	6,127,971		(1,929)			4.354	4.227	JD	21,770	174,886	03/29/2016	06/01/2046
80168Q-EB-4	SANTA CLARA VALLEY CA WTR DIST SANTA CLARA VALLEY CA WTR DIST				1FE	6,839,006	99.9980	6,719,866	6,720,000	6,836,207		(2,800)			4.154	4.033	JD	23,262	186,875	03/30/2016	06/01/2038
83703R-AH-9	SOUTH CAROLINA ST JOBS-EC			2	1FE	9,262,500	105.2100	9,994,950	9,500,000	9,306,019		13,470			4.000	4.233	FA	158,333	380,000	08/08/2013	02/01/2028
837151-FV-6	SC ST PUBLIC SVC AUTH REV			4	1FE	21,000,000	107.6050	22,597,050	21,000,000	21,000,000					4.551	4.551	JD	79,643	955,710	04/05/2012	12/01/2030
837227-H9-1	SOUTH CENT CONN REGL WTR AUTH			4	1FE	10,062,000	122.6270	12,262,700	10,000,000	10,057,649		(1,530)			6.393	6.340	FA	266,375	639,300	03/23/2010	08/01/2040
837545-GH-9	SOUTH DAKOTA CONSERVANCY DIST			4	1FE	8,403,159	115.3540	9,666,665	8,380,000	8,398,064		(1,096)			5.646	5.620	FA	197,140	473,135	02/01/2011	08/01/2030
84774B-BA-0	SPEEDWAY IN REDEV LEASE RENTAL			4	1FE	1,000,000	107.1800	1,071,800	1,000,000	1,000,000					5.876	5.877	FA	24,483	58,760	05/05/2010	02/01/2025
84774B-BB-8	SPEEDWAY IN REDEV LEASE RENTAL			4	1FE	1,000,000	110.7030	1,107,030	1,000,000	1,000,000					6.462	6.463	FA	26,925	64,620	05/05/2010	02/01/2030
849007-AL-3	SPOKANE COUNTY WA WASTEWATER			2	1FE	4,000,000	110.9650	4,438,600	4,000,000	4,000,000					6.474	6.475	JD	21,580	258,960	08/12/2009	12/01/2029
849269-FU-4	SPOTSYLVANIA CNTY VA WTR & SWR			2	1FE	1,800,000	105.9760	1,907,568	1,800,000	1,800,000					5.412	5.412	JD	8,118	97,416	08/12/2010	06/01/2030
849269-FV-2	SPOTSYLVANIA CNTY VA WTR & SWR			2	1FE	8,207,880	104.8300	8,386,400	8,000,000	8,084,506		(22,122)			5.612	5.269	JD	37,413	448,960	06/29/2011	06/01/2040
85732P-BZ-2	STATE PUB SCH BLDG AUTH PA REV			4	1FE	15,322,175	103.2060	15,863,794	15,371,000	15,335,946		(107)			5.000	5.012	MS	226,295	768,550	09/23/2011	09/15/2027
85732P-CA-6	STATE PUB SCH BLDG AUTH PA REV				1FE	5,237,900	116.5050	5,825,250	5,000,000	5,183,127		(10,500)			6.495	6.054	MS	95,621	324,750	01/04/2011	09/15/2028
864855-4W-8	SUGAR LAND TX				1FE	5,250,000	104.2230	5,471,708	5,250,000	5,250,000					4.300	4.300	JD	10,033	225,750	11/05/2014	12/15/2039
873519-MN-9	TACOMA WA ELECTRIC SYS REV				1FE	10,000,000	111.4980	11,149,800	10,000,000	10,000,000					5.641	5.641	JJ	282,050	564,100	07/14/2010	01/01/2027
873547-HN-6	TACOMA WA WTR REV			4	1FE	2,000,000	113.3340	2,266,680	2,000,000	2,000,000					5.371	5.371	JD	8,952	107,420	08/11/2010	12/01/2030
875124-DQ-9	TAMPA BAY FL REG WATER SUPPLY			2	1FE	9,869,825	100.5350	9,731,788	9,680,000	9,807,600		(16,634)			3.500	3.281	AO	84,700	338,800	02/01/2013	10/01/2033
875124-EU-9	TAMPA BAY FL REG WATER SUPPLY				1FE	12,305,000	94.7140	11,654,558	12,305,000	12,305,000					3.052	3.052	AO	93,887	375,549	02/04/2015	10/01/2028
875124-EV-7	TAMPA BAY FL REG WATER SUPPLY				1FE	1,260,000	95.0360	1,197,454	1,260,000	1,260,000					3.152	3.152	AO	9,929	39,715	02/04/2015	10/01/2029
875124-EW-5	TAMPA BAY FL REG WATER SUPPLY				1FE	4,500,000	94.8930	4,270,185	4,500,000	4,500,000					3.252	3.252	AO	36,585	146,340	02/04/2015	10/01/2030
875124-EX-3	TAMPA BAY FL REG WATER SUPPLY				1FE	3,975,290	94.8910	3,795,640	4,000,000	3,977,391		1,151			3.332	3.381	AO	33,320	133,280	02/09/2015	10/01/2031
875290-WY-0	TAMPA FL WR & SWR REVENUE			2	1FE	7,490,343	103.0740	7,823,317	7,590,000	7,509,683		4,038			4.000	4.098	AO	75,900	303,600	10/06/2011	10/01/2031
880558-FA-4	TENNESSEE STATE SCHOOL BO				1FE	1,000,000	101.0510	1,010,510	1,000,000	1,000,000					4.007	4.007	MN	6,678	40,070	08/07/2014	11/01/2034
880558-FB-2	TENNESSEE STATE SCHOOL BO				1FE	7,000,000	100.0190	7,001,330	7,000,000	7,000,000					4.207	4.207	MN	49,082	294,490	08/07/2014	11/01/2044
882117-3M-4	TEXAS A&M UNIVERSITY				1FE	28,795,000	92.8900	26,747,676	28,795,000	28,795,000					3.560	3.560	JJ	512,551	1,025,102	04/02/2015	07/01/2034
88213A-DZ-5	TEXAS ST A&M UNIV SYS B TEXAS ST A&M UNIV SYS B				1FE	4,000,000	100.4730	4,018,920	4,000,000	4,000,000					3.993	3.993	MN	20,409	94,501	03/22/2016	05/15/2037
88213A-ET-8	TEXAS ST A&M UNIV SYS B TEXAS ST A&M UNIV				1FE	2,504,026	100.6290	2,510,694	2,495,000	2,503,875		(151)			3.993	3.967	MN	12,730	58,945	03/23/2016	05/15/2037
882806-CQ-3	TEXAS ST TECH UNIVERSITY REV			2	1FE	1,310,000	103.0520	1,349,981	1,310,000	1,310,000					4.440	4.440	FA	21,973	58,164	01/06/2012	08/15/2031
882806-EX-6	TEXAS ST TECH UNIVERSITY REV				1FE	4,000,000	98.9740	3,958,960	4,000,000	4,000,000					3.922	3.922	FA	59,266	156,880	03/18/2015	02/15/2035
88283L-HU-3	TEXAS ST TRANSN COMMN			4	1FE	5,301,989	118.3880	6,274,564	5,300,000	5,301,609		(102)			5.178	5.173	AO	68,609	274,434	11/17/2010	04/01/2030
890680-FU-0	TOPEKA KS UTIL REV			2	1FE	3,645,000	102.2840	3,728,252	3,645,000	3,645,000					5.200	5.200	FA	78,975	189,540	08/25/2010	08/01/2035
89837L-AE-5	PRINCETON UNIVERSITY PRINCETON UNIVERSITY				1FE	10,000,000	97.3810	9,738,100	10,000,000	10,000,000					3.627	3.627	JJ	181,350	113,848	03/01/2016	07/01/2046
89837R-AD-4	DARTMOUTH COLLEGE DARTMOUTH COLLEGE				1FE	9,999,500	93.8330	9,383,300	10,000,000	10,000,009		509			3.474	3.474	JD	28,950	220,985	04/05/2016	06/01/2046
899647-LQ-2	TULSA OKLA ARPTS IMPT TR	0		2	2FE	9,354,960	107.4210	9,667,890	9,000,000	9,303,092		(16,247)			7.759	7.321	JD	58,193	698,310	07/05/2013	06/01/2031
913366-DG-2	UNIV CA REGTS MED CTR PLD REV			4	1FE	2,630,264	121.7510	3,165,526	2,600,000	2,624,221		(1,258)			6.458	6.348	MN	21,455	167,908	04/06/2011	05/15/2029
913366-EM-8	UNIV CA REGTS MED CTR PLD REV				1FE	8,875,000	116.5520	10,343,990	8,875,000	8,875,000					5.635	5.635	MN	63,902	500,106	11/09/2010	05/15/2024
913366-EN-6	UNIV CA REGTS MED CTR PLD REV				1FE	8,126,880	118.4860	9,644,760	8,140,000	8,131,120		801			5.785	5.802	MN	60,170	470,899	11/12/2010	05/15/2025
913366-ES-5	UNIV CA REGTS MED CTR PLD REV			4	1FE	3,406,300	114.1630	3,910,083	3,425,000	3,413,484		1,407			5.750	5.812	MN	25,164	196,938	11/12/2010	05/15/2025
914026-GM-5	UNIVERSITY ALA GEN REV			2	1FE	787,529	110.5980	846,075	765,000	775,145		(2,575)			5.700	5.280	JJ	21,803	43,605	08/03/2011	07/01/2035
914026-JY-6	UNIVERSITY ALA GEN REV			2	1FE	5,590,000	111.6070	6,238,831	5,590,000	5,590,000					5.750	5.750	AO	80,356	321,425	10/27/2010	10/01/2034
914031-NN-5	UNIVERSITY OF ALABAMA UNIV REV			2	1FE	7,765,000	109.4650	8,499,957	7,765,000	7,765,000					6.000	6.001	JD	38,825	465,900	07/01/2010	06/01/2030
914119-F5-6	UNIVERSITY OF CINCINNATI OH UNIV OF CINCINNATI				1FE	3,000,000	96.2160	2,886,480	3,000,000	3,000,000					3.949	3.949	JD	9,873	60,551	05/11/2016	06/01/2042
914119-YQ-9	UNIVERSITY OF CINCINNATI OH				1FE	4,420,000	107.8590	4,767,368	4,420,000	4,420,000					4.742	4.742	JD	17,466	209,596	12/05/2013	06/01/2028
914119-YR-7	UNIVERSITY OF CINCINNATI OH			2	1FE	5,735,000	109.0510	6,254,075	5,735,000	5,735,000					5.153	5.153	JD	24,627	295,525	12/05/2013	06/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91412G-TG-0	UNIVERSITY OF CALIFORNIA			4	1FE	13,948,600	110.4470	15,462,580	14,000,000	13,955,919		2,117			4.601	4.631	MN	82,307	644,140	10/01/2013	05/15/2031
91412N-AF-7	UNIVERSITY OF CHICAGO			4	1FE	17,328,499	115.0020	19,107,582	16,615,000	17,152,941		(30,760)			5.420	5.063	AO	225,133	900,533	02/01/2011	10/01/2030
91412N-AK-6	UNIVERSITY OF CHICAGO				1FE	9,999,200	96.5160	9,651,600	10,000,000	10,000,014					4.411	4.411	AO	110,275	441,100	08/06/2014	10/01/2044
91417K-NC-1	UNIVERSITY COLORADO ENTERPRISE			2	1FE	2,250,000	109.0720	2,454,120	2,250,000	2,250,000					6.114	6.114	JD	11,464	137,565	12/10/2009	06/01/2029
91417K-QC-8	UNIVERSITY COLORADO ENTERPRISE			2	1FE	4,850,000	106.2600	5,153,610	4,850,000	4,850,000					5.501	5.500	JD	22,233	266,799	10/20/2010	06/01/2030
91428L-FJ-0	UNIVERSITY HAWAII REV			2	1FE	4,875,456	110.3190	5,295,312	4,800,000	4,833,411		(7,801)			5.834	5.625	AO	70,008	280,032	10/13/2010	10/01/2030
91428L-FS-0	UNIVERSITY HAWAII REV			2	1FE	9,748,577	109.2760	10,599,772	9,700,000	9,738,410		(1,864)			5.834	5.791	AO	141,475	565,898	10/28/2010	10/01/2030
914301-2H-8	UNIVERSITY HOUSTON TEXAS UNIV			2	1FE	449,429	104.8950	472,028	450,000	449,572		23			4.650	4.660	FA	7,905	20,925	12/07/2011	02/15/2030
914301-Q6-6	UNIVERSITY HOUSTON TEXAS UNIV			2	1FE	7,670,050	111.5950	8,202,233	7,350,000	7,474,541		(35,568)			6.280	5.679	FA	174,375	461,580	03/03/2011	02/15/2032
914391-A5-6	UNIVERSITY LOUISVILLE KY			2	1FE	4,967,800	104.3720	5,218,600	5,000,000	4,975,931		1,616			5.500	5.560	MS	91,667	275,000	01/04/2011	09/01/2027
914402-N4-0	UNIV SYS OF MARYLAND MD AUX			2	1FE	5,000,000	105.2180	5,260,900	5,000,000	5,000,000					4.000	4.000	AO	50,000	200,000	10/07/2011	04/01/2029
914440-LG-5	UNIVERSITY MASS BLDG AUTH PROJ				1FE	18,917,422	113.5810	21,608,785	19,025,000	18,941,459		4,501			5.050	5.097	MN	160,127	960,763	10/27/2010	11/01/2029
914455-JT-8	UNIVERSITY MICHIGAN UNIV REVS			2	1FE	7,500,000	109.6060	8,220,450	7,500,000	7,500,000					6.172	6.173	AO	115,725	462,900	06/16/2009	04/01/2030
914455-LL-2	UNIVERSITY MICHIGAN UNIV REVS			4	1FE	22,016,700	117.2140	25,787,080	22,000,000	22,014,098		(529)			5.183	5.178	AO	285,065	1,140,260	06/29/2011	04/01/2035
914455-MT-4	UNIVERSITY MICHIGAN UNIV REVS			2	1FE	4,952,100	101.2670	5,063,350	5,000,000	4,962,185		2,774			3.000	3.080	AO	37,500	150,000	03/13/2013	04/01/2028
914460-ER-7	UNIVERSITY OF MINNESOTA			2	1FE	9,499,096	109.5070	10,375,788	9,475,000	9,490,442		(1,359)			6.300	6.274	JD	49,744	596,925	04/20/2009	12/01/2028
914460-FF-2	UNIVERSITY OF MINNESOTA			2	1FE	2,500,000	105.4080	2,635,200	2,500,000	2,500,000					5.768	5.768	FA	60,083	144,200	02/03/2010	02/01/2030
914460-FU-9	UNIVERSITY OF MINNESOTA			4	1FE	11,035,000	112.3600	12,398,926	11,035,000	11,035,000					5.018	5.015	FA	230,723	553,736	09/16/2010	08/01/2035
914460-KW-9	UNIVERSITY OF MINNESOTA			2	1FE	1,190,000	101.1260	1,203,399	1,190,000	1,190,000					3.400	3.400	FA	16,858	40,460	02/07/2013	02/01/2030
914460-KZ-2	UNIVERSITY OF MINNESOTA			2	1FE	1,917,459	100.2160	1,949,201	1,945,000	1,921,605		1,147			3.500	3.604	FA	28,365	68,075	02/07/2013	02/01/2033
914641-7N-9	UNIV OF NEBRASKA UNIVERSITY OF NEBRASKA				1FE	3,944,995	88.7120	3,490,817	3,935,000	3,944,772		(223)			3.000	2.982	JJ	50,171		07/19/2016	07/01/2035
914713-K6-8	UNIVERSITY OF NORTH CAROLINA				1FE	17,000,000	103.3990	17,577,830	17,000,000	17,000,000					3.847	3.847	JD	54,499	653,990	09/25/2014	12/01/2034
914720-WE-3	UNIVERSITY NC SYS POOL REV			2	1FE	1,565,000	112.7280	1,764,193	1,565,000	1,565,000					6.627	6.627	AO	25,928	103,713	03/10/2010	10/01/2030
914760-6F-5	UINVERSITY OKLAHOMA REVS			2	1FE	1,665,000	112.4310	1,871,976	1,665,000	1,665,000					6.293	6.293	JJ	52,389	104,778	01/27/2011	07/01/2031
914760-7M-9	UNIVERSITY OKLA REVS			2	1FE	3,883,410	107.3800	4,080,440	3,800,000	3,842,808		(8,243)			5.484	5.200	JJ	104,196	208,392	06/01/2011	07/01/2031
914886-AB-2	UNIV OF SOUTHERN CALIFORNIA UNIV OF SOUTHERN CALIFORNIA				1FE	29,966,600	88.3790	26,513,700	30,000,000	29,966,985		385			3.028	3.035	AO	325,510		09/09/2016	10/01/2039
915115-7F-0	UNIVERSITY OF TEXAS UNIV OF TEXAS TX PERM UNIV FND				1FE	8,000,000	100.9570	8,076,560	8,000,000	8,000,000					3.780	3.780	JJ	151,200	169,680	12/02/2015	07/01/2045
915137-5F-6	UNIVERSITY TEXAS UNIV REVS			4	1FE	5,237,976	119.7530	6,652,279	5,555,000	5,278,279		7,570			5.134	5.552	FA	107,740	285,194	12/15/2010	08/15/2042
915137-5T-6	UNIVERSITY TEXAS UNIV REVS			4	1FE	10,929,907	112.0780	11,992,346	10,700,000	10,961,727		(16,007)			4.644	4.384	FA	187,721	496,908	08/20/2015	08/15/2030
915217-RY-1	UNIVERSITY VIRGINIA UNIV REVS				1FE	16,015,029	137.5620	21,115,767	15,350,000	15,936,257		(12,119)			6.200	5.892	MS	317,233	951,700	04/17/2009	09/01/2039
915217-SB-0	UNIVERSITY VIRGINIA UNIV REVS				1FE	9,414,247	117.4080	11,053,963	9,415,000	9,414,971		1			5.000	5.000	MS	156,917	470,750	06/06/2011	09/01/2040
91523N-FP-6	UNIVERSITY WASHINGTON UNIV REV				1FE	5,000,000	126.7350	6,336,750	5,000,000	5,000,000					6.060	6.060	JJ	151,500	303,000	06/16/2009	07/01/2039
91523N-GW-0	UNIVERSITY WASHINGTON UNIV REV			4	1FE	11,180,079	113.8900	12,738,597	11,185,000	11,179,770		114			4.997	5.000	AO	139,729	558,914	09/23/2010	10/01/2040
916277-KW-5	UPPER OCCOQUAN SEW AUTH VA				1FE	2,620,000	118.3330	3,100,325	2,620,000	2,620,000					5.400	5.400	JJ	70,740	141,480	12/14/2010	07/01/2028
916277-KX-3	UPPER OCCOQUAN SEW AUTH VA				1FE	2,715,000	120.4500	3,270,218	2,715,000	2,715,000					5.500	5.500	JJ	74,663	149,325	12/14/2010	07/01/2029
916277-KY-1	UPPER OCCOQUAN SEW AUTH VA				1FE	2,810,000	122.2500	3,435,225	2,810,000	2,810,000					5.600	5.600	JJ	78,680	157,360	12/14/2010	07/01/2030
916277-KZ-8	UPPER OCCOQUAN SEW AUTH VA			4	1FE	10,000,000	117.6420	11,764,200	10,000,000	10,000,000					5.750	5.750	JJ	287,500	575,000	12/14/2010	07/01/2036
916277-LL-8	UPPER OCCOQUAN SEW AUTH VA				1FE	12,060,371	98.1970	13,133,849	13,375,000	12,468,760		121,558			2.450	3.630	JJ	163,844	327,688	06/25/2013	07/01/2023
917435-AA-7	UTAH ST HSG CORP MILITARY HSG BOYER HILL SER A CL I			4	1FE	5,713,066	102.5000	5,877,404	5,734,052	5,715,049		357			5.392	5.420	JJ	154,590	309,180	11/30/2011	07/01/2050
917435-AB-5	UTAH ST HSG CORP MILITARY HSG BOYER HILL SER A CL II			4	1FE	3,644,078	103.2810	3,950,510	3,825,000	3,658,682		2,951			5.442	5.823	JJ	104,078	208,261	12/01/2011	07/01/2050
917565-LB-7	UTAH TRAN AUTH SALES TAX REV			4	1FE	6,000,000	127.7120	7,662,720	6,000,000	6,000,000					5.937	5.937	JD	15,832	356,220	05/13/2009	06/15/2039
924158-AK-4	VERMONT ECONOMIC DEV AUTH REV				1FE	5,000,000	113.5530	5,677,650	5,000,000	5,000,000					6.000	6.000	AO	75,000	300,000	03/19/2010	04/01/2035
924214-FW-4	VERMONT MUN BD BK			4	1FE	8,150,000	112.7350	9,187,903	8,150,000	8,150,000					6.036	6.036	JD	40,995	491,934	11/19/2010	12/01/2035
927747-BJ-3	VIRGINIA BEACH VA STORM WTR RV			2	1FE	5,750,000	106.7940	6,140,655	5,750,000	5,750,000					5.100	5.100	MN	37,471	293,250	11/10/2010	11/15/2031
927749-FB-2	VIRGINIA BEACH VA WTR & SWR			2	1FE	9,818,573	111.3150	11,003,488	9,885,000	9,827,533		1,956			5.700	5.754	AO	140,861	563,445	06/16/2010	10/01/2035
927781-VW-1	VIRGINIA COLLEGE BLDG AUTH			4	1FE	15,000,000	115.6600	17,349,000	15,000,000	15,000,000					5.500	5.501	MS	275,000	825,000	10/28/2010	09/01/2030
928077-KC-9	VIRGINIA ST PORT AUTHORITY VIRGINIA ST PORT AUTHORITY				1FE	3,000,000	98.6660	2,959,980	3,000,000	3,000,000					4.228	4.228	JJ	15,503		11/09/2016	07/01/2036
928172-VG-7	VIRGINIA ST PUB BLDG AUTH			2	1FE	9,677,151	108.9460	10,785,654	9,900,000	9,734,017		9,822			5.600	5.801	FA	231,000	554,400	02/18/2010	08/01/2028
928172-YH-2	VIRGINIA ST PUB BLDG AUTH			2	1FE	1,782,088	103.0520	1,844,631	1,790,000	1,783,784		385			4.125	4.162	FA	30,766	73,838	10/06/2011	08/01/2029
928172-YJ-8	VIRGINIA ST PUB BLDG AUTH			2	1FE	2,470,105	103.0640	2,566,294	2,490,000	2,473,786		818			4.250	4.312	FA	44,094	105,825	10/06/2011	08/01/2031
928170-4Q-2	VIRGINIA ST RES AUTH INFRASTR			2	1FE	3,975,000	108.7730	4,323,727	3,975,000	3,975,000					5.100	5.100	MN	33,788	202,725	05/19/2011	11/01/2031
928170-R2-0	VIRGINIA ST RES AUTH INFRASTR			2	1FE	2,375,000	112.7900	2,678,763	2,375,000	2,375,000					5.690	5.690	MN	22,523	135,138	11/05/2010	11/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
92817S-XW-3	VIRGINIA ST PUB SCH AUTH QSCB				1FE	9,977,206	104.5070	10,320,066	9,875,000	9,957,943		(4,306)			4.250	4.170	JD	18,653	419,688	01/19/2012	12/15/2030
92818A-EX-0	VA STATE RES AUTH			4	1FE	1,000,000	104.1600	1,041,600	1,000,000	1,000,000					4.046	4.046	MN	6,743	40,460	11/03/2011	11/01/2026
92818A-EY-8	VA STATE RES AUTH			4	1FE	4,127,472	104.0280	4,280,752	4,115,000	4,124,752		(561)			4.353	4.329	MN	29,854	179,126	12/02/2011	11/01/2031
92818A-FB-7	VA STATE RES AUTH VA ST RESOURCES POOLED SER B				1FE	3,095,880	104.7760	3,143,280	3,000,000	3,093,613		(1,919)			5.053	4.836	MN	25,265	151,590	09/23/2015	11/01/2041
92818G-JL-8	VIRGINIA ST RES AUTH INFRA REV UNREFUNDED BABS VA POOLED				1FE	2,669,096	115.5240	2,882,324	2,495,000	2,658,964		(3,679)			5.700	5.205	MN	23,703	142,215	01/17/2014	11/01/2039
93730P-AJ-5	WASHINGTON ST BIOMEDICAL RESER			4	1FE	8,000,000	126.9590	10,156,720	8,000,000	8,000,000					6.416	6.415	JJ	256,640	513,280	12/02/2010	07/01/2030
93730P-AM-8	WASHINGTON ST BIOMEDICAL RESER			4	1FE	3,000,000	119.1850	3,575,550	3,000,000	3,000,000					6.031	6.031	JJ	90,465	180,930	12/02/2010	07/01/2025
93878L-AP-2	WASHINGTON DC CONV & SPORTS	0		2	1FE	3,097,350	109.6060	3,288,180	3,000,000	3,087,440		(2,093)			7.000	6.730	AO	52,500	210,000	08/25/2011	10/01/2040
93976A-AH-5	WASHINGTON ST CONV CTR	0		4	1FE	8,000,000	125.6960	10,055,680	8,000,000	8,000,000					6.790	6.789	JJ	271,600	543,200	11/17/2010	07/01/2040
940093-2L-0	WASHINGTON ST UNIV REVS	0		4	1FE	4,409,810	137.1380	5,485,520	4,000,000	4,369,853		(8,509)			7.399	6.568	AO	73,990	295,960	08/25/2011	04/01/2041
941660-AX-0	WATERLOO IOWA CMNTY SCH DIST			2	1FE	7,000,000	105.1560	7,360,920	7,000,000	7,000,000					5.850	5.850	JJ	204,750	409,500	03/29/2011	07/01/2025
94283N-BF-6	WAUKEE IA CMNTY SCH DIST			2	1FE	636,550	103.6230	663,187	640,000	637,237		213			3.750	3.801	JD	2,000	24,000	06/11/2013	06/01/2027
94283N-BG-4	WAUKEE IA CMNTY SCH DIST			2	1FE	500,000	104.2140	521,070	500,000	500,000					4.000	4.000	JD	1,667	20,000	06/11/2013	06/01/2028
94283N-BH-2	WAUKEE IA CMNTY SCH DIST			2	1FE	685,000	103.6850	710,242	685,000	685,000					4.000	4.000	JD	2,283	27,400	06/11/2013	06/01/2029
947628-BA-0	WEBER BASIN UTAH WATER			2	1FE	7,734,380	109.0390	8,341,484	7,650,000	7,717,435		(2,433)			6.600	6.508	AO	126,225	504,900	06/09/2009	10/01/2034
958697-HP-2	WESTERN MINNESOTA MUN PWR AGY			4	1FE	1,048,030	129.9670	1,299,670	1,000,000	1,044,507		(752)			6.770	6.406	JJ	33,850	67,700	03/31/2011	01/01/2046
960686-BP-7	WESTMINSTER CO WTR & WASTEWTR			2	1FE	8,135,810	107.0180	8,721,967	8,150,000	8,139,035		612			5.818	5.834	JD	39,514	474,167	01/14/2011	12/01/2030
970225-DB-1	WILLIAMSPORT PA SAN AUTH SWR			2	1FE	5,241,788	104.4700	5,458,558	5,225,000	5,232,483		(1,627)			5.625	5.585	JJ	146,953	293,906	10/05/2010	01/01/2035
975700-KT-1	WINSTON-SALEM NC WTR & SWR SYS			2	1FE	6,945,040	109.5060	7,698,272	7,030,000	6,968,331		4,305			5.144	5.253	JD	30,135	361,623	11/09/2010	06/01/2030
975700-KU-8	WINSTON-SALEM NC WTR & SWR SYS			2	1FE	2,055,000	107.2320	2,203,618	2,055,000	2,055,000					5.294	5.294	JD	9,066	108,792	10/21/2010	06/01/2034
975700-KV-6	WINSTON-SALEM NC WTR & SWR SYS			2	1FE	6,325,002	107.3990	6,889,646	6,415,000	6,335,726		1,961			5.694	5.797	JD	30,439	365,270	04/07/2011	06/01/2040
977123-ZJ-0	WISCONSIN STATE TRANS REV			2	1FE	3,000,000	111.6580	3,349,740	3,000,000	3,000,000					5.700	5.700	JJ	85,500	171,000	11/23/2010	07/01/2028
977123-ZK-7	WISCONSIN STATE TRANS REV			2	1FE	2,227,560	112.0010	2,368,821	2,115,000	2,165,307		(12,834)			5.800	5.050	JJ	61,335	122,670	08/01/2011	07/01/2029
977123-ZL-5	WISCONSIN STATE TRANS REV			2	1FE	14,555,000	112.3120	16,346,999	14,555,000	14,555,000					5.850	5.850	JJ	425,722	851,453	11/23/2010	07/01/2030
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						3,431,266,453	XXX	3,603,077,763	3,425,304,052	3,429,143,663		(383,885)			XXX	XXX	XXX	42,923,487	131,638,264	XXX	XXX
31339W-LL-8	FED HM LN MTG CORP SR 2419 CLS J			4	1	1,630,679	111.4490	1,817,373	1,630,679	1,630,679					7.351	7.414	MON	9,989	119,865	01/29/2002	02/15/2032
3136A7-6E-7	FANNIE MAE 2012-101 CZ			4	1	12,764,980	93.7980	11,986,166	12,778,749	12,757,481		(1,922)			3.500	3.516	MON	37,271	438,891	12/01/2016	09/25/2042
3136A8-4A-5	FANNIE MAE 2012-112 AY			4	1	12,879,602	97.6030	13,103,237	13,424,992	12,958,565		23,442			3.000	3.308	MON	33,562	402,750	05/28/2013	10/25/2032
3136A8-4D-9	FANNIE MAE 2012-112 BY			4	1	7,837,404	96.3430	7,896,276	8,195,978	7,891,579		15,559			3.000	3.332	MON	20,490	245,879	05/28/2013	10/25/2032
3136A8-6Y-1	FANNIE MAE 2012-105 PZ			4	1	2,635,050	97.5940	2,629,004	2,693,825	2,643,294		2,284			3.500	3.686	MON	7,857	92,520	12/01/2016	10/25/2042
3136A8-F9-6	FANNIE MAE 2012-103 NZ			4	1	5,519,520	97.9400	5,410,198	5,523,984	5,516,765		(707)			3.500	3.517	MON	16,112	189,723	12/01/2016	09/25/2042
3136A9-KU-1	FANNIE MAE 2012-114 NZ			4	1	5,391,374	97.1990	5,244,617	5,395,772	5,389,131		(609)			3.500	3.518	MON	15,738	185,320	12/01/2016	10/25/2042
3136AA-WM-3	FNR 2012-134 JY			4	1	13,623,858	96.8380	13,778,606	14,228,572	13,714,600		26,470			3.000	3.325	MON	35,571	426,857	05/29/2013	12/25/2032
3136AB-KG-7	FNR 2012-144 LB			4	1	7,375,156	98.1260	7,555,737	7,700,000	7,424,986		14,536			3.000	3.326	MON	19,250	231,000	05/29/2013	01/25/2033
3136AC-F6-3	FANNIE MAE - ACES 2013-13 EB			4	1	12,626,877	96.6030	12,722,800	13,170,145	12,705,926		22,667			3.000	3.307	MON	32,925	395,104	05/28/2013	03/25/2033
3136AC-TY-7	FANNIE MAE - ACES 2013-20 AL			4	1	2,185,359	95.8210	2,192,705	2,288,334	2,200,220		4,339			3.000	3.337	MON	5,721	68,650	05/30/2013	03/25/2033
3136AD-JD-2	FNR 2013-32 NY			4	1	1,356,303	102.2560	1,388,634	1,358,000	1,356,091		(61)			3.500	3.518	MON	3,961	47,530	06/10/2013	04/25/2033
3136AD-JX-8	FNR 2013-32 GY			4	1	1,242,135	97.4040	1,262,359	1,296,000	1,249,682		2,199			3.000	3.527	MON	3,240	38,880	05/23/2013	04/25/2033
3136AD-T7-4	FNR 2013-41 HB			4	1	3,034,052	96.1140	3,074,687	3,199,000	3,061,831		6,626			3.000	3.371	MON	7,998	95,970	05/28/2013	05/25/2033
3136AE-2S-5	FNR 2013-70 JY			4	1	7,828,740	96.3980	8,114,768	8,418,000	7,916,142		26,020			3.000	3.544	MON	21,045	252,540	06/20/2013	07/25/2033
3136AE-4J-3	FNR 2013-69 L			4	1	18,576,583	97.0410	18,814,692	19,388,475	18,696,715		35,669			3.000	3.321	MON	48,471	581,654	05/29/2013	07/25/2033
3136AE-QH-3	FNR 2013-55 ME			4	1	5,712,188	95.8750	5,752,512	6,000,000	5,757,523		13,048			3.000	3.374	MON	15,000	180,000	05/28/2013	06/25/2033
3136AE-YJ-0	FNR 2013-56 AY			4	1	8,513,688	96.2090	8,543,320	8,879,987	8,566,473		15,134			3.000	3.305	MON	22,200	266,400	05/28/2013	06/25/2033
3136AE-Z9-1	FNR 2013-70 MY			4	1	2,070,735	96.4560	2,096,949	2,174,000	2,095,748		7,442			3.000	3.492	MON	5,435	65,220	06/03/2013	07/25/2033
3136AF-5A-8	FANNIE MAE FNR 2013-84 CY			4	1	23,312,500	98.1230	24,530,858	25,000,000	23,585,952		82,772			3.000	3.556	MON	62,500	750,000	06/20/2013	08/25/2033
3136AF-WL-4	FNR 2013-66 EY			4	1	36,022,418	95.9480	36,293,509	37,826,086	36,271,345		73,854			3.000	3.258	MON	94,565	1,134,783	05/30/2013	07/25/2033
3137A6-TC-6	FREDDIE MAC 3812 LZ			4	1	112,001,628	101.2910	127,333,095	125,710,462	116,226,623		961,628			4.000	5.258	MON	419,035	4,921,143	12/01/2016	12/15/2030
3137A7-FL-9	FREDDIE MAC 3804 ZN			4	1	47,882,983	100.5460	58,129,966	57,814,271	50,352,926		559,448			3.500	5.249	MON	168,625	1,985,654	12/01/2016	02/15/2031
3137AS-Z7-2	FREDDIE MAC 4100 JZ			4	1	1,148,428	94.6680	1,101,481	1,163,515	1,149,465		306			3.500	3.598	MON	3,394	39,961	12/01/2016	08/15/2042
3137AT-TJ-1	FREDDIE MAC FHR 4104 KJ			4	1	2,780,099	97.4040	2,833,668	2,909,194	2,798,609		5,402			3.000	3.334	MON	7,273	87,276	05/30/2013	09/15/2032
3137AU-3Z-0	FREDDIE MAC FHR 4101 CZ2			4	1	5,155,650	98.1290	5,071,912	5,168,626	5,156,744		166			3.500	3.539	MON	15,075	177,518	12/01/2016	09/15/2032
3137AX-T6-0	FREDDIE MAC FHR 4156 AC			4	1	19,125,000	96.3910	19,278,182	20,000,000	19,259,191		38,550			3.000	3.338	MON	50,000	600,000	05/28/2013	01/15/2033
3137AX-U7-6	FREDDIE MAC FHR 4160 AY			4	1	8,280,261	96.1700	8,346,511	8,678,950	8,343,079		18,076			3.000	3.409	MON	21,697	260,369	05/28/2013	01/15/2033
3137AY-G9-6	FREDDIE MAC FHR 4168 YB			4	1	2,194,944	98.2430	2,249,155	2,289,381	2,208,278		3,874			3.000	3.307	MON	5,723	68,681	05/23/2013	02/15/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3137B0-KJ-2	FREDDIE MAC FHR 4181 GY			4	1	2,508,788	97.4770	2,554,861	2,621,000	2,524,654		4,619			3.000	3.460	MON	6,553	78,630	05/23/2013	03/15/2033
3137B1-MZ-2	FREDDIE MAC FHR 4198 QY			4	1	4,558,662	97.9620	4,700,809	4,798,592	4,588,673		8,754			3.000	3.350	MON	11,996	143,958	05/29/2013	04/15/2033
3137B2-2C-3	FREDDIE MAC FHR			4	1	975,112	96.0870	986,273	1,026,434	982,750		2,198			3.000	3.380	MON	2,566	30,793	05/28/2013	05/15/2033
3137B2-BU-3	FREDDIE MAC FHR 4203 BY			4	1	3,954,240	95.0360	3,914,528	4,119,000	3,978,631		7,092			3.000	3.306	MON	10,298	123,570	05/23/2013	05/15/2033
3137B2-NK-2	FREDDIE MAC FHR 4219 YB			4	1	5,295,150	90.8990	5,413,839	5,955,880	5,401,819		31,691			2.500	3.374	MON	12,408	148,897	06/04/2013	03/15/2033
3137B2-R5-1	FREDDIE MAC FHR 4212 MB			4	1	29,776,087	96.5750	30,734,720	31,824,809	30,106,010		98,196			3.000	3.525	MON	79,562	954,744	06/20/2013	06/15/2033
3137B2-ZS-2	FREDDIE MAC FHR 4213 CY			4	1	7,570,200	96.1130	7,823,591	8,140,000	7,655,262		25,325			3.000	3.549	MON	20,350	244,200	06/20/2013	06/15/2033
31393E-TS-8	FANNIE MAE 2003-90 BA			4	1	22,146,401	113.5680	25,562,309	22,508,470	22,322,135		3,935			5.500	5.679	MON	103,164	1,237,966	08/24/2003	09/25/2033
31397Q-YH-5	FANNIE MAE 2011-17 ZM			4	1	20,776,901	99.5380	25,393,202	25,511,030	21,719,551		216,572			3.500	5.224	MON	74,407	876,186	12/01/2016	03/25/2031
31398N-5W-0	FANNIE MAE 2010-133 BZ			4	1	27,020,224	102.1970	31,268,702	30,596,356	28,085,197		302,105			4.000	5.136	MON	101,988	1,223,854	12/02/2010	11/25/2040
31398S-4P-5	FANNIE MAE 2010-156 ZB			4	1	16,624,565	104.1650	19,036,597	18,275,415	17,386,712		178,044			4.000	5.083	MON	60,918	731,017	12/07/2010	12/25/2040
31398S-6F-5	FANNIE MAE 2010-148 ZX			4	1	6,665,621	96.9200	6,926,517	7,146,652	6,689,547		(14,290)			4.000	5.720	MON	23,822	279,767	12/01/2016	01/25/2041
31398S-6M-0	FANNIE MAE 2010-148 ZH			4	1	6,639,132	96.8290	6,920,007	7,146,652	6,715,569		23,453			4.000	5.123	MON	23,822	279,767	12/01/2016	01/25/2041
31398S-GH-0	FANNIE MAE 2010-129 KZ			4	1	10,284,774	103.1170	11,946,159	11,585,067	10,642,976		102,145			4.000	5.119	MON	38,617	462,613	04/01/2016	11/25/2040
31398S-SD-6	FANNIE MAE 2010-136 AZ			4	1	10,732,249	106.9480	12,986,899	12,143,179	11,134,387		118,065			4.000	5.120	MON	40,477	485,727	12/03/2010	12/25/2040
31398S-SF-1	FANNIE MAE 2010-136 MZ			4	1	11,738,882	104.7750	13,902,434	13,268,834	12,180,204		128,936			4.000	5.118	MON	44,229	530,753	12/03/2010	12/25/2040
31398S-UD-3	FANNIE MAE 2010-138 Z			4	1	32,445,635	103.3370	37,826,964	36,605,561	33,539,043		276,421			4.000	5.154	MON	122,019	1,449,742	08/01/2016	12/25/2040
31398S-YU-1	FANNIE MAE 2010-141 BZ			4	1	17,516,632	103.5690	20,464,945	19,759,638	18,139,482		186,162			4.000	5.119	MON	65,865	790,167	01/01/2016	12/25/2040
38376R-MF-0	GNMA GNR 2015-H29 VI	0		4,6	1	4,395,165	10.0200	3,978,127		4,394,713		24,260			1.775	15.008	MON	59,023	544,272	04/01/2016	11/20/2065
38376R-RV-0	GNMA GNMA 2016-H07	0		4,6	1	3,717,642	8.3700	3,463,213		3,461,851		(255,790)			1.492	7.648	MON	51,258	445,764	03/29/2016	03/20/2066
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						636,050,256	XXX	694,357,673	687,337,546	650,534,809		3,424,105			XXX	XXX	XXX	2,163,065	25,412,525	XXX	XXX
3136AC-GN-5	FANNIE MAE - ACES 2013-M3			4	1	64,524,013	101.7400	65,955,899	64,827,894	64,533,159		8,822			3.345	3.440	MON	180,733	2,205,070	02/20/2013	01/25/2033
31381R-4H-4	FNMA POOL 468924			4	1	1,754,295	103.7680	1,748,280	1,684,797	1,734,360		(4,179)			5.350	4.940	MON	7,762	91,639	07/27/2011	08/01/2041
31381R-G5-7	FNMA POOL 468320			4	1	3,692,447	105.9580	3,833,387	3,617,829	3,668,794		(4,862)			5.420	5.224	MON	16,885	199,355	05/19/2011	07/01/2041
31381S-PX-4	FNMA POOL 469438			4	1	8,585,675	100.9780	8,417,129	8,335,607	8,512,404		(15,449)			4.510	4.223	MON	32,372	382,197	09/27/2011	10/01/2041
31381T-7A-2	FNMA POOL 470789			4	1	1,058,711	100.6340	1,017,448	1,011,042	1,052,459		(1,396)			4.400	4.057	MON	3,831	45,227	02/23/2012	03/01/2042
31381T-WA-4	FNMA POOL 470541			4	1	1,444,755	102.6160	1,399,456	1,363,781	1,423,605		(4,709)			4.830	4.241	MON	5,489	65,871	01/25/2012	03/01/2042
31381V-BT-1	FNMA POOL 471750			4	1	7,622,580	97.3700	7,258,814	7,454,846	7,579,052		(10,422)			3.970	3.757	MON	25,485	300,886	05/29/2012	07/01/2042
31381V-J7-1	FNMA POOL 471986			4	1	2,701,959	98.6740	2,592,402	2,627,247	2,681,734		(4,432)			4.070	3.803	MON	8,911	106,929	06/08/2012	07/01/2042
3138L0-VV-0	FNMA POOL AM0627			4	1	1,351,828	98.6760	1,293,506	1,310,863	1,342,112		(2,437)			3.950	3.649	MON	4,459	52,642	08/21/2012	09/01/2042
3138L1-NU-9	FNMA POOL AM1302			4	1	4,711,365	96.5470	4,528,859	4,690,843	4,704,860		(1,737)			3.490	3.450	MON	14,097	166,439	10/17/2012	11/01/2042
3138L2-3B-1	FNMA POOL AM2593			4	1	2,802,649	97.0020	2,614,071	2,694,855	2,780,390		(6,275)			3.900	3.515	MON	9,050	106,851	02/01/2013	03/01/2043
3138L2-GN-1	FNMA POOL FN AM2004			4	1	1,364,099	100.4270	1,449,652	1,443,491	1,375,154		3,287			3.490	4.007	MON	4,338	51,217	06/24/2013	01/01/2031
3138L2-GP-6	FNMA POOL FN AM2005			4	1	1,366,771	100.4270	1,452,492	1,446,318	1,377,851		3,294			3.490	4.007	MON	4,347	51,318	06/24/2013	01/01/2031
3138L2-NT-0	FNMA POOL AM 2201			4	1	2,721,814	97.8340	2,577,478	2,634,545	2,703,123		(5,123)			3.880	3.555	MON	8,518	102,220	03/07/2013	02/01/2043
3138L2-YY-7	FNMA POOL AM2526			4	1	4,530,717	94.0390	4,263,324	4,533,551	4,529,515		(433)			3.460	3.468	MON	13,507	159,475	03/07/2013	03/01/2043
3138L2-ZY-6	FNMA POOL AM2558			4	1	2,695,780	98.0430	2,573,068	2,624,428	2,680,731		(4,238)			3.730	3.452	MON	8,430	99,523	01/29/2013	03/01/2038
3138L3-4D-4	FNMA POOL FN AM3519			4	1	4,240,674	95.9780	4,073,288	4,243,990	4,240,028		(187)			3.490	3.503	MON	12,343	148,115	05/10/2013	06/25/2043
3138L3-6E-0	FNMA POOL AM3568			4	1	1,188,989	98.2670	1,123,781	1,143,603	1,176,319		(2,420)			4.100	3.726	MON	4,038	48,450	04/01/2013	05/01/2043
3138L3-AH-8	FNMA POOL AM2707			4	1	1,779,438	98.8640	1,681,950	1,701,285	1,763,262		(4,496)			4.020	3.572	MON	5,699	68,392	02/11/2013	03/01/2043
3138L3-AQ-8	FNMA POOL AM2714			4	1	3,391,753	97.6950	3,227,817	3,303,991	3,373,206		(5,252)			3.730	3.475	MON	10,612	125,293	02/11/2013	03/01/2043
3138L3-AZ-8	FNMA POOL AM2723			4	1	5,034,861	97.5790	4,793,134	4,912,060	5,008,717		(7,393)			3.690	3.451	MON	15,608	184,276	02/11/2013	03/01/2043
3138L3-CW-3	FNMA POOL AM2784			4	1	3,516,155	98.1530	3,334,487	3,397,251	3,491,459		(6,969)			3.820	3.483	MON	11,175	131,938	02/07/2013	03/01/2043
3138L3-H7-3	FNMA POOL AM2953			4	1	1,366,488	97.4400	1,280,678	1,314,326	1,355,770		(3,024)			3.960	3.582	MON	4,482	52,915	03/04/2013	04/01/2043
3138L3-PC-3	FNMA POOL AM 3118			4	1	2,352,580	98.5220	2,245,538	2,279,218	2,337,446		(4,288)			3.770	3.465	MON	7,399	87,359	02/26/2013	05/01/2043
3138L3-Q4-0	FNMA POOL AM3174			4	1	1,479,523	98.8730	1,407,001	1,423,046	1,468,408		(3,259)			4.000	3.617	MON	4,902	57,871	03/26/2013	05/01/2043
3138L3-QY-4	FNMA POOL AM3170			4	1	1,232,935	97.7510	1,159,203	1,185,870	1,223,391		(2,725)			4.000	3.619	MON	4,085	48,225	03/26/2013	04/01/2043
3138L4-3T-8	FANNIE MAE FN AM4409			4	1	8,261,746	107.4160	8,849,531	8,238,575	8,252,005		(3,343)			4.020	3.989	MON	28,519	336,711	08/21/2013	10/01/2025
3138L4-AK-9	FANNIE MAE FN AM3609			4	1	1,415,513	98.6780	1,343,475	1,361,479	1,404,940		(3,121)			3.950	3.570	MON	4,631	54,675	05/14/2013	06/01/2043
3138L4-AW-3	FANNIE MAE FN AM3620			4	1	4,864,545	97.5910	4,633,492	4,747,887	4,841,038		(6,958)			3.695	3.459	MON	15,107	178,355	05/15/2013	06/01/2043
3138L4-DR-1	FANNIE MAE FN AM3711			4	1	4,437,705	105.3200	4,537,639	4,308,451	4,419,083		(5,483)			3.700	3.456	MON	13,727	162,070	05/23/2013	06/01/2033
3138L4-DY-6	FANNIE MAE FN AM3718			4	1	1,727,549	98.6640	1,641,872	1,664,105	1,715,315		(3,635)			3.920	3.555	MON	5,617	66,320	05/23/2013	07/01/2043
3138L4-HX-4	FANNIE MAE AM3845			4	1	1,270,855	104.8480	1,294,445	1,234,589	1,263,627		(2,200)			3.740	3.453	MON	3,976	46,943	06/10/2013	07/01/2028
3138L4-KG-7	FANNIE MAE AM3894			4	1	1,185,796	105.6920	1,205,816	1,140,874	1,177,106		(2,688)			3.850	3.465	MON	3,782	44,656	06/12/2013	07/01/2028
3138L4-KZ-5	FANNIE MAE AM3911			4	1	1,131,007	104.7340	1,151,442	1,099,399	1,124,767		(1,938)			3.730	3.451	MON	3,531	41,691	06/13/2013	07/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3138L4-LD-3	FANNIE MAE AM3923			4	1	5,265,382	101.1310	5,121,642	5,064,389	5,205,446		(18,629)			4.330	3.768	MON	18,883	222,932	06/20/2013	07/01/2033
3138L4-MH-3	FANNIE MAE AM3959			4	1	43,872,500	102.7060	44,779,990	43,600,000	43,758,308		(35,453)			3.450	3.372	MON	129,528	1,529,270	06/18/2013	07/01/2025
3138L4-NZ-2	FANNIE MAE AM4007			4	1	4,158,654	108.2610	4,432,949	4,094,675	4,145,277		(4,119)			4.110	3.949	MON	14,492	171,096	06/25/2013	08/01/2028
3138L4-TR-4	FANNIE MAE AM4159			4	1	3,028,257	110.4650	3,248,726	2,940,947	3,016,929		(3,629)			4.390	4.144	MON	11,118	131,259	07/22/2013	08/25/2033
3138L4-V5-9	FANNIE MAE FN AM4235			4	1	9,852,642	104.0420	10,003,894	9,615,265	9,809,449		(13,840)			4.440	4.192	MON	36,762	434,033	07/26/2013	08/01/2038
3138L4-ZP-1	FANNIE MAE FN AM4349			4	1	1,178,076	104.7600	1,187,036	1,133,106	1,169,899		(2,574)			4.720	4.253	MON	4,457	53,482	08/19/2013	09/01/2033
3138L5-SM-3	FANNIE MAE FN AM5023			4	1	21,165,031	102.3800	21,587,699	21,085,959	21,147,311		(7,223)			4.290	4.259	MON	77,895	919,664	11/21/2013	01/01/2034
3138L5-YU-8	FNMA POOL FN AM5222			4	1	34,529,773	107.7600	37,133,752	34,459,777	34,507,936		(8,750)			4.200	4.189	MON	124,630	1,471,433	12/18/2013	07/01/2029
3138L9-7L-0	FNMA POOL AM 8998 COLONIAL APARTMENTS			4	1	8,332,625	96.0530	8,222,103	8,560,000	8,336,721		10,283			3.170	3.380	MON	23,366	281,118	05/05/2015	06/01/2035
3138L9-EG-3	FNMA POOL AM 8234 COUNTRY CLUB VILLAS			4	1	18,056,250	95.4040	17,172,630	18,000,000	18,043,481		(6,418)			3.030	3.056	MON	45,450	554,490	02/12/2015	04/01/2030
3138LA-B8-1	FNMA POOL AM 9062 TREELANE MHC			4	1	6,089,505	99.4490	5,986,737	6,019,900	6,076,973		(19,451)			3.470	3.347	MON	17,988	212,350	05/06/2015	06/01/2035
3138LA-EC-9	FNMA POOL FN AM 9130			4	1	17,556,978	96.3830	17,185,125	17,830,000	17,565,775		7,062			3.410	3.578	MON	50,667	618,062	06/03/2015	07/25/2035
3138LA-KZ-1	FNMA POOL AM 9311			4	1	2,408,358	100.8270	2,442,878	2,422,838	2,405,651		216			3.390	3.505	MON	6,845	83,491	06/03/2015	07/01/2035
3138LC-3G-8	FNMA POOL FN AN0798 GEORGETOWN SQ			4	1	3,498,359	102.6380	3,592,323	3,500,000	3,493,529		(4,830)			3.630	3.705	MON	10,588	118,227	12/23/2015	01/01/2033
3138LC-PW-9	FNMA POOL FN AN0436 GEORGIA VILLAS			4	1	13,213,922	101.8730	13,319,842	13,075,000	13,185,996		(28,497)			3.720	3.681	MON	40,533	494,496	11/13/2015	12/25/2035
3138LC-TZ-8	FNMA POOL AN 0567 VILLAGE PINES			4	1	1,719,568	99.1550	1,697,750	1,712,211	1,716,977		(2,723)			3.640	3.612	MON	5,194	62,325	11/18/2015	12/01/2033
3138LC-UX-1	FNMA POOL FN AN0597 VILLAGE/PEACH			4	1	35,422,623	104.5140	36,508,064	34,931,400	35,353,935		(68,688)			3.840	3.805	MON	111,780	1,248,215	12/03/2015	01/01/2036
3138LC-UZ-6	FNMA POOL FN AN0599 PARK/PEAR			4	1	10,890,594	104.9140	11,225,777	10,700,000	10,867,655		(22,939)			3.870	3.804	MON	34,508	385,334	12/03/2015	01/01/2036
3138LC-WA-9	FNMA POOL FN AN0640 CARVER HALL APTS			4	1	14,688,405	100.7230	14,739,301	14,633,529	14,667,868		(20,538)			3.600	3.579	MON	45,364	490,223	12/10/2015	01/01/2034
3138LC-Z7-3	FNMA POOL FN AN 0765 -BLACKSTONE COOP			4	1	1,610,412	102.0260	1,589,882	1,558,306	1,607,925		(2,488)			3.910	3.605	MON	5,077	56,695	12/16/2015	01/25/2036
3138LE-XC-0	FNMA DUS YALE TOWNHOMES			4	1	1,030,603	94.3610	939,038	995,151	1,028,687		(1,917)			3.350	3.067	MON	2,778	11,158	07/18/2016	08/01/2046
3138LE-ZQ-7	FNMA DUS WATSON PLACE			4	1	1,196,685	90.0900	1,040,070	1,154,475	1,194,499		(2,187)			3.420	3.081	MON	3,290	13,154	07/22/2016	08/01/2046
3138NJ-BD-9	FANNIE MAE FN0035			4	1	6,312,490	98.1220	6,901,296	7,033,414	6,395,324		26,079			3.289	4.248	MON	19,920	235,220	09/12/2013	12/27/2032
36194S-PD-4	GN AU4920 UNION HEALTH GNMA PROJ LOAN UNION HEALTH			4	1	123,044,833	98.8390	119,413,996	120,817,265	122,997,638		(47,191)			3.020	2.778	MON	304,057	912,170	08/23/2016	09/15/2041
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						550,930,095	XXX	551,432,354	545,939,543	550,014,379		(398,112)			XXX	XXX	XXX	1,652,617	16,781,011	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						4,618,246,804	XXX	4,848,867,790	4,658,581,141	4,629,692,851		2,642,108			XXX	XXX	XXX	46,739,169	173,831,800	XXX	XXX
000000-00-0	ITC MIDWEST				1	3,500,000	104.9120	3,671,920	3,500,000	3,500,000					7.120	7.120	JD	692	249,200	12/22/2008	12/22/2017
000000-00-0	AVIATION CAPITAL GROUP SENIOR NOTES SERIES D				2	10,000,000	104.3650	10,436,500	10,000,000	10,000,000					6.000	6.000	AO	143,333	600,000	04/05/2012	04/05/2018
000000-00-0	AMETEK, INC SERIES E				2	3,000,000	107.5270	3,225,810	3,000,000	3,000,000					7.080	7.080	MS	61,360	212,400	09/17/2008	09/17/2018
000000-00-0	YANKEE GAS SERVICES CO 1ST MTG SERIES J				1	6,000,000	107.7460	6,464,760	6,000,000	6,000,000					6.900	6.900	AO	103,500	414,000	10/07/2008	10/01/2018
000000-00-0	NATURAL RESOURCE PARTNERS LLC SERIES F NOTE			4	3	2,571,428	107.7870	2,771,666	2,571,428	2,571,428					8.380	8.380	MS	57,463	238,309	03/25/2009	03/25/2019
000000-00-0	AMERICAN WATER CAPITAL SERIES E SENIOR NOTES				1	8,254,000	106.8430	10,684,300	10,000,000	9,485,140		201,445			5.620	8.180	MS	143,622	563,863	01/28/2009	03/29/2019
000000-00-0	CHICAGO BRIDGE & IRON COMPANY SENIOR NOTES SERIES B				2FE	8,000,000	103.5640	8,285,120	8,000,000	8,000,000					4.570	4.570	JD	4,062	365,600	12/27/2012	12/27/2019
000000-00-0	ITC MIDWEST				1	2,000,000	115.5060	2,310,120	2,000,000	2,000,000					7.270	7.270	JD	404	145,400	12/22/2008	12/22/2020
000000-00-0	AMCOR FINANCE USA INC SERIES C SENIOR NOTE				2	9,000,000	108.7650	9,788,850	9,000,000	9,000,000					5.950	5.950	JD	23,800	535,500	12/15/2009	12/15/2021
000000-00-0	AMERICAN WATER CAPITAL SERIES F SENIOR NOTES				1	7,974,600	111.9400	11,194,000	10,000,000	8,930,356		157,017			5.770	8.330	MS	147,456	578,863	01/28/2009	03/29/2022
000000-00-0	CHICAGO BRIDGE & IRON COMPANY SENIOR NOTES SERIES C				2	8,000,000	105.0240	8,401,920	8,000,000	8,000,000					5.150	5.150	JD	4,578	420,000	12/27/2012	12/27/2022
000000-00-0	PRIT CORE REALTY HOLDINGS LLC SERIES B SENIOR NOTES				2	3,000,000	101.5280	3,045,840	3,000,000	3,000,000					3.850	3.850	FA	43,954	115,500	02/14/2013	02/14/2023
000000-00-0	CSLB HOLDINGS INC GUAR SENIOR NOTES SERIES G				1	4,000,000	99.2550	3,970,200	4,000,000	4,000,000					3.200	3.200	MS	33,778	128,000	03/27/2013	03/26/2023
000000-00-0	DELOITTE LLP SERIES A NOTES			4	1	2,545,455	111.5860	2,840,371	2,545,455	2,545,455					6.730	6.730	FA	62,337	172,582	08/20/2008	08/20/2023
000000-00-0	BRAZOS SANDY CREEK ELECTRIC CO SERIES 2009 A SENIOR SEC NT			4	1	12,937,500	113.7800	14,720,287	12,937,500	12,937,500					6.540	6.541	JD	2,350	846,112	11/04/2009	06/30/2024
000000-00-0	A & E TELEVISION NETWORKS LLC SERIES C SENIOR NOTES				1	5,000,000	100.2230	5,011,150	5,000,000	5,000,000					3.780	3.780	FA	67,725	189,000	08/22/2012	08/22/2024
000000-00-0	PRIT CORE REALTY HOLDINGS LLC SERIES C SENIOR NOTES				2	3,000,000	101.1840	3,035,520	3,000,000	3,000,000					4.000	4.000	FA	45,667	120,000	02/14/2013	02/14/2025
000000-00-0	CSLB HOLDINGS INC GUAR SENIOR NOTES SERIES H				1	6,000,000	97.7780	5,866,680	6,000,000	6,000,000					3.320	3.320	MS	52,567	199,200	03/27/2013	03/26/2025
000000-00-0	THE IRVINE COMPANY				1Z	15,000,000	99.6720	14,950,800	15,000,000	15,000,000					3.400	3.400	JD	42,500	525,000	07/27/2015	06/01/2025
000000-00-0	CLEARBRIDGE ENERGY MLP FUND				1FE	2,412,052	96.1950	2,320,274	2,412,052	2,412,052					3.460	3.460	JD	4,637	83,856	06/11/2015	06/11/2025
000000-00-0	KCP&L GREATER MISSOURI OPER CO SENIOR NOTES SERIES A				2	10,000,000	96.9760	9,697,600	10,000,000	10,000,000					3.490	3.490	FA	131,844	349,000	08/15/2013	08/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	WOODWARD GOVERNOR COMPANY SERIES L SENIOR NOTES				2	15,000,000	102.7190	15,407,850	15,000,000	15,000,000					4.180	4.181	AO	156,750	627,000	11/15/2013	11/15/2025
000000-00-0	ELECTRIC TRANSMISSION TX LLC SERIES D TRANCHE B				2	1,000,000	100.5580	1,005,580	1,000,000	1,000,000					3.600	3.600	MN	4,200	36,000	11/19/2013	11/19/2025
000000-00-0	PRISA LHC LLC SERIES B SENIOR NOTES				2	3,000,000	103.2530	3,097,590	3,000,000	3,000,000					4.270	4.270	AO	27,043	128,100	04/15/2014	04/15/2026
000000-00-0	CURTISS WRIGHT CORPORATION				2	15,000,000	102.4120	15,361,800	15,000,000	15,000,000					4.240	4.240	JD	53,000	636,000	12/08/2011	12/01/2026
000000-00-0	AMERICAN AIRLINES 15-1 A PTT				1FE	18,584,535	98.2500	18,259,306	18,584,535	18,584,535					3.375	3.375	MN	104,538	627,228	03/02/2015	05/01/2027
000000-00-0	MILLENNIUM PIPELINE CO LLC SENIOR SECURED NOTES			4	2FE	3,335,485	104.4120	3,482,646	3,335,485	3,335,485					5.330	5.366	MJSD	494	264,902	08/26/2010	06/30/2027
000000-00-0	QUESTAR GAS COMPANY SENIOR NOTES SERIES B				1	6,000,000	97.6920	5,861,520	6,000,000	6,000,000					3.280	3.280	AO	49,200	196,800	12/14/2012	12/01/2027
000000-00-0	CURTISS WRIGHT CORPORATION				2	5,000,000	100.0250	5,001,250	5,000,000	5,000,000					4.050	4.050	FA	70,313	202,500	02/26/2013	02/26/2028
000000-00-0	ALLETE INC FIRST MORTGAGE BONDS				1	7,000,000	96.4440	6,751,080	7,000,000	7,000,000					3.300	3.300	AO	48,767	231,000	04/02/2013	10/15/2028
000000-00-0	LINCOLN ELECTRIC HOLDINGS, INC				1	10,000,000	96.8070	9,680,700	10,000,000	10,000,000					3.350	3.350	FA	121,903	335,000	08/20/2015	08/20/2030
000000-00-0	CAITHNESS LONG ISLAND LLC			4	2FE	8,516,876	108.0010	9,198,312	8,516,876	8,516,876					5.710	5.710	JJ	224,245	486,314	01/15/2009	01/15/2032
000000-00-0	ELECTRIC TRANSMISSION TX LLC SR NOTES SERIES C TRANCHE C				2	15,000,000	105.9570	15,893,550	15,000,000	15,000,000					4.650	4.650	JJ	302,250	697,500	07/25/2012	07/25/2032
000000-00-0	AEP TRANSMISSION COMPANY LLC SR NOTES SERIES A TRANCHE B				1	20,000,000	97.8430	19,568,600	20,000,000	20,000,000					4.000	4.000	AO	162,222	800,000	10/18/2012	10/18/2032
000000-00-0	MIDWEST INDEPENDENT TRANS SYS SENIOR NOTES			4	1	5,000,000	102.5940	5,129,700	5,000,000	5,000,000					3.960	3.960	MS	52,250	198,000	03/26/2013	03/26/2033
000000-00-0	FARMERS MUTUAL HAIL INS CO			4	1	30,000,000	120.5020	36,150,600	30,000,000	30,000,000					7.375	7.376	AO	467,083	2,212,500	03/31/2015	04/15/2035
000000-00-0	NGM INSURANCE NGM INSURANCE	0			2Z	15,000,000	100.0000	15,000,000	15,000,000	15,000,000					7.250	7.250	AO	202,396		10/28/2016	10/24/2036
000000-00-0	SOUTHERN ILLINOIS POWER COOP SENIOR SECURED SERIES A NOTES			4	2	8,392,857	109.5030	9,190,430	8,392,857	8,392,857					5.750	5.750	JD	21,448	482,589	07/01/2010	06/15/2040
000000-00-0	SO MISSISSIPPI ELECTRIC POWER SERIES 2010-A			4	1	10,587,169	106.5610	11,281,793	10,587,169	10,587,169					5.400	5.400	JD	34,938	571,707	12/09/2010	12/09/2040
000000-00-0	PACIFIC LIFECORP				2FE	11,572,960	101.5020	11,165,264	11,000,000	11,549,929		(10,550)			5.125	4.786	JJ	236,462	563,750	09/22/2014	01/30/2043
000000-00-0	EAST KENTUCKY POWER COOP INC FIRST MTG BONDS SERIES 2014A			4	2	11,640,000	102.6250	11,945,550	11,640,000	11,640,000					4.610	4.610	FA	216,132	536,604	02/06/2014	02/06/2044
000000-00-0	ALLETE INC FIRST MORTGAGE BONDS				1	6,000,000	105.1050	6,306,300	6,000,000	6,000,000					4.950	4.950	MS	87,450	297,000	03/04/2014	03/15/2044
000000-00-0	AEP TRANSMISSION COMPANY LLC Private				1	5,000,000	97.0290	4,851,450	5,000,000	5,000,000					4.530	4.530	MN	29,571	226,500	11/14/2014	11/14/2044
000000-00-0	PORTLAND GENERAL ELECTRIC CO				1	15,000,000	102.0880	15,313,200	15,000,000	15,000,000					4.440	4.440	AO	140,600	666,000	10/15/2014	10/15/2046
00003#-AB-9	A & E TELEVISION NETWORKS LLC A&E TELEVISION NETWORKS				1	1,997,540	101.2210	2,024,420	2,000,000	1,997,951		317			3.630	3.650	FA	26,015	72,600	09/01/2015	08/22/2022
00036A-AB-1	AARP 144A				1FE	9,085,650	129.0420	9,032,912	7,000,000	8,667,519		(77,198)			7.500	5.132	MN	87,500	525,000	11/03/2010	05/01/2031
00037B-AC-6	ABB FINANCE USA INC				1FE	38,817,720	104.9400	40,926,483	39,000,000	38,836,057		3,225			4.375	4.402	MN	251,198	1,706,250	07/29/2014	05/08/2042
00038A-AB-9	ABB TREASURY CENTER USA 144A				1FE	592,994	105.4630	625,397	593,000	593,001					4.000	4.000	JD	1,054	23,720	11/29/2011	06/15/2021
001055-AD-4	AFLAC INC				1FE	7,634,802	136.4110	10,285,374	7,540,000	7,626,623		(1,539)			6.900	6.800	JD	20,232	520,260	01/15/2010	12/17/2039
001192-AD-5	AGL CAPITAL GROUP				2FE	992,980	116.0360	1,160,357	1,000,000	994,061		183			6.000	6.055	AO	15,000	60,000	04/15/2010	10/01/2034
001192-AK-9	AGL CAPITAL GROUP				2FE	9,702,321	98.9060	9,331,772	9,435,000	9,692,057		(5,434)			4.400	4.226	JD	34,595	415,140	02/06/2015	06/01/2043
001192-AL-7	AGL CAPITAL GROUP AGL CAPITAL CORP				2FE	14,986,500	102.6670	15,400,110	15,000,000	14,987,728		1,104			3.875	3.886	MN	74,271	576,406	11/13/2015	11/15/2025
001192-AM-5	AGL CAPITAL GROUP AGL CAPITAL CORP	0			2FE	995,980	97.7760	977,758	1,000,000	996,212		232			3.250	3.297	JD	1,444	18,688	05/13/2016	06/15/2026
00139P-AA-6	AIG SUNAMERICA GLOB FIN X 144A				1FE	11,787,076	127.2140	13,929,922	10,950,000	11,645,360		(26,806)			6.900	6.247	MS	222,468	755,550	01/21/2011	03/15/2032
00164D-AM-5	AMC ENTERTAINMENT				3FE	3,574,588	101.1970	3,620,100	3,577,297	3,575,908		379			3.748	3.512	MON	745	92,549	12/24/2015	04/30/2020
00164D-AP-8	AMC ENTERTAINMENT AMC ENTERTAINMENT NEW TL B				3FE	3,000,000	101.2130	3,036,375	3,000,000	3,000,000					3.656	3.673	FMAN	14,320	6,712	12/05/2016	12/15/2023
00184A-AC-9	AOL TIME WARNER				2FE	10,813,140	135.6900	12,212,118	9,000,000	10,319,728		(56,728)			7.625	6.075	AO	144,875	686,250	03/16/2005	04/15/2031
001957-AW-9	AT&T CORPORATION				2FE	6,118,898	111.4160	6,361,848	5,710,000	6,023,645		(17,193)			6.500	5.864	MS	109,283	371,150	06/28/2010	03/15/2029
00206R-DF-6	AT&T AT&T INC				2FE	10,448,923	110.6820	11,068,150	10,000,000	10,442,707		(6,216)			6.000	5.658	FA	226,667	300,000	03/21/2016	08/15/2040
00206R-DG-4	AT&T AT&T INC				2FE	2,668,033	115.1690	2,879,215	2,500,000	2,665,744		(2,289)			6.375	5.859	MS	53,125	79,688	03/21/2016	03/01/2041
002474-A#-1	AZZ Inc				2	3,000,000	107.9200	3,237,600	3,000,000	3,000,000					5.420	5.420	JJ	72,718	162,600	01/20/2011	01/20/2021
002474-A*-5	AZZ Inc			4	2	3,428,572	102.9580	3,529,989	3,428,572	3,428,572					6.240	6.240	MS	54,080	213,943	03/31/2008	03/31/2018
002819-AC-4	ABBOTT LABORATORIES				1FE	1,754,310	118.8930	1,783,389	1,500,000	1,722,169		(5,918)			6.150	5.000	MN	7,944	92,250	11/01/2010	11/30/2037
002824-AV-2	ABBOTT LABORATORIES				1FE	16,967,425	119.0740	17,553,815	14,742,000	16,707,667		(47,349)			6.000	5.000	AO	221,130	884,520	11/09/2010	04/01/2039
002824-AY-6	ABBOTT LABORATORIES				1FE	22,809,239	107.0050	22,774,838	21,284,000	22,699,727		(33,882)			5.300	4.815	MN	106,538	1,128,052	08/19/2014	05/27/2040
00287Y-AL-3	ABBVIE INC				2FE	13,391,680	98.9510	13,358,412	13,500,000	13,428,300		11,062			2.900	3.000	MN	59,813	391,500	08/09/2013	11/06/2022
00287Y-AM-1	ABBVIE INC				2FE	19,795,291	94.1340	18,826,760	20,000,000	19,808,990		3,874			4.400	4.463	MN	134,444	880,000	08/09/2013	11/06/2042
00404D-AE-3	ACADIA HEALTHCARE CO ACADIA HEALTHCARE CO				3FE	530,083	101.0000	535,384	530,083	530,083					4.659	4.368	FMAN	3,155	21,355	02/19/2016	02/16/2023
00440E-AK-3	ACE INA HOLDINGS				1FE	11,757,860	104.9660	12,595,884	12,000,000	11,958,848		31,992			5.800	6.100	MS	204,933	696,000	06/19/2009	03/15/2018
00440E-AM-9	ACE INA HOLDINGS				1FE	2,971,380	109.0270	3,270,819	3,000,000	2,991,358		3,175			5.900	6.028	JD	7,867	177,000	06/03/2009	06/15/2019
00440E-AQ-0	ACE INA HOLDINGS				1FE	13,536,696	100.4610	13,863,577	13,800,000	13,548,957		5,132			4.150	4.266	MS	171,810	572,700	08/12/2014	03/13/2043
00440E-AS-6	ACE INA HOLDINGS				1FE	9,998,300	99.7710	9,977,130	10,000,000	9,998,561		151			3.150	3.152	MS	92,750	315,000	03/09/2015	03/15/2025
00507V-AJ-8	ACTTIVISION BLIZZARD ACTIVISION BLIZZARD				2FE	29,903,340	93.9980	28,199,490	30,000,000	29,905,608		2,268			3.400	3.438	MS	289,000		09/14/2016	09/15/2026

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00724F-AB-7	ADOBE SYSTEMS INC				1FE	23,836,409	107.2640	23,061,846	21,500,000	22,594,479		(333,924)			4.750	3.009	FA	425,521	1,021,250	02/20/2013	02/01/2020
00724F-AC-5	ADOBE SYSTEMS INC				2FE	12,111,360	99.9170	11,990,076	12,000,000	12,121,394		4,044			3.250	3.104	FA	162,500	227,500	11/08/2016	02/01/2025
00751Y-AC-0	ADVANCED AUTO PARTS INC				2FE	14,953,500	103.7730	15,565,995	15,000,000	14,965,642		4,143			4.500	4.539	JD	56,250	675,000	11/25/2013	12/01/2023
007944-AC-5	ADVENT HEALTH SYSTEM				1FE	2,706,505	100.8650	2,891,788	2,867,000	2,751,598		16,129			3.378	4.124	MS	32,282	96,847	02/04/2014	03/01/2023
008117-AP-8	AETNA INC				2FE	3,416,105	98.1490	3,435,219	3,500,000	3,445,231		8,398			2.750	3.043	MN	12,299	96,250	05/21/2013	11/15/2022
00817Y-AF-5	AETNA INC				2FE	7,971,110	126.7250	8,870,778	7,000,000	7,843,754		(23,509)			6.625	5.600	JD	20,611	463,750	09/17/2010	06/15/2036
00817Y-AG-3	AETNA INC				2FE	12,106,210	129.4910	16,833,882	13,000,000	12,201,467		15,759			6.750	7.328	JD	39,000	877,500	06/24/2009	12/15/2037
00817Y-AJ-7	AETNA INC				2FE	16,736,720	98.7910	16,300,482	16,500,000	16,733,645		(5,857)			4.500	4.401	MN	94,875	742,500	01/13/2015	05/15/2042
008252-AN-8	AFFILIATED MANAGERS GROUP				2FE	15,289,430	95.2690	14,832,462	15,569,000	15,327,857		23,460			3.500	3.712	FA	227,048	544,915	05/07/2015	08/01/2025
00846U-AH-4	AGILENT TECHNOLOGIES INC				2FE	27,880,977	100.1670	27,734,211	27,688,000	27,807,141		(18,693)			3.200	3.118	AO	221,504	886,016	10/18/2012	10/01/2022
00846U-AJ-0	AGILENT TECHNOLOGIES INC				2FE	1,478,550	103.0460	1,545,684	1,500,000	1,485,049		1,960			3.875	4.050	JJ	26,802	58,125	07/23/2013	07/15/2023
00846U-AK-7	AGILENT TECHNOLOGIES INC AGILENT TECHNOLOGIES INC				2FE	4,981,200	95.5100	4,775,490	5,000,000	4,981,645		445			3.050	3.094	MS	41,938		09/15/2016	09/22/2026
008685-AB-5	AHOLD FINANCE USA INC				2FE	13,831,720	122.8940	15,976,233	13,000,000	13,640,030		(33,677)			6.875	6.294	MN	148,958	893,750	01/13/2011	05/01/2029
00912X-AJ-3	AIR LEASE CORP				2	18,773,200	105.7500	19,320,525	18,270,000	18,540,876		(78,432)			4.750	4.244	MS	289,275	867,825	11/22/2013	03/01/2020
00912X-AT-1	AIR LEASE CORP AIR LEASE CORP	0			2FE	10,273,650	95.6820	9,950,907	10,400,000	10,279,030		5,380			3.000	3.194	MS	117,867		09/22/2016	09/15/2023
009363-AM-4	AIRGAS INC				1FE	25,776,210	100.3880	26,100,828	26,000,000	25,859,603		21,559			2.900	3.001	MN	96,344	793,000	12/14/2012	11/15/2022
009363-AR-3	AIRGAS INC				1FE	9,980,800	101.4990	10,149,930	10,000,000	9,985,829		3,674			3.050	3.092	FA	127,083	311,528	08/06/2015	08/01/2020
010392-EE-4	ALABAMA POWER CO				1FE	5,277,870	115.4130	5,770,655	5,000,000	5,228,630		(8,835)			5.600	5.180	MS	82,444	280,000	07/28/2010	03/15/2033
012725-AA-5	ALBEMARLE CORP			2	2FE	14,220,074	105.9320	14,586,781	13,770,000	14,022,645		(62,028)			4.500	3.964	JD	27,540	619,650	09/17/2013	12/15/2020
01310T-AC-3	ALBERTSONS HOLDINGS LLC			3	3FE		0.0000								0.000	0.000	MS		(6,131)	03/09/2015	03/21/2019
01310T-AH-2	ALBERTSONS HOLDINGS LLC TERM LOAN B4			3	3FE		0.0000								5.261	0.000	FMAN		(13,389)	03/09/2015	08/25/2021
01310T-AP-4	ALBERTSONS HOLDINGS LLC ALBERTSONS LLC - TL B4 ASSIGN				3FE	1,011,301	101.3230	1,024,681	1,011,301	1,011,301					3.930	3.930	FMAN	4,306	737	12/30/2016	08/23/2021
01310T-AR-0	ALBERTSONS HOLDINGS LLC ALBERTSONS LLC 2016 TL B6 ASSI				3FE	3,809,524	101.4240	3,863,752	3,809,524	3,809,524					4.247	4.247	MJSD	4,045		12/30/2016	06/23/2023
013817-AJ-0	ALCOA INC				3FE	4,944,400	104.6250	5,231,250	5,000,000	4,959,237		2,870			5.900	6.009	FA	122,917	295,000	04/14/2011	02/01/2027
013817-AV-3	ALCOA INC			2	3FE	11,417,071	106.2500	12,044,500	11,336,000	11,375,319		(8,481)			5.400	5.304	AO	129,230	612,144	06/13/2011	04/15/2021
015271-AC-3	ALEXANDRIA REAL ESTATE			2	2FE	20,101,720	105.4280	21,085,540	20,000,000	20,060,505		(10,038)			4.600	4.534	AO	230,000	920,000	02/22/2012	04/01/2022
016900-AC-6	ALLEGHENY LUDLUM CORP				4FE	1,824,674	91.7500	1,574,430	1,716,000	1,792,764		(6,220)			6.950	6.289	JD	5,301	119,262	01/06/2011	12/15/2025
017175-AB-6	ALLEGHANY CORP	0			2FE	199,262	108.3270	216,655	200,000	199,676		76			5.625	5.674	MS	3,313	11,250	09/15/2010	09/15/2020
017175-AC-4	ALLEGHANY CORP				2FE	23,079,610	108.4280	23,854,248	22,000,000	22,756,600		(121,358)			4.950	4.236	JD	12,100	1,089,000	03/19/2014	06/27/2022
017175-AD-2	ALLEGHANY CORP				2FE	5,958,840	96.4580	5,787,450	6,000,000	5,960,375		658			4.900	4.944	MS	86,567	294,000	09/03/2014	09/15/2044
01741R-AE-2	ALLEGHENY TECHNOLOGIES			2	4FE	17,436,661	96.7500	16,035,345	16,574,000	16,998,439		(99,922)			5.950	5.193	JJ	454,726	986,153	05/08/2013	01/15/2021
01741R-AF-9	ALLEGHENY TECHNOLOGIES				4FE	4,999,550	97.1250	4,856,250	5,000,000	4,999,999		(31)			5.875	5.875	FA	110,972	387,500	07/09/2013	08/15/2023
018522-C#-7	ALLETE INC				1	5,000,000	110.9470	5,547,350	5,000,000	5,000,000					8.170	8.170	JJ	188,364	408,500	01/15/2009	01/15/2019
018522-K*-2	ALLETE INC ALLETE, INC				1	6,000,000	101.1410	6,068,460	6,000,000	6,000,000					3.860	3.860	MS	68,193	225,810	09/24/2015	09/16/2030
01973J-AH-2	ALLISON TRANSMISSION INC				3FE	1,264,428	101.4500	1,286,858	1,268,465	1,266,461		695			3.680	3.284	MON	519	30,095	10/04/2016	08/23/2019
020002-AP-6	ALLSTATE CORP				1FE	10,243,300	121.2810	12,128,080	10,000,000	10,201,460		(7,424)			6.125	5.928	JD	27,222	612,500	03/04/2010	12/15/2032
020002-AQ-4	ALLSTATE CORP				1FE	4,111,131	114.6780	4,915,108	4,286,000	4,140,735		5,253			5.350	5.670	JD	19,108	229,301	07/07/2010	06/01/2033
020002-AS-0	ALLSTATE CORP				1FE	15,015,039	117.6970	16,065,586	13,650,000	14,902,929		(43,463)			5.550	4.782	MN	109,428	757,575	09/16/2014	05/09/2035
020002-BC-4	ALLSTATE CORP ALLSTATE CORP				2FE	30,014,700	102.2210	30,666,420	30,000,000	30,014,639		(61)			4.200	4.197	JD	56,000		12/08/2016	12/15/2046
02079K-AC-1	ALPHABET INC ALPHABET INC				1FE	48,959,500	91.4370	45,718,700	50,000,000	48,996,344		36,844			1.998	2.231	FA	394,050		08/02/2016	08/15/2026
021345-AA-1	ALTA WIND HOLDINGS LLC 144A	0			2FE	2,312,251	109.3010	2,193,667	2,007,005	2,292,870		(8,509)			7.000	5.740	JD	390	147,005	08/06/2014	06/30/2035
021441-AF-7	ALTERA CORP				1FE	29,622,900	107.0830	32,124,960	30,000,000	29,725,567		33,726			4.100	4.255	MN	157,167	1,230,000	10/29/2013	11/15/2023
02153L-AA-2	ALTERRA FINANCE LLC				2FE	7,499,925	111.3730	8,352,945	7,500,000	7,499,993		2			6.250	6.250	MS	118,490	468,750	09/22/2010	09/30/2020
02154U-AD-5	ALTICE US FINANCE I CORP ALTICE US FIN I - TL B ASSIGN				3FE	3,463,138	101.3750	3,510,756	3,463,138	3,463,138					3.882	3.882	JAJO	25,393		11/16/2016	01/25/2025
02209S-AM-5	ALTRIA GROUP INC ALTRIA GROUP INC				1FE	40,040,450	98.6420	34,524,700	35,000,000	39,986,857		(53,593)			4.250	3.411	FA	586,736	743,750	07/26/2016	08/09/2042
02209S-AV-5	ALTRIA GROUP INC ALTRIA GROUP INC				1FE	9,851,500	92.3040	9,230,350	10,000,000	9,852,265		765			3.875	3.960	MS	113,021		09/13/2016	09/16/2046
023135-AJ-5	AMAZON.COM				1FE	28,743,600	99.0370	29,710,980	30,000,000	29,192,996		123,032			2.500	3.000	MN	66,667	750,000	03/08/2013	11/29/2022
023135-AP-1	AMAZON.COM AMAZON.COM INC				1FE	6,750,120	110.0500	6,602,982	6,000,000	6,746,534		(3,586)			4.800	3.834	JD	20,800	144,000	11/09/2016	12/05/2034
023551-AM-6	HESS CORP				3FE	11,692,577	114.0310	11,220,650	9,840,000	11,492,763		(61,711)			7.125	5.541	MS	206,435	701,100	07/03/2013	03/15/2033
023608-AG-7	AMEREN CORPORATION AMEREN CORP				2FE	6,993,770	100.5260	7,036,799	7,000,000	6,994,078		308			3.650	3.661	FA	96,522	185,238	11/17/2015	02/15/2026
02360F-AB-2	UNION ELECTRIC COMPANY				1FE	5,061,450	118.0960	5,904,790	5,000,000	5,054,516		(1,451)			5.300	5.213	FA	110,417	265,000	07/06/2011	08/01/2037
02361D-AE-0	AMEREN ILLINOIS CO				1FE	12,042,803	103.9890	13,783,742	13,255,000	13,068,760		199,007			6.125	7.826	MN	103,739	811,869	10/01/2010	11/15/2017
02361D-AG-5	AMEREN ILLINOIS CO				1FE	5,503,642	114.3140	6,034,647	5,279,000	5,346,061		(31,579)			9.750	8.997	MN	65,768	514,703	10/01/2010	11/15/2018
02361D-AQ-3	AMEREN ILLINOIS CO AMEREN ILLINOIS CO				1FE	5,137,650	102.5520	5,127,590	5,000,000	5,137,539		(111)			4.150	3.989	MS	61,097		11/29/2016	03/15/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
02376C-AP-0	AMERICAN AIRLINES				3FE	7,887,967	100.6710	7,940,856	7,887,967	7,887,967					3.300	2.947	FMAN	24,585	195,118	06/09/2015	06/27/2020
02376C-AV-7	AMERICAN AIRLINES AMERICAN AIRLINES- 2016 TL B				3Z	2,061,250	100.6630	2,074,906	2,061,250	2,061,250					3.493	3.493	MJSD	3,400		12/20/2016	12/15/2023
02377B-AA-4	AMERICAN AIRLINES AMERICAN AIRLINES 15-2 A PASS				1FE	24,408,788	102.1250	24,927,475	24,408,788	24,408,788					4.000	4.000	MS	268,497	971,059	09/10/2015	09/22/2027
02554C-AD-1	AMERICAN EAGLE NORTHWEST LLC AMERICAN EAGLE NW MILITARY HSG				1FE	25,680,000	106.8000	25,632,000	24,000,000	25,660,800		(18,253)			5.780	5.332	JD	61,653	1,387,200	11/16/2015	12/15/2049
02580E-CC-5	AMERICAN EXPRESS BK FSB				1FE	9,442,100	103.0250	10,302,480	10,000,000	9,939,411		81,955			6.000	6.904	MS	180,000	600,000	07/13/2009	09/13/2017
025816-BD-0	AMERICAN EXPRESS COMPANY				1FE	19,410,782	98.4500	19,690,060	20,000,000	19,623,008		57,386			2.650	3.000	JD	42,694	530,000	02/26/2013	12/02/2022
025816-BF-5	AMERICAN EXPRESS COMPANY AMERICAN EXPRESS CO				1FE	10,532,100	96.5570	9,655,710	10,000,000	10,527,038		(5,062)			4.050	3.731	JD	31,500	202,500	07/14/2016	12/03/2042
025932-AK-0	AMERICAN FINANCIAL GROUP INC AMERICAN FINANCIAL GROUP				2FE	29,953,080	96.2610	28,878,180	30,000,000	29,954,377		1,297			3.500	3.519	FA	376,250		08/16/2016	08/15/2026
026874-CY-1	AMERICAN INT'L GROUP INC				2FE	9,993,700	103.8280	10,382,790	10,000,000	9,995,101		581			4.125	4.133	FA	155,833	412,500	09/25/2013	02/15/2024
026874-DA-2	AMERICAN INT'L GROUP INC				2FE	8,073,040	98.8970	7,911,720	8,000,000	8,070,175		(1,281)			4.500	4.444	JJ	165,000	360,000	07/25/2014	07/16/2044
026874-DC-8	AMERICAN INT'L GROUP INC				2FE	9,966,060	93.6210	9,362,090	10,000,000	9,968,355		1,190			3.875	3.900	JJ	178,681	387,500	01/13/2015	01/15/2035
03027X-AB-6	AMERICAN TOWER CORP				2FE	29,616,332	100.1430	30,844,106	30,800,000	29,965,232		116,684			3.500	4.000	JJ	452,161	1,078,000	01/07/2014	01/31/2023
03040W-AD-7	AMERICAN WATER CAP CORP				1FE	31,033,234	132.5980	35,053,660	26,436,000	30,654,796		(109,613)			6.593	5.314	AO	367,951	1,742,925	09/17/2013	10/15/2037
03073E-AJ-4	AMERISOURCEBERGEN CORP			2	1FE	10,280,472	102.8490	10,213,944	9,931,000	10,139,466		(41,378)			3.500	3.011	MN	44,414	347,585	06/14/2013	11/15/2021
03073E-AN-5	AMERISOURCEBERGEN CORP				1FE	40,011,110	96.0550	37,461,411	39,000,000	40,002,911		(5,963)			4.250	4.093	MS	552,500	1,275,000	10/25/2016	03/01/2045
03076C-AD-8	AMERIPRISE FINANCIAL INC				1FE	3,998,840	112.3180	4,492,732	4,000,000	3,999,730		95			7.300	7.303	JD	2,433	292,000	06/03/2009	06/28/2019
03076C-AE-6	AMERIPRISE FINANCIAL INC				1FE	7,093,624	108.2620	7,096,554	6,555,000	6,787,765		(66,650)			5.300	4.106	MS	102,294	347,415	01/06/2012	03/15/2020
03076C-AG-1	AMERIPRISE FINANCIAL INC				1FE	14,948,400	102.1580	15,323,760	15,000,000	14,958,835		4,476			3.700	3.741	AO	117,167	555,000	09/15/2014	10/15/2024
03076C-AH-9	AMERIPRISE FINANCIAL INC AMERIPRISE FINANCIAL INC				1FE	19,978,600	95.2790	19,055,880	20,000,000	19,979,500		900			2.875	2.887	MS	223,611		08/08/2016	09/15/2026
030955-AN-8	AMERITECH CAPITAL FUNDING				2FE	14,335,810	113.3660	15,735,131	13,880,000	14,230,597		(22,237)			6.550	6.226	JJ	419,215	909,140	05/02/2012	01/15/2028
031100-B@-8	AMETEK, INC				2	9,000,000	109.1240	9,821,160	9,000,000	9,000,000					6.300	6.300	JD	20,475	567,000	12/18/2007	12/18/2019
031100-E#-3	AMETEK, INC				2	4,000,000	99.6840	3,987,360	4,000,000	4,000,000					3.980	3.980	MS	40,242	159,200	09/30/2014	09/30/2029
031162-AW-0	AMGEN INC				2FE	14,480,862	119.2020	16,622,775	13,945,000	14,411,121		(12,790)			6.375	6.077	JD	74,083	888,994	08/06/2010	06/01/2037
031162-BA-7	AMGEN INC				2FE	15,001,509	120.4250	15,576,974	12,935,000	14,756,352		(44,416)			6.400	5.298	FA	344,933	827,840	09/13/2010	02/01/2039
031162-BH-2	AMGEN INC			2	2FE	9,951,000	111.4910	11,149,050	10,000,000	9,954,518		783			5.650	5.684	JD	25,111	565,000	06/27/2011	06/15/2042
032095-AB-7	AMPHENOL CORP			2	2FE	32,111,245	104.5880	32,735,950	31,300,000	31,774,432		(89,395)			4.000	3.652	FA	521,667	1,252,000	02/25/2013	02/01/2022
032479-AD-9	ANADARKO FINANCE CO	0			3FE	3,589,421	127.5650	3,365,175	2,638,000	3,491,857		(41,904)			7.500	4.426	MN	32,975	197,850	07/31/2014	05/01/2031
032511-AY-3	ANADARKO PETROLEUM CORP				3FE	11,882,800	118.3310	11,833,100	10,000,000	11,676,759		(48,560)			6.450	5.092	MS	189,917	645,000	05/01/2012	09/15/2036
032511-BJ-5	ANADARKO PETROLEUM CORP				3FE	7,395,680	98.1660	7,853,312	8,000,000	7,453,530		57,427			3.450	4.503	JJ	127,267	276,000	12/11/2015	07/15/2024
032511-BK-2	ANADARKO PETROLEUM CORP				3FE	14,952,749	93.7280	14,059,245	15,000,000	14,955,307		806			4.500	4.519	JJ	311,250	675,000	08/04/2014	07/15/2044
032654-AH-8	ANALOG DEVICES				2FE	35,839,510	98.6920	36,022,434	36,500,000	36,044,317		62,771			2.875	3.090	JD	87,448	1,049,375	01/07/2014	06/01/2023
032654-AP-0	ANALOG DEVICES ANALOG DEVICES INC				1FE	2,980,440	101.0730	3,032,199	3,000,000	2,980,484		44			4.500	4.550	JD	9,750		11/30/2016	12/05/2036
03523T-BH-0	ANHEUSER-BUSCH INBEV WOR				2FE	9,967,227	112.9750	11,297,470	10,000,000	9,987,466		3,822			6.875	6.924	MN	87,847	687,500	03/15/2011	11/15/2019
03523T-BQ-0	ANHEUSER-BUSCH INBEV WOR				2FE	7,399,680	90.5440	7,243,496	8,000,000	7,428,695		12,285			3.750	4.209	JJ	138,333	300,000	07/24/2014	07/15/2042
035240-AF-7	ANHEUSER-BUSCH INBEV WOR ANHEUSER-BUSCH INBEV WOR				2FE	21,881,938	117.0900	25,759,800	22,000,000	21,881,992		54			5.875	5.912	JD	57,444		12/16/2016	06/15/2035
035240-AG-5	ANHEUSER-BUSCH INBEV WOR ANHEUSER-BUSCH INBEV WOR				2FE	5,451,247	108.6420	5,432,090	5,000,000	5,450,924		(324)			4.950	4.355	JJ	114,125		12/16/2016	01/15/2042
035242-AA-4	ANHEUSER BUSCH				2FE	28,096,940	97.7730	28,354,257	29,000,000	28,402,984		88,825			2.625	3.000	JJ	346,792	761,250	05/31/2013	01/17/2023
035242-AM-8	ANHEUSER BUSCH	0			1FE	3,966,640	105.5160	4,220,636	4,000,000	3,967,563		923			4.700	4.765	FA	78,333	97,133	01/13/2016	02/01/2036
035242-AN-6	ANHEUSER BUSCH	0			1FE	997,650	108.4610	1,084,610	1,000,000	997,693		43			4.900	4.915	FA	20,417	25,317	01/13/2016	02/01/2046
037411-AN-5	APACHE CORP SENIOR NOTES				2FE	5,798,350	105.0850	5,254,230	5,000,000	5,084,131		(73,544)			7.000	5.379	FA	145,833	350,000	11/04/2003	02/01/2018
037411-AR-6	APACHE CORP				2FE	2,225,440	114.3750	2,287,506	2,000,000	2,195,596		(5,440)			6.000	5.208	JJ	55,333	120,000	09/10/2010	01/15/2037
037411-AW-5	APACHE CORP	0		2	2FE	854,748	104.8160	875,214	835,000	854,595		(152)			5.100	5.035	MS	14,195	21,293	07/29/2016	09/01/2040
037411-AW-5	APACHE CORP			2	2FE	23,422,632	104.8160	24,338,275	23,220,000	23,405,053		(4,837)			5.100	5.035	MS	394,740	1,184,220	07/29/2016	09/01/2040
037411-BD-6	APACHE CORP	0			2FE	6,581,018	96.3290	6,454,043	6,700,000	6,588,690		7,672			2.625	2.970	JJ	81,098	9,188	08/18/2016	01/15/2023
037411-BD-6	APACHE CORP				2FE	9,678,800	96.3290	9,632,900	10,000,000	9,794,266		30,640			2.625	2.970	JJ	121,042	262,500	08/18/2016	01/15/2023
03765V-AF-7	PRIME SECURITY SERVICES PRIME SEC SER BORROWER LLC				3FE	3,986,841	101.6630	4,056,334	3,990,000	3,987,088		247			4.626	4.400	FMAN	30,761	46,855	07/26/2016	05/02/2022
037735-BZ-9	APPALACHIAN POWER CO				2FE	1,057,860	116.6440	1,166,436	1,000,000	1,049,047		(1,812)			5.950	5.492	MN	7,603	59,500	06/21/2011	05/15/2033
037735-CE-5	APPALACHIAN POWER CO				2FE	2,505,162	115.6250	2,942,661	2,545,000	2,510,831		973			5.800	5.919	AO	36,903	147,610	04/28/2010	10/01/2035
037735-CG-0	APPALACHIAN POWER CO				2FE	8,209,473	122.4760	9,500,448	7,757,000	8,147,594		(10,727)			6.375	5.932	AO	123,627	494,509	05/24/2010	04/01/2036
037735-CK-1	APPALACHIAN POWER CO				2FE	4,770,220	128.2190	6,667,398	5,200,000	4,817,510		7,715			6.700	7.401	FA	131,618	348,400	06/03/2009	08/15/2037
037833-BG-4	APPLE INC				1FE	39,860,800	100.4980	40,199,040	40,000,000	39,880,602		12,241			3.200	3.241	MN	170,667	1,280,000	05/06/2015	05/13/2025
037833-BX-7	APPLE INC APPLE INC	0			1FE	1,491,345	108.2490	1,623,729	1,500,000	1,491,461		116			4.650	4.686	FA	24,800	34,875	02/16/2016	02/23/2046
03789X-AA-6	APPLEBEES/IHOP FUNDING LLC 144A	0			2FE	14,000,000	99.0700	13,869,744	14,000,000	14,000,000					4.277	4.277	MJSD	43,245	598,780	08/13/2014	09/05/2044
038222-AG-0	APPLIED MATERIALS INC.				1FE	44,542,010	119.7520	50,295,756	42,000,000	44,404,849		(51,401)			5.850	5.413	JD	109,200	2,457,000	07/24/2014	06/15/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
038222-AK-1	APPLIED MATERIALS INC. APPLIED MATERIAL INC				1FE	4,983,150	110.5130	5,525,660	5,000,000	4,983,849		540			5.100	5.127	AO	63,750	259,958	09/21/2015	10/01/2035
03938J-AA-7	ARCH CAPITAL GRP US INC.				1FE	40,038,228	105.6080	38,266,878	36,235,000	39,887,317		(69,499)			5.144	4.493	MN	310,655	1,863,928	01/13/2015	11/01/2043
03939C-AB-9	ARCH CAPITAL FINANCE LLC ARCH CAPITAL FINANCE LLC				1FE	10,000,000	104.7770	10,477,670	10,000,000	10,000,000					5.031	5.031	JD	32,143		11/29/2016	12/15/2046
039483-AT-9	ARCHER DANIELS				1FE	8,421,825	119.4660	8,959,920	7,500,000	8,249,528		(30,669)			5.935	5.010	AO	111,281	445,125	07/27/2010	10/01/2032
039483-BL-5	ARCHER DANIELS ARCHER-DANIELS-MIDLAND				1FE	24,888,700	94.9570	23,739,300	25,000,000	24,891,899		3,199			2.500	2.551	FA	243,056		09/21/2016	08/11/2026
04010L-AR-4	ARES CAPITAL CORP ARES CAPITAL CORP				2FE	14,945,850	96.8940	14,534,130	15,000,000	14,948,032		2,182			3.625	3.701	JJ	154,063		09/14/2016	01/19/2022
040555-CH-5	ARIZONA PUBLIC SERV PNW				1FE	12,895,224	117.3900	15,108,119	12,870,000	12,892,879		(693)			5.500	5.485	MS	235,950	707,850	05/09/2011	09/01/2035
040555-CM-4	ARIZONA PUBLIC SERV PNW			2	1FE	15,545,919	112.7910	16,303,968	14,455,000	15,441,805		(21,987)			5.050	4.580	MS	243,326	729,978	09/29/2011	09/01/2041
040555-CN-2	ARIZONA PUBLIC SERV PNW				1FE	2,089,120	105.1030	2,102,062	2,000,000	2,084,993		(1,857)			4.500	4.225	AO	22,500	90,000	09/05/2014	04/01/2042
040555-CU-6	ARIZONA PUBLIC SERV PNW ARIZONA PUBLIC SERVICE				1FE	24,928,250	93.7100	23,427,400	25,000,000	24,929,331		1,081			3.750	3.766	MN	119,792	492,188	05/03/2016	05/15/2046
04269G-AL-6	ARRIS GROUP ARRIS GROUP				3FE	2,976,882	100.6880	2,997,348	2,976,882	2,976,882					3.028	2.691	JAJO	19,029	102,930	08/28/2015	04/17/2020
042735-AK-6	ARROW ELECTRONICS INC				2FE	9,627,065	118.8160	12,475,722	10,500,000	9,849,491		37,948			7.500	8.408	JJ	363,125	787,500	09/10/2009	01/15/2027
042735-AL-4	ARROW ELECTRONICS INC				2FE	10,124,949	106.3550	11,359,724	10,681,000	10,553,273		80,003			6.875	7.775	JD	61,193	734,319	01/21/2009	06/01/2018
042735-BC-3	ARROW ELECTRONICS INC				2FE	4,960,100	102.0350	5,101,725	5,000,000	4,973,420		3,651			4.500	4.600	MS	75,000	225,000	02/12/2013	03/01/2023
04273W-AB-7	ARROW ELECTRONICS INC				2FE	8,025,983	106.3990	8,176,771	7,685,000	7,864,142		(38,281)			5.125	4.505	MS	131,285	393,856	05/24/2012	03/01/2021
04621W-AA-8	ASSURED GUARANTY				1FE	3,780,210	109.8940	3,846,276	3,500,000	3,725,047		(6,897)			7.000	6.383	JD	20,417	245,000	04/03/2006	06/01/2034
04621X-AD-0	ASSURANT INC				2FE	15,419,795	120.3370	17,448,807	14,500,000	15,320,618		(26,600)			6.750	6.207	FA	369,750	978,750	03/19/2014	02/15/2034
04621X-AF-5	ASSURANT INC				2FE	14,633,700	100.6970	15,104,565	15,000,000	14,744,270		34,939			4.000	4.314	MS	176,667	600,000	09/10/2013	03/15/2023
04626L-AA-7	ASTORIA ENERGY LLC				3FE		0.0000								4.526	0.000	JAJO		31,392	12/18/2014	12/29/2021
048303-CC-3	ATLANTIC CITY ELECTRIC CO				1FE	9,771,563	114.2220	11,993,258	10,500,000	9,892,498		18,753			5.800	6.355	MN	77,817	609,000	02/25/2009	05/15/2034
049560-AG-0	ATMOS ENERGY CORP				1FE	2,531,130	117.4570	2,871,814	2,445,000	2,518,292		(2,339)			5.950	5.680	AO	30,712	145,478	11/17/2010	10/15/2034
049560-AH-8	ATMOS ENERGY CORP				1FE	5,385,366	102.1690	5,517,121	5,400,000	5,399,117		1,855			6.350	6.387	JD	15,240	342,900	06/11/2007	06/15/2017
049560-AJ-4	ATMOS ENERGY CORP				1FE	998,130	113.7070	1,137,070	1,000,000	999,429		226			8.500	8.529	MS	25,028	85,000	03/23/2009	03/15/2019
049560-AM-7	ATMOS ENERGY CORP				1FE	24,967,500	99.7360	24,934,000	25,000,000	24,968,775		591			4.125	4.133	AO	217,708	1,031,250	10/06/2014	10/15/2044
052769-AB-2	AUTODESK INC	0			2FE	4,950,950	100.0120	5,000,620	5,000,000	4,955,036		4,086			3.600	3.607	JD	8,000	180,000	05/20/2016	12/15/2022
052769-AB-2	AUTODESK INC				2FE	27,051,530	100.0120	27,003,348	27,000,000	27,032,822		(4,896)			3.600	3.607	JD	43,200	972,000	05/20/2016	12/15/2022
053015-AE-3	AUTOMATIC DATA PROCESSING AUTOMATIC DATA PROCESSING				1FE	60,116,900	102.3740	61,424,520	60,000,000	60,103,822		(10,144)			3.375	3.352	MS	596,250	2,025,000	09/09/2015	09/15/2025
053332-AN-2	AUTOZONE INC				2FE	14,668,365	98.2220	14,586,026	14,850,000	14,735,848		16,991			2.875	3.015	JJ	196,866	426,938	11/19/2012	01/15/2023
053332-AP-7	AUTOZONE INC				2FE	3,480,645	98.9700	3,463,964	3,500,000	3,487,071		1,752			3.125	3.188	JJ	50,434	109,375	04/18/2013	07/15/2023
053332-AR-3	AUTOZONE INC AUTOZONE INC	0			2FE	4,163,600	98.3210	3,932,824	4,000,000	4,158,285		(5,315)			3.250	2.714	AO	27,444	65,000	09/01/2016	04/15/2025
05348E-AP-4	AVALONBAY COMMUNITIES			2	1FE	5,450,004	104.5550	5,749,496	5,499,000	5,475,450		5,264			3.950	4.066	JJ	100,158	217,211	10/18/2011	01/15/2021
05348E-AT-6	AVALONBAY COMMUNITIES				1FE	12,576,929	105.4700	13,104,672	12,425,000	12,538,208		(13,835)			4.200	4.048	JD	23,193	521,850	01/28/2014	12/15/2023
05348E-AW-9	AVALONBAY COMMUNITIES AVALONBAY COMMUNITIES				1FE	5,980,440	99.9100	5,994,600	6,000,000	5,982,311		1,667			3.500	3.539	MN	26,833	209,417	11/04/2015	11/15/2025
05348E-AZ-2	AVALONBAY COMMUNITIES AVALONBAY COMMUNITIES				1FE	9,997,420	92.0800	9,207,960	10,000,000	9,997,450		30			3.900	3.901	AO	93,167		09/27/2016	10/15/2046
053611-AF-6	AVERY DENNISON CORP				2FE	5,119,250	106.4640	5,323,185	5,000,000	5,049,251		(13,450)			5.375	5.046	AO	56,736	268,750	02/08/2011	04/15/2020
053611-AG-4	AVERY DENNISON CORP				2FE	20,992,260	97.9330	20,565,993	21,000,000	20,994,921		713			3.350	3.354	AO	148,517	703,500	04/03/2013	04/15/2023
05367A-AG-8	AVIATION CAPITAL	0			2FE	995,530	101.3750	1,013,750	1,000,000	997,402		1,458			2.875	3.032	MS	8,306	28,750	09/14/2015	09/17/2018
05379B-AL-1	AVISTA CORPORATION				1FE	510,220	121.1000	605,498	500,000	508,856		(244)			6.250	6.091	JD	2,604	31,250	06/01/2010	12/01/2035
05379B-AP-2	AVISTA CORPORATION				1FE	11,751,285	108.6720	11,410,592	10,500,000	11,308,516		(137,999)			5.125	3.506	AO	134,531	538,125	08/23/2013	04/01/2022
053807-AQ-6	AVNET INC				2FE	7,858,130	108.2240	7,575,694	7,000,000	7,417,096		(110,417)			5.875	4.011	JD	18,278	411,250	09/24/2012	06/15/2020
053807-AS-2	AVNET INC AVNET INC				2FE	23,826,240	97.1530	23,316,720	24,000,000	23,837,267		11,027			4.625	4.716	AO	234,333	604,333	03/21/2016	04/15/2026
05463H-AA-9	AXIS SPECIALITY FINANCE				2FE	11,864,170	109.9620	13,173,484	11,980,000	11,931,809		12,293			5.875	6.007	JD	58,652	703,825	07/08/2010	06/01/2020
05523U-AJ-9	BAE SYSTEMS HOLDINGS INC 144A				2FE	10,123,500	108.9360	10,893,570	10,000,000	10,036,746		(13,756)			6.375	6.208	JD	53,125	637,500	06/01/2009	06/01/2019
05523U-AL-4	BAE SYSTEMS HOLDINGS INC				2FE	9,947,700	99.0000	9,900,000	10,000,000	9,949,562		858			4.750	0.017	AO	110,833	475,000	09/30/2014	10/07/2044
05538B-AH-8	BE AEROSPACE INC. 2014 TERM LOAN B				3FE	1,860,338	100.6750	1,882,307	1,869,686	1,864,862		2,255			4.022	3.554	MJSD	418	75,513	12/19/2014	12/31/2018
055482-AJ-2	BJ SERVICES CO				2FE	2,494,719	105.7660	2,712,908	2,565,000	2,551,083		9,109			6.000	6.407	JD	12,825	153,900	06/24/2009	06/01/2018
05564E-BK-1	BRE PROPERTIES				2	5,363,300	100.8010	5,040,060	5,000,000	5,015,104		(72,173)			5.500	4.001	MS	80,972	275,000	09/30/2011	03/15/2017
05564E-BL-9	BRE PROPERTIES				2Z	15,112,575	108.4520	16,016,236	14,768,000	14,944,376		(37,357)			5.200	4.880	MS	226,114	767,936	01/11/2012	03/15/2021
057224-AZ-0	BAKER HUGHES INC				2FE	30,057,295	109.8440	32,404,098	29,500,000	30,002,803		(11,539)			5.125	4.999	MS	445,163	1,511,875	05/25/2012	09/15/2040
059165-DX-5	BALTIMORE GAS & ELECTRIC				1FE	6,443,680	108.2990	7,039,442	6,500,000	6,453,575		1,684			5.200	5.265	JD	15,022	338,000	08/31/2010	06/15/2033
059165-EC-0	BALTIMORE GAS & ELECTRIC				1FE	20,053,133	127.0630	21,623,513	17,018,000	19,635,714		(75,435)			6.350	5.105	AO	270,161	1,080,643	09/23/2010	10/01/2036
06051G-EU-9	BANC OF AMERICA CORP				2FE	7,240,518	100.1540	7,292,213	7,281,000	7,255,003		3,829			3.300	3.366	JJ	113,462	240,273	01/08/2013	01/11/2023
06051G-FH-7	BANC OF AMERICA CORP	0			2FE	6,004,635	102.0360	6,122,172	6,000,000	6,003,708		(405)			4.200	4.190	FA	87,500	252,000	08/21/2014	08/26/2024
06051G-FU-8	BANC OF AMERICA CORP BANK OF AMERICA CORP	0			2FE	3,000,000	103.2470	3,097,416	3,000,000	3,000,000					4.450	4.450	MS	43,758	66,750	02/29/2016	03/03/2026
06051G-FX-2	BANC OF AMERICA CORP BANK OF AMERICA CORP	0			2FE	1,554,390	98.8610	1,482,920	1,500,000	1,553,071		(1,319)			3.500	3.060	AO	10,500	26,250	09/20/2016	04/19/2026
06406F-AE-3	BANK OF NY MELLON CORP BANK OF NY MELLON CORP				1FE	9,961,300	92.7170	9,271,730	10,000,000	9,962,582		1,282			2.450	2.494	FA	91,194		08/09/2016	08/17/2026

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
06406H-CQ-0	BANK OF NEW YORK MELLON				1FE	29,928,900	104.9480	31,484,400	30,000,000	29,944,290		5,139			3.950	3.975	MN	141,542	1,185,000	11/13/2013	11/18/2025
06406H-DA-4	BANK OF NEW YORK MELLON				1FE	9,849,950	98.2830	9,828,260	10,000,000	9,871,566		13,586			3.000	3.180	FA	105,833	300,000	06/03/2015	02/24/2025
067383-AA-7	BARD (C.R.) INC				1FE	19,505,159	121.6110	20,491,437	16,850,000	18,742,880		(143,598)			6.700	5.228	JD	94,079	1,128,950	03/09/2011	12/01/2026
06849R-AC-6	BARRICK NA FINANCE LLC BARICK NA FINANCE LLC	0			2FE	1,583,811	116.3600	1,513,848	1,301,000	1,581,444		(2,368)			7.500	5.749	MS	28,730	48,788	08/10/2016	09/15/2038
06849R-AF-9	BARRICK NA FINANCE LLC				2FE	4,483,050	105.7280	5,286,395	5,000,000	4,680,770		61,362			4.400	6.071	MN	18,944	220,000	07/12/2013	05/30/2021
06849R-AG-7	BARRICK NA FINANCE LLC				2FE	4,477,480	102.5120	4,100,476	4,000,000	4,438,752		(9,142)			5.700	4.923	MN	19,633	228,000	05/09/2012	05/30/2041
070101-E@-5	BASIN ELECTRIC POWER COOP SERIES 2011A			4	1	8,252,280	99.9920	8,251,620	8,252,280	8,252,280					4.000	4.000	AO	82,523	330,091	10/31/2011	10/01/2031
070101-F#-2	BASIN ELECTRIC POWER COOP			4	1	10,000,000	97.7700	9,777,000	10,000,000	10,000,000					4.100	4.100	JD	18,222	410,000	07/07/2015	06/15/2034
070101-G@-3	BASIN ELECTRIC POWER COOP			4	1FE	4,000,000	99.9450	3,997,800	4,000,000	4,000,000					4.740	4.740	JD	8,427	189,600	07/07/2015	06/15/2044
07177M-AB-9	BAXALTA INC BAXALTA INC				2FE	19,875,368	100.1310	20,026,120	20,000,000	19,881,685		6,318			4.000	4.083	JD	17,778	800,000	06/03/2016	06/23/2025
071813-AM-1	BAXTER INTERNATIONAL INC				2FE	12,535,560	121.8330	14,619,924	12,000,000	12,388,885		(23,673)			6.625	6.217	FA	300,333	795,000	05/26/2009	02/15/2028
071813-AX-7	BAXTER INTERNATIONAL INC				2FE	14,311,643	120.8160	14,598,137	12,083,000	14,028,413		(51,811)			6.250	5.000	JD	62,932	755,188	10/15/2010	12/01/2037
071813-BP-3	BAXTER INTERNATIONAL INC BAXTER INTERNATIONAL INC				2FE	8,392,050	84.0390	7,563,537	9,000,000	8,395,201		3,151			3.500	3.884	FA	119,000		09/20/2016	08/15/2046
07274E-AG-8	BAYER US FINANCE LLC				1FE	40,634,473	99.2780	40,362,342	40,656,000	40,638,523		1,872			3.375	3.381	AO	316,355	1,372,140	06/05/2015	10/08/2024
07330M-AA-5	BRANCH BANKING & TRUST				1FE	39,902,400	102.7940	41,117,520	40,000,000	39,932,813		5,537			3.800	3.821	AO	257,556	1,520,000	09/22/2014	10/30/2026
07330M-AB-3	BRANCH BANKING & TRUST BRANCH BANKING & TRUST				1FE	9,993,300	101.5910	10,159,140	10,000,000	9,994,037		573			3.625	3.633	MS	105,729	362,500	09/09/2015	09/16/2025
073730-AB-9	BEAM INC				2FE	5,769,844	120.7410	6,969,182	5,772,000	5,771,310		86			7.875	7.878	JJ	209,596	454,545	10/03/2011	01/15/2023
073730-AE-3	BEAM INC			2	2FE	5,298,020	99.8640	5,192,918	5,200,000	5,258,968		(10,470)			3.250	3.010	MN	21,594	169,000	01/30/2013	05/15/2022
075887-AQ-2	BECTON DICKINSON				2FE	7,945,050	121.9880	9,149,093	7,500,000	7,827,438		(18,903)			6.700	6.167	FA	209,375	502,500	05/26/2009	08/01/2028
075887-AV-1	BECTON DICKINSON				2FE	9,735,590	116.6690	11,083,508	9,500,000	9,709,355		(4,909)			6.000	5.818	MN	72,833	570,000	11/18/2010	05/15/2039
075887-AX-7	BECTON DICKINSON				2FE	11,384,785	105.7790	12,127,516	11,465,000	11,393,264		1,513			5.000	5.045	MN	78,026	573,250	06/23/2011	11/12/2040
075887-BJ-7	BECTON DICKINSON				2FE	4,958,751	110.4580	5,522,885	5,000,000	4,974,111		8,917			6.375	6.596	FA	132,813	318,750	04/24/2015	08/01/2019
075887-BK-4	BECTON DICKINSON				2FE	5,006,922	100.3210	5,016,060	5,000,000	5,005,692		(821)			3.300	3.279	MS	55,000	165,000	04/24/2015	03/01/2023
075896-AB-6	BED BATH & BEYOND INC				2FE	15,207,338	100.4280	15,164,613	15,100,000	15,199,361		(3,531)			4.915	4.859	FA	309,235	742,165	07/16/2014	08/01/2034
07768Y-AD-4	BELFOR USA GROUP INC				3FE	4,705,943	100.4380	4,745,248	4,724,578	4,715,672		3,618			3.707	3.177	MON	10,215	140,080	07/28/2016	04/10/2019
079860-AE-2	BELLSOUTH CORP				2FE	13,002,000	109.6850	12,065,383	11,000,000	12,748,931		(60,622)			6.550	5.157	JD	32,022	720,500	06/05/2012	06/15/2034
079867-AW-7	BELLSOUTH TELECOMMUNICATION				2FE	5,380,900	111.3620	5,568,115	5,000,000	5,284,708		(17,310)			6.375	5.690	JD	26,563	318,750	07/07/2010	06/01/2028
081437-AF-2	BEMIS COMPANY INC				2FE	1,495,365	110.0880	1,651,326	1,500,000	1,498,498		515			6.800	6.843	FA	42,500	102,000	07/21/2009	08/01/2019
081437-AH-8	BEMIS COMPANY INC			2	2FE	16,576,937	106.0890	17,234,207	16,245,000	16,429,986		(37,313)			4.500	4.217	AO	154,328	731,025	11/15/2012	10/15/2021
081437-AJ-4	BEMIS COMPANY INC BENIS COMPANY INC				2FE	11,986,230	95.4490	11,453,880	12,000,000	11,986,608		378			3.100	3.113	MS	109,533		11/01/2016	09/15/2026
084423-AQ-5	BERKLEY (WR) CORPORATION				2FE	10,000,000	112.2540	11,225,410	10,000,000	10,000,000					7.375	7.375	MS	217,153	737,500	09/09/2009	09/15/2019
084423-AR-3	BERKLEY (WR) CORPORATION				2FE	12,548,010	106.5920	13,324,000	12,500,000	12,520,660		(4,945)			5.375	5.325	MS	197,830	671,875	09/13/2010	09/15/2020
084423-AS-1	BERKLEY (WR) CORPORATION				2FE	7,471,500	106.9760	8,023,223	7,500,000	7,483,528		2,736			4.625	4.673	MS	102,135	346,875	03/13/2012	03/15/2022
084664-BL-4	BERKSHIRE HATHAWAY FINANCE				1FE	4,940,100	122.7190	6,135,970	5,000,000	4,946,515		1,082			5.750	5.835	JJ	132,569	287,500	01/06/2010	01/15/2040
084664-BU-4	BERKSHIRE HATHAWAY FINANCE				1FE	27,175,500	104.8480	28,833,228	27,500,000	27,202,118		6,221			4.400	4.472	MN	154,611	1,210,000	05/08/2012	05/15/2042
084670-BR-8	BERKSHIRE HATHAWAY INC BERKSHIRE HATHAWAY INC	0			1FE	5,983,680	99.7090	5,982,552	6,000,000	5,985,379		1,699			2.750	2.793	MS	48,583	82,500	03/08/2016	03/15/2023
08579J-AN-2	BERRY PLASTICS BERRY PLASTICS TERM LN H				3FE	4,285,150	101.1410	4,334,044	4,285,150	4,285,150					3.603	3.379	JAJO	39,456	59,702	06/16/2016	10/01/2022
090572-AP-3	BIO-RAD LABS				2FE	18,861,436	106.5000	19,352,115	18,171,000	18,583,838		(93,964)			4.875	4.245	JD	39,371	885,836	11/25/2013	12/15/2020
09062X-AF-0	BIOGEN IDEC INC BIOGEN INC				2FE	19,952,800	102.6410	20,528,220	20,000,000	19,957,896		3,956			4.050	4.079	MS	238,500	810,000	09/10/2015	09/15/2025
091802-AB-4	BLACK AND DECKER HOLDINGS 144A				1FE	4,871,247	125.4360	5,832,755	4,650,000	4,817,555		(9,491)			7.050	6.598	JJ	163,913	327,825	02/18/2010	07/01/2028
092113-AG-4	BLACK HILLS CORP				2FE	15,917,586	109.1790	16,518,783	15,130,000	15,466,586		(84,686)			5.875	5.178	JJ	409,876	888,888	02/03/2011	07/15/2020
092113-AH-2	BLACK HILLS CORP				2FE	7,022,280	105.3040	7,371,294	7,000,000	7,016,917		(2,118)			4.250	4.209	MN	25,618	297,500	01/30/2014	11/30/2023
092114-AB-3	BLACK HILLS POWER INC				1FE	14,889,320	123.0120	14,761,452	12,000,000	14,649,914		(67,316)			6.125	4.543	MN	122,500	735,000	03/18/2013	11/01/2039
09214N-AD-4	BLACK NIGHT INFOSERV LLC				3FE	390,574	101.6250	397,916	391,553	390,776		128			3.606	3.225	FMAN	1,373	2,488	06/09/2015	05/27/2022
09256B-AB-3	BLACKSTONE HOLDINGS 144A				1FE	23,972,610	112.3070	26,953,608	24,000,000	23,991,374		1,592			5.875	5.884	MS	415,167	1,410,000	01/10/2012	03/15/2021
097023-AS-4	BOEING COMPANY				1FE	7,368,780	135.1230	8,107,350	6,000,000	7,199,578		(31,172)			6.625	5.072	FA	150,167	397,500	10/27/2010	02/15/2038
097023-AU-9	BOEING COMPANY				1FE	1,145,660	128.1240	1,281,242	1,000,000	1,119,254		(4,706)			6.125	5.036	FA	23,139	61,250	08/05/2010	02/15/2033
097023-AW-5	BOEING COMPANY				1FE	6,961,820	108.8320	7,618,212	7,000,000	6,989,514		4,314			6.000	6.074	MS	123,667	420,000	03/11/2009	03/15/2019
097023-AX-3	BOEING COMPANY				1FE	5,902,800	140.7630	8,445,762	6,000,000	5,912,951		1,598			6.875	7.005	MS	121,458	412,500	04/06/2009	03/15/2039
097023-BA-2	BOEING COMPANY				1FE	5,668,900	126.2000	6,309,995	5,000,000	5,595,663		(13,459)			5.875	5.000	FA	110,972	293,750	10/15/2010	02/15/2040
097023-BK-0	BOEING COMPANY				1FE	9,705,200	93.6300	9,363,020	10,000,000	9,724,906		10,676			3.300	3.506	MS	110,000	330,000	02/18/2015	03/01/2035
097023-BS-3	BOEING COMPANY BOEING CO				1FE	4,462,400	90.8840	4,544,200	5,000,000	4,462,864		464			3.375	3.999	JD	7,500	97,031	12/09/2016	06/15/2046
099724-AC-0	BORGWARNER INC				2FE	4,409,292	123.4350	4,746,068	3,845,000	4,280,566		(24,194)			7.125	5.810	FA	103,495	273,956	11/01/2010	02/15/2029
099724-AH-9	BORGWARNER INC				2FE	4,984,250	96.3350	4,816,750	5,000,000	4,984,719		270			4.375	4.394	MS	64,410	218,750	03/09/2015	03/15/2045
099724-AJ-5	BORGWARNER INC				2FE	21,404,772	98.3320	21,097,066	21,455,000	21,412,435		4,427			3.375	3.403	MS	213,209	724,106	06/02/2015	03/15/2025
10112R-AQ-7	BOSTON PROPERTIES LP				2FE	6,432,456	108.9650	7,028,223	6,450,000	6,444,107		1,892			5.875	5.911	AO	79,998	378,938	10/09/2009	10/15/2019
10112R-AS-3	BOSTON PROPERTIES LP				2FE	9,753,000	104.8250	10,482,520	10,000,000	9,874,926		25,391			4.125	4.443	MN	52,708	412,500	09/29/2011	05/15/2021

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
10112R-AU-8	BOSTON PROPERTIES LP				2FE	4,988,950	102.4400	5,121,995	5,000,000	4,993,023		999			3.850	3.876	FA	80,208	192,500	05/31/2012	02/01/2023
10112R-AX-2	BOSTON PROPERTIES LP BXP				2FE	13,959,120	98.9200	13,848,814	14,000,000	13,962,512		3,392			3.650	3.685	FA	212,917	271,114	01/08/2016	02/01/2026
101137-AN-7	BOSTON SCIENTIFIC				2FE	24,936,300	103.4660	25,866,600	25,000,000	24,955,267		5,618			4.125	4.156	AO	257,813	1,031,250	11/20/2013	10/01/2023
10330J-AT-5	BOYD GAMING BOYD GAMING TL B2 Assign				3FE	2,992,500	101.3570	3,033,108	2,992,500	2,992,500					3.993	3.857	MJSD	5,643	2,974	09/20/2016	09/15/2023
10510K-AA-5	BRAMBLES USA INC 144A				2FE	974,016	107.6540	968,888	900,000	932,895		(9,276)			5.350	4.136	AO	12,038	48,150	03/14/2012	04/01/2020
10510K-AC-1	BRAMBLES USA INC BRAMBLES USA INC				2FE	21,946,540	101.6460	22,362,208	22,000,000	21,951,811		4,447			4.125	4.155	AO	171,417	907,500	10/19/2015	10/23/2025
109641-AG-5	BRINKER INTERNATIONAL INC BRINKER INTERNATIONAL INC	0			3FE	960,000	94.7500	947,500	1,000,000	961,171		1,171			3.875	4.585	MN	4,951	19,375	10/07/2016	05/15/2023
109641-AH-3	BRINKER INTERNATIONAL INC BRINKER INTERNATIONAL INC	0			2FE	2,273,125	100.1250	2,252,813	2,250,000	2,272,589		(536)			5.000	4.842	AO	30,625		10/05/2016	10/01/2024
110122-AP-3	BRISTOL-MYERS SQUIBB CO				1FE	11,830,135	123.9810	13,017,963	10,500,000	11,648,777		(33,186)			5.875	5.000	MN	78,823	616,875	10/15/2010	11/15/2036
110122-AU-2	BRISTOL-MYERS SQUIBB CO				1FE	14,850,560	88.9700	15,636,460	17,575,000	14,979,612		55,751			3.250	4.197	FA	237,995	571,188	08/14/2014	08/01/2042
110122-AX-6	BRISTOL-MYERS SQUIBB CO				1FE	15,542,850	107.9160	16,187,400	15,000,000	15,520,034		(9,980)			4.500	4.283	MS	225,000	675,000	08/06/2014	03/01/2044
111022-AA-7	BRITISH TRANSCO FINANCE				1FE	5,104,150	106.0430	5,302,150	5,000,000	5,020,408		(13,371)			6.625	6.319	JD	27,604	331,250	04/28/2009	06/01/2018
11120V-AA-1	BRIXMOR OPERATING PART				2FE	10,021,990	98.1490	9,814,920	10,000,000	10,018,425		(1,920)			3.850	3.823	FA	160,417	385,000	01/14/2015	02/01/2025
11120V-AC-7	BRIXMOR OPERATING PART BRIXMOOR OPERATING PART				2FE	10,297,990	99.5610	9,956,070	10,000,000	10,291,712		(6,278)			4.125	3.756	JD	18,333	208,542	09/21/2016	06/15/2026
11133T-AB-9	BROADRIDGE FINANCIAL SOL				2FE	30,329,388	104.1170	31,630,866	30,380,000	30,352,061		6,908			3.950	3.977	MS	400,003	1,200,010	09/20/2013	09/01/2020
11133T-AC-7	BROADRIDGE FINANCIAL SOL BROADRIDGE FINANCIAL SOL				2FE	4,979,450	96.5970	4,829,840	5,000,000	4,980,339		889			3.400	3.449	JD	1,889	85,000	06/21/2016	06/27/2026
114259-AP-9	BROOKLYN UNION GAS BROOKLYN UNION GAS				1FE	10,000,000	103.0170	10,301,710	10,000,000	10,000,000					4.504	4.504	MS	138,873	225,200	03/07/2016	03/10/2046
115236-AA-9	BROWN & BROWN INC				2FE	9,968,500	101.4310	10,143,100	10,000,000	9,974,564		2,739			4.200	4.239	MS	123,667	420,000	09/15/2014	09/15/2024
115637-AM-2	BROWN-FORMAN CORP				1FE	2,929,565	96.6900	3,171,429	3,280,000	3,041,601		34,755			2.250	3.600	JJ	34,030	73,800	08/19/2013	01/15/2023
118230-AJ-0	BUCKEYE PARTNERS LP			2	2FE	8,613,923	106.3170	8,957,165	8,425,000	8,525,607		(23,803)			4.875	4.530	FA	171,133	410,719	09/30/2013	02/01/2021
118230-AK-7	BUCKEYE PARTNERS LP				2FE	9,892,900	101.4120	10,141,200	10,000,000	9,923,503		9,971			4.150	4.286	JJ	207,500	415,000	11/07/2013	07/01/2023
118230-AM-3	BUCKEYE PARTNERS LP				2FE	9,858,100	103.4700	10,346,980	10,000,000	9,864,070		2,019			5.850	5.952	MN	74,750	585,000	11/06/2013	11/15/2043
118230-AN-1	BUCKEYE PARTNERS LP BUCKEYE PARTNERS LP	0			2FE	2,955,990	102.2170	3,066,522	3,000,000	2,958,497		2,507			4.350	4.563	AO	27,550	65,250	06/15/2016	10/15/2024
121575-AH-7	BURLINGTON COAT FACTORY BURLINGTON COAT FACTORY				3FE	4,992,292	100.8930	5,044,625	5,000,000	4,992,830		538			3.656	3.487	FMAN	24,879	70,333	08/17/2016	08/13/2021
12189L-AC-5	BURLINGTON NORTHERN SANTA FE			2	1FE	6,974,170	113.0120	7,910,812	7,000,000	6,976,742		482			5.050	5.074	MS	117,833	353,500	09/07/2010	03/01/2041
12189L-AJ-0	BURLINGTON NORTHERN SANTA FE			2	1FE	13,600,460	103.9080	13,250,348	12,752,000	13,526,322		(18,086)			4.400	4.010	MS	165,209	561,088	07/27/2012	03/15/2042
12189L-AK-7	BURLINGTON NORTHERN SANTA FE				1FE	2,982,600	103.8790	3,116,364	3,000,000	2,983,507		341			4.375	4.411	MS	43,750	131,250	07/24/2014	09/01/2042
12189T-AZ-7	BURLINGTON NORTHERN SANTA FE				1FE	11,769,406	128.1060	13,066,853	10,200,000	11,562,114		(37,550)			6.150	5.088	MN	104,550	627,300	09/08/2010	05/01/2037
124857-AF-0	CBS CORP			2	2FE	6,491,638	112.0070	6,877,205	6,140,000	6,460,315		(6,666)			5.900	5.500	AO	76,477	362,260	08/19/2011	10/15/2040
124857-AM-5	CBS CORP				2FE	10,147,401	100.7810	10,451,946	10,371,000	10,179,665		21,102			3.700	3.983	FA	144,964	383,727	06/17/2015	08/15/2024
124857-AR-4	CBS CORP CBS CORP				2FE	4,917,500	92.6200	4,630,990	5,000,000	4,920,677		3,177			2.900	3.085	JJ	68,472		07/06/2016	01/15/2027
124900-AB-7	CCL INDSTS/CCL INDSTS UK CCL INDSTS/CCL INDSTS UK				2FE	23,881,680	95.3060	22,873,344	24,000,000	23,884,504		2,824			3.250	3.308	AO	218,833		09/15/2016	10/01/2026
12505B-AA-8	CBRE SERVICES INC CBRE REAL ESTATE	0			2FE	2,020,000	103.1890	2,063,774	2,000,000	2,018,101		(1,899)			5.000	4.829	MS	29,444	50,000	03/16/2016	03/15/2023
12506K-AB-5	CBS RADIO CBS RADIO TERM LOAN B ASSIGN				3FE	2,716,981	101.1660	2,748,661	2,716,981	2,716,981					4.378	4.378	JAJO	25,109		10/21/2016	10/17/2023
12508E-AD-3	CDK GLOBAL INC				3FE	20,157,500	97.4690	19,493,840	20,000,000	20,135,053		(14,259)			4.500	4.397	AO	190,000	900,000	06/18/2015	10/15/2024
12527G-AC-7	CF INDUSTRIES INC				3FE	21,711,796	90.5580	20,101,137	22,197,000	21,849,298		46,253			3.450	3.723	JD	63,816	765,797	11/19/2013	06/01/2023
12527G-AF-0	CF INDUSTRIES INC				3FE	5,968,800	85.3220	5,119,332	6,000,000	5,971,539		1,005			5.150	5.192	MS	90,983	309,000	03/06/2014	03/15/2034
12542R-K@-8	CHS INC				2	22,000,000	101.2590	22,276,980	22,000,000	22,000,000					4.740	4.740	JJ	451,880	521,400	01/25/2016	01/25/2028
12543K-AM-6	COMMUNITY HEALTH SYSTEMS, INC				3FE	4,779,595	97.2820	4,652,990	4,783,016	4,779,998		403			3.522	3.127	MJSD	468	92,752	08/09/2016	12/31/2019
12543K-AN-4	COMMUNITY HEALTH SYSTEMS, INC				3FE	2,490,911	97.1460	2,419,821	2,490,911	2,490,911					3.606	3.186	FMAN	8,483	112,923	05/19/2015	01/27/2021
125509-AZ-2	CIGNA CORPORATION				2FE	618,975	131.2870	827,107	630,000	621,783		492			7.875	8.063	MN	6,339	49,613	11/04/2009	05/15/2027
125509-BH-1	CIGNA CORPORATION				2FE	17,405,168	116.0180	18,713,671	16,130,000	17,238,360		(30,573)			6.150	5.570	MN	126,755	991,995	09/28/2010	11/15/2036
125509-BN-8	CIGNA CORPORATION			2	2FE	2,568,000	106.0440	2,651,095	2,500,000	2,532,099		(7,853)			4.375	4.000	JD	4,861	109,375	01/17/2012	12/15/2020
125509-BS-7	CIGNA CORPORATION			2	2FE	9,250,000	104.0900	9,628,307	9,250,000	9,250,000					4.000	4.000	FA	139,778	370,000	01/19/2012	02/15/2022
125720-AE-5	CME GROUP INC				1FE	27,967,686	102.2760	28,864,389	28,222,000	28,057,074		25,956			3.000	3.112	MS	249,294	846,660	06/13/2013	09/15/2022
125720-AG-0	CME GROUP INC				1FE	21,915,640	99.4110	21,870,420	22,000,000	21,928,288		7,544			3.000	3.045	MS	194,333	660,000	06/03/2015	03/15/2025
125896-BK-5	CMS ENERGY CORP			2	2FE	6,003,299	109.5820	5,714,717	5,215,000	5,687,979		(87,074)			5.050	3.064	MS	77,544	263,358	03/19/2013	03/15/2022
126117-AS-9	CNA FINANCIAL CORP				2FE	14,998,200	101.0700	15,160,530	15,000,000	14,998,200					3.950	3.952	MN	75,708	592,500	02/24/2014	05/15/2024
126117-AT-7	CNA FINANCIAL CORP CNA FINANCIAL CORP				2FE	14,996,250	104.5660	15,684,915	15,000,000	14,996,647		397			4.500	4.503	MS	225,000	350,625	02/19/2016	03/01/2026
12626P-AF-0	CRH AMERICA INC				2FE	10,987,972	115.7540	12,530,371	10,825,000	10,963,727		(4,534)			6.400	6.275	AO	146,258	692,800	06/23/2010	10/15/2033
12626P-AL-7	CRH AMERICA INC				2FE	4,997,200	110.6500	5,532,495	5,000,000	4,998,924		230			5.750	5.756	JJ	132,569	287,500	11/30/2010	01/15/2021
12626P-AM-5	CRH AMERICA INC 144A				2FE	14,981,550	101.7410	15,261,075	15,000,000	14,984,079		1,579			3.875	3.890	MN	69,427	581,250	05/12/2015	05/18/2025
126408-GH-0	CSX CORPORATION				2FE	13,760,775	119.7980	14,974,688	12,500,000	13,591,694		(30,811)			6.000	5.282	AO	187,500	750,000	09/21/2010	10/01/2036
126408-GS-6	CSX CORPORATION				2FE	9,643,058	124.3700	10,322,743	8,300,000	9,548,142		(27,495)			6.220	5.108	AO	87,477	516,260	10/22/2013	04/30/2040
126408-GZ-0	CSX CORPORATION				2FE	9,778,200	103.6510	10,365,140	10,000,000	9,838,031		20,261			3.700	3.973	MN	61,667	370,000	01/03/2014	11/01/2023

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12651C-AB-6	COMPUTER SCIENCES				3FE	932,504	101.4590	946,104	932,504	932,504					3.882	3.329	JAJO	6,435	3,011	12/08/2015	10/29/2022
12656*-AL-6	CSLB HOLDINGS INC CSLB HOLDINGS INC				1Z	7,000,000	90.0250	6,301,750	7,000,000	7,000,000					3.120	3.120	AO	47,320		10/13/2016	10/13/2031
12656*-AM-4	CSLB HOLDINGS INC CSLB HOLDINGS INC				1Z	7,000,000	91.3000	6,391,000	7,000,000	7,000,000					2.970	2.970	AO	45,045		10/13/2016	10/13/2028
126650-CK-4	CVS PASS-THROUGH TRUST	0			2FE	4,997,850	102.8750	5,143,740	5,000,000	4,998,253		280			3.500	3.507	JJ	78,264	175,000	07/13/2015	07/20/2022
126650-CM-0	CVS PASS-THROUGH TRUST	0			2FE	1,474,727	107.5850	1,522,328	1,415,000	1,472,881		(1,846)			4.875	4.958	JJ	30,850	34,491	01/15/2016	07/20/2035
126650-CM-0	CVS PASS-THROUGH TRUST				2FE	14,766,450	107.5850	16,137,750	15,000,000	14,776,724		7,174			4.875	4.958	JJ	327,031	731,250	01/15/2016	07/20/2035
12673P-AC-9	CA INC				2FE	20,458,123	107.9720	20,266,326	18,770,000	19,448,926		(215,174)			5.375	4.047	JD	84,074	1,008,888	01/12/2012	12/01/2019
12673P-AE-5	CA INC				2FE	9,953,900	104.0460	10,404,580	10,000,000	9,967,200		4,157			4.500	4.558	FA	170,000	450,000	08/13/2013	08/15/2023
127055-AH-4	CABOT CORP				2FE	30,180,223	101.5130	29,997,032	29,550,000	29,933,536		(61,903)			3.700	3.440	JJ	504,156	1,093,350	11/28/2012	07/15/2022
127055-AK-7	CABOT CORP CABOT CORP				2FE	4,992,450	94.0480	4,702,405	5,000,000	4,992,638		188			3.400	3.418	MS	50,056		09/06/2016	09/15/2026
127387-AL-2	CADENCE DESIGN SYS INC				2FE	28,920,446	98.7200	28,597,152	28,968,000	28,928,411		4,239			4.375	4.396	AO	267,552	1,267,350	03/10/2016	10/15/2024
130789-AF-7	CALIFORNIA WATER SERVICE			2	1FE	26,028,991	113.4240	29,603,612	26,100,000	26,036,234		1,198			5.500	5.518	JD	119,625	1,435,500	06/23/2011	12/01/2040
130789-W#-3	CALIFORNIA WATER SERVICE CALIFORNIA WATER SERVICES				1	5,000,000	99.4470	4,972,350	5,000,000	5,000,000					4.310	4.310	AO	44,896	216,697	10/12/2015	10/16/2045
13134M-BE-2	CALPINE CORP				3FE	2,333,512	100.6310	2,360,037	2,345,238	2,335,920		1,539			3.356	3.014	FMAN	7,652		06/10/2015	05/27/2022
13134M-BJ-1	CALPINE CORP CALPINE CORP-TL B7 Assign				3FE	2,976,161	100.6990	3,013,418	2,992,500	2,976,805		644			3.935	3.917	FMAN	10,467		09/21/2016	05/31/2023
13134N-AE-1	CALPINE CONSTRUCTION FIN				3FE	3,820,140	100.1880	3,836,895	3,829,715	3,823,770		1,041			3.498	3.296	MJSD	744		06/05/2013	01/31/2022
133131-AQ-5	CAMDEN PROPERTY TRUST				1FE	4,571,847	101.2420	4,687,486	4,630,000	4,626,401		9,327			5.700	5.915	MN	33,722	263,910	02/26/2010	05/15/2017
133131-AS-1	CAMDEN PROPERTY TRUST			2	1FE	6,921,460	107.5620	7,529,326	7,000,000	6,952,238		6,130			4.875	5.000	JD	15,167	341,250	05/31/2011	06/15/2023
133131-AT-9	CAMDEN PROPERTY TRUST				1FE	15,531,680	97.6620	15,625,888	16,000,000	15,678,682		47,166			2.950	3.320	JD	20,978	472,000	01/09/2014	12/15/2022
133131-AU-6	CAMDEN PROPERTY TRUST				1FE	2,495,350	103.3660	2,584,148	2,500,000	2,496,682		396			4.250	4.272	JJ	48,993	106,250	11/20/2013	01/15/2024
13342B-AC-9	CAMERON INTERNATIONAL CORP				1FE	3,123,300	106.4490	3,193,479	3,000,000	3,026,183		(15,831)			6.375	5.774	JJ	88,188	198,750	09/03/2009	07/15/2018
13342B-AD-7	CAMERON INTERNATIONAL CORP				1FE	7,041,520	121.2600	7,680,589	6,334,000	6,964,672		(14,175)			7.000	6.153	JJ	204,447	459,215	09/28/2010	07/15/2038
13342B-AF-2	CAMERON INTERNATIONAL CORP				1FE	5,820,001	112.8720	6,405,475	5,675,000	5,808,266		(2,522)			5.950	5.768	JD	28,139	351,850	08/24/2011	06/01/2041
13342B-AL-9	CAMERON INTERNATIONAL CORP				1FE	11,241,236	101.6270	11,492,026	11,308,000	11,258,716		6,014			4.000	4.073	JD	20,103	480,590	12/26/2013	12/15/2023
134429-AY-5	CAMPBELL SOUP CO				2FE	19,671,322	98.0170	20,102,368	20,509,000	19,963,696		88,335			2.500	3.021	FA	212,211	512,725	06/08/2015	08/02/2022
134429-BA-6	CAMPBELL SOUP CO				2FE	9,986,500	100.4870	10,048,700	10,000,000	9,988,595		1,189			3.300	3.316	MS	93,500	330,000	03/16/2015	03/19/2025
14040*-AB-9	CAPITAL POWER LP				2	18,000,000	104.4690	18,804,420	18,000,000	18,000,000					5.610	5.610	JD	44,880	1,009,800	06/15/2011	06/15/2026
14040H-BF-1	CAPITAL ONE CAPITAL ONE FINANCIAL CO				2FE	8,360,351	101.3920	8,215,778	8,103,000	8,340,399		(19,952)			3.750	3.296	AO	56,552	303,863	04/13/2016	04/24/2024
14040H-BK-0	CAPITAL ONE CAPITAL ONE FINANCIAL CO				2FE	9,964,500	96.9320	9,693,190	10,000,000	9,965,755		1,255			3.750	3.793	JJ	159,375		07/25/2016	07/28/2026
140420-NB-2	CAPITAL ONE BANK USA NA				2FE	15,000,000	99.0350	14,855,310	15,000,000	15,000,000					3.375	3.375	FA	191,250	506,250	02/06/2013	02/15/2023
14149Y-AV-0	CARDINAL HEALTH INC.				2FE	22,125,128	100.8590	22,021,641	21,834,000	22,013,713		(29,860)			3.200	3.035	JD	31,053	698,688	01/31/2013	06/15/2022
14149Y-AY-4	CARDINAL HEALTH INC.				2FE	6,985,510	100.6610	7,046,249	7,000,000	6,990,606		1,347			3.200	3.224	MS	65,956	224,000	02/19/2013	03/15/2023
141781-AC-8	CARGILL INC 144A				1FE	4,424,186	122.0190	4,484,202	3,675,000	4,188,167		(44,943)			7.375	5.355	AO	67,758	271,031	01/05/2011	10/01/2025
141781-AW-4	CARGILL INC 144A				1FE	20,209,990	127.4930	21,673,759	17,000,000	19,808,794		(73,273)			6.625	5.301	MS	331,618	1,126,250	10/27/2010	09/15/2037
141781-BC-7	CARGILL INC 144A				1FE	14,994,312	96.3180	14,732,755	15,296,000	15,008,822		6,027			4.100	4.220	MN	104,523	627,136	10/07/2014	11/01/2042
142339-AE-0	CARLISLE COMPANIES INC				2FE	7,006,380	106.0980	7,320,755	6,900,000	6,961,935		(15,066)			5.125	4.860	JD	15,717	353,625	09/20/2012	12/15/2020
142339-AF-7	CARLISLE COMPANIES INC				2FE	19,445,455	99.0760	19,319,781	19,500,000	19,465,428		5,165			3.750	3.784	MN	93,438	731,250	11/15/2012	11/15/2022
14313*-AB-9	CARMAX AUTO SUPERSTORES INC. CARMAX AUTO SUPERSTORES INC				2	2,500,000	99.7260	2,493,150	2,500,000	2,500,000					4.170	4.170	AO	18,533	45,754	06/22/2016	04/27/2026
14313*-AC-7	CARMAX AUTO SUPERSTORES INC. CARMAX AUTO SUPERSTORES INC.				2	1,000,000	99.2540	992,540	1,000,000	1,000,000					4.270	4.270	AO	7,591	18,088	06/22/2016	04/27/2028
143658-AF-9	CARNIVAL CORP				1FE	5,558,438	113.2370	5,944,943	5,250,000	5,434,361		(21,123)			7.200	6.548	AO	94,500	378,000	11/10/2009	10/01/2023
143658-AH-5	CARNIVAL CORP				1FE	17,519,011	118.7050	19,740,675	16,630,000	17,313,813		(43,089)			6.650	6.128	JJ	509,940	1,105,895	04/20/2012	01/15/2028
144141-CU-0	CAROLINA POWER & LIGHT				1FE	17,184,939	123.4580	20,422,439	16,542,000	17,077,270		(19,682)			6.125	5.813	MS	298,330	1,013,198	11/30/2010	09/15/2033
144285-AJ-2	CARPENTER TECHNOLOGY				2FE	21,483,847	101.4170	21,217,388	20,921,000	21,238,247		(62,279)			5.200	4.820	JJ	501,639	1,087,892	01/17/2013	07/15/2021
144285-AK-9	CARPENTER TECHNOLOGY				2FE	9,984,700	95.2180	9,521,760	10,000,000	9,989,841		1,402			4.450	4.469	MS	148,333	445,000	02/21/2013	03/01/2023
149123-BF-7	CATERPILLAR INC				1FE	1,185,870	120.8410	1,208,412	1,000,000	1,140,136		(8,786)			6.625	5.011	JJ	30,549	66,250	02/16/2011	07/15/2028
149123-BN-0	CATERPILLAR INC				1FE	14,257,639	125.0390	15,546,049	12,433,000	14,009,815		(46,325)			6.050	5.026	FA	284,163	752,197	12/06/2010	08/15/2036
149123-BQ-3	CATERPILLAR INC				1FE	10,036,780	111.5740	11,157,350	10,000,000	10,009,690		(4,421)			7.900	7.846	JD	35,111	790,000	12/03/2008	12/15/2018
149123-BS-9	CATERPILLAR INC				1FE	21,990,540	115.1980	25,343,626	22,000,000	21,991,435		169			5.200	5.203	MN	108,044	1,144,000	05/25/2011	05/27/2041
14916R-AC-8	CATHOLIC HEALTH INITIATIVES				1FE	4,744,830	97.0340	4,742,997	4,888,000	4,781,130		16,324			2.950	3.366	MN	24,033	144,196	09/24/2014	11/01/2022
14916R-AF-1	CATHOLIC HEALTH INITIATIVES				1FE	4,540,782	102.9410	4,472,791	4,345,000	4,496,479		(20,057)			4.200	3.600	FA	76,038	182,490	09/24/2014	08/01/2023
14987B-AE-3	CC HOLDINGS GS V LLC/CRO CC HOLDINGS GS V LLC/CRO	0			2FE	6,439,020	101.7640	6,105,840	6,000,000	6,419,573		(19,447)			3.849	2.635	AO	48,754	115,470	08/31/2016	04/15/2023
151020-AJ-3	CELGENE CORP				2FE	24,863,000	103.4540	25,863,475	25,000,000	24,903,649		12,446			4.000	4.067	FA	377,778	1,000,000	08/01/2013	08/15/2023
151020-AR-5	CELGENE CORP	0			2FE	2,991,870	102.6890	3,080,670	3,000,000	2,993,316		1,055			3.550	3.594	FA	40,233	107,388	08/03/2015	08/15/2022
15189X-AM-0	CENTERPOINT ENER HOUSTON				1FE	27,977,318	94.0450	29,860,228	31,751,000	28,194,691		75,106			3.550	4.273	FA	469,650	1,127,161	08/08/2014	08/01/2042

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
15189X-AN-8	CENTERPOINT ENER HOUSTON CENTERPOINT ENER HOUSTON				1FE	5,841,200	108.7560	5,437,780	5,000,000	5,837,981		(3,219)			4.500	3.537	AO	56,250		10/24/2016	04/01/2044
15361G-AX-3	CENTRAL HUDSON GAS & ELECTRIC				1FE	15,000,000	108.3480	16,252,260	15,000,000	15,000,000					5.716	5.716	AO	214,350	857,400	12/02/2010	04/01/2041
15361G-BA-2	CENTRAL HUDSON GAS & ELECTRIC				1FE	10,000,000	93.6300	9,363,000	10,000,000	10,000,000					4.707	4.707	AO	117,675	470,700	09/27/2011	04/01/2042
15361G-BB-0	CENTRAL HUDSON GAS & ELECTRIC				1FE	10,000,000	94.5970	9,459,740	10,000,000	10,000,000					4.776	4.776	AO	119,400	477,600	03/27/2012	04/01/2042
15405E-AB-4	CENTRAL MAINE POWER CO 144A				1FE	4,600,000	104.2230	5,211,140	5,000,000	4,660,353		9,900			5.375	5.989	MS	89,583	268,750	10/02/2009	06/10/2035
165069-AP-0	CHES POT TEL MD/VERIZON MD INC				2FE	5,555,000	128.2690	6,413,445	5,000,000	5,448,059		(21,232)			8.000	6.932	AO	84,444	400,000	01/06/2011	10/15/2029
166754-AP-6	CHEVRON OIL FINANCE CORP CHEVRON PHILLIPS CHEM CO			2	1FE	29,958,900	99.7340	29,920,170	30,000,000	29,959,173		273			3.400	3.416	JD	110,500		11/18/2016	12/01/2026
166764-AH-3	CHEVRON CORP				1FE	47,665,220	102.4090	49,156,128	48,000,000	47,770,787		31,246			3.191	3.273	JD	29,783	1,531,680	06/20/2013	06/24/2023
166764-BD-1	CHEVRON CORP CHEVRON CORP				1FE	11,666,244	101.9600	11,827,337	11,600,000	11,659,815		(5,736)			3.326	3.259	MN	47,155	385,816	11/10/2015	11/17/2025
16687*-AD-8	CHEYENNE LIGHT FUEL & POWER CO				1	5,000,000	101.7050	5,085,250	5,000,000	5,000,000					4.530	4.530	AO	44,671	226,500	10/01/2014	10/20/2044
167885-AA-0	CHICAGO PARKING METERS 144A				2FE	3,000,000	105.3570	3,160,713	3,000,000	3,000,000					5.489	5.489	JD	457	164,670	11/04/2010	12/30/2020
169905-AD-8	CHOICE HOTELS INTL				2FE	11,651,747	108.2500	12,367,563	11,425,000	11,523,220		(23,694)			5.700	5.437	FA	222,502	651,225	10/07/2010	08/28/2020
17121H-AF-7	CHRYSLER GROUP			4	2FE	2,863,823	100.4300	2,890,576	2,878,214	2,872,032		2,911			3.498	2.865	JAJO	23,077	112,350	02/21/2014	12/31/2018
171232-AP-6	CHUBB CORP			2	2FE	21,162,500	93.7500	18,750,000	20,000,000	20,065,701		(221,279)			6.375	5.208	AO	269,167	1,275,000	06/17/2011	03/29/2067
171340-AH-5	CHURCH AND DWIGHT CO INC				2FE	24,539,583	99.2520	25,417,522	25,609,000	24,900,825		109,134			2.875	3.407	AO	184,065	736,259	09/12/2013	10/01/2022
17178H-AG-7	CIENA CORP CIENA CORP				3FE	1,021,633	100.7500	1,029,295	1,021,633	1,021,633					4.382	4.134	JAJO	8,456	31,337	04/28/2016	04/25/2021
172062-AE-1	CINCINNATI FINANCIAL CORP				1FE	14,457,611	115.4710	16,731,719	14,490,000	14,462,785		790			6.125	6.142	MN	147,919	887,513	06/14/2011	11/01/2034
172070-CP-7	DUKE ENERGY OHIO INC				2FE	6,571,212	104.5510	7,067,654	6,760,000	6,604,422		5,510			5.400	5.614	JD	16,224	365,040	07/07/2010	06/15/2033
172070-CQ-5	DUKE ENERGY OHIO INC				2FE	4,858,918	104.2730	4,952,963	4,750,000	4,840,640		(3,417)			5.375	5.201	JD	11,347	255,313	10/12/2010	06/15/2033
17252M-AG-5	CINTAS CORPORATION NO 2				1FE	33,209,812	115.9340	34,624,848	29,866,000	32,839,727		(85,794)			6.150	5.322	FA	693,887	1,836,759	08/15/2013	08/15/2036
17275R-AD-4	CISCO SYSTEMS INC				1FE	18,004,716	127.2250	22,741,379	17,875,000	17,993,692		(3,448)			5.900	5.841	FA	398,414	1,054,625	11/18/2010	02/15/2039
17275R-AF-9	CISCO SYSTEMS INC				1FE	10,362,700	122.8100	12,281,020	10,000,000	10,325,084		(7,134)			5.500	5.255	JJ	253,611	550,000	11/15/2010	01/15/2040
17275R-AW-2	CISCO SYSTEMS INC				1FE	25,421,150	103.6930	25,923,200	25,000,000	25,366,684		(37,205)			3.500	3.299	JD	38,889	875,000	07/07/2015	06/15/2025
172967-DY-4	CITIGROUP INC				2FE	10,064,100	100.4670	10,046,730	10,000,000	10,001,405		(11,270)			5.500	5.382	FA	207,778	550,000	07/22/2010	02/15/2017
172967-FF-3	CITIGROUP INC				2FE	16,121,400	109.0400	16,355,985	15,000,000	15,542,266		(136,330)			5.375	4.282	FA	318,021	806,250	05/29/2012	08/09/2020
172967-HQ-7	CITIGROUP INC	0			3FE	5,600,000	99.2750	5,559,400	5,600,000	5,600,000					6.300	6.300	MN	45,080	352,800	04/23/2014	12/29/2049
172967-HV-6	CITIGROUP INC	0			2FE	7,983,040	100.9390	8,075,080	8,000,000	7,986,526		1,489			4.000	4.026	FA	129,778	320,000	07/29/2014	08/05/2024
172967-HZ-7	CITIGROUP INC	0			3FE	5,062,500	101.0000	5,050,000	5,000,000	5,062,500					5.800	5.459	MN	25,778	290,000	02/05/2015	11/29/2049
172967-KG-5	CITIGROUP INC	0			2FE	4,993,350	99.6750	4,983,725	5,000,000	4,993,893		543			3.700	3.716	JJ	86,847	92,500	01/05/2016	01/12/2026
172967-KJ-9	CITIGROUP INC CITIGROUP INC	0			2FE	1,067,620	103.5520	1,035,515	1,000,000	1,066,725		(895)			4.600	3.735	MS	14,311		11/02/2016	03/09/2026
172967-KU-4	CITIGROUP INC CITIGROUP INC	0			2FE	4,984,550	99.0070	4,950,370	5,000,000	4,984,986		436			4.125	4.158	JJ	89,375		07/18/2016	07/25/2028
1730T0-DC-0	CITIGROUP FUNDING INC.				2FE	5,000,000	123.9660	6,198,300	5,000,000	5,000,000					8.825	0.000	JD	28,190	407,810	05/30/2007	06/08/2037
174610-AL-9	CITIZENS FINANCIAL GROUP CITIZENS FINANCIAL GROUP	0			2FE	2,937,570	96.9530	2,908,602	3,000,000	2,942,087		4,517			3.750	4.051	JJ	56,250	56,250	04/26/2016	07/01/2024
178180-GD-1	CITY NATIONAL BANK CITY NATIONAL BANK	0			1FE	2,652,567	111.5110	2,564,748	2,300,000	2,633,247		(19,320)			5.375	2.553	JJ	57,005		08/23/2016	07/15/2022
178566-AC-9	CITY NATIONAL CORP				1FE	9,996,800	108.9880	10,898,820	10,000,000	9,998,650		322			5.250	5.254	MS	154,583	525,000	09/10/2010	09/15/2020
185508-AE-8	CLECO POWER LLC				2FE	12,100,750	123.6610	15,457,638	12,500,000	12,153,365		8,857			6.500	6.762	JD	67,708	812,500	11/09/2009	12/01/2035
185508-AG-3	CLECO POWER LLC				2FE	6,983,327	121.6440	7,177,002	5,900,000	6,896,286		(21,919)			6.000	4.804	JD	29,500	354,000	09/19/2012	12/01/2040
185508-B@-6	CLECO POWER LLC CLECO POWER LLC				2FE	9,000,000	98.4590	8,861,310	9,000,000	9,000,000					3.570	3.570	JD	9,818		12/20/2016	12/16/2028
18551P-AA-7	CLECO CORPORATION CLECO CORPORATION				2FE	14,000,000	98.5360	13,795,096	14,000,000	14,000,000					3.743	3.743	MN	87,337	238,720	05/12/2016	05/01/2026
18683K-AC-5	CLIFFS NATURAL RESOURCES				5FE	2,250,000	79.0000	9,875,000	12,500,000	2,259,231		9,231			6.250	34.690	AO	195,313	781,250	10/26/2010	10/01/2040
18683K-AD-3	CLIFFS NATURAL RESOURCES				5FE	900,000	93.0000	4,650,000	5,000,000	1,148,628		248,628			4.875	35.426	AO	60,938	243,750	01/20/2012	04/01/2021
189054-AT-6	CLOROX COMPANY				2FE	25,896,502	101.1610	26,907,788	26,599,000	26,131,727		72,273			3.050	3.389	MS	238,874	811,270	09/13/2013	09/15/2022
189054-AU-3	CLOROX COMPANY CLOROX COMPANY				2FE	9,026,725	101.7260	9,155,349	9,000,000	9,024,357		(2,368)			3.500	3.461	JD	14,000	315,000	01/07/2016	12/15/2024
191098-AJ-1	COCA-COLA BOTTLING CO				2FE	9,823,800	109.7300	10,973,040	10,000,000	9,948,181		20,140			7.000	7.250	AO	147,778	700,000	04/02/2009	04/15/2019
191098-AK-8	COCA-COLA BOTTLING CO COCA COLA BOTTLING CO				2FE	15,027,200	99.9110	14,986,620	15,000,000	15,024,726		(2,286)			3.800	3.778	MN	57,000	570,000	11/24/2015	11/25/2025
191216-BE-9	COCA-COLA COMPANY				1FE	19,996,100	102.5820	20,516,340	20,000,000	19,997,264		469			3.200	3.202	MN	106,667	640,000	09/16/2014	11/01/2023
191216-BZ-2	COCA-COLA COMPANY COCA-COLA				1FE	19,976,800	93.9810	18,796,100	20,000,000	19,977,493		693			2.250	2.263	MS	150,000		08/29/2016	09/01/2026
194160-EJ-5	COLGATE PALMOLIVE CO				1FE	55,729,500	102.6170	56,223,690	54,790,000	55,718,212		(12,956)			4.000	3.898	FA	827,938	2,031,413	04/01/2016	08/15/2045
195869-AG-7	COLONIAL PIPELINE 144A				1FE	20,028,900	130.6710	19,600,710	15,000,000	19,081,472		(173,520)			7.630	5.054	MN	98,554	1,144,500	10/14/2010	04/15/2032
195869-AP-7	COLONIAL PIPELINE COLONIAL PIPELINE				1FE	30,460,080	101.6270	30,996,083	30,500,000	30,464,611		3,589			3.750	3.766	AO	285,938	1,172,344	09/16/2015	10/01/2025
19828J-AA-6	COLUMBIA PRPTY TRUST				2FE	14,978,850	99.0900	14,863,440	15,000,000	14,982,342		1,761			4.150	4.167	AO	155,625	622,500	03/09/2015	04/01/2025
19828J-AB-4	COLUMBIA PRPTY TRUST COLUMBIA PROPERTY TRUST				2FE	15,015,120	94.6850	14,202,750	15,000,000	15,014,642		(478)			3.650	3.638	FA	211,396		08/04/2016	08/15/2026
20030N-AF-8	COMCAST CORP				1FE	8,260,805	118.7940	10,097,507	8,500,000	8,295,942		5,907			5.650	5.863	JD	21,344	480,250	06/23/2011	06/15/2035
20030N-AK-7	COMCAST CORP				1FE	7,608,300	128.5550	9,641,603	7,500,000	7,590,135		(2,441)			6.500	6.389	MN	62,292	487,500	01/08/2009	11/15/2035
20030N-AX-9	COMCAST CORP	0			1FE	204,198	128.2960	256,591	200,000	203,749		(82)			6.400	6.240	MN	1,636	12,800	03/02/2010	05/15/2038
20030N-AZ-4	COMCAST CORP	0			1FE	523,380	109.4370	547,185	500,000	507,087		(2,595)			5.700	5.089	JJ	14,250	28,500	08/20/2009	07/01/2019
20030N-BF-7	COMCAST CORP				1FE	4,936,050	99.6620	4,983,085	5,000,000	4,958,854		6,128			2.850	3.000	JJ	65,708	142,500	02/13/2013	01/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
20030N-BH-3	COMCAST CORP				1FE	5,835,180	103.6790	6,220,758	6,000,000	5,855,370		5,503			4.250	4.453	JJ	117,583	255,000	07/24/2014	01/15/2033
20030N-BP-5	COMCAST CORP COMCAST CORP				1FE	4,340,320	104.5650	4,182,608	4,000,000	4,331,258		(9,062)			4.400	3.777	FA	66,489	88,000	03/22/2016	08/15/2035
20030N-BS-9	COMCAST CORP COMCAST CORP				1FE	4,990,600	98.6530	4,932,640	5,000,000	4,991,268		668			3.150	3.172	MS	52,500	82,250	02/16/2016	03/01/2026
200340-AQ-0	COMERICA INC				1FE	13,056,564	98.1010	12,690,345	12,936,000	13,039,352		(8,866)			3.800	3.700	JJ	217,109	491,568	12/23/2014	07/22/2026
202795-HG-8	COMMONWEALTH EDISON				1FE	6,012,168	119.4150	6,392,306	5,353,000	5,938,001		(23,492)			5.875	4.886	FA	131,037	314,489	08/21/2013	02/01/2033
202795-HT-0	COMMONWEALTH EDISON				1FE	9,967,820	131.2030	13,120,320	10,000,000	9,972,094		610			6.450	6.474	JJ	297,417	645,000	01/10/2008	01/15/2038
202795-HU-7	COMMONWEALTH EDISON				1FE	4,237,300	105.0150	5,250,730	5,000,000	4,867,111		101,121			5.800	8.164	MS	85,389	290,000	11/07/2008	03/15/2018
202795-JH-4	COMMONWEALTH EDISON COMMONWEALTH EDISON CO	0			1FE	2,000,000	95.3900	1,907,796	2,000,000	2,000,000					2.550	2.550	JD	2,267	23,800	06/20/2016	06/15/2026
20337E-AL-5	COMMSCOPE INC				3FE	140,605	100.7190	141,615	140,605	140,605					3.446	2.755	MON	390	4,029	01/10/2014	01/14/2018
20337E-AN-1	COMMSCOPE INC COMMSCOPE INC				3FE	3,345,981	101.1250	3,400,811	3,362,978	3,348,451		2,112			3.998	3.405	MJSD	1,120	28,375	11/10/2015	12/29/2022
20449E-BT-2	COMPASS BANK				2FE	6,531,413	104.6710	6,599,494	6,305,000	6,428,147		(34,214)			5.500	4.843	AO	86,694	346,775	10/22/2013	04/01/2020
205887-AF-9	CONAGRA FOODS INC				2FE	4,628,197	120.5800	5,158,417	4,278,000	4,497,845		(15,821)			7.125	6.408	AO	76,202	458,468	11/02/2005	10/01/2026
205887-BD-3	CONAGRA FOODS INC				2FE	9,453,900	101.9290	10,192,910	10,000,000	9,962,349		78,922			5.819	6.673	JD	25,862	581,900	12/22/2008	06/15/2017
205887-BJ-0	CONAGRA FOODS INC				2FE	8,949,780	100.2690	9,024,210	9,000,000	8,969,371		4,802			3.250	3.316	MS	86,125	292,500	09/10/2012	09/15/2022
207597-EF-8	CONNECTICUT LIGHT & POWER CO				1FE	6,857,934	97.9020	7,151,763	7,305,000	7,006,756		44,024			2.500	3.250	JJ	84,210	182,625	06/20/2013	01/15/2023
207597-EG-6	CONNECTICUT LIGHT & POWER CO				1FE	3,219,348	103.0810	3,205,816	3,110,000	3,214,806		(2,059)			4.300	4.094	AO	28,232	133,730	09/04/2014	04/15/2044
20825C-AF-1	CONOCOPHILLIPS				2FE	3,410,140	115.7090	3,471,282	3,000,000	3,373,833		(15,664)			5.900	4.766	AO	37,367	177,000	07/20/2015	10/15/2032
20825C-AR-5	CONOCOPHILLIPS				2FE	9,932,600	107.4210	10,742,120	10,000,000	9,982,585		7,650			5.750	5.840	FA	239,583	575,000	01/29/2009	02/01/2019
20826F-AF-3	CONOCOPHILLIPS COMPANY				1FE	10,995,490	98.1610	10,797,754	11,000,000	10,995,851		154			4.150	4.153	MN	58,331	456,500	11/06/2014	11/15/2034
20903E-AX-3	CONSOLIDATED COMMUNICATIONS CONSOLIDATED COMM INC 2016 TLB				3FE	4,000,000	100.7860	4,031,440	4,000,000	4,000,000					3.868	3.886	JAJO	26,646	33,111	10/14/2016	10/05/2023
209111-EF-6	CONSOLIDATED EDISON CO OF NY				1FE	4,503,209	116.5270	4,904,600	4,209,000	4,454,174		(8,757)			5.700	5.182	FA	99,964	239,913	08/02/2010	02/01/2034
209111-EL-3	CONSOLIDATED EDISON CO OF NY				1FE	4,775,622	121.1300	5,238,885	4,325,000	4,710,874		(11,604)			5.850	5.115	MS	74,498	253,013	08/06/2010	03/15/2036
209111-EQ-2	CONSOLIDATED EDISON CO OF NY				1FE	5,988,730	119.3300	6,563,161	5,500,000	5,922,660		(12,050)			5.700	5.082	JD	26,125	313,500	09/16/2010	12/01/2036
209111-EV-1	CONSOLIDATED EDISON CO OF NY				1FE	9,981,050	110.0990	11,009,870	10,000,000	9,995,245		2,239			7.125	7.152	JD	59,375	712,500	12/02/2008	12/01/2018
209111-FC-2	CONSOLIDATED EDISON CO OF NY				1FE	14,972,257	97.4290	15,213,476	15,615,000	15,001,527		12,698			3.950	4.199	MS	205,597	616,793	08/20/2014	03/01/2043
210371-AL-4	CONSTELLATION ENERGY GROUP			2	2FE	3,071,727	108.1050	3,032,356	2,805,000	2,933,596		(32,063)			5.150	3.800	JD	12,038	144,458	05/18/2012	12/01/2020
210518-CP-9	CONSUMERS ENERGY CO				1FE	10,185,565	122.4690	12,155,038	9,925,000	10,148,065		(7,046)			5.800	5.600	MS	169,497	575,650	09/20/2010	09/15/2035
210518-CZ-7	CONSUMERS ENERGY CO CONSUMERS ENERGY CO				1FE	9,922,200	88.6290	8,862,870	10,000,000	9,922,826		626			3.250	3.291	FA	127,292		08/01/2016	08/15/2046
210797-AH-9	UNITED AIRLINES, INC				3FE	3,023,663	100.7350	3,049,546	3,027,311	3,025,581		730			3.853	3.288	MS	31,104	16,628	05/07/2014	03/22/2019
210797-AK-2	UNITED CONTINENTAL				3FE	388,441	100.9800	392,246	388,441	388,441					3.486	2.957	MJSD	639	14,766	12/09/2015	09/15/2021
212015-AL-5	CONTINENTAL RESOURCES			2	3FE	17,273,390	97.7500	16,617,500	17,000,000	17,195,378		(27,661)			4.500	4.283	AO	161,500	765,000	01/08/2014	04/15/2023
212168-AA-6	CONTINENTAL WIND 144A	0		4	2FE	1,773,054	106.8810	1,895,054	1,773,054	1,773,054					6.000	6.004	FA	36,348	106,383	09/23/2013	02/28/2033
212168-AA-6	CONTINENTAL WIND 144A			4	2FE	17,730,540	106.8810	18,950,543	17,730,540	17,730,540					6.000	6.004	FA	363,476	1,063,833	09/23/2013	02/28/2033
219023-AC-2	CORN PRODUCTS INTL INC				2FE	3,032,340	120.0030	3,600,090	3,000,000	3,027,741		(643)			6.625	6.542	AO	41,958	198,750	04/24/2007	04/15/2037
219023-AD-0	CORN PRODUCTS INTL INC				2FE	16,522,200	100.4950	17,084,184	17,000,000	16,978,458		71,903			6.000	6.453	AO	215,333	1,020,000	01/07/2009	04/15/2017
219350-AT-2	CORNING INC				2FE	14,862,750	119.7240	17,958,645	15,000,000	14,915,076		8,512			7.000	7.100	MN	134,167	1,050,000	05/07/2009	05/15/2024
219350-AW-5	CORNING INC				2FE	5,340,450	98.8610	4,943,060	5,000,000	5,324,231		(7,000)			4.750	4.325	MS	69,931	237,500	07/24/2014	03/15/2042
219350-AX-3	CORNING INC				2FE	24,017,880	98.3520	23,604,456	24,000,000	24,016,978		(512)			4.700	4.694	MS	332,133	1,128,000	03/06/2012	03/15/2037
224044-BW-6	COX COMMUNICATIONS INC 144A				2FE	16,984,269	97.3700	16,372,766	16,815,000	16,923,295		(16,367)			3.250	3.130	JD	24,288	546,488	01/23/2013	12/15/2022
224044-CA-3	COX COMMUNICATIONS INC COX COMMUNICATIONS INC	0			2FE	4,831,850	94.2450	4,712,265	5,000,000	4,834,921		3,071			2.950	3.523	JD	410	73,750	11/08/2016	06/30/2023
224044-CG-0	COX COMMUNICATIONS INC COX COMMUNICATIONS INC	0			2FE	4,991,550	95.5020	4,775,080	5,000,000	4,991,768		218			3.350	3.370	MS	50,250		09/08/2016	09/15/2026
224044-CG-0	COX COMMUNICATIONS INC				2FE	2,994,930	95.5020	2,865,048	3,000,000	2,995,061		131			3.350	3.370	MS	30,150		09/08/2016	09/15/2026
224050-AE-4	COX ENTERPRISES INC 144A				2FE	4,455,000	115.4260	5,771,290	5,000,000	4,591,054		23,161			7.375	8.569	JJ	170,035	368,750	06/01/2009	07/15/2027
224399-AP-0	CRANE CO				2FE	21,662,151	114.8530	23,319,834	20,304,000	21,526,511		(31,522)			6.550	6.025	MN	169,933	1,329,912	07/19/2013	11/15/2036
224399-AR-6	CRANE CO				2FE	8,183,240	102.7550	8,220,384	8,000,000	8,154,523		(19,066)			4.450	4.125	JD	15,822	356,000	06/17/2015	12/15/2023
22546Q-AL-1	CREDIT SUISSE CREDIT SUISSE NEW YORK	0			1FE	4,000,440	100.0290	4,001,164	4,000,000	4,000,181		(259)			1.375	1.364	MN	5,347	27,500	05/25/2016	05/26/2017
22757#-AD-7	CROSS TEXAS TRANSMISSION				1	10,000,000	98.3980	9,839,800	10,000,000	10,000,000					3.790	3.790	MS	95,803	379,000	09/15/2014	09/15/2019
22757#-AE-5	CROSS TEXAS TRANSMISSION				1	15,000,000	99.8210	14,973,150	15,000,000	15,000,000					4.210	4.210	MS	185,942	631,500	09/15/2014	09/15/2044
22757#-AG-0	CROSS TEXAS TRANSMISSION				1Z	4,000,000	89.0300	3,561,200	4,000,000	4,000,000					2.760	2.760	MS	31,587		08/18/2016	08/18/2031
22757#-AJ-4	CROSS TEXAS TRANSMISSION				1Z	4,000,000	87.7570	3,510,280	4,000,000	4,000,000					3.530	3.530	MS	40,399		08/18/2016	08/18/2046
228227-BD-5	CROWN CASTLE INTL CORP CROWN CASTLE INTL CORP	0			2FE	3,187,500	108.0000	3,240,000	3,000,000	3,166,252		(21,248)			5.250	4.201	JJ	72,625	78,750	02/03/2016	01/15/2023
22822R-AR-1	CROWN CASTLE TOWERS LLC 144A				1FE	20,227,240	108.6160	20,916,087	19,257,000	19,641,495		(114,305)			6.113	5.429	MON	52,319	1,177,180	03/28/2011	01/15/2020
22822R-AZ-3	CROWN CASTLE TOWERS LLC 144A				1FE	9,182,180	106.5710	9,591,368	9,000,000	9,082,812		(20,788)			4.883	4.649	MON	19,532	439,470	09/27/2011	08/15/2020
22822R-BD-1	CROWN CASTLE TOWERS LLC				1FE	12,272,850	100.7810	12,093,768	12,000,000	12,264,087		(8,763)			3.663	3.365	MON	19,536	317,460	09/01/2016	05/15/2025
22822V-AB-7	CROWN CASTLE INTL CORP	0			2FE	1,993,420	103.6480	2,072,964	2,000,000	1,993,916		496			4.450	4.491	FA	33,622	46,231	01/28/2016	02/15/2026
22822V-AC-5	CROWN CASTLE INTL CORP CROWN CASTLE INTL CORP	0			2FE	996,950	98.1870	981,865	1,000,000	997,156		206			3.700	3.736	JD	1,644	22,508	04/26/2016	06/15/2026

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
22822V-AC-5	CROWN CASTLE INTL CORP				2FE	6,978,650	98.1870	6,873,055	7,000,000	6,980,095		1,445			3.700	3.736	JD	11,512	157,559	04/26/2016	06/15/2026
22966R-AA-4	CUBESMART				2FE	4,992,750	107.2740	5,363,720	5,000,000	4,995,681		666			4.800	4.818	JJ	110,667	240,000	06/19/2012	07/15/2022
22966R-AC-0	CUBESMART CUBESMART LP				2FE	6,981,450	101.2520	7,087,647	7,000,000	6,983,409		1,706			4.000	4.032	MN	35,778	294,778	10/19/2015	11/15/2025
22966R-AD-8	CUBESMART CUBESMART LP	0			2FE	1,990,080	93.5680	1,871,358	2,000,000	1,990,408		328			3.125	3.183	MS	23,611		08/08/2016	09/01/2026
22966R-AD-8	CUBESMART CUBESMART LP				2FE	14,925,600	93.5680	14,035,185	15,000,000	14,928,060		2,460			3.125	3.183	MS	177,083		08/08/2016	09/01/2026
22970*-AA-8	BNFS LEASE BACKED SECURITY			4	1FE	12,724,506	97.8110	12,445,966	12,724,506	12,724,506					4.070	4.101	MON	23,017	519,895	03/12/2015	05/15/2034
22976#-AA-8	CTL 2016-05 TR (DOW CHEMICAL) CTL 2016-05 TR (DOW CHEMICAL)	0			2	4,983,813	95.5910	4,764,097	4,983,813	4,983,813					4.010	4.010	MON	8,882	83,826	07/14/2016	10/15/2036
22977@-AA-9	PENNSYLVANIA MANUFACTURERS PENNSYLVANIA MAN ASSOC				1FE	23,134,700	91.2680	21,114,578	23,134,700	23,134,700					3.870	3.870	JD	39,792		12/15/2016	12/15/2038
231021-AQ-9	CUMMINS INC CMI 4.875 10/01/43				1FE	2,243,540	111.4970	2,229,946	2,000,000	2,232,911		(4,686)			4.875	4.150	AO	24,375	97,500	08/21/2014	10/01/2043
232820-AJ-9	CYTEC INDUSTRIES INC				2FE	6,951,210	96.2870	6,740,076	7,000,000	6,967,741		4,530			3.500	3.583	AO	61,250	245,000	02/26/2013	04/01/2023
232820-AK-6	CYTEC INDUSTRIES INC				2FE	9,995,900	97.3530	9,735,310	10,000,000	9,996,516		347			3.950	3.955	MN	65,833	395,000	11/05/2014	05/01/2025
23317*-AD-2	DD SOUTH LC DD SOUTH LC				1Z	9,244,930	95.4770	8,826,781	9,244,930	9,244,930					5.680	5.680	MON	264,015		12/05/2016	08/05/2033
23317H-AD-4	DDR CORP				2FE	9,926,000	96.2180	9,621,810	10,000,000	9,938,361		6,429			3.625	3.714	FA	151,042	362,500	01/12/2015	02/01/2025
23338V-AB-2	DTE ELECTRIC				1FE	39,836,400	104.2310	41,692,320	40,000,000	39,882,136		14,037			3.650	3.697	MS	429,889	1,460,000	08/20/2013	03/15/2024
23357*-AG-6	DTE GAS COMPANY				1FE	9,000,000	98.3300	8,849,700	9,000,000	9,000,000					4.070	4.070	JD	16,280		12/15/2016	12/15/2046
233851-AF-1	DAIMLER FINANCE NA LLC 144A				1FE	23,788,637	104.9320	25,225,581	24,040,000	23,907,183		25,178			3.875	4.005	MS	274,290	931,550	01/05/2012	09/15/2021
233851-BW-3	DAIMLER FINANCE NA LLC 144A			1	1FE	14,942,650	99.1190	14,867,895	15,000,000	14,950,700		5,013			3.300	3.345	MN	57,750	495,000	05/12/2015	05/19/2025
233851-CB-8	DAIMLER FINANCE NA LLC				1FE	9,954,100	101.4700	10,147,040	10,000,000	9,959,642		3,954			3.500	3.555	FA	143,889	350,000	07/28/2015	08/03/2025
235851-AQ-5	DANAHER CORP DANAHER CORP				1FE	30,182,376	102.4920	30,901,428	30,150,000	30,178,770		(2,810)			3.350	3.337	MS	297,396	1,010,025	09/11/2015	09/15/2025
235851-AR-3	DANAHER CORP DANAHER CORP			2	1FE	22,241,700	104.9880	20,997,660	20,000,000	22,224,986		(16,714)			4.375	3.726	MS	257,639	218,750	12/09/2016	09/15/2045
237194-AE-5	DARDEN RESTAURANTS INC				2FE	5,113,010	105.4350	5,271,735	5,000,000	5,099,763		(2,951)			6.000	5.822	FA	113,333	300,000	04/20/2012	08/15/2035
244199-BD-6	DEERE & COMPANY				1FE	23,275,636	119.7370	26,737,250	22,330,000	23,068,867		(40,222)			5.375	5.022	AO	250,049	1,200,238	04/11/2011	10/26/2029
244199-BF-1	DEERE & COMPANY				1FE	12,614,330	99.8670	12,982,723	13,000,000	12,633,819		8,079			3.900	4.079	JD	30,983	507,000	07/30/2014	06/09/2042
24422E-QV-4	JOHN DEERE CAPITAL CORP				1FE	3,486,200	106.6720	4,266,860	4,000,000	3,882,284		62,978			5.750	7.640	MS	72,194	230,000	12/04/2008	09/10/2018
24422E-TC-3	JOHN DEERE CAPITAL CORP JOHN DEERE CAPITAL CORP				1FE	6,980,610	102.7920	7,195,426	7,000,000	6,982,785		1,673			3.400	3.433	MS	72,722	238,000	09/08/2015	09/11/2025
24702N-AL-4	DELL DELL 2016 TERM LOAN B				2FE	7,477,115	101.8420	7,638,150	7,500,000	7,478,003		889			4.201	4.133	MJSD	21,879	88,444	09/27/2016	09/07/2023
24702R-AM-3	DELL INC				3FE	20,012,233	84.0000	15,960,840	19,001,000	19,929,811		(20,790)			5.400	5.040	MS	316,367	1,026,054	06/06/2012	09/10/2040
247109-BR-1	DELMARVA POWER & LIGHT				1FE	14,917,350	98.4110	14,761,575	15,000,000	14,924,115		1,689			4.000	4.032	JD	50,000	600,000	06/19/2012	06/01/2042
24710X-AF-5	DELMARVA POWER & LIGHT CO				2FE	6,400,020	124.9070	6,869,874	5,500,000	6,159,271		(46,141)			7.720	6.110	FA	176,917	424,600	12/07/2010	02/01/2027
24713#-AF-1	DELOITTE & TOUCHE			4	1	1,230,020	101.6190	1,200,832	1,181,700	1,183,407		(3,527)			7.610	7.000	AO	18,485	90,513	08/22/2002	04/17/2017
24736X-AA-6	DELTA AIRLINES 2015-1AA				1FE	4,791,389	101.1250	4,845,292	4,791,389	4,791,389					3.625	3.625	JJ	72,852	162,109	08/10/2015	07/30/2027
24736Y-AA-4	DELTA AIRLINES 2015-1A				1FE	4,791,443	101.7500	4,875,293	4,791,443	4,791,443					3.875	3.875	JJ	77,878	173,291	08/10/2015	07/30/2027
249030-AC-1	DENTSPLY INTERNATIONAL			2	2FE	17,727,089	100.9490	17,658,991	17,493,000	17,622,925		(27,522)			4.125	3.935	FA	272,599	721,586	09/13/2013	08/15/2021
250847-EH-9	DETROIT EDISON COMPANY				1FE	3,258,870	106.3070	3,189,222	3,000,000	3,233,808		(5,482)			4.500	4.000	MS	45,000	135,000	01/12/2012	09/01/2041
25179M-AH-6	DEVON ENERGY CORP				3FE	10,953,003	107.0320	11,602,280	10,840,000	10,868,954		(12,949)			6.300	6.159	JJ	314,902	682,920	01/09/2009	01/15/2019
25179M-AP-8	DEVON ENERGY CORP			2	2FE	5,053,100	99.4750	4,973,725	5,000,000	5,032,101		(5,669)			3.250	3.114	MN	20,764	162,500	02/04/2013	05/15/2022
25214F-FW-0	DEXIA CREDIT LOCAL SA NY			2	2FE	20,000,000	80.6730	16,134,600	20,000,000	20,000,000					5.450	5.450	FA	442,056	1,090,000	07/28/2010	08/05/2030
25245B-AA-5	DIAGEO INVESTMENT CORP				1FE	4,938,650	99.8240	4,991,205	5,000,000	4,941,828		1,243			4.250	4.326	MN	29,514	212,500	08/05/2014	05/11/2042
25271C-AK-8	DIAMOND OFFSHORE DRILL				3FE	15,319,799	103.7500	16,210,938	15,625,000	15,536,025		34,448			5.875	6.141	MN	152,995	917,969	05/28/2009	05/01/2019
25271C-AL-6	DIAMOND OFFSHORE DRILL				3FE	2,578,590	79.0000	2,370,000	3,000,000	2,616,700		6,896			5.700	6.812	AO	36,100	171,000	06/09/2010	10/15/2039
25271C-AN-2	DIAMOND OFFSHORE DRILL				3FE	18,054,820	72.0000	12,960,000	18,000,000	18,051,927		(933)			4.875	4.856	MN	146,250	877,500	11/01/2013	11/01/2043
25272K-AD-5	DIAMOND 1 FINANCE DIAMOND 1 FINANCE	0			2FE	2,999,130	103.4090	3,102,270	3,000,000	2,999,275		145			4.420	4.426	JD	5,893	71,457	05/17/2016	06/15/2021
25272K-AU-7	DIAMOND 1 FINANCE DIAMOND 1 FIN/DIAMOND 2	0			3FE	2,750,000	106.6880	2,933,906	2,750,000	2,750,000					5.875	5.875	JD	7,181	77,640	06/08/2016	06/15/2021
252747-AF-7	ULTRAMAR DIAMOND SHAMROCK				2FE	4,130,280	122.5340	4,901,348	4,000,000	4,093,349		(6,615)			7.650	7.305	JJ	153,000	306,000	02/01/2010	07/01/2026
25365E-AK-1	DIEBOLD INC DIEBOLD INC TERM B				3FE	264,670	101.6880	269,136	264,670	264,670					5.497	5.124	MJSD	566	7,286	05/16/2016	03/18/2023
25389J-AJ-5	DIGITAL REALTY TRUST LP				2FE	6,984,250	108.5660	7,599,592	7,000,000	6,992,428		1,570			5.250	5.279	MS	108,208	367,500	03/01/2011	03/15/2021
25389N-AM-9	DIGITALGLOBE INC DIGITALGLOBE INC 2016 TL B				3FE	6,000,000	100.8750	6,052,500	6,000,000	6,000,000					3.747	3.747	MJSD	6,245		12/29/2016	12/22/2023
254010-AA-9	DIGNITY HEALTH				1FE	27,560,245	97.7410	26,805,497	27,425,000	27,509,350		(13,024)			3.125	3.067	MN	142,839	857,031	11/07/2012	11/01/2022
254010-AD-3	DIGNITY HEALTH				1FE	5,674,624	99.2640	5,568,722	5,610,000	5,668,057		(6,280)			3.812	3.658	MN	35,642	213,853	12/09/2015	11/01/2024
25466A-AJ-0	DISCOVER BANK DISCOVER BANK				2FE	3,995,640	96.8120	3,872,488	4,000,000	3,995,798		158			3.450	3.463	JJ	59,033		07/21/2016	07/27/2026
25468P-BW-5	WALT DISNEY COMPANY				1FE	14,793,610	135.1010	16,887,663	12,500,000	14,358,078		(78,497)			7.000	5.526	MS	291,667	875,000	05/04/2011	03/01/2032
25468P-CP-9	WALT DISNEY COMPANY				1FE	5,116,850	105.3800	5,269,020	5,000,000	5,111,009		(2,524)			4.375	4.229	FA	82,031	218,750	07/24/2014	08/16/2041
25468P-CR-5	WALT DISNEY COMPANY				1FE	24,685,050	101.5110	25,377,675	25,000,000	24,709,153		6,516			4.125	4.201	JD	85,938	1,031,250	07/24/2014	12/01/2041
25468P-DF-0	WALT DISNEY COMPANY WALT DISNEY COMPANY				1FE	4,988,100	101.0500	5,052,510	5,000,000	4,989,433		1,038			3.150	3.178	MS	45,500	157,500	09/14/2015	09/17/2025
254709-AG-3	DISCOVERY FINANCIAL SVS				2FE	10,740,954	107.5800	10,757,990	10,000,000	10,453,650		(74,522)			5.200	4.239	AO	92,444	520,000	11/20/2012	04/27/2022
254709-AJ-7	DISCOVERY FINANCIAL SVS				2FE	5,146,876	101.2720	5,063,585	5,000,000	5,095,369		(14,354)			3.850	3.489	MN	21,389	192,500	03/22/2013	11/21/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
25470D-AD-1	DISCOVERY COMMUNICATIONS				2FE	16,836,600	106.2160	15,932,325	15,000,000	16,652,700		(34,027)			6.350	5.507	JD	79,375	952,500	09/28/2010	06/01/2040
25470D-AG-4	DISCOVERY COMMUNICATIONS				2FE	9,922,800	90.3930	9,039,330	10,000,000	9,928,596		1,376			4.950	5.000	MN	63,250	495,000	05/10/2012	05/15/2042
25470D-AH-2	DISCOVERY COMMUNICATIONS				2FE	2,995,140	97.9930	2,939,793	3,000,000	2,996,809		453			3.250	3.269	AO	24,375	97,500	03/12/2013	04/01/2023
25674D-AF-0	DOLLAR TREE INC DOLLAR TREE INC TERM LN B2				3FE	1,000,000	101.7080	1,017,080	1,000,000	1,000,000					4.250	4.250	JAJO	10,271	16,954	07/28/2016	07/06/2022
25674D-AJ-2	DOLLAR TREE INC DOLLAR TREE TL B3 Assign				3FE	1,449,647	101.0940	1,465,506	1,449,647	1,449,647					3.372	3.161	JAJO	11,812	10,845	09/27/2016	07/06/2022
257469-AJ-5	DOMINION RESOURCES INC				2FE	8,981,928	107.9510	8,959,933	8,300,000	8,942,116		(25,409)			5.250	4.579	FA	181,563	435,750	05/18/2015	08/01/2033
25746U-AY-5	DOMINION RESOURCES INC	0			2FE	204,000	92.1000	184,200	200,000	200,000		(391)			3.823	7.093	JD	20	11,118	04/13/2010	06/30/2066
25746U-BE-8	DOMINION RESOURCES INC				2FE	6,190,552	106.1080	6,737,845	6,350,000	6,318,558		19,913			6.400	6.763	JD	18,062	406,400	12/23/2008	06/15/2018
25809P-AD-6	DOOSAN				3FE	2,070,024	101.5630	2,103,767	2,071,391	2,070,450		174			4.442	3.761	MJSD	7,923	10,092	01/30/2015	08/27/2021
260003-AK-4	DOVER CORP			2	1FE	16,463,216	117.0780	19,253,477	16,445,000	16,461,475		(586)			5.375	5.366	MS	294,640	883,919	06/07/2011	03/01/2041
260543-CE-1	DOW CHEMICAL COMPANY				2FE	12,781,680	107.4240	12,890,916	12,000,000	12,719,414		(14,716)			5.250	4.833	MN	80,500	630,000	05/16/2012	11/15/2041
260543-CH-4	DOW CHEMICAL COMPANY				2FE	3,233,198	99.4800	3,233,084	3,250,000	3,239,422		1,621			3.000	3.061	MN	12,458	97,500	01/11/2013	11/15/2022
260543-CK-7	DOW CHEMICAL COMPANY				2FE	9,763,600	97.8210	9,782,100	10,000,000	9,781,558		7,961			4.250	4.429	AO	106,250	425,000	09/09/2014	10/01/2034
26138E-AP-4	DR PEPPER SNAPPLE GROUP			2	2FE	25,482,049	102.2280	25,684,685	25,125,000	25,338,067		(42,218)			3.200	3.003	MN	102,733	804,000	06/10/2013	11/15/2021
26138E-AR-0	DR PEPPER SNAPPLE GROUP				2FE	4,616,388	98.1460	4,647,227	4,735,000	4,659,034		11,665			2.700	3.000	MN	16,336	127,845	03/08/2013	11/15/2022
26138E-AS-8	DR PEPPER SNAPPLE GROUP DR PEPPER SNAPPLE GRP				2FE	4,970,150	99.5310	4,976,560	5,000,000	4,973,088		2,586			3.400	3.471	MN	21,722	172,833	10/29/2015	11/15/2025
263534-BG-3	DU PONT (E.I.) DE NEMOURS				1FE	6,212,572	122.4010	7,486,045	6,116,000	6,182,690		(4,064)			6.500	6.361	JJ	183,310	397,540	07/12/2007	01/15/2028
263534-BR-9	DU PONT (E.I.) DE NEMOURS				1FE	5,509,030	112.0060	5,682,075	5,073,000	5,483,376		(12,831)			5.600	4.939	JD	12,626	284,088	03/20/2014	12/15/2036
263534-CK-3	DU PONT (E.I.) DE NEMOURS				1FE	19,259,800	97.7860	19,557,100	20,000,000	19,503,984		72,127			2.800	3.250	FA	211,556	560,000	06/20/2013	02/15/2023
263901-AA-8	DUKE ENERGY INDIANA INC				1FE	12,612,200	130.3230	15,960,695	12,247,000	12,569,151		(8,082)			6.350	6.120	FA	293,792	777,685	10/28/2010	08/15/2038
26439R-AK-2	DUKE CAPITAL CORP/SPECTRA ENGY	0			2FE	7,166,340	110.3080	6,618,450	6,000,000	7,063,333		(45,915)			6.750	5.876	FA	153,000	405,000	09/02/2014	02/15/2032
26439R-AK-2	DUKE CAPITAL CORP/SPECTRA ENGY				2FE	12,721,021	110.3080	13,376,991	12,127,000	12,613,877		(18,784)			6.750	5.876	FA	309,239	818,573	09/02/2014	02/15/2032
26439X-AH-6	DCP MIDSTREAM LLC 144A				3FE	18,465,436	100.0000	16,900,000	16,900,000	18,296,270		(39,024)			6.450	5.736	MN	175,619	1,090,050	05/14/2012	11/03/2036
26441Y-AY-3	DUKE-WEEKS REALTY				2FE	4,939,750	101.1490	5,057,430	5,000,000	4,950,682		5,226			3.750	3.896	JD	15,625	187,500	11/12/2014	12/01/2024
26441Y-AZ-0	DUKE-WEEKS REALTY				2FE	5,944,200	96.0280	5,761,656	6,000,000	5,946,642		2,442			3.250	3.360	JD	542	101,292	06/16/2016	06/30/2026
26442C-AE-4	DUKE ENERGY CAROLINAS				1FE	5,459,270	126.1650	6,149,287	4,874,000	5,390,236		(12,997)			6.050	5.220	AO	62,252	294,877	12/06/2010	04/15/2038
26442C-AG-9	DUKE ENERGY CAROLINAS				1FE	5,022,280	109.4640	5,473,195	5,000,000	5,005,375		(2,608)			7.000	6.938	MN	44,722	350,000	11/13/2008	11/15/2018
26442C-AH-7	DUKE ENERGY CAROLINAS				1FE	10,239,800	118.6280	11,862,840	10,000,000	10,214,933		(4,783)			5.300	5.140	FA	200,222	530,000	12/01/2010	02/15/2040
26442L-AA-2	DUKE ENERGY KENTUCKY INC 144A				2FE	1,558,275	103.5410	1,553,117	1,500,000	1,522,368		(7,542)			4.650	4.071	AO	17,438	69,750	10/25/2011	10/01/2019
26442T-AD-9	DUKE UNIVERSITY DUKE UNIVERSITY				1FE	18,000,000	91.6420	16,495,560	18,000,000	18,000,000					3.199	3.199	AO	116,764		10/12/2016	10/01/2038
26442T-AE-7	DUKE UNIVERSITY DUKE UNIVERSITY				1FE	10,000,000	89.8780	8,987,800	10,000,000	10,000,000					3.299	3.299	AO	66,896		10/12/2016	10/01/2046
26483E-AG-5	DUN & BRADSTREET CORP				2FE	20,776,332	101.4920	21,196,688	20,885,000	20,814,924		10,131			4.375	4.440	JD	76,143	913,719	11/29/2012	12/01/2022
266233-AB-1	DUQUESNE LIGHT				2FE	7,384,275	105.4150	7,906,155	7,500,000	7,405,872		2,585			6.250	6.366	FA	177,083	468,750	01/12/2006	08/15/2035
266233-AD-7	DUQUESNE LIGHT HOLDINGS 144A				2FE	3,202,668	111.9200	3,197,543	2,857,000	3,079,780		(40,090)			5.900	4.131	JD	14,047	168,563	10/10/2013	12/01/2021
268648-AN-2	EMC CORP				3FE	34,976,650	92.6280	32,419,870	35,000,000	34,984,052		2,191			3.375	3.383	JD	98,438	1,181,250	06/12/2013	06/01/2023
26867L-AL-4	EMD FINANCE LLC				2FE	24,845,750	97.8670	24,466,650	25,000,000	24,869,684		13,586			3.250	3.323	MS	230,208	812,500	03/16/2015	03/19/2025
26875P-AK-7	EOG RESOURCES INC				2FE	43,369,150	97.0010	43,441,808	44,785,000	43,840,682		136,526			2.625	3.000	MS	346,151	1,175,606	05/29/2013	03/15/2023
26882P-AR-3	ERAC USA FINANCE COMPANY 144A				2FE	3,560,250	120.6370	3,619,113	3,000,000	3,502,742		(17,369)			6.700	5.223	JD	16,750	201,000	06/13/2013	06/01/2034
26882P-BB-7	ERAC USA FINANCE COMPANY 144A				2FE	9,706,250	103.6140	10,361,400	10,000,000	9,964,361		42,653			6.375	6.848	AO	134,583	637,500	08/05/2009	10/15/2017
26882P-BE-1	ERAC USA FINANCE COMPANY 144A				2FE	7,828,586	126.7020	10,313,567	8,140,000	7,861,544		5,583			7.000	7.323	AO	120,291	569,800	10/26/2009	10/15/2037
26884A-AX-1	ERP OPERATING LP				2FE	4,843,750	101.8650	5,093,230	5,000,000	4,988,977		23,816			5.750	6.263	JJ	132,569	287,500	08/31/2009	06/15/2017
26884A-AY-9	ERP OPERATING LP			2	2FE	7,263,774	107.1770	7,415,604	6,919,000	7,066,414		(41,003)			4.750	4.053	JD	14,607	328,653	09/29/2011	07/15/2020
26884A-BD-4	ERP OPERATING LP				1FE	15,869,400	99.2990	15,887,904	16,000,000	15,887,525		11,315			3.375	3.472	JD	45,000	540,000	06/08/2015	06/01/2025
26884A-BF-9	ERP OPERATING LP ERP OPERATING LP				1FE	21,879,220	93.8240	20,641,368	22,000,000	21,881,451		2,231			2.850	2.913	MN	137,592		10/05/2016	11/01/2026
26884L-AA-7	EQT CORP				2FE	4,983,400	112.5600	5,628,010	5,000,000	4,994,838		1,862			8.125	8.173	JD	33,854	406,250	05/12/2009	06/01/2019
26884L-AB-5	EQT CORP				2FE	4,615,566	106.8270	4,860,638	4,550,000	4,586,471		(6,522)			4.875	4.689	MN	28,343	221,813	01/18/2012	11/15/2021
26884T-AE-2	ERAC USA FINANCE COMPANY 144A				2FE	14,252,040	109.6380	15,349,376	14,000,000	14,260,660		1,695			5.625	5.483	MS	231,875	562,500	12/06/2016	03/15/2042
26884T-AL-6	ERAC USA FINANCE COMPANY				2FE	4,026,440	101.4790	4,059,164	4,000,000	4,023,099		(2,478)			3.850	3.765	MN	19,678	154,000	07/22/2015	11/15/2024
26884U-A*-0	EPR PROPERTIES EPR PROPERTIES				2FE	10,000,000	95.3230	9,532,300	10,000,000	10,000,000					4.350	4.350	FA	155,875		08/22/2016	08/22/2024
26885B-AA-8	EQT MIDSTREAM PARTNERS L	0			2FE	8,113,212	98.7830	8,198,997	8,300,000	8,131,724		13,720			4.000	4.307	FA	138,333	306,000	04/11/2016	08/01/2024
26885B-AB-6	EQT MIDSTREAM PARTNERS L EQT MIDSTREAM PARTNERS				2FE	14,878,650	97.4770	14,621,520	15,000,000	14,879,936		1,286			4.125	4.224	JD	97,969		11/01/2016	12/01/2026
27430*-AK-9	EAST PENN MFG CO INC				2	7,000,000	106.2220	7,435,540	7,000,000	7,000,000					7.260	7.260	MN	55,055	508,200	05/22/2008	05/22/2018
277432-AD-2	EASTMAN CHEMICAL CO				2FE	20,351,017	125.5140	21,530,672	17,154,000	19,474,634		(165,355)			7.600	5.808	FA	543,210	1,303,704	01/03/2011	02/01/2027
277432-AL-4	EASTMAN CHEMICAL CO				2FE	6,948,900	98.5690	6,899,823	7,000,000	6,954,022		889			4.800	4.845	MS	112,000	336,000	05/29/2012	09/01/2042
277432-AN-0	EASTMAN CHEMICAL CO				2FE	7,944,450	102.2570	8,180,592	8,000,000	7,963,249		5,795			3.600	3.691	FA	108,800	288,000	09/15/2015	08/15/2022
278058-AY-8	EATON CORP				2FE	13,425,340	108.8600	13,558,463	12,455,000	13,318,041		(35,440)			5.450	4.824	AO	143,302	678,798	02/25/2013	10/15/2034
278058-DB-5	EATON CORP				2FE	1,313,450	110.2490	1,378,118	1,250,000	1,304,944		(1,535)			5.800	5.434	MS	21,347	72,500	08/20/2010	03/15/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
278062-AD-6	EATON CORP				2FE	19,236,804	98.9760	18,557,925	18,750,000	19,177,557		(19,718)			4.000	3.805	MN	122,917	750,000	11/14/2013	11/02/2032
278062-AE-4	EATON CORP				2FE	976,030	97.3930	973,929	1,000,000	977,200		475			4.150	4.297	MN	6,801	41,500	07/25/2014	11/02/2042
278265-AD-5	EATON VANCE CORP				1FE	14,928,000	101.3980	15,209,685	15,000,000	14,950,375		6,695			3.625	3.683	JD	24,167	543,750	06/14/2013	06/15/2023
278642-AL-7	EBAY				2FE	39,403,150	98.4800	39,392,080	40,000,000	39,524,221		53,603			3.450	3.631	FA	575,000	1,380,000	09/16/2014	08/01/2024
278865-AL-4	ECOLAB INC				2FE	9,993,600	107.7160	10,771,590	10,000,000	9,996,497		623			4.350	4.358	JD	27,792	435,000	12/05/2011	12/08/2021
278865-AM-2	ECOLAB INC				2FE	15,071,348	116.7460	15,988,324	13,695,000	14,960,070		(25,672)			5.500	4.857	JD	48,123	753,225	03/14/2012	12/08/2041
278865-C*-9	ECOLAB INC				2	9,000,000	104.7380	9,426,420	9,000,000	9,000,000					4.320	4.320	MN	43,200	388,800	11/21/2011	11/21/2023
27965#-AN-2	EDENS INVESTMENT TRUST				2	8,000,000	95.5160	7,641,280	8,000,000	8,000,000					3.630	3.630	MN	34,687	290,400	05/18/2015	05/18/2027
27965#-AP-7	EDENS INVESTMENT TRUST				2	15,000,000	94.3690	14,155,350	15,000,000	15,000,000					3.780	3.780	MN	67,725	567,000	05/18/2015	05/18/2030
283677-AW-2	EL PASO ELECTRIC CO				2FE	20,040,880	115.3180	21,368,481	18,530,000	19,857,426		(42,414)			6.000	5.377	MN	142,063	1,111,800	04/10/2012	05/15/2035
283677-AY-8	EL PASO ELECTRIC CO				2FE	5,888,568	96.0160	5,664,926	5,900,000	5,892,795		1,077			3.300	3.323	JD	8,653	194,700	02/28/2013	12/15/2022
28370T-AF-6	EL PASO PIPELINE PART OP				2FE	9,955,500	93.1900	9,319,040	10,000,000	9,958,518		808			4.700	4.728	MN	78,333	470,000	11/01/2012	11/01/2042
285512-AD-1	ELECTRONIC ARTS INC ELECTRONIC ARTS INC				2FE	28,904,010	105.5160	30,599,727	29,000,000	28,910,827		6,817			4.800	4.842	MS	464,000	723,067	02/17/2016	03/01/2026
28932M-AD-7	ELM ROAD GENERATING STATION 144A			4	1FE	10,000,000	112.1900	11,219,040	10,000,000	10,000,000					6.090	6.090	FA	236,833	609,000	02/03/2010	02/11/2040
28932M-AG-0	ELM ROAD GENERATING STATION 144A			4	1FE	9,451,157	101.9660	8,499,739	8,335,897	9,208,995		(61,836)			4.673	3.112	JJ	175,291	389,537	04/02/2013	01/19/2031
28932M-AJ-4	ELM ROAD GENERATING STATION 144A				1FE	13,885,750	108.2430	13,530,388	12,500,000	13,764,235		(37,164)			5.848	5.031	JJ	328,950	731,000	07/01/2013	01/19/2041
291011-BB-9	EMERSON ELECTRIC CO				1FE	3,979,880	126.6850	5,067,404	4,000,000	3,982,182		366			6.125	6.162	AO	51,722	245,000	04/14/2009	04/15/2039
291011-BG-8	EMERSON ELECTRIC CO				1FE	34,889,400	101.2430	35,434,980	35,000,000	34,905,115		9,687			3.150	3.187	JD	91,875	1,102,500	05/18/2015	06/01/2025
29103D-AK-2	EMERA US FINANCE LP EMERA US FINANCE LP				2FE	14,893,200	100.1430	15,021,465	15,000,000	14,894,062		862			4.750	4.795	JD	31,667	354,271	06/09/2016	06/15/2046
291641-BE-7	EMPIRE DISTRICT ELECTRIC CO				1FE	8,972,730	106.7790	9,610,074	9,000,000	8,975,678		512			5.200	5.220	MS	156,000	468,000	08/18/2010	09/01/2040
29248O-AH-3	ENABLE MIDSTREAM PARTNER ENABLE MIDSTREAM PARTNERS				2FE	14,970,323	94.8770	14,231,595	15,000,000	14,973,867		3,520			3.900	3.927	MN	74,750	589,583	12/29/2015	05/15/2024
29250R-AD-8	ENBRIDGE ENERGY PARTNERS SERIES B				2FE	13,021,458	99.7750	12,438,887	12,467,000	12,929,341		(17,020)			5.950	5.600	JD	61,816	741,787	09/09/2010	06/01/2033
29250R-AT-3	ENBRIDGE ENERGY PARTNERS			2	2FE	3,506,460	99.3260	3,476,424	3,500,000	3,505,789		(125)			5.500	5.487	MS	56,681	192,500	09/08/2010	09/15/2040
29252B-AA-7	ENBRIDGE PIPELINES SRN LIGHTS			4	1	28,737,497	98.8980	28,420,810	28,737,497	28,737,497					3.980	3.980	JD	3,177	1,613,250	08/18/2014	06/30/2040
29273R-AK-5	ENERGY TRANSFER PARTNERS				2FE	5,054,810	114.5980	5,729,890	5,000,000	5,017,548		(6,867)			9.700	9.519	MS	142,806	485,000	12/18/2008	03/15/2019
29273R-AP-4	ENERGY TRANSFER PARTNERS			2	2FE	4,987,350	102.8630	5,143,155	5,000,000	4,988,594		200			6.050	6.068	JD	25,208	302,500	05/09/2011	06/01/2041
29273X-AN-6	ENERGY TRANSFER EQUITY				3FE		0.0000								3.446	0.000	MON		9,343	03/24/2015	12/02/2019
29273X-AS-5	ENERGY TRANSFER EQUITY				3FE		0.0000								0.000	0.000	JD		1,078	03/24/2015	12/02/2019
29336U-AB-3	ENLINK MIDSTREAM PARTNER ENLINK MIDSTREAM PARTNERS	0			2FE	2,922,120	99.5110	2,985,339	3,000,000	2,925,843		3,723			4.400	4.808	AO	33,000	66,000	07/27/2016	04/01/2024
29336U-AF-4	ENLINK MIDSTREAM PARTNER ENLINK MIDSTREAM PARTNERS	0			2FE	1,989,080	101.0600	2,021,208	2,000,000	1,989,459		379			4.850	4.920	JJ	44,997		08/09/2016	07/15/2026
29348Q-AB-8	ENOGEX LLC 144A				2FE	2,694,685	105.8750	2,646,875	2,500,000	2,578,757		(22,061)			6.250	5.170	MS	46,007	156,250	01/19/2011	03/15/2020
29364N-AR-9	ENTERGY MISSISSISPPI INC				1FE	16,865,350	98.1430	16,684,310	17,000,000	16,911,030		12,134			3.100	3.190	JJ	263,500	527,000	02/19/2013	07/01/2023
29364P-AN-3	ENTERGY NEW ORLEANS INC				2FE	24,921,750	99.9910	24,997,750	25,000,000	24,946,056		7,151			3.900	3.938	JJ	487,500	975,000	06/18/2013	07/01/2023
29364W-AR-9	ENTERGY LOUISIANA LLC				1FE	13,559,650	100.1530	13,520,696	13,500,000	13,537,542		(5,705)			3.300	3.248	JD	37,125	445,500	01/29/2013	12/01/2022
29364W-AV-0	ENTERGY LOUISIANA LLC ENTERGY LOUISIANA LLC	0			1FE	1,940,120	102.7500	2,054,990	2,000,000	1,941,005		885			4.950	5.150	JJ	45,650	49,500	03/07/2016	01/15/2045
29365T-AA-2	ENTERGY TEXAS INC	0			1FE	550,045	109.9520	549,758	500,000	513,461		(5,922)			7.125	7.113	FA	14,844	35,625	08/24/2009	02/01/2019
29365T-AA-2	ENTERGY TEXAS INC				1FE	5,955,240	109.9520	6,597,096	6,000,000	5,987,907		5,202			7.125	7.113	FA	178,125	427,500	08/24/2009	02/01/2019
293791-AF-6	ENTERPRISE PRODUCTS OPER ENTERPRISE PRODUCTS OPER	0			2FE	1,375,998	122.5270	1,605,097	1,310,000	1,374,137		(1,861)			6.875	6.385	MS	30,021	45,031	02/25/2016	03/01/2033
293791-AP-4	ENTERPRISE PRODUCTS OPER	0			2FE	1,561,605	120.6360	1,809,543	1,500,000	1,560,099		(1,506)			6.665	6.288	AO	21,106	99,750	01/19/2016	10/15/2034
293791-AT-6	ENTERPRISE PRODUCTS OPER				2FE	4,044,200	109.1480	4,365,900	4,000,000	4,038,711		(1,196)			5.750	5.664	MS	76,667	230,000	07/13/2011	03/01/2035
29379V-AC-7	ENTERPRISE PRODUCTS OPER				2FE	5,145,550	109.0020	5,450,090	5,000,000	5,039,195		(17,175)			6.500	6.093	JJ	136,319	325,000	07/07/2009	01/31/2019
29379V-AG-8	ENTERPRISE PRODUCTS OPER				2FE	19,824,868	114.7660	20,465,091	17,832,000	19,647,708		(41,983)			6.125	5.337	AO	230,578	1,092,210	05/30/2012	10/15/2039
29379V-AM-5	ENTERPRISE PRODUCTS OPER	0			2FE	348,510	129.6010	388,802	300,000	343,128		(943)			7.550	6.313	AO	4,782	22,650	03/01/2010	04/15/2038
29379V-AP-8	ENTERPRISE PRODUCTS OPER ENTERPRISE PRODUCTS	0			2FE	5,622,450	109.2770	5,463,860	5,000,000	5,576,570		(45,880)			5.200	1.927	MS	86,667		09/07/2016	09/01/2020
29379V-AZ-6	ENTERPRISE PRODUCTS OPER ENTERPRISE PRODUCTS	0			2FE	4,662,270	101.3710	4,561,709	4,500,000	4,654,580		(7,690)			3.350	2.744	MS	44,388	75,375	08/24/2016	03/15/2023
29379V-BH-5	ENTERPRISE PRODUCTS OPER ENTERPRISE PRODUCTS OPERATING	0			2FE	2,039,240	100.5510	2,011,020	2,000,000	2,038,305		(935)			3.700	3.453	FA	27,956		09/20/2016	02/15/2026
29379V-BL-6	ENTERPRISE PRODUCTS OPER ENTERPRISE PRODUCTS OPER				2FE	5,985,600	102.2470	6,134,796	6,000,000	5,986,137		537			3.950	3.978	FA	89,533	80,317	04/04/2016	02/15/2027
294429-AC-9	EQUIFAX INC				2FE	5,721,750	123.5670	6,178,335	5,000,000	5,577,180		(35,116)			6.900	5.530	JJ	172,500	345,000	06/19/2012	07/01/2028
294429-AG-0	EQUIFAX INC				2FE	20,491,071	121.2600	24,116,229	19,888,000	20,465,515		(14,987)			7.000	6.726	JJ	696,080	1,392,160	11/18/2015	07/01/2037
294429-AJ-4	EQUIFAX INC				2FE	8,459,565	101.6900	8,953,813	8,805,000	8,562,341		35,231			3.300	3.818	JD	12,914	290,565	08/03/2015	12/15/2022
29446B-AN-6	EQUINIX INC TERM LOAN				3FE		0.0000								3.779	0.000	JAJO		4,212	01/12/2016	01/08/2023
294549-AE-0	EQUITABLE RESOURCES				2FE	5,494,850	117.8060	5,890,290	5,000,000	5,360,931		(26,289)			7.750	6.713	JJ	178,681	387,500	01/11/2011	07/15/2026
294549-AR-1	EQUITABLE RESOURCES				2FE	7,811,460	105.2930	7,554,751	7,175,000	7,302,723		(96,762)			6.500	5.011	AO	116,594	466,375	02/23/2011	04/01/2018

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29669*-AB-7	ESSENTIA HEALTH ESSENTIA HALTH	0			1FE	5,000,000	98.1150	4,905,750	5,000,000	5,000,000					3.900	3.900	MON	5,417		12/21/2016	02/15/2040
29669*-AB-7	ESSENTIA HEALTH				1FE	18,000,000	98.1150	17,660,700	18,000,000	18,000,000					3.900	3.900	MON	19,500		12/21/2016	02/15/2040
29717P-AD-9	ESSEX PORTFOLIOS LP				2FE	15,691,330	101.8690	16,044,352	15,750,000	15,712,567		5,893			3.625	3.672	FA	215,688	570,938	05/01/2013	08/15/2022
29736R-AA-8	ESTEE LAUDER CO INC				1FE	18,328,775	116.3050	20,353,445	17,500,000	18,195,179		(25,208)			5.750	5.386	AO	212,431	1,006,250	04/26/2011	10/15/2033
29736R-AC-4	ESTEE LAUDER CO INC				1FE	2,444,191	120.9390	2,842,071	2,350,000	2,432,515		(2,209)			6.000	5.702	MN	18,017	141,000	12/01/2010	05/15/2037
29736R-AF-7	ESTEE LAUDER CO INC				1FE	27,556,951	92.3730	30,555,141	33,078,000	27,862,458		102,318			3.700	4.773	FA	462,357	1,223,886	11/14/2013	08/15/2042
29980B-AF-2	EVEREST REINSURANCE HLDG				1FE	25,142,079	97.4440	24,336,614	24,975,000	25,138,133		(2,427)			4.868	4.825	JD	101,315	1,106,253	06/06/2016	06/01/2044
30161M-AG-8	EXELON GENERATION CO LLC				2FE	15,342,650	100.7060	15,105,870	15,000,000	15,308,261		(6,165)			6.250	6.082	AO	234,375	937,500	04/15/2010	10/01/2039
30161N-AC-5	EXELON GENERATION CO LLC				2FE	2,033,380	111.1820	2,223,636	2,000,000	2,028,738		(881)			5.625	5.500	JD	5,000	112,500	09/08/2010	06/15/2035
30161N-AV-3	EXELON CORP EXELON CORP	0			2FE	1,989,800	98.2890	1,965,770	2,000,000	1,989,943		143			4.450	4.481	AO	18,789	46,478	04/04/2016	04/15/2046
30162A-AC-2	EXELIS INC				2FE	19,955,942	110.1250	22,025,080	20,000,000	19,975,491		4,395			5.550	5.580	AO	277,500	1,110,000	07/25/2012	10/01/2021
30212P-AJ-4	EXPEDIA INC				2FE	9,944,400	101.0780	10,107,840	10,000,000	9,955,383		4,795			4.500	4.570	FA	170,000	450,000	08/13/2014	08/15/2024
302182-AE-0	EXPRESS SCRIPTS INC				2FE	2,979,960	111.3400	3,340,203	3,000,000	2,993,699		2,263			7.250	7.345	JD	9,667	217,500	06/04/2009	06/15/2019
30219G-AE-8	EXPRESS SCRIPTS HOLDING				2FE	14,883,723	107.3550	16,103,205	15,000,000	14,930,434		12,377			4.750	4.858	MN	91,042	712,500	01/14/2013	11/15/2021
30219G-AF-5	EXPRESS SCRIPTS HOLDING				2FE	8,841,212	103.5730	8,596,559	8,300,000	8,631,329		(58,909)			3.900	3.052	FA	122,287	323,700	05/28/2013	02/15/2022
30219G-AM-0	EXPRESS SCRIPTS HOLDING EXPRESS SCRIPTS HOLDING				2FE	7,957,360	103.0070	8,240,568	8,000,000	7,960,287		2,927			4.500	4.567	FA	126,000	180,000	02/22/2016	02/25/2026
30219G-AN-8	EXPRESS SCRIPTS HOLDING EXPRESS SCRIPTS HOLDING	0			2FE	4,997,950	93.8890	4,694,445	5,000,000	4,997,950					3.400	3.405	MS	56,667	26,444	06/29/2016	03/01/2027
30231G-AN-2	EXXON MOBIL CORPORATION				1FE	18,303,107	93.8750	18,596,717	19,810,000	18,339,449		27,851			3.567	4.009	MS	225,727	706,623	09/16/2015	03/06/2045
30231G-AT-9	EXXON MOBIL CORPORATION EXXON MOBIL CORPORATION	0			1FE	2,250,000	99.6920	2,243,070	2,250,000	2,250,000					3.043	3.043	MS	22,823	33,853	02/29/2016	03/01/2026
30231G-AW-2	EXXON MOBIL CORPORATION EXXON MOBIL CORPORATION				1FE	35,033,250	102.3280	35,814,660	35,000,000	35,032,766		(484)			4.114	4.108	MS	479,967	711,951	03/01/2016	03/01/2046
302491-AR-6	FMC CORP				2FE	18,813,140	101.2490	18,731,047	18,500,000	18,686,458		(33,618)			3.950	3.727	FA	304,479	730,750	11/13/2012	02/01/2022
302491-AS-4	FMC CORP				2FE	21,983,210	99.9880	21,997,426	22,000,000	21,986,888		1,564			4.100	4.110	FA	375,833	902,000	11/21/2013	02/01/2024
30249U-AB-7	FMC TECHNOLOGIES INC				2FE	27,775,625	99.2380	27,290,505	27,500,000	27,670,482		(26,639)			3.450	3.330	AO	237,188	948,750	10/25/2012	10/01/2022
30251B-AB-4	FMR LLC 144A				1FE	27,154,743	121.6240	32,158,655	26,441,000	27,097,359		(14,288)			6.450	6.239	MN	217,918	1,705,445	04/18/2012	11/15/2039
30251B-AC-2	FMR LLC 144A				1FE	9,942,800	122.8770	12,287,700	10,000,000	9,947,161		897			6.500	6.544	JD	30,694	650,000	06/30/2010	12/14/2040
30251B-AD-0	FMR LLC FMR LLC				1FE	7,434,380	103.1280	7,218,988	7,000,000	7,423,856		(10,524)			4.950	4.420	FA	144,375	173,250	05/18/2016	02/01/2033
30251B-AE-8	FMR LLC				1FE	3,224,151	105.3130	3,096,188	2,940,000	3,211,592		(5,357)			5.150	4.542	FA	63,088	151,410	07/25/2014	02/01/2043
30571#-AA-0	FAIRVIEW FAIRVIEW HEALTH SERVICES				1	18,000,000	100.8760	18,157,680	18,000,000	18,000,000					4.160	4.160	MN	95,680	910,445	09/02/2015	11/15/2043
307000-AA-7	FAMILY DOLLAR STORES				3FE	12,436,750	106.9080	13,363,538	12,500,000	12,470,367		6,382			5.000	5.065	FA	260,417	625,000	01/25/2011	02/01/2021
313747-AR-8	FEDERAL REALTY INVS TRUST				1FE	1,996,240	110.0280	2,200,552	2,000,000	1,998,604		379			5.900	5.924	AO	29,500	118,000	02/24/2010	04/01/2020
313747-AX-5	FEDERAL REALTY INVS TRUST FEDERAL REALTY INVESTMENT				1FE	25,688,797	87.5740	22,812,975	26,050,000	25,691,926		3,129			3.625	3.701	FA	443,302		11/03/2016	08/01/2046
31428X-AR-7	FEDEX CORP				2FE	10,733,070	111.7750	11,736,396	10,500,000	10,562,249		(27,337)			8.000	7.680	JJ	387,333	840,000	01/23/2009	01/15/2019
31428X-AT-3	FEDEX CORP				2FE	9,848,000	90.8690	9,086,850	10,000,000	9,860,880		3,097			3.875	3.962	FA	161,458	387,500	07/24/2012	08/01/2042
31428X-AV-8	FEDEX CORP				2FE	3,410,715	98.9050	3,461,689	3,500,000	3,440,236		8,515			2.700	3.000	AO	19,950	94,500	05/22/2013	04/15/2023
31428X-AX-4	FEDEX CORP				2FE	6,070,620	106.3410	6,380,436	6,000,000	6,064,391		(2,397)			4.900	4.807	JJ	135,567	294,000	02/12/2014	01/15/2034
31428X-BF-2	FEDEX CORP FEDEX CORP				2FE	4,989,800	99.1170	4,955,865	5,000,000	4,990,497		697			3.250	3.274	AO	40,625	84,410	03/21/2016	04/01/2026
31620M-AH-9	FIDELITY NATIONAL INFORM			2	2FE	18,037,451	102.7500	18,093,248	17,609,000	17,843,289		(66,490)			5.000	4.549	MS	259,244	880,450	05/27/2014	03/15/2022
31620M-AK-2	FIDELITY NATIONAL INFORM				2FE	9,920,800	100.8310	10,083,080	10,000,000	9,946,965		7,392			3.500	3.595	AO	73,889	350,000	04/10/2013	04/15/2023
31620M-AR-7	FIDELITY NATIONAL INFORM FIDELITY NATIONAL INFORM				2FE	6,981,030	108.5570	7,599,004	7,000,000	6,982,790		1,489			5.000	5.035	AO	73,889	345,139	10/13/2015	10/15/2025
31620R-AC-9	FIDELITY NATIONAL FINANCIAL	0			2FE	99,897	101.7190	101,719	100,000	99,994		17			6.600	6.618	MN	843	6,600	04/30/2010	05/15/2017
31620R-AF-2	FIDELITY NATIONAL FINANCIAL				2FE	9,951,300	105.7180	10,571,820	10,000,000	9,969,247		4,503			5.500	5.564	MS	183,333	550,000	08/21/2012	09/01/2022
316773-CP-3	FIFTH THIRD BANCORP				2FE	30,240,602	103.1110	30,977,728	30,043,000	30,258,568		2,356			4.300	4.178	JJ	592,097	1,111,249	11/08/2016	01/16/2024
31677A-AB-0	FIFTH THIRD BANK FIFTH THIRD BANK				2FE	3,996,040	100.4460	4,017,848	4,000,000	3,996,303		263			3.850	3.862	MS	45,344	77,000	03/10/2016	03/15/2026
31847R-AE-2	FIRST AMERICAN FINANCIAL				2FE	4,981,900	98.5720	4,928,575	5,000,000	4,988,095		1,676			4.300	4.345	FA	89,583	215,000	01/24/2013	02/01/2023
31847R-AF-9	FIRST AMERICAN FINANCIAL				2FE	4,998,750	98.3030	4,915,140	5,000,000	4,999,002		103			4.600	4.603	MN	29,389	230,000	11/05/2014	11/15/2024
320844-PD-9	FIRST MERIT BANK				2FE	10,000,000	100.1440	10,014,420	10,000,000	10,000,000					4.270	4.270	MN	42,700	427,000	11/18/2014	11/25/2026
33616C-AB-6	FIRST REPUBLIC BANK FIRST REPUBLIC BANK	0			2FE	1,958,740	91.3950	1,827,892	2,000,000	1,959,016		276			4.375	4.471	FA	36,458		07/26/2016	08/01/2046
33616C-AB-6	FIRST REPUBLIC BANK FIRST REPUBLIC BANK				2FE	20,677,750	91.3950	19,192,866	21,000,000	20,679,909		2,159			4.375	4.471	FA	382,813		07/26/2016	08/01/2046
33766J-AF-0	FIRSTENERGY SOLUTIONS CO				4FE	3,625,815	135.2500	3,625,815	10,286,000	3,625,815		(3,070)	6,824,888		6.800	6.662	FA	264,236	699,448	09/30/2010	08/15/2039
337738-AJ-7	FISERV INC				2FE	10,403,691	106.6980	10,659,140	9,990,000	10,182,029		(46,516)			4.625	4.067	AO	115,509	462,038	01/09/2012	10/01/2020
337738-AL-2	FISERV INC				2FE	5,316,508	107.4130	5,451,210	5,075,000	5,201,018		(25,266)			4.750	4.134	JD	10,714	241,063	01/11/2012	06/15/2021
337738-AM-0	FISERV INC			2	2FE	14,930,850	102.4700	15,370,425	15,000,000	14,957,410		6,567			3.500	3.555	AO	131,250	525,000	09/18/2012	10/01/2022
337738-AP-3	FISERV INC FISERV INC	0			2FE	1,056,540	101.8810	1,018,808	1,000,000	1,055,793		(747)			3.850	3.092	JD	3,208	19,250	11/08/2016	06/01/2025
337915-AA-0	FIRSTMERIT CORP				2FE	18,340,199	100.7870	18,383,458	18,240,000	18,305,927		(9,309)			4.350	4.282	FA	323,988	793,440	02/06/2013	02/04/2023
33829T-AA-4	FIVE CORNERS FUNDING TRS 144A	0			2FE	7,505,530	105.4870	7,384,076	7,000,000	7,487,384		(18,146)			4.419	4.039	MN	39,526	154,665	09/13/2016	11/15/2023
33829T-AA-4	FIVE CORNERS FUNDING TRS 144A				2FE	15,000,000	105.4870	15,823,020	15,000,000	15,000,000					4.419	4.039	MN	84,697	662,850	09/13/2016	11/15/2023

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
33938E-AS-6	FLEXTRONICS INTL LTD FLEXTRONICS INTL LTD				2FE	14,075,100	105.8130	13,755,677	13,000,000	14,019,020		(56,080)			5.000	3.563	FA	245,556		08/10/2016	02/15/2023
33972P-AA-7	FLNG LIQUEFICATION 2 LLC FLNG LIQUEFICATION 2 LLC				2FE	10,000,000	91.0360	9,103,620	10,000,000	10,000,000					4.125	4.125	MS	104,271	80,208	07/12/2016	03/31/2038
340711-AQ-3	FLORIDA GAS TRANSMISSION 144A	0			2FE	321,324	111.8960	307,714	275,000	288,713		(5,265)			7.900	7.434	MN	2,776	21,725	08/24/2009	05/15/2019
340711-AQ-3	FLORIDA GAS TRANSMISSION 144A				2FE	7,707,050	111.8960	8,392,208	7,500,000	7,563,395		(23,683)			7.900	7.434	MN	75,708	592,500	08/24/2009	05/15/2019
340711-AW-0	FLORIDA GAS TRANSMISSION 144A				2FE	19,993,800	101.1250	20,225,080	20,000,000	19,994,541		509			4.350	4.354	JJ	401,167	870,000	07/15/2015	07/15/2025
341081-EP-8	FLORIDA POWER & LIGHT				1FE	712,386	118.8700	843,980	710,000	711,983		(73)			5.850	5.823	FA	17,306	41,535	02/11/2010	02/01/2033
341081-ER-4	FLORIDA POWER & LIGHT				1FE	9,179,910	126.4310	11,378,781	9,000,000	9,150,188		(5,202)			5.950	5.793	AO	133,875	535,500	02/11/2010	10/01/2033
341081-EX-1	FLORIDA POWER & LIGHT				1FE	5,216,356	127.2760	5,689,237	4,470,000	5,112,234		(19,167)			6.200	5.032	JD	23,095	277,140	10/27/2010	06/01/2036
341081-FC-6	FLORIDA POWER & LIGHT				1FE	1,381,650	124.2990	1,553,739	1,250,000	1,367,364		(2,643)			5.690	5.001	MS	23,708	71,125	11/01/2010	03/01/2040
341081-FD-4	FLORIDA POWER & LIGHT			2	1FE	25,952,000	117.9850	29,496,150	25,000,000	25,859,941		(18,795)			5.250	5.000	FA	546,875	1,312,500	06/02/2011	02/01/2041
341099-BT-5	FLORIDA POWER CORP				1FE	7,105,169	118.4760	8,743,499	7,380,000	7,178,062		11,656			6.750	7.111	FA	207,563	498,150	04/17/2009	02/01/2028
341099-CB-3	FLORIDA POWER CORP				1FE	1,754,310	116.8130	1,888,868	1,617,000	1,730,241		(4,368)			5.900	5.251	MS	31,801	95,403	10/26/2010	03/01/2033
341099-CL-1	FLORIDA POWER CORP				1FE	11,998,100	131.9020	13,190,170	10,000,000	11,756,311		(44,608)			6.400	5.050	JD	28,444	640,000	11/01/2010	06/15/2038
34110Q-AL-2	FLORIDA POWER CORP				1FE	755,162	120.3100	769,985	640,000	724,673		(5,540)			6.750	5.167	FA	18,000	43,200	09/15/2010	02/01/2028
34321*-AA-9	FLORIDA TIMBER FINANCE II LLC				1	5,161,299	112.2820	5,726,382	5,100,000	5,137,147		(4,736)			6.306	6.165	AO	80,402	321,606	02/25/2011	06/01/2023
343498-AA-9	FLOWERS FOODS INC				2FE	16,782,800	104.9940	17,324,060	16,500,000	16,749,551		(41,029)			4.375	4.049	AO	180,469	721,875	01/07/2016	04/01/2022
343498-AB-7	FLOWERS FOODS INC FLOWERS FOODS INC				2FE	19,894,600	95.2060	19,041,140	20,000,000	19,896,888		2,288			3.500	3.563	AO	180,833		09/23/2016	10/01/2026
34354P-AC-9	FLOWSERVE CORPORATION				2FE	30,320,856	100.0100	30,303,000	30,300,000	30,308,341		(1,332)			3.500	3.495	MS	312,258	1,060,500	06/04/2015	09/15/2022
345370-CA-6	FORD MOTOR COMPANY	0			2FE	13,302,367	125.8030	12,580,310	10,000,000	13,302,367					7.450	4.615	JJ	341,458	745,000	09/17/2014	07/16/2031
345370-CQ-1	FORD MOTOR COMPANY				2FE	34,434,900	94.7000	33,144,965	35,000,000	34,475,562		9,945			4.750	4.851	JJ	766,597	1,306,250	11/09/2016	01/15/2043
34959J-AD-0	FORTIVE CORPORATION				2FE	35,475,500	98.5490	34,491,975	35,000,000	35,471,012		(4,488)			4.300	4.220	JD	66,889	731,597	06/09/2016	06/15/2046
349631-AG-6	FORTUNE BRANDS INC				2FE	11,013,300	117.8460	11,784,630	10,000,000	10,766,443		(45,870)			6.625	5.709	JJ	305,486	662,500	10/04/2010	07/15/2028
34964C-AA-4	FORTUNE BRANDS HOME & SECURITY				2FE	29,807,100	102.0730	30,621,960	30,000,000	29,832,058		16,333			4.000	4.079	JD	53,333	1,200,000	06/08/2015	06/15/2025
354613-AK-7	FRANKLIN RESOURCES INC				1FE	38,110,350	97.1160	37,875,396	39,000,000	38,199,549		83,342			2.850	3.132	MS	280,963	1,111,500	12/10/2015	03/30/2025
35671D-AU-9	FREEPORT- MCMORAN C & G			2	3FE	29,115,684	92.7500	27,904,765	30,086,000	29,533,222		94,653			3.550	3.947	MS	356,018	1,068,053	05/24/2012	03/01/2022
359694-E@-1	FULLER HB COMPANY SENIOR NOTES SERIES E				2	7,000,000	103.3400	7,233,800	7,000,000	7,000,000					4.120	4.120	MS	92,929	288,400	03/05/2012	03/05/2022
361448-AL-7	GATX CORP				2FE	5,130,965	107.7620	5,361,135	4,975,000	5,060,312		(17,237)			4.850	4.417	JD	20,107	241,288	10/26/2012	06/01/2021
361448-AN-3	GATX CORP				2FE	20,173,550	107.1320	21,426,440	20,000,000	20,109,567		(18,085)			4.750	4.632	JD	42,222	950,000	12/10/2012	06/15/2022
361448-AW-3	GATX CORP				2FE	4,946,850	96.0590	4,802,945	5,000,000	4,955,713		4,587			3.250	3.374	MS	41,076	162,500	02/03/2015	03/30/2025
36221*-AB-3	GRAMERCY PROPERTY TRUST GRAMERCY PROPERTY TRUST				2FE	8,000,000	96.6230	7,729,840	8,000,000	8,000,000					3.890	3.890	JD	13,831		12/15/2016	12/15/2022
362311-AG-7	VERIZON CALIFORNIA INC				3FE	1,246,942	96.5900	1,120,438	1,160,000	1,223,434		(4,295)			6.750	6.033	MN	10,005	78,300	07/21/2010	05/15/2027
362320-AZ-6	GTE CORP				2FE	10,684,503	106.0010	11,008,162	10,385,000	10,438,450		(38,634)			6.840	6.417	AO	149,959	710,334	02/12/2009	04/15/2018
362320-BA-0	GTE CORP				2FE	2,907,775	123.8800	3,096,998	2,500,000	2,810,525		(19,471)			6.940	5.452	AO	36,628	173,500	05/04/2011	04/15/2028
364760-AK-4	GAP INC			2	3FE	10,336,230	105.5380	9,498,438	9,000,000	9,717,199		(161,628)			5.950	3.800	AO	117,513	535,500	12/06/2012	04/12/2021
369550-AT-5	GENERAL DYNAMICS CORP				1FE	17,378,179	94.5420	19,554,101	20,683,000	17,562,894		61,802			3.600	4.604	MN	95,142	744,588	11/07/2013	11/15/2042
369550-AU-2	GENERAL DYNAMICS CORP				1FE	22,326,600	98.3890	24,597,275	25,000,000	23,198,661		270,704			2.250	3.623	MN	71,875	562,500	08/20/2013	11/15/2022
36962G-3P-7	GENERAL ELECTRIC CAPITAL CORP				1FE	7,504,590	125.8170	9,005,959	7,158,000	7,467,327		(7,642)			5.875	5.525	JJ	195,080	420,533	05/31/2011	01/14/2038
36962G-6S-8	GENERAL ELECTRIC CAPITAL CORP				1FE	1,143,846	101.5300	1,163,530	1,146,000	1,144,624		205			3.100	3.122	JJ	16,974	35,526	01/03/2013	01/09/2023
36962G-XZ-2	GENERAL ELECTRIC CAPITAL CORP				1FE	5,819,612	132.6970	7,389,890	5,569,000	5,775,978		(7,900)			6.750	6.365	MS	110,684	375,908	06/02/2010	03/15/2032
370334-BJ-2	GENERAL MILLS INC				2FE	20,732,515	113.6090	22,693,438	19,975,000	20,658,127		(14,769)			5.400	5.147	JD	47,940	1,078,650	06/16/2011	06/15/2040
370334-BP-8	GENERAL MILLS INC				2FE	9,162,100	96.3160	9,631,620	10,000,000	9,204,394		15,315			4.150	4.681	FA	156,778	415,000	02/11/2014	02/15/2043
37045V-AK-6	GENERAL MOTORS CO GENERAL MOTORS CO	0			2FE	4,996,000	114.6230	5,731,125	5,000,000	4,996,735		735			6.600	6.606	AO	82,500	199,833	02/18/2016	04/01/2036
37045X-BG-0	GENERAL MOTORS FINL CO GENERAL MOTORS FINANCIAL CO	0			2FE	1,992,780	104.1870	2,083,748	2,000,000	1,993,249		469			5.250	4.656	MS	35,000	52,500	07/27/2016	03/01/2026
37045X-BG-0	GENERAL MOTORS FNL CO GENERAL MOTORS FINANCIAL CO				2FE	15,772,650	104.1870	15,628,110	15,000,000	15,739,753		(32,897)			5.250	4.656	MS	262,500	393,750	07/27/2016	03/01/2026
37045X-BQ-8	GENERAL MOTORS FINL CO GENERAL MOTORS FINL				2FE	3,994,440	95.9940	3,839,776	4,000,000	3,994,548		108			4.000	4.017	AO	37,778		10/03/2016	10/06/2026
37252K-AJ-1	GEO GROUP INC				3FE		0.0000								3.358	0.000	JAJO		5,590	04/07/2015	04/03/2020
37331N-AB-7	GEORGIA-PACIFIC LLC 144A				2FE	15,520,500	110.0160	16,502,460	15,000,000	15,248,704		(57,634)			5.400	4.920	MN	135,000	810,000	10/06/2011	11/01/2020
37331N-AD-3	GEORGIA-PACIFIC LLC 144A			1	2FE	27,548,340	103.0540	27,824,634	27,000,000	27,518,062		(30,810)			3.734	3.397	JJ	464,883	746,800	07/25/2016	07/15/2023
37331N-AH-4	GEORGIA-PACIFIC LLC GEORGIA-PACIFIC LLC				2FE	6,072,180	101.4000	6,084,006	6,000,000	6,071,877		(303)			3.600	3.430	MS	72,000		12/12/2016	03/01/2025
373334-GC-9	GEORGIA POWER COMPANY				1FE	9,730,620	116.2810	10,465,308	9,000,000	9,632,014		(17,651)			5.650	5.089	MS	169,500	508,500	08/06/2010	03/01/2037
375558-AQ-6	GILEAD SCIENCES INC				1FE	13,345,150	108.2980	14,078,701	13,000,000	13,173,710		(36,660)			4.500	4.154	AO	146,250	585,000	11/22/2011	04/01/2021
375558-AS-2	GILEAD SCIENCES INC			2	1FE	20,776,881	115.4980	20,947,782	18,137,000	20,599,558		(53,021)			5.650	4.708	JD	85,395	1,024,741	02/10/2014	12/01/2041
375558-BG-7	GILEAD SCIENCES INC				1FE	14,949,750	103.7110	15,556,575	15,000,000	14,951,562		1,513			4.600	4.626	MS	230,000	665,083	09/09/2015	09/01/2035
377372-AB-3	GLAXOSMITHKLINE CAP INC				1FE	7,866,900	116.7440	8,755,785	7,500,000	7,805,895		(10,910)			5.375	5.019	AO	85,104	403,125	07/28/2010	04/15/2034
377372-AE-7	GLAXOSMITHKLINE CAP INC				1FE	21,566,325	131.4690	24,979,053	19,000,000	21,249,570		(56,686)			6.375	5.423	MN	154,771	1,211,250	10/15/2010	05/15/2038
377372-AH-0	GLAXOSMITHKLINE CAP INC				1FE	17,302,836	100.2160	17,637,963	17,600,000	17,401,789		28,614			2.800	3.000	MS	140,996	492,800	05/31/2013	03/18/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
37943V-BE-2	GLOBAL PAYMENTS GLOBAL PAYMENTS-REPRICE TL B				3FE	778,547	101.1630	787,597	778,547	778,547					3.382	3.382	JAJD	4,534	3,984	11/09/2016	04/22/2023
379463-A*-3	GLOBAL WATER RESOURCES INC GLOBAL WATER RESOURCES INC				2Z	2,750,000	97.9680	2,694,120	2,750,000	2,750,000					4.380	4.380	JD	5,353	57,214	06/24/2016	06/15/2028
379463-A@-1	GLOBAL WATER RESOURCES INC GLOBAL WATER RESOURCES INC			4	2Z	8,250,000	93.7780	7,736,685	8,250,000	8,250,000					4.580	4.580	JD	16,793	179,479	06/24/2016	06/15/2036
38141E-C2-3	GOLDMAN SACHS GROUP INC MTN				1FE	14,983,500	101.8200	15,272,955	15,000,000	14,987,325		1,427			3.850	3.863	JJ	277,521	577,500	09/23/2014	07/08/2024
38141G-ES-9	GOLDMAN SACHS GROUP INC	0			2FE	3,366,120	114.1870	3,425,610	3,000,000	3,340,570		(25,550)			5.950	4.530	JJ	82,308	178,500	01/06/2016	01/15/2027
38143U-8H-7	GOLDMAN SACHS GROUP INC GOLDMAN SACHS GROUP INC	0			1FE	2,993,070	100.4820	3,014,466	3,000,000	2,993,564		494			3.750	3.778	FA	39,375	56,250	02/22/2016	02/25/2026
38145G-AG-5	GOLDMAN SACHS GROUP INC GOLDMAN SACHS GROUP INC	0			1FE	4,994,850	97.2670	4,863,335	5,000,000	4,995,071		221			2.350	2.371	MN	30,681		09/22/2016	11/15/2021
38148B-AA-6	GOLDMAN SACHS GROUP INC.	0			3FE	3,000,000	102.6050	3,078,150	3,000,000	3,000,000					5.700	5.690	AO	29,450	171,000	04/21/2014	12/29/2049
382388-AU-0	GOODRICH CORP				1FE	4,868,960	127.6880	5,107,520	4,000,000	4,751,076		(21,711)			6.800	5.250	JJ	136,000	272,000	10/12/2010	07/01/2036
382389-AJ-5	GOODRICH CORP				1FE	11,896,700	124.2530	12,425,250	10,000,000	11,318,639		(105,976)			7.500	5.650	AO	158,333	750,000	09/09/2010	04/01/2026
38723B-AB-7	GRANITE ACQUISITION INC Term Loan B				4FE	168,002	100.4790	170,512	169,699	168,430		215			4.998	4.424	MJSD	24		12/30/2014	12/19/2021
38723B-AC-5	GRANITE ACQUISITION INC TERM LOAN C				3FE		0.0000								4.998	0.000	MJSD		772	12/30/2014	12/19/2021
391164-AF-7	GREAT PLAINS ENERGY			2	2FE	7,734,345	108.4640	7,794,194	7,186,000	7,505,821		(53,606)			5.292	4.329	JD	16,901	380,283	05/23/2012	06/15/2022
39121J-AE-0	GREAT RIVER ENERGY 144A			4	1FE	29,736,600	118.2870	35,486,220	30,000,000	29,880,908		(2,002)			6.254	6.283	JJ	938,100	1,876,200	09/05/2012	07/01/2038
39121J-B#-6	GREAT RIVER ENERGY				1	5,000,000	98.6450	4,932,250	5,000,000	5,000,000					4.620	4.620	AO	57,750	231,000	02/04/2015	10/01/2044
39121J-B@-8	GREAT RIVER ENERGY				1	14,000,000	97.0620	13,588,680	14,000,000	14,000,000					4.110	4.110	AO	143,850	575,400	02/04/2015	10/01/2035
39303N-AB-7	GREEN ENERGY PARTNERS GREEN ENERGY PTNR TL B1	0			3FE	2,234,262	99.5000	2,266,452	2,277,841	2,234,908		647			6.406	6.841	FMAN	19,860		10/13/2016	11/13/2021
402479-CB-3	GULF POWER CO				1FE	4,996,800	105.3720	5,268,610	5,000,000	4,997,255		58			5.100	5.104	AO	63,750	255,000	09/10/2010	10/01/2040
402524-AE-2	GULF SOUTH PIPELINE				2FE	18,471,751	101.3130	18,677,107	18,435,000	18,458,085		(3,827)			4.000	3.974	JD	32,773	737,400	01/30/2013	06/15/2022
402740-AB-0	GULFSTREAM NATURAL GAS SYSTEMS 144A				2FE	12,977,409	114.6050	14,388,670	12,555,000	12,837,739		(24,573)			6.190	5.855	MN	129,526	777,155	10/27/2010	11/01/2025
402740-AD-6	GULFSTREAM NATURAL GAS SYSTEMS GULFSTREAM NATURAL GAS				2FE	19,992,400	103.6090	20,721,860	20,000,000	19,992,969		538			4.600	4.605	MS	270,889	897,000	09/21/2015	09/15/2025
404122-AS-2	HCA, INC HCA INC				3FE	496,250	101.3880	503,135	496,250	496,250					4.247	3.874	MJSD	820	9,921	03/22/2016	03/18/2023
404122-AT-0	HCA, INC HCA INC-TERM LN B7				3FE	2,992,500	101.3360	3,032,480	2,992,500	2,992,500					3.637	3.566	FMAN	16,021	11,564	08/22/2016	02/09/2024
40414L-AD-1	HCP INC			2	2FE	20,071,577	108.9290	21,404,450	19,650,000	19,854,456		(46,560)			5.375	5.077	FA	440,078	1,056,188	01/28/2015	02/01/2021
40414L-AG-4	HCP INC	0			2FE	3,774,000	98.8650	3,954,588	4,000,000	3,800,190		26,190			3.150	4.162	FA	52,500	63,000	02/25/2016	08/01/2022
40414L-AJ-8	HCP INC HCP INC	0			2FE	976,840	102.8360	1,028,363	1,000,000	979,007		2,167			4.250	4.610	MN	5,431	42,500	03/01/2016	11/15/2023
40414L-AL-3	HCP INC				2FE	3,985,200	99.3680	3,974,724	4,000,000	3,988,224		1,302			3.875	3.920	FA	58,556	155,000	08/07/2014	08/15/2024
4042Q1-AA-5	HSBC BANK USA				1FE	7,577,056	115.7750	7,756,925	6,700,000	7,499,627		(27,663)			5.875	4.866	MN	65,604	393,625	01/16/2014	11/01/2034
406216-AW-1	HALLIBURTON COMPANY				2FE	3,307,690	124.3660	3,730,965	3,000,000	3,274,064		(6,278)			6.700	5.939	MS	59,183	201,000	11/30/2010	09/15/2038
406216-AX-9	HALLIBURTON COMPANY				2FE	9,965,600	110.0210	11,002,130	10,000,000	9,988,962		3,643			6.150	6.195	MS	181,083	615,000	03/10/2009	09/15/2019
406216-AY-7	HALLIBURTON COMPANY				2FE	6,964,020	134.7150	9,430,015	7,000,000	6,967,376		537			7.450	7.493	MS	153,553	521,500	03/10/2009	09/15/2039
406216-BD-2	HALLIBURTON COMPANY	0			2FE	5,182,400	101.8740	5,093,690	5,000,000	5,177,156		(5,244)			3.500	3.421	FA	72,917		10/06/2016	08/01/2023
406216-BD-2	HALLIBURTON COMPANY				2FE	24,941,500	101.8740	25,468,450	25,000,000	24,959,142		5,424			3.500	3.421	FA	364,583	875,000	10/06/2016	08/01/2023
406216-BE-0	HALLIBURTON COMPANY HALLIBURTON CO	0			2FE	5,309,925	103.0760	5,153,815	5,000,000	5,308,135		(1,790)			4.750	4.356	FA	98,958		09/01/2016	08/01/2043
406216-BG-5	HALLIBURTON COMPANY HALLIBURTON CO	0			2FE	12,076,951	101.7760	11,902,645	11,695,000	12,066,076		(10,875)			3.800	3.383	MN	56,786	184,205	11/09/2016	11/15/2025
406216-BJ-9	HALLIBURTON COMPANY HALIBURTON COMPANY	0			2FE	5,626,900	105.7870	5,289,340	5,000,000	5,617,193		(9,707)			4.850	3.918	MN	30,986	121,250	07/13/2016	11/15/2035
41151P-AL-9	HARBOR FREIGHT HARBOR FREIGHT TOOLS USA				3FE	3,750,471	101.5760	3,809,578	3,750,471	3,750,471					4.159	4.051	FMAN	19,930		08/24/2016	08/16/2023
412822-AD-0	HARLEY-DAVIDSON INC				1FE	29,834,700	100.2080	30,062,340	30,000,000	29,854,848		14,239			3.500	3.566	JJ	446,250	1,050,000	07/23/2015	07/28/2025
41283D-AB-9	HARLEY DAVIDSON FUNDING 144A				1FE	13,197,900	106.8670	16,029,990	15,000,000	14,547,092		262,263			6.800	9.012	JD	45,333	1,020,000	12/31/2008	06/15/2018
413086-AH-2	HARMAN INTL IND HARMAN INTL IND	0			2FE	1,965,480	103.4200	2,068,408	2,000,000	1,967,922		2,442			4.150	4.381	MN	10,606	83,000	03/24/2016	05/15/2025
413875-AE-5	HARRIS CORP				2FE	1,841,660	115.7130	2,314,254	2,000,000	1,890,067		8,097			7.000	7.861	JJ	64,556	140,000	06/05/2009	01/15/2026
413875-AF-2	HARRIS CORP				2FE	1,496,250	110.6360	1,659,543	1,500,000	1,497,199		170			6.350	6.374	FA	39,688	95,250	01/05/2011	02/01/2028
413875-AM-7	HARRIS CORP				2FE	1,522,335	105.6000	1,583,996	1,500,000	1,510,938		(2,492)			4.400	4.198	JD	2,933	66,000	01/05/2012	12/15/2020
413875-AN-5	HARRIS CORP				2FE	12,096,700	113.6950	13,643,340	12,000,000	12,088,534		(1,786)			6.150	6.090	JD	32,800	738,000	06/02/2011	12/15/2040
418056-AH-0	HASBRO INC				2FE	21,418,910	115.4900	23,531,128	20,375,000	21,207,101		(49,774)			6.600	6.096	JJ	620,079	1,344,750	05/07/2012	07/15/2028
419866-F*-4	HAWAIIAN ELECTRIC CO HAWAIIAN ELECTRIC CO				2	10,000,000	105.9850	10,598,500	10,000,000	10,000,000					5.230	5.230	AO	130,750	502,661	10/15/2015	10/01/2045
42210F-AG-9	HEADWATERS INC HEADWATERS INC				4		0.0000								3.997	0.000	MJSD		20,784	07/13/2016	03/24/2022
42217K-AS-5	HEALTH CARE REIT INC				2FE	6,436,080	110.8450	6,650,688	6,000,000	6,174,124		(47,444)			6.125	5.154	AO	77,583	367,500	09/08/2010	04/15/2020
42217K-AU-0	HEALTH CARE REIT INC			2	2FE	3,705,017	107.5530	3,999,881	3,719,000	3,712,281		1,467			4.950	5.000	JJ	84,886	184,091	08/23/2011	01/15/2021
42217K-AW-6	HEALTH CARE REIT INC			2	2FE	4,966,950	109.8530	5,492,630	5,000,000	4,982,088		3,024			5.250	5.332	JJ	121,042	262,500	03/09/2011	01/15/2022
42217K-BF-2	HEALTH CARE REIT INC				2FE	9,992,600	102.1370	10,213,660	10,000,000	9,993,641		624			4.000	4.009	JD	33,333	400,000	05/20/2015	06/01/2025
42218S-AC-2	HEALTH CARE SVCS CORP 144A				1FE	7,493,430	109.5550	7,668,878	7,000,000	7,282,204		(63,789)			4.700	3.618	JJ	151,706	329,000	07/11/2013	01/15/2021
42225U-AB-0	HEALTHCARE TRUST OF AMERICA				2FE	6,861,960	99.9320	6,995,233	7,000,000	6,894,576		14,491			3.700	3.973	AO	54,678	259,000	09/10/2014	04/15/2023

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
42225U-AD-6	HEALTHCARE TRUST OF AMERICA HEALTHCARE TRUST OF AMERICA				2FE	8,510,750	95.0460	8,078,910	8,500,000	8,510,322		(428)			3.500	3.485	FA	139,660		11/01/2016	08/01/2026
42251#-AW-4	HEB GROCERY COMPANY LP HEB GROCERY COMPANY LP				1	7,000,000	96.3360	6,743,520	7,000,000	7,000,000					3.800	3.800	MS	67,239	133,000	03/30/2016	03/30/2035
42251#-AX-2	HEB GROCERY COMPANY LP HEB GROCERY COMPANY LP				1	5,000,000	97.5150	4,875,750	5,000,000	5,000,000					4.030	4.030	MS	50,935	100,750	03/30/2016	03/30/2037
423074-AF-0	HEINZ (H.J.) CO				2FE	6,556,165	115.6300	7,371,432	6,375,000	6,510,086		(7,950)			6.375	6.115	JJ	187,398	406,406	07/12/2010	07/15/2028
423457-AB-6	HELMERICH & PAYNE INTL HELMERICH & PAYNE INTL				2FE	17,127,117	103.5680	17,606,509	17,000,000	17,112,249		(11,296)			4.650	4.551	MS	232,758	790,500	08/13/2015	03/15/2025
427866-AU-2	HERSHEY FOODS				1FE	29,925,910	100.8140	30,244,140	30,000,000	29,934,663		6,463			3.200	3.229	FA	346,667	960,000	08/19/2015	08/21/2025
427866-AW-8	HERSHEY FOODS HERSHEY COMPANY				1FE	9,951,300	88.4440	8,844,360	10,000,000	9,951,705		405			3.375	3.401	FA	133,125		08/02/2016	08/15/2046
42809H-AD-9	HESS CORP				2FE	9,664,944	101.7480	8,675,034	8,526,000	9,606,995		(24,064)			5.600	4.711	FA	180,372	477,456	08/14/2014	02/15/2041
428236-BM-4	HEWLETT-PACKARD CO				2FE	20,346,800	104.8310	20,966,120	20,000,000	20,176,200		(35,722)			4.300	4.080	JD	71,667	860,000	10/07/2011	06/01/2021
428236-BR-3	HEWLETT-PACKARD CO				2FE	4,993,150	100.7860	5,039,280	5,000,000	4,993,620		111			6.000	6.010	MS	88,333	300,000	09/13/2011	09/15/2041
428236-BV-4	HEWLETT-PACKARD CO				2FE	5,256,100	106.4780	5,323,915	5,000,000	5,144,331		(25,944)			4.650	4.000	JD	14,208	232,500	05/10/2012	12/09/2021
428236-BX-0	HEWLETT-PACKARD CO				2FE	5,020,750	103.2450	5,162,225	5,000,000	5,012,641		(1,937)			4.050	4.000	MS	59,625	202,500	05/10/2012	09/15/2022
42824C-AW-9	HP ENTERPRISE CO HP ENTERPRISE CO				2FE	29,925,677	102.6380	30,791,280	30,000,000	29,926,043		366			4.900	4.934	AO	310,333		12/21/2016	10/15/2025
431282-AM-4	HIGHWOODS REALTY LP				2FE	9,894,000	97.7910	9,779,050	10,000,000	9,931,958		9,866			3.625	3.752	JJ	167,153	362,500	12/11/2012	01/15/2023
43289D-AC-7	HILTON WORLDWIDE FINANCE				3FE	133,340	101.0420	134,742	133,353	133,344		4			3.382	2.825	JAJO	852	4,069	12/15/2015	10/25/2020
43289D-AE-3	HILTON WORLDWIDE FINANCE HILTON WWIDE FIN 2016 TL B2				3FE	1,813,085	101.2940	1,836,547	1,813,085	1,813,085					3.382	3.221	JAJO	11,582	20,524	08/23/2016	10/25/2023
437076-AS-1	HOME DEPOT INC				1FE	19,501,789	125.7870	24,837,921	19,746,000	19,535,230		5,295			5.875	5.967	JD	48,337	1,160,078	04/20/2011	12/16/2036
437076-AV-4	HOME DEPOT INC			2	1FE	4,976,400	126.3000	6,315,000	5,000,000	4,978,371		390			5.950	5.984	AO	74,375	297,500	03/28/2011	04/01/2041
437076-BD-3	HOME DEPOT INC				1FE	14,844,600	112.9950	15,254,366	13,500,000	14,786,596		(24,780)			4.875	4.278	FA	248,625	658,125	07/24/2014	02/15/2044
437076-BK-7	HOME DEPOT INC HOME DEPOT INC				1FE	9,985,700	102.5690	10,256,940	10,000,000	9,987,295		1,237			3.350	3.367	MS	98,639	335,000	09/08/2015	09/15/2025
438516-AT-3	HONEYWELL INTERNATIONAL INC				1FE	16,742,045	123.1060	18,035,044	14,650,000	16,564,405		(57,111)			5.700	4.685	MS	245,876	835,050	09/12/2014	03/15/2037
438516-BB-1	HONEYWELL INTERNATIONAL INC				1FE	22,727,400	121.7250	26,779,456	22,000,000	22,660,133		(13,883)			5.375	5.155	MS	394,167	1,182,500	05/31/2011	03/01/2041
438516-BL-9	HONEYWELL INTERNATIONAL INC HONEYWELL INTERNATIONAL				1FE	9,964,000	94.6940	9,469,350	10,000,000	9,964,538		538			2.500	2.541	MN	42,361		10/24/2016	11/01/2026
440327-AK-0	HORACE MANN EDUCATORS CORP HORACE MANN EDUCATORS CO				2FE	9,973,500	99.1170	9,911,720	10,000,000	9,975,980		2,277			4.500	4.533	JD	37,500	460,000	11/18/2015	12/01/2025
44043V-AD-0	HORIZON PHARMA				3FE	5,860,250	100.1750	5,872,316	5,862,058	5,860,590		340			4.034	3.928	AO	45,925	113,583	07/28/2016	04/29/2021
44107T-AV-8	HOST HOTEL & RESORTS LP				2FE	16,975,760	98.3680	16,722,628	17,000,000	16,978,643		2,083			4.000	4.018	JD	30,222	680,000	05/06/2015	06/15/2025
44107T-AW-6	HOST HOTEL & RESORTS LP HOST HOTELS & REORTS LP				2FE	9,968,000	101.4750	10,147,510	10,000,000	9,970,508		2,404			4.500	4.540	FA	187,500	358,750	10/08/2015	02/01/2026
44266R-AC-1	HOWARD HUGHES MEDICAL IN				1FE	35,157,431	104.0880	36,070,759	34,654,000	35,045,211		(52,016)			3.500	3.309	MS	404,297	1,212,890	09/22/2014	09/01/2023
443510-AG-7	HUBBELL INC HUBBELL INC				1FE	18,856,360	99.3610	18,878,628	19,000,000	18,866,560		10,200			3.350	3.440	MS	212,167	318,250	02/23/2016	03/01/2026
444859-BA-9	HUMANA INC				2FE	19,900,300	99.4790	19,895,740	20,000,000	19,936,855		9,544			3.150	3.209	JD	52,500	630,000	01/10/2013	12/01/2022
445658-CD-7	JB HUNT TRANSPORT SERVICES				2FE	20,707,610	101.4950	21,009,486	20,700,000	20,709,660		(1,315)			3.850	3.842	MS	234,658	796,950	09/16/2014	03/15/2024
445658-CE-5	JB HUNT TRANSPORT SERVICES				2FE	14,962,650	99.9600	14,994,030	15,000,000	14,969,521		4,902			3.300	3.340	FA	187,000	507,375	08/03/2015	08/15/2022
446150-AJ-3	HUNTINGTON BANCSHARES HUNTINGTON BANCSHARES				2FE	5,988,180	101.4230	6,085,362	6,000,000	5,989,944		1,764			3.150	3.193	MS	56,175	94,500	03/09/2016	03/14/2021
448579-AB-8	HYATT HOTELS CORPS 144A				2FE	15,497,100	111.5760	16,736,325	15,000,000	15,168,785		(57,723)			6.875	6.400	FA	389,583	1,031,250	06/07/2010	08/15/2019
448579-AF-9	HYATT HOTELS CORPS HYATT HOTELS CORP	0			2FE	2,997,600	105.5000	3,165,009	3,000,000	2,997,793		193			4.850	4.860	MS	42,842	75,983	02/29/2016	03/15/2026
44891A-AF-4	HYUNDAI CAPITAL AMERICA HYUNDAI CAPITAL AMERICA				2FE	28,957,370	99.8510	28,956,761	29,000,000	28,963,662		6,292			3.000	3.032	MS	248,917	435,000	03/14/2016	03/18/2021
44891A-AK-3	HYUNDAI CAPITAL AMERICA HYUNDAI CAPITAL AMERICA				2FE	5,994,780	90.2950	5,417,706	6,000,000	5,994,899		119			2.750	2.760	MS	43,083		09/22/2016	09/27/2026
44919*-AC-2	I 595 EXPRESS I 595 EXPRESS			4	1Z	16,690,460	90.8320	15,160,279	16,690,460	16,690,460					3.310	3.325	MJSD	1,535	551,875	10/15/2015	12/31/2031
44969C-AT-7	IMS HEALTH INC				3FE		0.0000								3.747	0.000	MON		2,107	02/27/2015	03/17/2021
44969C-BD-1	IMS HEALTH INC IMS HEALTH INC 2016 TL B ASS				3FE	2,268,540	100.8750	2,288,389	2,268,540	2,268,540					3.497	3.357	MJSD	3,306	449	11/14/2016	03/17/2021
450328-AA-3	ITC GREAT PLAINS				1	14,000,000	96.5630	13,518,820	14,000,000	14,000,000					4.160	4.160	MN	56,622	582,400	11/26/2014	11/26/2044
45138L-AY-9	IDAHO POWER CORP				1FE	1,561,956	109.1850	1,801,559	1,650,000	1,570,463		1,683			4.850	5.207	FA	30,232	80,025	05/25/2011	08/15/2040
45138L-BA-0	IDAHO POWER CORP				1FE	7,994,270	100.4430	8,035,464	8,000,000	7,994,622		124			4.300	4.304	AO	86,000	344,000	10/08/2015	04/01/2042
45167R-AE-4	IDEX CORP			2	2FE	17,051,328	103.4390	17,377,702	16,800,000	16,943,438		(34,791)			4.500	4.250	JD	33,600	756,000	09/17/2013	12/15/2020
45167R-AF-1	IDEX CORP			2	2FE	14,962,350	102.3410	15,351,210	15,000,000	14,979,409		3,662			4.200	4.231	JD	28,000	630,000	12/08/2011	12/15/2021
452308-AQ-2	ILLINOIS TOOL WORKS INC				1FE	47,616,768	112.4910	49,496,128	44,000,000	47,435,738		(78,915)			4.875	4.350	MS	631,583	2,145,000	12/11/2014	09/15/2041
45326T-AA-6	INCITEC PIVOT FIN LLC 144A				2FE	30,057,479	107.5330	29,281,209	27,230,000	28,534,680		(409,632)			6.000	4.246	JD	95,305	1,633,800	03/19/2014	12/10/2019
454889-AM-8	INDIANA MICHIGAN POWER				2FE	8,028,910	119.8070	9,215,531	7,692,000	7,987,168		(7,610)			6.050	5.727	MS	137,024	465,366	06/30/2010	03/15/2037
455434-BP-4	INDIANAPOLIS POWER & LIGHT CO 144A			2	2FE	10,354,900	104.7870	10,478,680	10,000,000	10,324,297		(7,071)			4.875	4.651	MN	81,250	487,500	03/23/2012	11/01/2041
456650-AF-0	INFINITY PROPERTY & CASUALTY				2FE	8,949,758	101.9440	8,971,028	8,800,000	8,928,855		(19,326)			5.000	4.703	MS	124,667	440,000	11/24/2015	09/19/2022
45672J-AF-7	INEOS US FINANCE LLC INEOS US FINANCE LLC				3FE	4,973,087	100.6360	5,006,256	4,974,642	4,973,312		225			3.743	3.414	MJSD	8,793	31,610	08/22/2016	12/15/2020
45686X-CF-8	INGERSOLL-RAND CO				2FE	5,346,600	114.1480	6,118,354	5,360,000	5,350,604		579			6.015	6.037	FA	121,797	322,404	10/06/2009	02/15/2028
457153-AF-1	INGRAM MICRO INC				3FE	14,910,300	97.7670	14,665,065	15,000,000	14,944,248		8,398			5.000	5.077	FA	293,750	750,000	08/07/2012	08/10/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
457153-AG-9	INGRAM MICRO INC				3FE	4,982,450	94.0000	4,700,000	5,000,000	4,985,371		1,465			4.950	4.995	JD	11,000	260,000	12/10/2014	12/15/2024
457187-AB-8	INGREDION INC INGREDION INC				2FE	24,256,980	97.2840	23,348,160	24,000,000	24,252,778		(4,202)			3.200	3.073	AO	211,200		10/18/2016	10/01/2026
458140-AN-0	INTEL CORP				1FE	49,494,050	102.7580	51,379,050	50,000,000	49,553,541		19,429			4.000	4.076	JD	88,889	2,000,000	07/22/2015	12/15/2032
4581X0-CE-6	INTER-AMERICAN DEVEL BK				1FE	19,847,300	115.9670	23,193,440	20,000,000	19,855,001		2,734			4.375	4.421	JJ	381,597	875,000	01/16/2014	01/24/2044
45866F-AD-6	INTERCONTINENTAL EXCHANGE INTERCONTINENTAL EXCHANGE				1FE	45,204,700	102.1920	45,986,535	45,000,000	45,184,837		(17,521)			3.750	3.696	JD	32,813	1,720,313	11/20/2015	12/01/2025
45905U-XK-5	INTL BANK & RECON DEV INTL BANK RECON & DEVELOPMENT				1FE	50,000,000	99.5360	49,767,800	50,000,000	50,000,000					2.750	2.750	JJ	588,194		07/07/2016	07/27/2046
459200-BB-6	INT'L BUSINESS MACHINES CORP				1FE	7,763,671	125.0240	8,851,720	7,080,000	7,647,970		(22,653)			5.875	5.131	MN	36,973	415,950	04/14/2011	11/29/2032
459200-GS-4	INT'L BUSINESS MACHINES CORP				1FE	39,377,399	121.3280	44,156,076	36,394,000	39,063,049		(60,766)			5.600	5.056	MN	175,500	2,038,064	05/25/2011	11/30/2039
459200-HF-1	INT'L BUSINESS MACHINES CORP				1FE	3,066,540	100.0280	3,000,837	3,000,000	3,063,797		(1,451)			4.000	3.868	JD	3,667	120,000	01/07/2015	06/20/2042
459200-JH-5	INT'L BUSINESS MACHINES CORP IBM CORP				1FE	4,961,800	109.0960	5,454,795	5,000,000	4,962,314		514			4.700	4.748	FA	86,167	117,500	02/16/2016	02/19/2046
459506-AC-5	INTL FLAVORS & FRAGRANCES				2FE	10,517,675	99.0840	10,403,810	10,500,000	10,511,892		(1,676)			3.200	3.180	MN	56,000	336,000	04/02/2013	05/01/2023
459506-C*-0	INTL FLAVORS & FRAGRANCES				2	10,000,000	114.6180	11,461,800	10,000,000	10,000,000					6.500	6.500	MS	169,722	650,000	09/27/2007	09/27/2022
460146-CF-8	INTERNATIONAL PAPER COMPANY				2FE	11,240,700	127.4410	12,744,050	10,000,000	11,127,574		(21,480)			7.300	6.358	MN	93,278	730,000	10/19/2010	11/15/2039
460146-CG-6	INTERNATIONAL PAPER COMPANY			2	2FE	10,585,000	107.9500	10,795,010	10,000,000	10,328,572		(59,847)			4.750	4.002	FA	179,444	475,000	05/18/2012	02/15/2022
460146-CK-7	INTERNATIONAL PAPER COMPANY				2FE	8,226,776	98.8220	8,202,218	8,300,000	8,230,141		1,197			4.800	4.856	JD	17,707	398,400	08/05/2014	06/15/2044
460146-CQ-4	INTERNATIONAL PAPER COMPANY INTERNATIONAL PAPER				2FE	4,994,950	94.5610	4,728,025	5,000,000	4,995,000		50			4.400	4.406	FA	85,556		08/02/2016	08/15/2047
460690-BH-2	INTERPUBLIC GROUP COS INC				2FE	1,693,575	103.4220	1,680,608	1,625,000	1,665,766		(7,031)			4.000	3.469	MS	19,139	65,000	10/23/2012	03/15/2022
460690-BK-5	INTERPUBLIC GROUP COS INC				2FE	19,939,800	100.3140	20,062,880	20,000,000	19,963,198		5,250			3.750	3.784	FA	283,333	750,000	11/05/2012	02/15/2023
461070-AG-9	INTERSTATE POWER & LIGHT				1FE	10,086,300	127.7730	12,777,320	10,000,000	10,076,666		(1,577)			6.250	6.186	JJ	288,194	625,000	07/08/2009	07/15/2039
461070-AL-8	INTERSTATE POWER & LIGHT				2FE	14,930,161	100.2650	14,914,404	14,875,000	14,922,409		(5,186)			3.250	3.204	JD	40,286	483,438	06/23/2015	12/01/2024
46247@-AA-2	IOWA INTERSTATE RAILROAD				1Z	15,000,000	101.5200	15,228,000	15,000,000	15,000,000					4.530	4.530	JJ	288,788	332,200	02/02/2016	01/28/2028
465685-AD-7	ITC HOLDINGS CORP 144A				2FE	6,813,925	118.5030	7,181,270	6,060,000	6,715,637		(18,100)			6.375	5.472	MS	97,654	386,325	10/05/2010	09/30/2036
465685-AG-0	ITC HOLDINGS CORP				2FE	24,928,750	102.8080	25,701,900	25,000,000	24,950,425		6,535			4.050	4.085	JJ	506,250	1,012,500	06/26/2013	07/01/2023
46625H-HV-5	JP MORGAN CHASE & CO				1FE	10,221,700	117.5740	11,757,370	10,000,000	10,201,890		(4,136)			5.500	5.349	AO	116,111	550,000	05/31/2011	10/15/2040
46625H-JQ-4	JP MORGAN CHASE & CO JP MORGAN & CO	0			2FE	1,008,750	107.8750	1,078,750	1,000,000	1,008,750					6.750	6.691	FA	28,125	33,750	02/11/2016	01/01/9999
46625H-RW-2	JP MORGAN CHASE & CO JPMORGAN CHASE & CO	0			1FE	3,000,000	102.0910	3,062,739	3,000,000	3,000,000					2.112	2.112	JAJO	12,143		10/17/2016	10/24/2023
476556-DA-0	JERSEY CENTRAL POWER & LIGHT	0			2FE	465,440	109.5840	438,338	400,000	417,257		(7,661)			7.350	5.139	FA	12,250	29,400	08/20/2009	02/01/2019
478045-AA-5	JOHN SEVIER COMB CYCLE			4	1FE	38,923,326	106.1250	40,294,282	37,968,878	38,799,595		(25,040)			4.626	4.425	JJ	809,914	1,762,904	01/11/2012	01/15/2042
478111-AC-1	JOHN HOPKINS HEALTH SYS JOHNS HOPKINS HEALTH SYS				1FE	9,473,700	95.4480	9,544,800	10,000,000	9,474,570		870			3.837	4.148	MN	54,358		11/23/2016	05/15/2046
478160-AL-8	JOHNSON & JOHNSON				1FE	26,835,431	115.9290	28,344,665	24,450,000	26,551,538		(89,512)			4.950	4.211	MN	154,646	1,210,275	07/29/2013	05/15/2033
478160-AT-1	JOHNSON & JOHNSON				1FE	20,695,198	130.3380	24,186,767	18,557,000	20,455,035		(47,814)			5.850	5.065	JJ	500,575	1,085,585	04/27/2011	07/15/2038
478160-BA-1	JOHNSON & JOHNSON				1FE	1,217,500	117.3190	1,466,489	1,250,000	1,220,548		607			4.850	5.019	MN	7,747	60,625	07/07/2011	05/15/2041
478160-BV-5	JOHNSON & JOHNSON Johnson & Johnson				1FE	9,933,600	98.4480	9,844,840	10,000,000	9,934,623		1,023			3.700	3.737	MS	123,333	185,000	02/26/2016	03/01/2046
478165-AB-9	SC JOHNSON & SONS INC 144A				1FE	20,990,000	121.3430	24,268,600	20,000,000	20,711,586		(43,085)			6.750	6.300	FA	510,000	1,350,000	12/23/2008	02/15/2028
478165-AG-8	SC JOHNSON & SONS INC 144A				1FE	23,449,669	105.8670	23,306,510	22,015,000	23,386,786		(34,752)			4.800	4.365	MS	352,240	1,056,720	09/02/2014	09/01/2040
478165-AH-6	SC JOHNSON & SONS INC JOHNSON(S.C.)& SON INC				1FE	4,990,350	107.0170	5,350,855	5,000,000	4,990,514		138			4.750	4.762	AO	50,139	236,840	10/13/2015	10/15/2046
481165-AH-1	JOY GLOBAL INC				3FE	4,043,093	124.2500	4,727,713	3,805,000	4,016,602		(5,401)			6.625	6.135	MN	32,210	252,081	06/23/2011	11/15/2036
481165-AJ-7	JOY GLOBAL INC				3FE	25,033,347	108.6250	26,217,730	24,136,000	24,626,894		(91,271)			5.125	4.641	AO	261,138	1,236,970	03/29/2012	10/15/2021
48125X-SN-7	JP MORGAN CHASE & CO			2	1FE	19,900,000	102.4920	20,498,300	20,000,000	20,096,066		17,282			5.250	5.202	JD	61,250	1,025,000	05/27/2011	06/10/2031
48126H-AC-4	JPMORGAN CHASE & CO JPMORGAN CHASE & CO	0			2FE	1,902,500	101.3130	2,026,250	2,000,000	1,902,500					6.100	6.413	AO	30,500	122,000	02/11/2016	01/01/9999
48203R-AD-6	JUNIPER NETWORKS INC				2FE	18,658,095	102.2150	17,519,565	17,140,000	18,533,635		(28,477)			5.950	5.343	MS	300,283	1,019,830	07/10/2012	03/15/2041
48203R-AF-1	JUNIPER NETWORKS INC				2FE	6,258,259	106.7980	6,497,578	6,084,000	6,170,135		(18,352)			4.600	4.229	MS	82,404	279,864	09/28/2011	03/15/2021
482480-AE-0	KLA-TENCOR CORP				2FE	15,095,480	105.6900	15,853,485	15,000,000	15,078,963		(8,283)			4.650	4.569	MN	116,250	697,500	12/02/2014	11/01/2024
482480-AF-7	KLA-TENCOR CORP				2FE	15,153,300	106.0410	15,906,105	15,000,000	15,144,278		(4,671)			5.650	5.564	MN	141,250	847,500	12/02/2014	11/01/2034
48249D-AA-9	KKR GROUP FIN CO II 144A				1FE	9,885,600	100.3990	10,039,900	10,000,000	9,892,135		1,804			5.500	5.579	FA	229,167	550,000	01/25/2013	02/01/2043
482620-AW-1	KN ENERGY CORP				2FE	11,523,650	99.5980	9,959,760	10,000,000	10,998,058		(61,243)			7.250	6.010	MS	241,667	725,000	08/08/2005	03/01/2028
485134-BM-1	KANSAS CITY POWER & LIGHT			2	2FE	11,922,960	106.8740	12,824,856	12,000,000	11,929,594		1,346			5.300	5.343	AO	159,000	636,000	09/15/2011	10/01/2041
485134-BN-9	KANSAS CITY POWER & LIGHT				2FE	9,990,600	99.2650	9,926,520	10,000,000	9,993,832		887			3.150	3.161	MS	92,750	315,000	03/11/2013	03/15/2023
485170-AV-6	KANSAS CITY SOUTHERN KANSAS CITY SOUTHERN				2FE	19,435,135	97.2710	19,454,220	20,000,000	19,466,205		31,069			3.000	3.466	MN	76,667	300,000	07/26/2016	05/15/2023
485260-BL-6	KANSAS GAS & ELECTRIC CO 144A				1FE	4,776,840	110.8730	5,266,482	4,750,000	4,758,237		(3,007)			6.700	6.622	JD	14,144	318,250	06/08/2009	06/15/2019
48562R-AG-4	KAR AUCTION SERVICES, INC				3FE	1,899,737	101.0000	1,923,543	1,904,498	1,901,494		633			3.707	3.023	MON	4,118		03/21/2014	03/11/2021
48562R-AH-2	KAR AUCTION SERVICES, INC KAR AUCTION SERVICES				3FE	496,250	101.5160	503,771	496,250	496,250					4.457	4.135	MJSD	1,413	820	03/17/2016	03/09/2023
487312-AA-8	KEENAN FT DETRIC KEENAN ENERGY 144A			4	1FE	11,941,129	109.3610	13,393,782	12,247,311	12,014,571		10,878			6.093	6.372	MN	95,351	747,619	07/27/2009	05/15/2033
487836-BJ-6	KELLOGG COMPANY				2FE	2,407,008	100.6260	2,415,026	2,400,000	2,404,480		(755)			3.125	3.087	MN	9,167	75,000	06/13/2013	05/17/2022
487836-BL-1	KELLOGG COMPANY				2FE	16,056,225	97.6570	17,090,045	17,500,000	16,502,244		140,812			2.750	3.794	MS	160,417	481,250	09/12/2013	03/01/2023

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
489170-AC-4	KENNAMETAL INC				2FE	25,214,048	98.9810	23,722,656	23,967,000	24,701,707		(129,965)			3.875	3.221	FA	350,850	928,721	01/08/2013	02/15/2022
491674-BG-1	KENTUCKY UTILITIES			2	1FE	16,960,593	115.1360	19,573,069	17,000,000	16,965,003		643			5.125	5.140	MN	145,208	871,250	07/06/2011	11/01/2040
491674-BJ-5	KENTUCKY UTILITIES				1FE	14,892,000	110.0990	16,514,820	15,000,000	14,897,587		1,873			4.650	4.695	MN	91,063	697,500	11/06/2013	11/14/2043
49306C-AF-8	KEY BANK NA				2FE	5,347,800	102.5890	5,129,440	5,000,000	5,055,397		(64,012)			5.700	4.330	MN	47,500	285,000	01/09/2012	11/01/2017
49327M-2K-9	KEY BANK NA				1FE	31,914,710	99.3340	31,786,720	32,000,000	31,928,397		7,886			3.300	3.330	JD	88,000	1,056,000	02/17/2016	06/01/2025
49337W-AH-3	KEYSPAN CORP				2FE	9,123,373	108.4670	10,033,151	9,250,000	9,145,474		3,359			5.875	5.981	AO	135,859	543,438	07/07/2010	04/01/2033
49337W-AJ-9	KEYSPAN CORP				2FE	13,717,346	113.3870	14,942,192	13,178,000	13,636,289		(14,638)			5.803	5.496	AO	191,180	764,719	07/22/2010	04/01/2035
49338L-AB-9	KEYSIGHT TECHNOLOGIES KEYSIGHT TECHNOLOGIES				2FE	20,143,270	98.8190	19,763,800	20,000,000	20,139,312		(3,957)			4.550	4.443	AO	154,194	799,271	09/14/2016	10/30/2024
494368-BG-7	KIMBERLY-CLARK CORP				1FE	28,551,778	119.6930	32,297,959	26,984,000	28,451,409		(32,923)			5.300	4.907	MS	476,717	1,430,152	11/01/2013	03/01/2041
494368-BR-3	KIMBERLY-CLARK CORP				1FE	9,963,100	99.7610	9,976,130	10,000,000	9,967,661		3,255			3.050	3.093	FA	115,222	312,625	08/03/2015	08/15/2025
494368-BV-4	KIMBERLY-CLARK CORP KIMBERLY-CLARK CORP				1FE	6,983,900	86.8550	6,079,829	7,000,000	6,984,032		132			3.200	3.212	JJ	93,956		07/26/2016	07/30/2046
49446R-AJ-8	KIMCO REALTY CORP				2FE	7,590,725	112.0380	8,061,148	7,195,000	7,332,607		(44,689)			6.875	6.108	AO	123,664	494,656	02/17/2010	10/01/2019
49446R-AP-4	KIMCO REALTY CORP KIMCO REALTY CORP				2FE	14,877,960	92.8340	13,925,115	15,000,000	14,881,897		3,937			2.800	2.893	AO	155,167		08/09/2016	10/01/2026
49446R-AQ-2	KIMCO REALTY CORP KIMCO REALTY CORP				2FE	9,921,300	93.7340	9,373,370	10,000,000	9,921,469		169			4.125	4.171	JD	58,438		11/01/2016	12/01/2046
49446X-AA-4	KIMCO REALTY CORP				2FE	2,336,616	102.0040	2,346,087	2,300,000	2,307,237		(6,414)			4.300	4.000	FA	41,208	98,900	01/13/2012	02/01/2018
494550-AJ-5	KINDER MORGAN ENERGY PARTNERS				2FE	2,415,907	117.8710	2,640,315	2,240,000	2,385,419		(5,992)			7.400	6.685	MS	48,807	165,760	12/15/2010	03/15/2031
494550-AT-3	KINDER MORGAN ENERGY PARTNERS				2FE	3,053,160	105.7700	3,173,085	3,000,000	3,048,720		(1,501)			5.800	5.656	MS	51,233	174,000	10/02/2013	03/15/2035
494550-BB-1	KINDER MORGAN ENERGY PARTNERS	0			2FE	656,862	111.5560	669,334	600,000	620,530		(5,859)			6.850	5.639	FA	15,527	41,100	08/20/2009	02/15/2020
494550-BD-7	KINDER MORGAN ENERGY PARTNERS				2FE	5,086,050	110.4940	5,524,690	5,000,000	5,077,388		(1,497)			6.500	6.370	MS	108,333	325,000	10/23/2009	09/01/2039
49460Y-AY-1	KINETIC CONCEPTS INC				3FE		0.0000								3.997	0.000	MJSD		(3,096)	03/10/2015	05/04/2018
500255-AN-4	KOHLS CORPORATION				2FE	16,488,207	103.3560	16,568,920	16,031,000	16,408,943		(14,380)			6.000	5.771	JJ	443,524	961,860	05/10/2011	01/15/2033
500255-AS-3	KOHLS CORPORATION				2FE	958,280	98.5260	985,255	1,000,000	972,658		3,932			3.250	3.757	FA	13,542	32,500	02/21/2013	02/01/2023
500255-AU-8	KOHLS CORPORATION				2FE	7,998,080	100.1300	8,010,392	8,000,000	7,998,312		161			4.250	4.253	JJ	154,889	340,000	07/14/2015	07/17/2025
50075N-AC-8	MONDELEZ INTERNATIONAL				2FE	16,963,122	123.7790	18,071,690	14,600,000	16,682,992		(92,136)			6.500	5.115	MN	158,167	949,000	10/17/2013	11/01/2031
50076Q-AE-6	KRAFT FOODS GROUP INC				2FE	21,476,021	102.6450	20,676,708	20,144,000	21,380,400		(26,044)			5.000	4.585	JD	75,540	1,007,200	01/18/2013	06/04/2042
50076Q-AR-7	KRAFT FOODS GROUP INC KRAFT HEINZ FOODS CO	0			2FE	4,976,581	126.0280	4,841,992	3,842,000	4,956,477		(20,104)			6.875	4.741	JJ	113,726	132,069	04/06/2016	01/26/2039
50077L-AD-8	KRAFT HEINZ FOODS KRAFT HEINZ FOODS CO	0			2FE	1,002,792	94.0730	940,733	1,000,000	1,002,727		(65)			3.000	2.967	JD	2,500	15,583	08/19/2016	06/01/2026
50077L-AL-0	KRAFT HEINZ FOODS KRAFT HEINZ FOODS	0			2FE	4,633,040	105.2240	4,208,972	4,000,000	4,626,261		(6,780)			5.000	3.814	JJ	92,222		09/08/2016	07/15/2035
501044-CN-9	KROGER CO			2	2FE	11,081,038	110.2300	12,174,937	11,045,000	11,077,907		(674)			5.400	5.377	JJ	275,021	596,430	10/19/2010	07/15/2040
501044-CR-0	KROGER CO				2FE	13,678,840	105.3470	14,221,778	13,500,000	13,670,758		(3,428)			5.000	4.912	AO	142,500	675,000	09/17/2014	04/15/2042
501044-CY-5	KROGER CO				2FE	4,989,800	104.3720	5,218,580	5,000,000	4,992,374		914			4.000	4.025	FA	83,333	200,000	01/23/2014	02/01/2024
501044-DC-2	KROGER CO KR				2FE	4,988,150	100.5280	5,026,415	5,000,000	4,989,180		1,030			3.500	3.528	FA	72,917	95,278	01/08/2016	02/01/2026
50212X-AR-7	LPL HOLDINGS INC				3FE		0.0000								3.250	0.000	MJSD		17,694	02/27/2015	03/29/2019
50212X-AS-5	LPL HOLDINGS INC LPL HODINGS INC-TERM LN B				3FE	1,557,627	101.2500	1,579,761	1,560,258	1,557,755		127			4.916	4.690	FMAN	8,949	39,478	10/05/2016	11/20/2022
50212X-AU-0	LPL HOLDINGS INC LPL HOLDINGS INC				3FE	3,446,737	101.1880	3,498,882	3,457,803	3,447,284		548			4.498	4.207	MJSD	1,296	30,831	10/05/2016	03/29/2021
502413-AZ-0	L-3 COMMUNICATIOINS CORP				2FE	7,744,400	106.3420	7,975,673	7,500,000	7,609,699		(28,125)			4.750	4.300	JJ	164,271	356,250	09/29/2011	07/15/2020
50540R-AJ-1	LABORATORY CORP OF AMER HLDGS			2	2FE	10,736,000	106.3030	10,630,250	10,000,000	10,360,330		(91,529)			4.625	3.557	MN	59,097	462,500	08/20/2012	11/15/2020
50540R-AL-6	LABORATORY CORP OF AMER HLDGS			2	2FE	20,391,800	102.4100	20,738,086	20,250,000	20,334,465		(13,964)			3.750	3.664	FA	270,000	759,375	08/22/2012	08/23/2022
50540R-AP-7	LABORATORY CORP OF AMER HLDGS LABORATORY CORP OF AMERICA				2FE	4,948,350	100.4770	5,023,840	5,000,000	4,955,991		7,641			3.200	3.390	FA	66,667	160,000	01/07/2016	02/01/2022
505588-BE-2	LACLEDE GAS CO				1FE	8,902,310	118.2950	10,055,092	8,500,000	8,855,681		(14,965)			6.000	5.586	MN	85,000	510,000	12/10/2012	05/01/2034
505588-BF-9	LACLEDE GAS CO				1FE	3,952,000	120.1710	4,806,852	4,000,000	3,959,132		1,060			6.150	6.242	JD	20,500	246,000	04/01/2009	06/01/2036
505588-BJ-1	LACLEDE GAS CO				1FE	5,113,000	101.9500	5,097,485	5,000,000	5,093,903		(12,599)			3.400	3.084	FA	64,222	170,000	06/12/2015	08/15/2023
505597-AD-6	LACLEDE GROUP INC				2FE	9,990,500	98.9150	9,891,540	10,000,000	9,990,808		160			4.700	4.706	FA	177,556	470,000	08/12/2014	08/15/2044
50587K-AB-7	LAFARGEHOLCIM FINANCE US LAFARGEHOLCIM FINANCE US				2FE	14,779,800	96.6250	14,493,750	15,000,000	14,780,710		910			4.750	4.843	MS	195,938		09/16/2016	09/22/2046
50987*-AA-0	LAKE HEALTH 2016 CTL PT TR LAKE HEALTH 2016 CTL PT	0			1FE	5,000,000	93.2240	4,661,175	5,000,000	5,000,000					3.750	3.750	MON	8,333	42,708	09/23/2016	11/15/2035
512807-AN-8	LAM RESEARCH CORP				2FE	35,035,950	99.9850	34,994,820	35,000,000	35,037,417		537			3.800	3.785	MS	391,611	1,140,000	11/14/2016	03/15/2025
521865-AX-3	LEAR CORP LEAR CORP			2	2FE	10,550,000	104.7500	10,475,000	10,000,000	10,541,305		(8,695)			5.250	4.153	JJ	242,083		11/18/2016	01/15/2025
524901-AR-6	LEGG MASON				2FE	12,519,375	98.0150	12,251,850	12,500,000	12,518,991		(292)			5.625	5.614	JJ	324,219	703,125	02/12/2014	01/15/2044
524901-AT-2	LEGG MASON				2FE	17,237,450	100.5070	17,240,017	17,153,000	17,224,609		(8,101)			3.950	3.885	JJ	312,423	677,544	05/07/2015	07/15/2024
52729K-AM-8	LEVEL 3 FINANCING INC				3FE	4,110,266	101.3540	4,180,853	4,125,000	4,113,163		1,930			3.632	3.107	FMAN	22,059	144,431	08/27/2015	05/31/2022
53079E-AW-4	LIBERTY MUTUAL GROUP 144A				2FE	4,984,450	109.1240	5,456,220	5,000,000	4,990,744		1,481			4.950	4.990	MN	41,250	247,500	05/01/2012	05/01/2022
53079E-BE-3	LIBERTY MUTUAL GROUP 144A				2FE	8,312,516	104.6950	8,794,338	8,400,000	8,336,420		8,296			4.250	4.385	JD	15,867	357,000	01/08/2014	06/15/2023
53079E-BF-0	LIBERTY MUTUAL GROUP	0			2FE	9,992,000	98.9900	9,899,040	10,000,000	9,992,419		129			4.850	4.855	FA	202,083	485,000	07/21/2014	08/01/2044
53117C-AN-2	LIBERTY PROPERTY LP				2FE	10,885,305	103.6380	11,218,792	10,825,000	10,860,884		(5,767)			4.125	4.057	JD	19,846	446,531	06/07/2012	06/15/2022
53117C-AR-3	LIBERTY PROPERTY LP				2FE	4,982,200	100.4790	5,023,935	5,000,000	4,984,908		1,532			3.750	3.793	AO	46,875	187,500	03/17/2015	04/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
532457-AZ-1	ELI LILLY & CO				1FE	11,384,500	119.5640	11,956,440	10,000,000	11,110,237		(85,793)			5.500	4.154	MS	161,944	550,000	08/20/2013	03/15/2027
532457-BA-5	ELI LILLY & CO				1FE	10,701,000	120.5780	12,057,800	10,000,000	10,606,349		(16,927)			5.550	5.067	MS	163,417	555,000	07/27/2010	03/15/2037
532457-BC-1	ELI LILLY & CO				1FE	21,897,848	122.7550	24,235,559	19,743,000	21,619,152		(50,210)			5.950	5.193	MN	150,102	1,174,709	09/16/2010	11/15/2037
53359#-AF-9	LINCOLN ELECTRIC HOLDINGS, INC LINCOLN ELECTRIC HOLDINGS INC				1Z	3,000,000	89.8360	2,695,080	3,000,000	3,000,000					3.030	3.030	AO	17,928		10/20/2016	10/20/2033
53359#-AG-7	LINCOLN ELECTRIC HOLDINGS, INC LINCOLN ELECTRIC HOLDINGS INC				1Z	5,000,000	88.3820	4,419,100	5,000,000	5,000,000					3.270	3.270	AO	32,246		10/20/2016	10/20/2037
53359#-AH-5	LINCOLN ELECTRIC HOLDINGS, INC LINCOLN ELECTRIC HOLDINGS INC				1Z	2,000,000	100.5010	2,010,020	2,000,000	2,000,000					3.520	3.520	AO	13,884		10/20/2016	10/20/2041
534187-AX-7	LINCOLN NATIONAL CORP				2FE	4,951,650	114.9330	5,746,650	5,000,000	4,983,838		5,542			8.750	8.897	JJ	218,750	437,500	06/17/2009	07/01/2019
534187-BA-6	LINCOLN NATIONAL CORP				2FE	10,058,850	126.2810	12,628,070	10,000,000	10,053,798		(907)			7.000	6.953	JD	31,111	700,000	06/15/2010	06/15/2040
53803H-AK-6	LIVE NATION ENTERTAINMENT INC LIVE NATION ENT INC-TL B ASSIG				3FE	2,976,478	101.0000	3,006,243	2,976,478	2,976,478					3.382	3.382	JAJO	18,454	9,920	11/04/2016	10/27/2023
539830-AR-0	LOCKHEED MARTIN CORP				2FE	18,782,895	125.1670	21,253,391	16,980,000	18,530,369		(45,279)			6.150	5.382	MS	348,090	1,044,270	10/13/2010	09/01/2036
539830-AW-9	LOCKHEED MARTIN CORP				2FE	12,387,917	120.6830	13,476,615	11,167,000	12,269,824		(24,395)			5.720	5.000	JD	53,229	638,752	07/28/2011	06/01/2040
539830-BB-4	LOCKHEED MARTIN CORP LMT 4.07 12/15/42 Corp				2FE	4,883,750	98.7630	4,938,165	5,000,000	4,889,325		2,317			4.070	4.211	JD	9,044	203,500	08/14/2014	12/15/2042
539830-BC-2	LOCKHEED MARTIN CORP				2FE	4,956,900	95.0150	4,750,770	5,000,000	4,959,773		1,536			3.600	3.661	MS	60,000	180,000	02/12/2015	03/01/2035
539830-BK-4	LOCKHEED MARTIN CORP LOCKHEED MARTIN CORP				2FE	8,831,160	106.2970	9,566,757	9,000,000	8,836,707		5,038			4.500	4.643	MN	51,750	396,000	11/16/2015	05/15/2036
540424-AP-3	LOEWS CORP				1FE	11,625,840	118.9560	14,274,660	12,000,000	11,680,243		9,344			6.000	6.248	FA	300,000	720,000	04/01/2010	02/01/2035
540424-AS-7	LOEWS CORP LOEWS CORP				1FE	10,057,520	101.7060	10,170,560	10,000,000	10,053,816		(3,704)			3.750	3.680	AO	93,750	196,875	03/24/2016	04/01/2026
546676-AU-1	LOUISVILLE GAS & ELEC			2	1FE	18,582,804	113.8370	21,059,864	18,500,000	18,575,319		(1,764)			5.125	5.094	MN	121,149	948,125	07/06/2011	11/15/2040
546676-AV-9	LOUISVILLE GAS & ELEC				1FE	14,892,000	109.7510	16,462,620	15,000,000	14,897,607		1,872			4.650	4.695	MN	89,125	697,500	11/06/2013	11/15/2043
548661-AK-3	LOWE'S COMPANIES INC				1FE	18,029,924	129.3160	22,809,996	17,639,000	17,942,222		(18,734)			6.500	6.282	MS	337,591	1,146,535	04/14/2011	03/15/2029
548661-CJ-4	LOWE'S COMPANIES INC				1FE	6,743,099	117.7960	7,521,281	6,385,000	6,691,245		(9,546)			5.500	5.100	AO	74,137	351,175	07/28/2011	10/15/2035
548661-CX-3	LOWE'S COMPANIES INC				1FE	14,736,260	106.0240	14,843,388	14,000,000	14,702,053		(15,082)			4.650	4.322	AO	137,433	651,000	08/06/2014	04/15/2042
548661-DH-7	LOWE'S COMPANIES INC LOWE'S COS INC				1FE	6,959,470	101.6090	7,112,616	7,000,000	6,963,961		3,493			3.375	3.444	MS	69,563	235,594	09/09/2015	09/15/2025
548661-DN-4	LOWE'S COMPANIES INC LOWE'S COS INC				1FE	3,977,760	93.2420	3,729,696	4,000,000	3,978,029		269			3.700	3.731	AO	31,244	71,944	04/11/2016	04/15/2046
549271-AA-2	LUBRIZOL CORP				1FE	8,856,100	127.4480	12,744,830	10,000,000	9,214,394		61,194			7.250	8.575	JD	32,222	725,000	05/29/2009	06/15/2025
549271-AG-9	LUBRIZOL CORP				1FE	9,675,420	113.9470	10,653,998	9,350,000	9,441,233		(38,606)			8.875	8.355	FA	345,755	829,813	02/02/2009	02/01/2019
55068#-AK-5	LUXOTTICA US HOLDINGS CORP				1	10,000,000	104.8400	10,484,000	10,000,000	10,000,000					4.350	4.350	JD	19,333	435,000	12/15/2011	12/15/2021
552081-AK-7	LYONDELLBASELL IND NV				2FE	30,620,760	113.5000	30,645,000	27,000,000	29,652,243		(318,671)			5.750	4.128	AO	327,750	1,552,500	03/06/2015	04/15/2024
55336V-AA-8	MPLX LP				2FE	14,945,670	96.5000	14,475,000	15,000,000	14,948,533		1,872			4.000	4.050	FA	226,667	400,000	11/03/2016	02/15/2025
55336V-AE-0	MPLX LP MPLX LP	0			2FE	3,078,560	101.7000	3,025,563	2,975,000	3,076,240		(2,320)			4.500	3.905	JJ	61,731		10/21/2016	07/15/2023
55336V-AG-5	MPLX LP MPLX LP			2	2FE	5,110,650	102.2500	5,112,500	5,000,000	5,109,314		(1,336)			4.875	4.535	JD	20,313	121,875	11/15/2016	12/01/2024
55336V-AJ-9	MPLX LP MPLX LP	0			2FE	2,053,761	102.9870	2,059,740	2,000,000	2,052,583		(1,177)			4.875	4.496	JD	8,125	48,750	09/30/2016	06/01/2025
553794-AC-2	MUFG AMERICAS HOLDINGS CORP				1FE	39,540,045	96.1460	38,333,570	39,870,000	39,593,367		29,505			3.000	3.097	FA	468,473	1,196,100	03/31/2015	02/10/2025
55616X-AH-0	MACYS RETAIL HLDGS INC				2FE	11,040,035	95.1980	11,008,662	11,564,000	11,221,682		49,483			2.875	3.415	FA	125,598	332,465	02/21/2013	02/15/2023
55616X-AM-9	MACYS RETAIL HLDGS INC				2FE	6,925,800	89.3330	6,253,282	7,000,000	6,931,125		2,430			4.500	4.581	JD	14,000	315,000	11/13/2014	12/15/2034
559080-AC-0	MAGELLAN MIDSTREAM PARTNERS				2FE	15,315,560	118.4660	17,769,915	15,000,000	15,276,541		(6,770)			6.400	6.238	MN	160,000	960,000	05/24/2010	05/01/2037
559080-AE-6	MAGELLAN MIDSTREAM PARTNERS				2FE	2,989,590	110.6590	3,319,773	3,000,000	2,996,758		1,138			6.550	6.597	JJ	90,608	196,500	06/19/2009	07/15/2019
559080-AF-3	MAGELLAN MIDSTREAM PARTNERS				2FE	11,920,560	90.9040	10,908,468	12,000,000	11,926,855		1,529			4.200	4.239	JD	42,000	504,000	11/02/2012	12/01/2042
559080-AK-2	MAGELLAN MIDSTREAM PARTNERS MAGELLAN MIDSTREAM PARTNERS				2FE	3,995,000	109.6750	4,387,012	4,000,000	3,995,324		324			5.000	5.016	MS	66,667	101,111	02/22/2016	03/01/2026
565849-AE-6	MARATHON OIL CORP				3FE	8,296,540	108.5000	7,595,000	7,000,000	8,135,050		(29,500)			6.600	5.302	AO	115,500	462,000	09/28/2010	10/01/2037
565849-AF-3	MARATHON OIL CORP				3FE	4,324,110	104.2500	4,739,205	4,546,000	4,508,005		29,375			5.900	6.634	MS	78,974	268,214	04/17/2009	03/15/2018
565849-AK-2	MARATHON OIL CORP				2FE	10,784,450	95.1250	10,463,750	11,000,000	10,863,637		21,059			2.800	3.033	MN	51,333	308,000	02/01/2013	11/01/2022
565849-AL-0	MARATHON OIL CORP				3FE	4,988,550	96.5000	4,825,000	5,000,000	4,990,026		985			3.850	3.878	JD	16,042	192,500	06/01/2015	06/01/2025
56585A-AD-4	MARATHON PETROLEUM CORP				2FE	8,135,760	109.1090	8,728,728	8,000,000	8,069,135		(14,777)			5.125	4.892	MS	136,667	410,000	01/11/2012	03/01/2021
56585A-AF-9	MARATHON PETROLEUM CORP				2FE	13,021,826	106.6150	12,793,812	12,000,000	12,944,080		(17,378)			6.500	5.886	MS	260,000	780,000	11/21/2011	03/01/2041
56585A-AH-5	MARATHON PETROLEUM CORP 4.75 09/15/2044 Corp				2FE	7,925,940	88.5090	7,080,744	8,000,000	7,928,805		1,209			4.750	4.808	MS	111,889	380,000	09/03/2014	09/15/2044
570535-AJ-3	MARKEL CORPORATION				2FE	15,115,800	108.9490	16,342,380	15,000,000	15,059,651		(11,813)			5.350	5.247	JD	66,875	802,500	08/24/2011	06/01/2021
57169*-BA-4	MARS INC MARS INC	0			1	5,000,000	91.8310	4,591,565	5,000,000	5,000,000					3.340	3.340	MS	43,606		09/27/2016	09/27/2036
571748-AK-8	MARSH & MCLENNAN COS INC				1FE	3,402,210	118.2540	4,020,650	3,400,000	3,402,140		(69)			5.875	5.869	FA	83,229	199,750	10/01/2010	08/01/2033
571748-AV-4	MARSH & MCLENNAN COS INC				1FE	11,081,400	101.8210	11,200,310	11,000,000	11,068,777		(8,019)			3.500	3.404	JD	29,944	385,000	05/20/2015	06/03/2024
571748-AX-0	MARSH & MCLENNAN COS INC				1FE	14,755,350	100.8370	15,125,595	15,000,000	14,801,146		20,449			3.500	3.689	MS	161,875	525,000	09/15/2014	03/10/2025
571748-AZ-5	MARSH & MCLENNAN COS INC				1FE	19,991,050	101.7770	20,355,420	20,000,000	19,991,976		717			3.750	3.755	MS	222,917	750,000	09/09/2015	03/14/2026
571903-AV-5	MARRIOTT INTERNATIONAL MARRIOTT INTERNATIONAL				2FE	24,927,803	97.7810	24,445,175	25,000,000	24,928,257		453			3.125	3.177	FA	295,139		12/20/2016	02/15/2023

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
571903-AX-1	MARRIOTT INTERNATIONAL MARRIOTT INTERNATIONAL				2FE	4,865,090	97.2740	4,863,720	5,000,000	4,865,274		185			4.500	4.725	AO	56,250		12/20/2016	10/01/2034
573284-AA-4	MARTIN MARIETTA MATERIALS				2FE	8,779,000	117.9180	11,791,840	10,000,000	9,142,995		62,587			7.000	8.384	JD	58,333	700,000	07/23/2009	12/01/2025
573284-AJ-5	MARTIN MARIETTA MATERIALS				2FE	6,510,735	106.2090	6,744,272	6,350,000	6,492,357		(3,494)			6.250	6.057	MN	66,146	396,875	10/29/2010	05/01/2037
575718-AE-1	MASS INSTITUTE OF TECHNOLOGY				1FE	12,588,021	104.6060	13,128,091	12,550,000	12,586,708		(1,080)			3.959	3.939	JJ	248,427	496,855	09/01/2015	07/01/2038
57636Q-AB-0	MASTERCARD INC				1FE	45,380,728	103.0030	46,232,672	44,885,000	45,305,891		(50,831)			3.375	3.229	AO	378,717	1,514,869	08/27/2015	04/01/2024
57636Q-AH-7	MASTERCARD INC MASTERCARD INC				1FE	4,916,400	97.8820	4,894,100	5,000,000	4,916,566		166			3.800	3.895	MN	21,111		11/16/2016	11/21/2046
577081-AU-6	MATTEL INC				2FE	14,952,570	109.5140	16,427,040	15,000,000	14,956,972		771			6.200	6.223	AO	232,500	930,000	10/14/2010	10/01/2040
577081-AW-2	MATTEL INC				2FE	11,133,400	100.4240	10,042,360	10,000,000	11,043,841		(21,739)			5.450	4.731	MN	90,833	545,000	06/27/2012	11/01/2041
57772K-AB-7	MAXIM INTEGRATED PRODUCT				2FE	29,312,272	97.3920	29,022,905	29,800,000	29,463,996		46,937			3.375	3.578	MS	296,138	1,005,750	10/31/2013	03/15/2023
579780-AJ-6	MCCORMICK & CO - NON-VOTING				1FE	12,873,460	102.4380	13,316,875	13,000,000	12,911,051		11,602			3.500	3.616	MS	151,667	455,000	08/19/2013	09/01/2023
579780-AK-3	MCCORMICK & CO - NON-VOTING MCCORMICK & CO				1FE	23,876,900	99.0730	23,777,568	24,000,000	23,889,216		10,800			3.250	3.310	MN	99,667	799,500	11/06/2015	11/15/2025
58013M-EF-7	MCDONALDS CORP				2FE	21,963,536	124.7350	23,291,711	18,673,000	21,568,425		(74,849)			6.300	5.094	MS	392,133	1,176,399	04/25/2011	03/01/2038
58013M-EK-6	MCDONALDS CORP				2FE	18,492,130	105.5840	19,649,257	18,610,000	18,518,851		1,258			4.875	4.906	JJ	418,337	907,238	09/05/2014	07/15/2040
58013M-EV-2	MCDONALDS CORP	0			2FE	1,953,600	103.6660	2,073,316	2,000,000	1,954,415		815			4.600	4.747	MN	8,944	92,000	01/26/2016	05/26/2045
581557-AM-7	MCKESSON CORP HBOC INC				2FE	12,581,000	125.1500	15,643,763	12,500,000	12,559,448		(3,771)			7.650	7.582	MS	318,750	956,250	12/19/2008	03/01/2027
581557-AV-7	MCKESSON CORP				2FE	7,364,775	100.6140	7,546,058	7,500,000	7,497,028		17,407			5.700	5.945	MS	142,500	427,500	05/24/2007	03/01/2017
581557-AZ-8	MCKESSON CORP				2FE	3,935,214	97.1670	3,920,692	4,035,000	3,969,445		9,912			2.700	3.000	JD	4,842	108,945	05/28/2013	12/15/2022
58155Q-AE-3	MCKESSON CORP			2	2FE	8,094,978	115.4980	8,090,642	7,005,000	8,034,425		(22,157)			6.000	4.945	MS	140,100	420,300	02/14/2014	03/01/2041
58155Q-AG-8	MCKESSON CORP				2FE	2,960,490	97.8160	2,934,480	3,000,000	2,973,699		3,802			2.850	3.006	MS	25,175	85,500	05/28/2013	03/15/2023
582839-AF-3	MEAD JOHNSON NUTRITION				2FE	23,899,333	111.7490	24,361,173	21,800,000	23,672,988		(41,996)			5.900	5.249	MN	214,367	1,286,200	06/07/2011	11/01/2039
582839-AG-1	MEAD JOHNSON NUTRITION				2FE	4,973,250	95.5250	4,776,240	5,000,000	4,974,544		454			4.600	4.633	JD	19,167	230,000	05/06/2014	06/01/2044
583491-AA-3	MECCANICA HOLDINGS USA 144A				3FE	9,446,662	107.6970	9,848,900	9,145,000	9,245,723		(36,190)			6.250	5.775	JJ	263,554	571,563	07/21/2010	07/15/2019
58446H-AP-7	MEDIACOM ILLINOIS LLC				3FE	2,587,018	100.8750	2,611,178	2,588,528	2,587,391		238			3.772	3.197	MJSD	542	84,095	07/27/2015	06/30/2021
585055-AQ-9	MEDTRONIC INC				1FE	4,342,841	130.0920	5,554,907	4,270,000	4,334,769		(1,318)			6.500	6.371	MS	81,723	277,550	04/14/2009	03/15/2039
589331-AM-9	MERCK & CO INC				1FE	6,911,423	121.6780	7,623,120	6,265,000	6,824,314		(16,093)			5.750	5.034	MN	46,030	360,238	11/10/2010	11/15/2036
58933Y-AF-2	MERCK & CO INC				1FE	19,657,600	99.8160	19,963,140	20,000,000	19,769,309		32,349			2.800	3.000	MN	66,889	560,000	05/28/2013	05/18/2023
59018Y-TM-3	MERRILL LYNCH & CO				2FE	6,044,072	110.0050	5,741,177	5,219,000	5,952,487		(26,333)			6.050	4.846	JD	26,312	315,750	04/08/2013	06/01/2034
59022C-AB-9	MERRILL LYNCH & COMPANY				2FE	7,832,620	112.2860	8,982,856	8,000,000	7,888,396		8,039			6.220	6.415	MS	146,516	497,600	01/21/2010	09/15/2026
59156R-AM-0	METLIFE INC				1FE	20,796,650	118.1130	23,622,600	20,000,000	20,658,558		(20,585)			5.700	5.415	JD	50,667	1,140,000	09/30/2011	06/15/2035
59156R-BH-0	METLIFE INC				1FE	19,998,400	102.7570	20,551,420	20,000,000	19,998,781		144			3.600	3.601	AO	162,000	720,000	04/07/2014	04/10/2024
59156R-BQ-0	METLIFE INC METLIFE INC				1FE	9,999,200	102.1180	10,211,840	10,000,000	9,999,277		68			3.500	3.501	MN	46,667	360,000	11/09/2015	11/13/2025
594088-AM-8	MICHAELS STORES INC MICAELS STR-2016 TL B1 Assign				3FE	3,953,283	101.3050	4,004,873	3,953,283	3,953,283					3.632	3.471	JAJO	25,923	8,115	09/29/2016	01/28/2023
59447#-AF-0	MICH ELEC TRANS CO LLC				1	20,000,000	97.0150	19,403,000	20,000,000	20,000,000					4.190	4.190	JD	37,244	838,000	12/17/2014	12/15/2044
594918-AD-6	MICROSOFT CORP				1FE	10,291,200	116.6950	11,669,520	10,000,000	10,258,202		(6,137)			5.200	5.007	JD	43,333	520,000	11/10/2010	06/01/2039
594918-AJ-3	MICROSOFT CORP				1FE	16,238,826	106.5290	18,429,534	17,300,000	16,353,827		20,124			4.500	4.888	AO	194,625	778,500	07/25/2014	10/01/2040
594918-AM-6	MICROSOFT CORP				1FE	4,916,529	119.8370	5,632,353	4,700,000	4,896,218		(4,132)			5.300	5.000	FA	98,948	249,100	05/25/2011	02/08/2041
594918-AT-1	MICROSOFT CORP			2	1FE	18,057,200	98.1690	19,633,880	20,000,000	18,655,017		186,170			2.375	3.571	MN	79,167	475,000	08/23/2013	05/01/2023
594918-BC-7	MICROSOFT CORP				1FE	9,885,000	95.7400	9,574,010	10,000,000	9,892,706		4,148			3.500	3.581	FA	135,139	350,000	02/09/2015	02/12/2035
594918-BS-2	MICROSOFT CORP MICROSOFT CORP	0			1FE	7,969,040	95.2360	7,618,856	8,000,000	7,969,471		431			3.450	3.477	FA	109,633		08/01/2016	08/08/2036
595112-BH-5	MICRON TECHNOLOGY INC MICRON TECHNOLOGY INC	0			2FE	5,272,500	111.0000	5,827,500	5,250,000	5,270,669		(1,831)			7.500	7.424	MS	115,937	152,031	04/20/2016	09/15/2023
59514U-AW-8	MICROSEMI CORP 2015 TERM LOAN B				3FE	3,728,338	101.1380	3,851,988	3,808,665	3,737,425		9,087			5.036	5.310	JAJO	41,555	127,039	07/27/2016	01/15/2023
59523U-AL-1	MID AMERICA APARTMENTS L				2FE	20,698,565	99.8600	20,880,684	20,910,000	20,744,925		18,764			3.750	3.873	JD	34,850	784,125	06/20/2014	06/15/2024
59523U-AM-9	MID AMERICA APARTMENTS L MID AMERICAN APARTMENTS				2FE	13,874,890	100.8780	14,122,850	14,000,000	13,874,890					4.000	4.384	MN	71,556	569,333	11/06/2015	11/15/2025
595620-AE-5	MIDAMERICAN ENERGY CO				1FE	14,263,163	121.1830	16,838,350	13,895,000	14,214,214		(9,720)			5.750	5.550	MN	133,160	798,963	05/27/2011	11/01/2035
59562H-AJ-7	MIDAMERICAN FUNDING LLC				1FE	1,696,950	132.7310	1,990,958	1,500,000	1,653,255		(8,507)			6.927	5.748	MS	34,635	103,905	02/10/2011	03/01/2029
59562V-AR-8	MID AMERICAN ENERGY				1FE	4,938,192	129.7670	6,540,262	5,040,000	4,951,196		1,954			6.500	6.658	MS	96,460	327,600	01/23/2009	09/15/2037
59748T-AA-7	MIDLAND COGEN VENTURE 144A		4		2FE	7,848,940	106.2150	8,336,752	7,848,940	7,848,940					6.000	5.999	MS	138,665	470,936	08/17/2011	03/15/2025
60040*-AB-2	MILLENIUM PARKING MILLENIUM PARKING GARAGES	0			2Z	5,000,000	91.2560	4,562,775	5,000,000	5,000,000					3.840	3.859	MJSD	21,333		11/22/2016	11/22/2032
60315G-AE-8	MINERALS TECHNOLOGIES INC				3FE	1,539,501	101.2500	1,558,745	1,539,501	1,539,501					3.536	3.185	FMAN	8,015	20,394	07/13/2015	05/09/2021
605024-AJ-7	MISSION BROADCASTING				3FE	743,174	101.0160	751,230	743,678	743,302		92			3.603	3.043	MON	74	18,902	08/07/2015	10/01/2020
605417-BT-0	MISSISSIPPI POWER CO SERIES G				2FE	20,100,000	100.1990	20,039,720	20,000,000	20,000,000					5.400	5.279	JJ	540,000	1,080,000	09/09/2010	07/01/2035
608190-AJ-3	MOHAWK INDUSTRIES INC				2FE	14,995,050	102.3850	15,357,705	15,000,000	14,996,778		462			3.850	3.854	FA	240,625	577,500	01/28/2013	02/01/2023
60856B-AC-8	MOLEX ELECTRONUICS TECH 144A				2FE	9,984,300	97.9740	9,797,380	10,000,000	9,986,673		1,337			3.900	3.919	AO	82,333	390,000	04/01/2015	04/15/2025
60871R-AD-2	MOLSON COORS BREWING CO	0			2FE	3,494,970	104.4360	3,133,077	3,000,000	3,490,291		(4,679)			5.000	4.671	MN	25,000	75,000	07/20/2016	05/01/2042
60871R-AD-2	MOLSON COORS BREWING CO				2FE	25,077,670	104.4360	25,268,266	24,195,000	25,008,018		(16,507)			5.000	4.671	MN	201,625	1,209,750	07/20/2016	05/01/2042
60871R-AH-3	MOLSON COORS BREWING CO MOLSON COORS BREWING CO	0			2FE	5,608,996	93.2960	5,014,649	5,375,000	5,607,726		(1,271)			4.200	4.085	JJ	109,113		09/08/2016	07/15/2046
60871R-AH-3	MOLSON COORS BREWING CO				2FE	4,967,850	93.2960	4,664,790	5,000,000	4,968,156		307			4.200	4.085	JJ	101,500		09/08/2016	07/15/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
61166W-AC-5	MONSANTO CO				2FE	8,422,240	107.6620	8,612,968	8,000,000	8,360,670		(11,410)			5.500	5.121	JJ	184,556	440,000	10/15/2010	07/30/2035
61166W-AN-1	MONSANTO CO				1FE	4,967,750	95.5910	4,779,555	5,000,000	4,967,750					4.200	4.248	JJ	96,833	210,000	06/26/2014	07/15/2034
615369-AA-3	MOODYS CORPORATION				2FE	32,540,120	109.5440	33,958,671	31,000,000	31,741,444		(182,960)			5.500	4.776	MS	568,333	1,705,000	05/17/2012	09/01/2020
615369-AE-5	MOODYS CORPORATION MOODY'S CORPORATION				2FE	3,049,890	109.6220	3,288,648	3,000,000	3,049,213		(677)			5.250	5.138	JJ	72,625	157,500	11/12/2015	07/15/2044
617446-7X-1	MORGAN STANLEY				2FE	19,909,000	106.8610	21,372,140	20,000,000	19,927,673		6,301			5.000	5.051	MN	102,778	1,000,000	11/19/2013	11/24/2025
61744Y-AD-0	MORGAN STANLEY				1FE	4,920,100	104.0910	5,204,530	5,000,000	4,988,395		11,015			5.950	6.195	JD	2,479	297,500	07/07/2009	12/28/2017
61761J-3R-8	MORGAN STANLEY MORGAN STANLEY				1FE	4,966,000	95.0040	4,750,185	5,000,000	4,967,254		1,254			3.125	3.205	JJ	66,840		07/20/2016	07/27/2026
61945C-AB-9	MOSAIC CO			2	2FE	6,531,335	87.4410	5,465,056	6,250,000	6,507,234		(5,642)			4.875	4.593	MN	38,932	304,688	05/04/2012	11/15/2041
61945C-AD-5	MOSAIC CO				2FE	14,943,900	99.5770	14,936,475	15,000,000	14,949,269		1,792			5.450	5.481	MN	104,458	817,500	11/07/2013	11/15/2033
61980A-AC-7	MOTIVA ENTERPRISES LLC 144A				2FE	3,493,140	108.3320	3,791,627	3,500,000	3,497,503		732			5.750	5.776	JJ	92,799	201,250	01/06/2010	01/15/2020
61980A-AD-5	MOTIVA ENTERPRISES LLC 144A				2FE	8,236,748	120.8050	8,278,794	6,853,000	8,093,681		(26,471)			6.850	5.459	JJ	216,460	469,431	10/12/2010	01/15/2040
620076-BA-6	MOTOROLA SOLUTIONS INC				2FE	9,748,864	103.9930	9,407,207	9,046,000	9,685,271		(15,161)			6.625	6.024	MN	76,577	599,298	05/08/2012	11/15/2037
620076-BB-4	MOTOROLA SOLUTIONS INC				2FE	9,452,990	100.9290	9,739,687	9,650,000	9,534,416		18,934			3.750	4.000	MN	46,240	361,875	05/17/2012	05/15/2022
626717-AD-4	MURPHY OIL CORP				3FE	14,967,900	96.1250	14,418,750	15,000,000	14,981,230		3,044			4.000	4.026	JD	50,000	600,000	05/15/2012	06/01/2022
628312-AD-2	MUTUAL OF OMAHA INS CO	0			1FE	5,000,000	97.6250	4,881,250	5,000,000	5,000,000					4.297	4.297	JJ	107,425	214,850	07/14/2014	08/01/2044
628530-AV-9	MYLAN INC 144A				2FE	29,937,900	94.1660	28,249,800	30,000,000	29,960,781		5,810			3.125	3.149	JJ	432,292	937,500	12/12/2012	01/15/2023
629278-AB-4	NHL US FUNDING SECD TERM NTS SER 2	0			3Z	2,000,000	102.1470	2,042,934	2,000,000	2,000,000					4.330	4.330	MJSD	481	86,600	09/29/2014	09/29/2026
62937N-AW-7	NRG ENERGY INC NRG ENERGY INC 2016 TRM LN B				3FE	4,969,873	101.1610	5,032,760	4,975,000	4,970,231		358			3.748	3.390	MJSD	1,036	38,308	08/22/2016	06/30/2023
62944T-AE-5	NVR INC				2FE	9,982,700	101.7450	10,174,540	10,000,000	9,989,354		1,632			3.950	3.971	MS	116,306	395,000	09/05/2012	09/15/2022
629568-AV-8	NABORS INDUSTRIES INC				3FE	21,838,334	102.7500	22,425,188	21,825,000	21,840,237		(4,299)			5.000	4.977	MS	321,313	1,091,250	01/24/2012	09/15/2020
629568-AX-4	NABORS INDUSTRIES INC				3FE	6,203,663	101.7500	6,105,000	6,000,000	6,112,742		(21,444)			4.625	4.179	MS	81,708	277,500	05/24/2012	09/15/2021
62963#-AE-1	NATURAL RESOURCE PARTNERS LLC			4	3	4,266,667	111.3420	4,750,592	4,266,667	4,266,667					5.820	5.820	MS	64,149	286,060	03/28/2007	03/28/2024
631005-BF-1	NARRAGANSETT ELECTRIC 144A				1FE	35,000,000	98.1190	34,341,615	35,000,000	35,000,000					4.170	4.170	JD	85,138	1,459,500	12/05/2012	12/10/2042
631103-AD-0	NASDAQ OMX GROUP				2FE	5,058,000	107.9370	5,396,855	5,000,000	5,022,833		(6,744)			5.550	5.385	JJ	127,958	277,500	01/19/2011	01/15/2020
636180-BK-6	NATIONAL FUEL GAS COMPANY			2	2FE	29,381,211	105.8530	30,115,235	28,450,000	28,961,897		(98,181)			4.900	4.464	JD	116,171	1,394,050	06/13/2012	12/01/2021
637071-AK-7	NATIONAL OILWELL VARCO I				2FE	40,195,385	76.2510	31,954,632	41,907,000	40,283,372		33,103			3.950	4.194	JD	137,944	1,655,327	09/17/2014	12/01/2042
63730*-AB-1	NATIONAL RAILROAD PASSENGER CO NATIONAL RAILROAD PASSENGER CO				1Z	20,000,000	99.3720	19,874,400	20,000,000	20,000,000					3.600	3.600	MN	50,000		12/06/2016	11/15/2033
637417-AF-3	NATIONAL RETAIL PROPERTIES				2FE	13,907,220	99.0370	13,865,110	14,000,000	13,938,090		8,698			3.300	3.379	AO	97,533	462,000	04/11/2013	04/15/2023
637417-AG-1	NATIONAL RETAIL PROPERTIES				2FE	15,930,080	102.1290	16,340,656	16,000,000	15,945,215		6,202			3.900	3.953	JD	27,733	624,000	09/18/2014	06/15/2024
637417-AH-9	NATIONAL RETAIL PROPERTIES NATIONAL RETAIL PROP INC				2FE	4,987,950	101.4020	5,070,120	5,000,000	4,989,274		1,146			4.000	4.029	MN	25,556	213,333	10/14/2015	11/15/2025
637417-AJ-5	NATIONAL RETAIL PROPERTIES NATIONAL RETAIL PROP INC				2FE	4,944,850	98.5750	4,928,730	5,000,000	4,945,081		231			3.600	3.733	JD	9,500		12/05/2016	12/15/2026
637432-MS-1	NATIONAL RURAL UTILITIES COOP				1FE	51,123,943	101.7840	48,435,077	47,586,000	50,614,493		(141,149)			4.023	3.496	MN	319,064	1,914,385	03/13/2013	11/01/2032
638904-AB-8	NAVIGATORS GROUP INC				2FE	20,051,000	105.7800	20,309,664	19,200,000	19,847,341		(79,793)			5.750	5.147	AO	233,067	1,104,000	05/02/2014	10/15/2023
63946B-AE-0	NBC UNIVERSAL MEDIA LLC	0			1FE	149,965	108.0950	162,142	150,000	149,985		3			4.375	4.378	AO	1,641	6,563	08/25/2011	04/01/2021
63946B-AG-5	NBC UNIVERSAL MEDIA LLC				1FE	10,137,266	122.3020	12,230,180	10,000,000	10,126,654		(2,376)			5.950	5.851	AO	148,750	595,000	08/25/2011	04/01/2041
63946B-AH-3	NBC UNIVERSAL MEDIA LLC				1FE	4,946,700	99.8540	4,992,690	5,000,000	4,965,713		5,106			2.875	3.000	JJ	66,285	143,750	02/13/2013	01/15/2023
64072U-AD-4	NEPTUNE FINANCE CORP CSC HOLDINGS LLC TL ASSIGNMEN				3FE	3,289,474	101.2500	3,330,592	3,289,474	3,289,474					3.882	3.721	JAJO	21,991		10/14/2016	10/31/2024
645767-AW-4	NEW JERSEY BELL TELEPHONE				1FE	6,483,497	122.2700	6,951,072	5,685,000	6,317,335		(30,554)			7.850	6.557	MN	57,024	446,273	07/09/2010	11/15/2029
645869-E#-1	NEW JERSEY NATURAL GAS NEW JERSEY NATURAL GAS				1	12,000,000	91.0860	10,930,320	12,000,000	12,000,000					3.630	3.630	JD	12,100	217,800	06/21/2016	06/21/2046
646025-C*-5	New Jersey Resources NEW JERSEY RESOURCES				1	7,000,000	100.5090	7,035,630	7,000,000	7,000,000					3.540	3.540	FA	93,613		08/18/2016	08/18/2026
649322-AC-8	NY & PRESBYTERIAN HOSPITAL NY & PRESBYTERIAN HOSPITAL				1FE	4,999,850	95.6110	4,780,550	5,000,000	4,999,990		140			3.563	3.563	FA	90,560		06/21/2016	08/01/2036
649840-CP-8	NY STATE ELECTRIC & GAS 144A				1FE	4,568,700	104.0210	5,201,055	5,000,000	4,937,868		60,543			6.150	7.523	JD	13,667	307,500	04/17/2009	12/15/2017
651229-AN-6	NEWELL RUBBERMAID INC NEWELL RUBBERMAID INC	0			2FE	6,307,414	100.3540	6,287,153	6,265,000	6,299,303		(8,111)			2.050	1.446	JD	10,703	64,216	10/06/2016	12/01/2017
651229-AV-8	NEWELL RUBBERMAID INC NEWELL RUBBERMAID INC	0			2FE	5,323,000	103.8710	5,193,545	5,000,000	5,310,630		(12,370)			3.850	2.761	AO	48,125	96,785	09/20/2016	04/01/2023
651229-AW-6	NEWELL RUBBERMAID INC NEWELL RUBBERMAID INC	0			2FE	4,989,900	104.1840	5,209,205	5,000,000	4,990,529		629			4.200	3.882	AO	52,500	105,583	10/18/2016	04/01/2026
651229-AW-6	NEWELL RUBBERMAID INC				2FE	20,118,330	104.1840	20,315,900	19,500,000	20,098,257		(20,073)			4.200	3.882	AO	204,750	316,750	10/18/2016	04/01/2026
651290-AQ-1	NEWFIELD EXPLORATION CO	0			3FE	2,000,000	104.9380	2,098,750	2,000,000	2,000,000					5.625	5.625	JJ	56,250	112,500	06/19/2012	07/01/2024
651639-AE-6	NEWMONT MINING CORP				2FE	17,139,425	108.3990	18,969,755	17,500,000	17,209,530		8,430			5.875	6.025	AO	257,031	1,028,125	04/11/2011	04/01/2035
651639-AN-6	NEWMONT MINING CORP				2FE	2,978,970	101.4350	3,043,038	3,000,000	2,987,705		2,113			3.500	3.587	MS	30,917	105,000	08/20/2012	03/15/2022
651639-AP-1	NEWMONT MINING CORP				2FE	4,847,450	94.5430	4,727,155	5,000,000	4,859,343		2,711			4.875	5.074	MS	71,771	243,750	05/14/2012	03/15/2042
65336R-AJ-7	NEXSTAR BROADCASTING				3FE	842,771	101.0160	851,906	843,342	842,917		104			3.603	3.043	MON	84	21,435	08/07/2015	10/01/2020
65364U-AB-2	NIAGARA MOHAWK POWER 144A				1FE	20,504,753	99.5320	20,886,811	20,985,000	20,670,116		48,030			2.721	3.000	MN	52,342	571,002	05/31/2013	11/28/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
654106-AD-5	NIKE INC				1FE	23,652,805	94.2660	23,703,236	25,145,000	23,717,283		30,263			3.625	3.975	MN	151,918	911,506	08/27/2015	05/01/2043
654106-AE-3	NIKE INC NIKE INC				1FE	29,494,700	98.2360	29,470,770	30,000,000	29,501,882		6,204			3.875	3.972	MN	193,750	974,132	12/12/2016	11/01/2045
65473Q-AR-4	NISOURCE FINANCE CORP				2FE	2,987,430	109.2450	3,277,347	3,000,000	2,995,890		975			5.450	5.491	MS	48,142	163,500	09/07/2005	09/15/2020
65473Q-B*-3	NISOURCE FINANCE CORP				2	13,841,500	112.2310	15,712,340	14,000,000	13,901,800		8,057			5.890	5.992	MN	75,588	824,600	06/20/2007	11/28/2025
65486A-AB-9	NLV FINANCIAL CORP 144A				2FE	17,637,129	96.6720	17,993,559	18,613,000	17,746,396		16,965			6.500	6.920	MS	356,232	1,209,845	01/16/2009	03/15/2035
655044-AE-5	NOBLE ENERGY INC			2	2FE	14,311,823	110.8050	15,023,996	13,559,000	14,246,807		(13,693)			6.000	5.610	MS	271,180	813,540	07/20/2011	03/01/2041
655044-AG-0	NOBLE ENERGY INC				2FE	14,914,500	101.7600	15,263,955	15,000,000	14,918,721		1,348			5.250	5.288	MN	100,625	787,500	11/05/2013	11/15/2043
655664-AH-3	NORDSTROM INC				2FE	728,303	121.6330	772,372	635,000	705,421		(4,417)			6.950	5.604	MS	12,995	44,133	03/09/2011	03/15/2028
655664-AP-5	NORDSTROM INC			2	2FE	4,991,400	104.7010	5,235,060	5,000,000	4,995,471		842			4.000	4.021	AO	42,222	200,000	10/05/2011	10/15/2021
655664-AR-1	NORDSTROM INC				2FE	34,164,625	99.0010	32,759,530	33,090,000	34,121,549		(19,791)			5.000	4.789	JJ	762,908	1,654,500	08/19/2014	01/15/2044
655844-AQ-1	NORFOLK SOUTHERN CORP				2FE	3,174,428	134.3730	3,508,474	2,611,000	3,063,535		(20,803)			7.250	5.472	FA	71,512	189,298	11/17/2010	02/15/2031
655844-AX-6	NORFOLK SOUTHERN CORP				2FE	13,077,988	111.9120	13,715,873	12,256,000	12,886,146		(35,845)			5.640	5.075	MN	84,485	691,238	04/19/2011	05/17/2029
655844-BL-1	NORFOLK SOUTHERN CORP				2FE	9,868,122	99.2310	9,923,100	10,000,000	9,912,713		12,779			2.903	3.060	FA	109,669	290,300	05/23/2013	02/15/2023
655844-BM-9	NORFOLK SOUTHERN CORP				2FE	4,738,250	95.0540	4,752,720	5,000,000	4,750,808		5,238			3.950	4.271	AO	49,375	197,500	07/24/2014	10/01/2042
656836-AC-7	NA DEVELOPMENT BANK				1FE	50,000,000	94.2580	47,129,025	50,000,000	50,000,000					3.300	3.300	JD	64,167	1,650,000	12/10/2012	12/17/2030
662352-A*-4	NORTH SHORE LONG ISLAND JEWISH				1	7,000,000	102.2000	7,154,000	7,000,000	7,000,000					4.200	4.200	MN	49,000	294,000	10/08/2014	05/01/2030
664397-AM-8	NORTHEAST UTILITIES				2FE	14,677,485	98.7300	14,888,484	15,080,000	14,731,173		36,963			3.150	3.482	JJ	219,037	475,020	07/28/2015	01/15/2025
665228-CC-4	NORTHERN ILL GAS				1FE	1,807,245	115.1460	1,727,186	1,500,000	1,771,403		(10,649)			5.900	4.375	JD	7,375	88,500	06/06/2013	12/01/2033
665772-CA-5	NORTHERN STATES POWER CO MN				1FE	6,573,073	115.9490	7,416,092	6,396,000	6,548,473		(4,885)			5.250	5.050	JJ	154,837	335,790	06/15/2011	07/15/2035
665772-CB-3	NORTHERN STATES POWER CO MN				1FE	11,635,740	129.5140	12,951,370	10,000,000	11,410,788		(41,793)			6.250	5.097	JD	52,083	625,000	12/01/2010	06/01/2036
665772-CC-1	NORTHERN STATES POWER CO MN				1FE	2,084,130	129.8870	2,337,962	1,800,000	2,047,969		(6,730)			6.200	5.108	JJ	55,800	111,600	11/17/2010	07/01/2037
665772-CE-7	NORTHERN STATES POWER CO MN				1FE	3,212,654	119.8940	3,716,723	3,100,000	3,200,447		(2,284)			5.350	5.108	MN	27,642	165,850	11/17/2010	11/01/2039
665772-CG-2	NORTHERN STATES POWER CO MN			2	1FE	9,733,571	111.4220	11,173,358	10,028,000	9,762,945		5,742			4.850	5.043	FA	183,735	486,358	06/15/2011	08/15/2040
665772-CJ-6	NORTHERN STATES POWER CO MN				1FE	4,442,550	91.9330	4,596,625	5,000,000	4,468,603		11,606			3.400	4.072	FA	64,222	170,000	09/11/2014	08/15/2042
665789-AW-3	NORTHERN STATES PWR-WISC				1FE	2,079,474	128.5250	2,236,342	1,740,000	2,039,036		(7,465)			6.375	5.060	MS	36,975	110,925	10/29/2010	09/01/2038
665859-AP-9	NORTHERN TRUST CORP				1FE	43,206,750	104.9230	45,321,619	43,195,000	43,204,049		(865)			3.950	3.947	AO	289,107	1,706,203	11/20/2013	10/30/2025
666807-BD-3	NORTHROP GRUMMAN CORP				2FE	15,964,940	111.1460	17,783,360	16,000,000	15,968,622		662			5.050	5.064	MN	103,244	808,000	07/14/2011	11/15/2040
666807-BG-6	NORTHROP GRUMMAN CORP				2FE	14,919,300	101.9500	15,292,500	15,000,000	14,945,353		7,316			3.250	3.312	FA	203,125	487,500	05/28/2013	08/01/2023
666807-BK-7	NORTHROP GRUMMAN CORP NORTHROP GRUMMAN CORP				2FE	8,985,510	98.9590	8,906,328	9,000,000	8,985,510					3.200	3.218	FA	24,000		11/28/2016	02/01/2027
667274-AA-2	NORTHWELL HEALTHCARE INC NORTHWELL HEALTHCARE INC				1FE	8,000,000	91.5160	7,321,280	8,000,000	8,000,000					3.979	3.979	MN	53,053	30,064	09/20/2016	11/01/2046
668074-AU-1	NORTHWESTERN CORP				1FE	40,000,000	100.0820	40,032,600	40,000,000	40,000,000					4.176	4.176	MN	213,440	1,670,400	11/05/2014	11/15/2044
66988A-AB-0	NOVANT HEALTH				1FE	5,221,559	110.2150	5,687,089	5,160,000	5,181,858		(6,926)			5.850	5.686	MN	50,310	301,860	04/05/2010	11/01/2019
66989H-AH-1	NOVARTIS CAPITAL CORP				1FE	60,142,500	107.4640	64,478,220	60,000,000	60,135,662		(3,102)			4.400	4.385	MN	403,333	2,640,000	07/25/2014	05/06/2044
67021C-AF-4	NSTAR ELECTRIC CO				1FE	5,382,450	118.4680	5,923,395	5,000,000	5,341,031		(7,660)			5.500	5.000	MS	80,972	275,000	10/27/2010	03/15/2040
67021C-AK-3	NSTAR ELECTRIC CO NSTAR ELECTRIC CO				1FE	10,958,040	100.3690	11,040,590	11,000,000	10,962,108		3,611			3.250	3.295	MN	45,681	354,521	12/08/2015	11/15/2025
670346-AH-8	NUCOR CORP				2FE	22,235,737	124.8090	26,600,478	21,313,000	22,126,890		(22,651)			6.400	6.059	JD	113,669	1,364,032	11/16/2010	12/01/2037
670346-AL-9	NUCOR CORP			2	2FE	7,199,089	106.2900	7,264,942	6,835,000	7,070,397		(38,582)			4.125	3.428	MS	83,017	281,944	07/19/2013	08/01/2023
670346-AM-7	NUCOR CORP				2FE	9,992,600	104.4560	10,445,550	10,000,000	9,994,824		675			4.000	4.009	FA	166,667	400,000	07/24/2013	08/01/2023
67066G-AE-4	NVIDIA CORP NVIDIA CORP				2FE	35,015,070	95.7840	33,524,295	35,000,000	35,014,821		(249)			3.200	3.195	MS	326,667		09/21/2016	09/16/2026
670877-AA-7	OMX TIMBER FIN INV LLC 1 144A			2	1FE	4,102,380	108.4900	4,882,055	4,500,000	4,354,492		41,519			5.420	6.602	AO	41,328	243,900	08/07/2009	01/29/2020
67103H-AA-5	O'REILLY AUTOMOTIVE INC			2	2FE	12,357,225	107.6590	13,457,350	12,500,000	12,433,465		14,496			4.875	5.022	JJ	282,682	609,375	02/08/2011	01/14/2021
67103H-AC-1	O'REILLY AUTOMOTIVE INC				2FE	13,239,310	103.5110	13,456,482	13,000,000	13,146,180		(22,960)			3.800	3.579	MS	164,667	494,000	09/06/2012	09/01/2022
67103H-AE-7	O'REILLY AUTOMOTIVE INC O'REILLY AUTOMOTIVE INC				2FE	9,031,160	99.8290	8,984,610	9,000,000	9,029,096		(2,064)			3.550	3.509	MS	94,075	165,963	03/10/2016	03/15/2026
674599-CE-3	OCCIDENTAL PETROLEUM CO				1FE	37,716,967	98.9880	38,373,649	38,766,000	38,069,765		102,068			2.700	3.024	FA	395,413	1,046,682	05/29/2013	02/15/2023
674599-CG-8	OCCIDENTAL PETROLEUM CO				1FE	6,980,840	101.5990	7,111,909	7,000,000	6,983,190		1,679			3.500	3.533	JD	10,889	245,000	09/29/2015	06/15/2025
674599-CH-6	OCCIDENTAL PETROLEUM CO OCCIDENTAL PETROLEUM CORP	0			1FE	2,993,160	100.8710	3,026,139	3,000,000	2,993,616		457			3.400	3.427	AO	21,533	54,117	03/28/2016	04/15/2026
674599-CH-6	OCCIDENTAL PETROLEUM CO	0			1FE	2,993,160	100.8710	3,026,139	3,000,000	2,993,616		456			3.400	3.427	AO	21,534	54,117	03/28/2016	04/15/2026
674599-CJ-2	OCCIDENTAL PETROLEUM CO OCCIDENTAL PETROLEUM CORP	0			1FE	1,984,480	102.0140	2,040,272	2,000,000	1,984,698		218			4.400	4.447	AO	18,578	46,689	03/28/2016	04/15/2046
674599-CJ-2	OCCIDENTAL PETROLEUM CO	0			1FE	992,240	102.0140	1,020,136	1,000,000	992,349		109			4.400	4.447	AO	9,289	23,344	03/28/2016	04/15/2046
674599-CL-7	OCCIDENTAL PETROLEUM CO OCCIDENTAL PETROLEUM CORP				1FE	4,988,800	96.8130	4,840,625	5,000,000	4,988,842		42			4.100	4.113	MN	30,750		11/02/2016	02/15/2047
674599-CM-5	OCCIDENTAL PETROLEUM CO OCCIDENTAL PETROLEUM CORP	0			1FE	995,790	96.8830	968,828	1,000,000	995,826		36			3.000	3.047	FA	4,500		11/02/2016	02/15/2027
67502#-AA-6	OCEAN SPRAY OCEAN SPRAY				2FE	6,411,000	93.6700	6,005,184	6,411,000	6,411,000					3.390	3.390	MON	9,659	96,291	09/30/2016	08/15/2036
675232-AA-0	OCEANEERING INTL INC.				2FE	19,922,800	98.4980	19,699,580	20,000,000	19,936,148		6,566			4.650	4.699	MN	118,833	930,000	11/18/2014	11/15/2024
675553-AA-9	OCHSNER CLINIC FOUNDATION				2FE	30,000,000	115.2160	34,564,800	30,000,000	30,000,000					5.897	5.897	MN	226,052	1,769,100	06/17/2015	05/15/2045
677052-AA-0	OGLETHORPE POWER CORP				1FE	25,088,438	112.2120	27,505,479	24,512,000	25,032,052		(10,944)			5.375	5.218	MN	219,587	1,317,520	08/29/2011	11/01/2040
67740Q-AF-3	OHIO NATIONAL FINANCIAL SRVS 144A				1FE	16,205,061	109.5630	17,412,863	15,893,000	16,025,147		(35,441)			6.375	6.093	AO	171,678	1,013,179	04/23/2012	04/30/2020
67740Q-AG-1	OHIO NATIONAL FINANCIAL SRVS 144A				1FE	4,984,550	117.8060	5,890,300	5,000,000	4,987,199		522			6.625	6.653	MN	55,208	331,250	04/19/2011	05/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
677415-CF-6	OHIO POWER COMPANY				2FE	2,107,620	122.9540	2,459,086	2,000,000	2,089,337		(3,170)			6.600	6.159	FA	49,867	132,000	02/18/2010	02/15/2033
678858-BC-4	OKLAHOMA GAS & ELECTRIC				1FE	404,120	121.4750	433,667	357,000	391,865		(2,203)			6.500	5.337	AO	4,899	23,205	08/03/2010	04/15/2028
678858-BF-7	OKLAHOMA GAS & ELECTRIC				1FE	2,243,832	117.1240	2,631,765	2,247,000	2,244,415		73			5.750	5.760	JJ	59,577	129,203	05/26/2010	01/15/2036
678858-BH-3	OKLAHOMA GAS & ELECTRIC OKLAHOMA GAS & ELECTRIC				1FE	12,299,100	126.1930	12,619,250	10,000,000	12,222,905		(60,027)			6.450	4.767	FA	268,750	645,000	09/15/2015	02/01/2038
678858-BK-6	OKLAHOMA GAS & ELECTRIC				1FE	5,083,500	112.1760	5,608,805	5,000,000	5,022,804		(9,923)			8.250	8.003	JJ	190,208	412,500	12/09/2008	01/15/2019
678858-BL-4	OKLAHOMA GAS & ELECTRIC				1FE	4,967,900	122.7120	6,135,595	5,000,000	4,970,996		565			5.850	5.896	JD	24,375	292,500	06/03/2010	06/01/2040
679574-A@-2	OLD DOMINION ELECTRIC			4	1	15,000,000	108.6060	16,290,900	15,000,000	15,000,000					5.540	5.541	JD	69,250	831,000	04/07/2011	12/01/2040
679574-B#-9	OLD DOMINION ELECTRIC COOP				1	10,000,000	91.5110	9,151,100	10,000,000	10,000,000					4.460	4.460	JD	37,167	446,000	01/15/2015	01/15/2045
680223-AJ-3	OLD REPUBLIC INTERNATIONAL				2FE	9,949,800	103.7350	10,373,480	10,000,000	9,959,203		4,228			4.875	4.939	AO	121,875	487,500	09/22/2014	10/01/2024
681919-AY-2	OMNICOM GROUP INC				2FE	9,933,500	110.0030	11,000,320	10,000,000	9,979,198		7,332			6.250	6.340	JJ	288,194	625,000	06/24/2009	07/15/2019
681919-AZ-9	OMNICOM GROUP INC				2FE	25,123,560	102.7660	24,663,720	24,000,000	24,700,983		(118,012)			3.625	3.028	MN	145,000	870,000	01/28/2016	05/01/2022
68216F-AT-0	ON ASSIGNMENT INC ON ASSIGNMENT 2016 TL				3FE	1,096,761	101.2880	1,110,881	1,096,761	1,096,761					3.698	3.432	MJSD	3,042	3,199	08/11/2016	06/05/2022
68217F-AA-0	OMNICOM GROUP INC OMNICOM GROUP INC	0			2FE	2,997,210	99.1610	2,974,821	3,000,000	2,997,406		196			3.600	3.611	AO	22,800	56,700	03/28/2016	04/15/2026
68217F-AA-0	OMNICOM GROUP INC	0			2FE	1,998,291	99.1610	1,983,214	2,000,000	1,998,271		131			3.600	3.611	AO	15,200	37,800	03/28/2016	04/15/2026
68218E-AD-6	ON SEMICONDUCTOR ON SEMICONDUCTOR INCR TL				3FE	5,985,000	101.4550	6,072,082	5,985,000	5,985,000					4.248	4.103	MJSD	706	42,727	10/04/2016	03/31/2023
68233D-AP-2	ONCOR ELECTRIC DELIVERY				1FE	3,313,646	137.4470	3,654,708	2,659,000	3,199,042		(20,853)			7.250	5.348	JJ	88,892	192,778	09/07/2010	01/15/2033
68233D-AT-4	ONCOR ELECTRIC DELIVERY				1FE	2,564,599	135.6260	2,867,142	2,114,000	2,481,151		(15,175)			7.000	5.328	MN	24,663	147,980	09/07/2010	05/01/2032
68233J-AH-7	ONCOR ELECTRIC DELIVERY CO LLC				1FE	11,168,533	116.1560	12,893,305	11,100,000	11,163,818		(1,370)			5.250	5.207	MS	147,306	582,750	04/25/2012	09/30/2040
68233J-AR-5	ONCOR ELECTRIC DELIVERY CO LLC				1FE	18,968,343	106.8020	20,292,285	19,000,000	18,981,648		2,963			4.100	4.120	JD	64,917	779,000	08/29/2012	06/01/2022
68233J-AS-3	ONCOR ELECTRIC DELIVERY CO LLC				1FE	4,573,436	117.4040	5,107,070	4,350,000	4,557,821		(4,012)			5.300	4.967	JD	19,213	230,550	08/29/2012	06/01/2042
68233J-AT-1	ONCOR ELECTRIC DELIVERY CO LLC				1FE	2,808,537	106.8030	3,204,093	3,000,000	2,822,926		3,540			4.550	4.965	JD	11,375	136,500	08/29/2012	12/01/2041
682441-AA-8	ONEAMERICAN FINANCIAL PARTNERS 144A				1FE	18,989,883	110.2400	20,496,867	18,593,000	18,893,961		(12,307)			7.000	6.821	AO	274,763	1,301,510	05/07/2009	10/15/2033
68245J-AB-6	ONEBEACON US HOLDINGS IN				2FE	30,076,150	99.7040	29,911,140	30,000,000	30,049,093		(7,248)			4.600	4.568	MN	199,333	1,380,000	12/12/2012	11/09/2022
682680-AB-9	ONEOK INC				3FE	531,965	104.0000	520,000	500,000	524,375		(1,369)			6.875	6.282	AO	8,594	34,375	05/24/2010	09/30/2028
682680-AN-3	ONEOK INC				3FE	9,773,364	97.2500	10,914,367	11,223,000	9,969,091		29,452			6.000	7.068	JD	29,928	673,380	01/06/2009	06/15/2035
68268N-AC-7	ONEOK PARTNERS LP				2FE	3,680,664	113.4620	4,549,818	4,010,000	3,713,753		5,275			6.650	7.332	AO	66,666	266,665	04/06/2010	10/01/2036
68268N-AD-5	ONEOK PARTNERS LP				2FE	2,522,505	116.3000	3,680,892	3,165,000	2,581,251		9,655			6.850	8.798	AO	45,769	216,803	01/06/2009	10/15/2037
68268N-AJ-2	ONEOK PARTNERS LP				2FE	4,703,450	100.4330	5,021,670	5,000,000	4,803,116		29,747			3.375	4.152	AO	42,188	168,750	06/20/2013	10/01/2022
68268N-AL-7	ONEOK PARTNERS LP				2FE	9,996,000	108.8060	10,880,640	10,000,000	9,997,146		350			5.000	5.005	MS	147,222	500,000	09/09/2013	09/15/2023
68268N-AN-3	ONEOK PARTNERS LP				2FE	3,999,280	103.6810	4,147,252	4,000,000	3,999,509		141			3.800	3.804	MS	44,756	152,000	03/17/2015	03/15/2020
68371Y-AF-0	OPEN TEXT CORPORATION				2FE	2,248,171	101.0000	2,282,063	2,259,469	2,252,636		1,531			3.497	2.841	MON	439	12,390	01/24/2014	12/18/2020
68389X-AE-5	ORACLE CORP				1FE	15,340,900	130.4930	19,573,905	15,000,000	15,300,969		(6,582)			6.500	6.327	AO	205,833	975,000	05/26/2009	04/15/2038
68389X-AP-0	ORACLE CORP				1FE	23,267,333	98.7900	23,956,599	24,250,000	23,610,151		99,802			2.500	3.000	AO	127,986	606,250	06/05/2013	10/15/2022
68389X-AV-7	ORACLE CORP				1FE	6,094,260	103.2640	6,195,834	6,000,000	6,086,637		(3,298)			4.300	4.183	JJ	123,983	258,000	07/24/2014	07/08/2034
68389X-BE-4	ORACLE CORP				1FE	4,966,250	98.2170	4,910,850	5,000,000	4,968,202		1,160			3.900	3.949	MN	24,917	195,000	04/28/2015	05/15/2035
68389X-BH-7	ORACLE CORP ORACLE CORPORATION	0			1FE	4,999,250	97.7910	4,889,530	5,000,000	4,999,300		50			3.850	3.851	JJ	93,042		06/29/2016	07/15/2036
684065-BJ-3	ORANGE & ROCKLAND UTILITIES				1FE	34,787,900	106.1720	37,160,235	35,000,000	34,793,605		3,229			4.950	4.989	JJ	866,250	1,795,063	06/15/2015	07/01/2045
689648-D@-9	OTTER TAIL POWER CO OTTER TAIL CORPORATION				2FE	12,000,000	92.8290	11,139,480	12,000,000	12,000,000					3.550	3.550	JD	21,300		12/13/2016	12/15/2026
690732-AD-4	OWENS & MINOR INC				2FE	9,953,900	99.8580	9,985,800	10,000,000	9,968,392		6,002			3.875	3.949	MS	114,097	387,500	09/11/2014	09/15/2021
690742-AD-3	OWENS CORNING INC				2FE	16,708,665	103.9030	17,144,061	16,500,000	16,633,225		(19,470)			4.200	4.046	JD	30,800	693,000	10/17/2012	12/15/2022
690742-AF-8	OWENS CORNING INC OWENS CORNING				2FE	2,987,610	95.0830	2,852,481	3,000,000	2,988,034		424			3.400	3.449	FA	40,517		08/03/2016	08/15/2026
693475-AP-0	PNC FINANCIAL SERVICES GROUP				1FE	2,992,110	102.0950	3,062,841	3,000,000	2,993,932		702			3.900	3.932	AO	20,150	117,000	04/23/2014	04/29/2024
69349L-AK-4	PNC BANK NA				1FE	36,367,030	99.2760	36,732,009	37,000,000	36,574,858		61,541			2.950	3.157	JJ	457,824	1,091,500	08/08/2013	01/30/2023
69349L-AQ-1	PNC BANK NA				1FE	5,213,250	105.8810	5,294,065	5,000,000	5,176,384		(16,582)			4.200	3.728	MN	35,000	210,000	09/15/2014	11/01/2025
693506-BD-8	PPG INDUSTRIES INC	0			1FE	98,774	103.6680	103,668	100,000	99,471		125			3.600	3.748	MN	460	3,600	11/08/2010	11/15/2020
693506-BE-6	PPG INDUSTRIES INC				1FE	11,743,189	113.9240	13,556,956	11,900,000	11,758,232		2,786			5.500	5.591	MN	83,631	654,500	11/09/2010	11/15/2040
69351U-AM-5	PPL ELECTRIC UTILITIES				1FE	2,182,986	129.5210	2,378,007	1,836,000	2,142,948		(7,327)			6.250	5.000	MN	14,663	114,750	10/13/2010	05/15/2039
693627-AY-7	DUKE ENERGY INDIANA				1FE	15,497,255	120.5140	16,269,363	13,500,000	15,201,613		(53,210)			6.120	5.072	AO	174,420	826,200	09/13/2010	10/15/2035
694308-GE-1	PACIFIC GAS & ELECTRIC				1FE	42,323,333	125.1120	47,461,085	37,935,000	41,698,249		(136,251)			6.050	5.165	MS	765,023	2,295,068	08/01/2013	03/01/2034
694308-GZ-4	PACIFIC GAS & ELECTRIC			2	2FE	4,974,550	105.1350	5,256,735	5,000,000	4,976,670		489			4.450	4.481	AO	46,972	222,500	04/11/2012	04/15/2042
694308-HP-5	PACIFIC GAS & ELECTRIC PACIFIC GAS & ELECTRIC				1FE	2,992,020	98.0150	2,940,456	3,000,000	2,992,599		579			2.950	2.981	MS	29,500	44,250	02/23/2016	03/01/2026
694308-HR-1	PACIFIC GAS & ELECTRIC PACIFIC GAS & ELECTRIC				1FE	9,816,400	98.7800	9,877,950	10,000,000	9,816,663		263			4.000	4.107	JD	33,333		11/28/2016	12/01/2046
694476-AC-6	PACIFIC LIFECORP 144A				2FE	8,591,445	107.9840	8,908,664	8,250,000	8,391,503		(41,161)			6.000	5.390	FA	193,875	495,000	07/07/2011	02/10/2020
695114-BX-5	PACIFICORP				1FE	10,756,300	118.3660	11,836,620	10,000,000	10,636,717		(21,354)			5.900	5.338	FA	222,889	590,000	07/08/2010	08/15/2034
695114-BZ-0	PACIFICORP				1FE	1,785,101	114.9030	1,992,420	1,734,000	1,778,042		(1,421)			5.250	5.037	JD	4,046	91,035	05/27/2011	06/15/2035
695114-CD-8	PACIFICORP				1FE	2,716,506	122.5250	3,026,363	2,470,000	2,684,028		(5,958)			5.750	5.061	AO	35,506	142,025	10/15/2010	04/01/2037
695114-CG-1	PACIFICORP				1FE	1,934,295	129.5230	2,137,128	1,650,000	1,898,163		(6,616)			6.250	5.071	AO	21,771	103,125	10/15/2010	10/15/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
695114-CJ-5	PACIFICORP				1FE	6,180,362	130.9320	7,895,212	6,030,000	6,162,650		(2,898)			6.350	6.164	JJ	176,562	382,905	04/03/2009	07/15/2038
695156-AP-4	PACKAGING CORP OF AMERICA			2	2FE	26,055,568	102.6280	26,426,684	25,750,000	25,929,753		(30,879)			3.900	3.751	JD	44,633	1,004,250	09/06/2012	06/15/2022
695156-AR-0	PACKAGING CORP OF AMERICA PACKAGING CORP OF AMERICA				2FE	4,079,240	99.9860	3,999,440	4,000,000	4,078,152		(1,088)			3.650	3.360	MS	42,989		11/09/2016	09/15/2024
70109H-AJ-4	PARKER-HANNIFIN CORP				1FE	4,869,146	127.5890	5,237,512	4,105,000	4,774,053		(17,211)			6.250	5.000	MN	32,783	256,563	09/10/2010	05/15/2038
70109H-AM-7	PARKER-HANNIFIN CORP				1FE	35,386,950	102.4280	35,849,870	35,000,000	35,359,852		(14,185)			4.200	4.116	MN	163,333	1,470,000	01/08/2015	11/21/2034
70202#-AF-2	PARSONS CORP				2	15,000,000	100.1020	15,015,300	15,000,000	15,000,000					5.130	5.130	JJ	354,825	769,500	07/01/2014	07/15/2026
70213B-AA-9	PARTNERRE FINANCE, LLC				2FE	17,200,084	108.3460	18,093,732	16,700,000	16,916,551		(56,685)			5.500	5.082	JD	76,542	918,500	05/24/2011	06/01/2020
705322-AJ-4	PEDERNALES ELECTRIC COOP 144A			4	1FE	5,767,388	109.3530	6,621,330	6,055,000	5,925,234		17,305			5.952	6.656	MN	46,050	360,394	06/22/2009	11/15/2022
705322-AK-1	PEDERNALES ELECTRIC COOP 144A			4	1FE	27,204,424	121.6410	29,649,969	24,375,000	26,718,730		(147,602)			6.202	5.085	MN	193,166	1,511,738	06/25/2013	11/15/2032
70757D-AM-1	PENN NATIONAL GAMING, INC				3FE	1,206,438	100.7820	1,221,976	1,212,500	1,208,953		807			3.435	2.855	MON	347	6,677	11/07/2013	11/30/2020
708696-BM-0	PENNSYLVANIA ELECTRIC CO				2FE	10,234,719	107.4810	10,801,881	10,050,000	10,097,071		(18,890)			6.625	6.398	AO	166,453	665,813	07/11/2007	04/01/2019
709599-AH-7	PENSKE TRUCK LEASING/PTL 144A				2FE	2,995,650	107.3240	3,219,714	3,000,000	2,997,417		398			4.875	4.893	JJ	69,063	146,250	09/06/2012	07/11/2022
709599-AN-4	PENSKE TRUCK LEASING/PTL 144A				2FE	12,646,050	104.0380	13,004,750	12,500,000	12,598,217		(13,772)			4.250	4.102	JJ	242,014	478,125	03/10/2016	01/17/2023
709599-AS-3	PENSKE TRUCK LEASING/PTL 144 A				2FE	1,999,140	100.8240	2,016,480	2,000,000	1,999,354		115			3.375	3.382	FA	28,125	67,500	01/26/2015	02/01/2022
709599-AW-4	PENSKE TRUCK LEASING/PTL PENSKE TRUCK LEASING				2FE	14,995,640	95.6850	14,352,720	15,000,000	14,995,643		3			3.400	3.403	MN	83,583		10/28/2016	11/15/2026
711123-C8-6	PEOPLE'S GAS LIGHT & COKE CO.				1	25,000,000	97.3940	24,348,500	25,000,000	25,000,000					4.210	4.210	MN	175,417	1,052,500	11/03/2014	11/01/2044
712704-AA-3	PEOPLE'S UNITED FIN INC				2FE	24,917,000	100.2760	25,069,050	25,000,000	24,947,170		7,834			3.650	3.690	JD	63,368	912,500	12/03/2012	12/06/2022
71343P-AC-5	PEPSICO INC				1FE	2,083,720	117.6750	2,353,494	2,000,000	2,072,135		(2,304)			5.500	5.193	MN	14,056	110,000	04/19/2011	05/15/2035
713448-BP-2	PEPSICO INC				1FE	24,678,662	119.7600	27,490,908	22,955,000	24,496,455		(35,014)			5.500	5.006	JJ	582,164	1,262,525	06/02/2011	01/15/2040
713448-BS-6	PEPSICO INC				1FE	23,000,310	110.9280	26,067,986	23,500,000	23,051,382		9,611			4.875	5.013	MN	190,938	1,145,625	05/27/2011	11/01/2040
714046-AE-9	PERKINELMER INC				2FE	15,126,079	107.7260	16,008,024	14,860,000	15,006,600		(26,607)			5.000	4.768	MN	94,939	743,000	01/31/2012	11/15/2021
716743-AJ-8	PETRONAS CAPITAL LTD				1FE	14,868,750	101.0540	15,158,070	15,000,000	14,888,902		11,434			3.500	3.605	MS	150,208	525,000	03/11/2015	03/18/2025
71677H-AG-0	PET SMART INC 1ST LIEN PET SMART TRM LOAN B2				3FE	7,062,688	100.4210	7,092,387	7,062,688	7,062,688					3.957	3.852	MJSD	17,077		10/20/2016	03/10/2022
717081-DH-3	PFIZER INC				1FE	1,998,060	101.3390	2,026,780	2,000,000	1,998,697		180			3.000	3.011	JD	2,667	60,000	05/28/2013	06/15/2023
717081-DK-6	PFIZER INC				1FE	3,329,918	105.7840	3,437,980	3,250,000	3,326,816		(1,463)			4.400	4.253	MN	18,272	143,000	09/10/2014	05/15/2044
717081-DT-7	PFIZER INC PFIZER INC CORP				1FE	14,766,470	119.8940	17,602,778	14,682,000	14,763,849		(1,994)			5.600	5.557	MS	242,090	822,192	10/05/2015	09/15/2040
718172-AC-3	PHILIP MORRIS INTL INC				1FE	21,560,750	128.1760	25,635,140	20,000,000	21,373,049		(32,949)			6.375	5.805	MN	159,375	1,275,000	11/23/2010	05/16/2038
718172-AW-9	PHILIP MORRIS INTL INC				1FE	14,579,550	96.6800	14,502,030	15,000,000	14,608,357		7,986			4.125	4.292	MS	201,094	618,750	02/26/2013	03/04/2043
718172-BQ-1	PHILIP MORRIS INTL INC				1FE	9,902,800	101.4440	10,144,370	10,000,000	9,914,381		8,390			3.375	3.491	FA	131,250	337,500	08/04/2015	08/11/2025
718546-AC-8	PHILLIPS 66				2FE	22,107,247	107.4230	23,633,082	22,000,000	22,066,919		(11,202)			4.300	4.235	AO	236,500	946,000	01/29/2013	04/01/2022
718546-AH-7	PHILLIPS 66				2FE	7,614,562	118.1420	8,577,087	7,260,000	7,593,745		(5,936)			5.875	5.535	MN	71,088	426,525	01/29/2013	05/01/2042
718549-AB-4	PHILLIPS 66 PARTNERS LP				2FE	4,998,350	97.9520	4,897,615	5,000,000	4,998,586		147			3.605	3.609	FA	68,094	180,250	02/19/2015	02/15/2025
718549-AC-2	PHILLIPS 66 PARTNERS LP				2FE	15,168,390	92.6610	13,899,075	15,000,000	15,163,146		(2,816)			4.680	4.611	FA	265,200	702,000	02/19/2015	02/15/2045
720186-AE-5	PIEDMONT NATURAL GAS CO				1FE	1,274,068	117.7810	1,372,143	1,165,000	1,255,977		(3,289)			6.000	5.293	JJ	34,950	69,900	09/02/2010	12/19/2033
720186-AG-0	PIEDMONT NATURAL GAS CO				1FE	14,992,800	104.2000	15,629,955	15,000,000	14,993,212		127			4.650	4.653	FA	290,625	697,500	07/29/2013	08/01/2043
720186-AH-8	PIEDMONT NATURAL GAS CO				1FE	11,979,120	98.7450	11,849,376	12,000,000	11,980,563		742			4.100	4.113	MS	164,000	492,000	09/15/2014	09/18/2034
720186-AK-1	PIEDMONT NATURAL GAS CO PIEDMONT NATURAL GAS COMPANY	0			1FE	2,996,340	88.5030	2,655,102	3,000,000	2,996,481		141			3.640	3.646	MN	46,410		07/25/2016	11/01/2046
720198-AC-4	PIEDMONT OPERATING PRTNR PIEDMONT OPERATING PARTNERS				2FE	6,868,750	94.2990	6,600,944	7,000,000	6,872,418		3,668			3.400	3.722	JD	19,833	119,000	10/17/2016	06/01/2023
723787-AK-3	PIONEER NATURAL RESOURCES CO			2	2FE	21,037,700	103.9910	20,798,180	20,000,000	20,619,864		(106,091)			3.950	3.305	JJ	364,278	790,000	01/08/2014	07/15/2022
72650R-AP-7	PLAINS ALL AMER PIPELINE				2FE	4,944,450	100.1160	5,005,795	5,000,000	4,999,704		7,480			6.125	6.282	JJ	141,215	306,250	07/13/2007	01/15/2017
72650R-AR-3	PLAINS ALL AMER PIPELINE				2FE	3,980,830	109.1370	4,038,084	3,700,000	3,947,753		(6,215)			6.650	6.068	JJ	113,456	246,050	09/17/2010	01/15/2037
72650R-AW-2	PLAINS ALL AMER PIPELINE				2FE	4,976,150	108.7260	5,436,310	5,000,000	4,991,347		2,534			5.750	5.813	JJ	132,569	287,500	09/01/2009	01/15/2020
72650R-BB-7	PLAINS ALL AMER PIPELINE				2FE	4,886,000	94.6140	4,730,680	5,000,000	4,926,286		10,845			2.850	3.118	JJ	59,375	142,500	02/20/2013	01/31/2023
72650R-BC-5	PLAINS ALL AMER PIPELINE				2FE	9,992,500	83.2490	8,324,920	10,000,000	9,993,798		127			4.300	4.304	JJ	180,361	430,000	12/03/2012	01/31/2043
731020-AA-4	POLAR TANKERS INC 144A			4	2FE	17,753,382	109.0320	18,420,956	16,895,000	17,568,803		(32,790)			5.951	5.528	MN	142,435	1,005,421	09/13/2010	05/10/2037
73179Y-AE-7	POLYONE CORP POLYONE CORP- 2016 TERM LN B				3FE	1,989,950	101.2970	2,015,759	1,989,950	1,989,950					3.656	3.568	FMAN	10,104	17,219	08/18/2016	11/12/2022
736508-BP-6	PORTLAND GENERAL ELECTRIC CO 144A				1FE	4,227,249	115.7490	4,514,215	3,900,000	4,190,000		(7,615)			5.810	5.219	AO	56,648	226,590	06/15/2011	10/01/2037
736508-G*-7	PORTLAND GENERAL ELECTRIC CO				1	2,000,000	121.6940	2,433,880	2,000,000	2,000,000					6.260	6.260	MN	20,867	125,200	05/21/2006	05/01/2031
736508-G8-5	PORTLAND GENERAL ELECTRIC CO				1	2,000,000	123.4880	2,469,760	2,000,000	2,000,000					6.310	6.310	MN	21,033	126,200	05/21/2006	05/01/2036
737415-AL-3	POST APARTMENT HOME LP				2FE	23,785,687	98.6150	23,450,552	23,780,000	23,776,018		178			3.375	3.376	JD	66,881	802,575	05/06/2015	12/01/2022
737662-A*-7	POTOMAC EDISON CO				2	15,000,000	100.2470	15,037,050	15,000,000	15,000,000					4.440	4.440	MN	85,100	666,000	11/25/2014	11/15/2044
737679-CZ-1	POTOMAC ELECTRIC POWER CO				1FE	3,785,237	109.9730	4,368,139	3,972,000	3,813,602		4,741			5.400	5.754	JD	17,874	214,488	01/04/2010	06/01/2035
737679-DB-3	POTOMAC ELECTRIC POWER CO				1FE	6,977,170	131.0630	7,863,786	6,000,000	6,860,285		(22,009)			6.500	5.351	MN	49,833	390,000	12/07/2010	11/15/2037
74005P-BD-5	PRAXAIR, INC.				1FE	29,385,006	92.6650	27,489,132	29,665,000	29,396,978		6,057			3.550	3.604	MN	157,966	1,053,108	03/05/2015	11/07/2042

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74005P-BQ-6	PRAXAIR, INC. PRAXAIR INC				1FE	20,043,900	99.5190	19,903,780	20,000,000	20,041,884		(3,092)			3.200	3.173	JJ	268,444	488,000	02/04/2016	01/30/2026
740189-AG-0	PRECISION CASTPARTS CORP				1FE	27,726,700	98.3380	29,501,400	30,000,000	28,459,210		224,969			2.500	3.447	JJ	345,833	750,000	08/19/2013	01/15/2023
740189-AH-8	PRECISION CASTPARTS CORP				1FE	17,805,720	98.1030	18,639,494	19,000,000	17,870,910		22,860			3.900	4.279	JJ	341,683	741,000	07/30/2014	01/15/2043
74052B-AA-5	PREMIER HEALTH PARTNERS PREMIER HEALTH PARTNERS				1FE	5,000,000	91.9950	4,599,750	5,000,000	5,000,000					2.911	2.911	MN	18,598	30,323	08/24/2016	11/15/2026
74052B-AB-3	PREMIER HEALTH PARTNERS PREMIER HEALTH PARTNERS				1FE	5,000,000	92.3420	4,617,100	5,000,000	5,000,000					3.992	3.992	MN	25,504	41,583	08/24/2016	11/15/2046
740816-AM-5	PRES & FELLOWS OF HARVARD PRES & FELLOWS OF HARVARD				1FE	9,983,000	88.2840	8,828,400	10,000,000	9,983,000					3.150	3.159	JJ	68,250		10/06/2016	07/15/2046
741503-AW-6	PRICELINE GROUP INC				2FE	40,248,550	99.2860	39,714,200	40,000,000	40,255,677		2,144			3.650	3.558	MS	429,889	1,095,000	11/09/2016	03/15/2025
74164M-AA-6	PRIMERICA INC				1FE	13,146,233	107.0240	13,645,560	12,750,000	12,990,825		(37,674)			4.750	4.362	JJ	279,260	605,625	07/24/2012	07/15/2022
74166N-AA-2	PRIME SECURITY ONE MS IN PRIME SECURITY ONE MS IN				3FE	25,000,000	82.0000	20,500,000	25,000,000	25,000,000					4.875	4.875	JJ	561,979	247,135	05/02/2016	07/15/2032
74251V-AH-5	PRINCIPAL FINANCIAL GROUP				2FE	30,012,000	98.7100	29,612,850	30,000,000	30,007,750		(1,087)			3.125	3.120	MN	119,792	937,500	11/14/2012	05/15/2023
74251V-AJ-1	PRINCIPAL FINANCIAL GROUP PRINCIPAL FINANCIAL GROUP				2FE	5,243,050	98.2880	4,914,410	5,000,000	5,240,890		(2,160)			4.350	4.051	MN	27,792	108,750	07/07/2016	05/15/2043
74256L-AU-3	PRINCIPAL LIFE GLB FND II PRINCIPAL LIFE BLB FND II	0			1FE	4,488,030	97.3230	4,379,553	4,500,000	4,488,760		730			3.000	3.031	AO	27,375	67,500	04/11/2016	04/18/2026
74264*-AC-0	PRISA LHC LLC PRISA LHC LLC				2	4,000,000	99.2260	3,969,040	4,000,000	4,000,000					3.750	3.750	AO	37,500	62,500	06/01/2016	04/01/2026
74264*-AD-8	PRISA LHC LLC PRISA LHC LLC				2	8,000,000	98.6460	7,891,680	8,000,000	8,000,000					3.850	3.850	AO	77,000	128,333	06/01/2016	04/01/2028
742718-CB-3	PROCTER AND GAMBLE CO.				1FE	2,101,680	125.8620	2,517,238	2,000,000	2,086,090		(3,094)			5.500	5.119	FA	45,833	110,000	04/08/2011	02/01/2034
742718-DB-2	PROCTER AND GAMBLE CO.				1FE	15,164,006	129.4530	17,868,411	13,803,000	14,961,832		(39,948)			5.800	5.074	FA	302,439	800,574	04/13/2011	08/15/2034
742718-DF-3	PROCTER AND GAMBLE CO.				1FE	31,899,889	129.3340	36,142,302	27,945,000	31,548,599		(108,575)			5.550	4.560	MS	499,750	1,550,948	10/24/2013	03/05/2037
743263-AP-0	PROGRESS ENERGY INC				2FE	9,949,318	120.1580	10,573,930	8,800,000	9,822,707		(23,036)			6.000	5.132	JD	44,000	528,000	09/08/2010	12/01/2039
743315-AJ-2	PROGRESSIVE CORP				1FE	7,885,640	128.4030	8,988,238	7,000,000	7,676,827		(38,172)			6.625	5.523	MS	154,583	463,750	09/10/2010	03/01/2029
743315-AL-7	PROGRESSIVE CORP			2	1FE	11,662,881	125.4630	12,433,403	9,910,000	11,465,178		(63,746)			6.250	4.826	JD	51,615	619,375	09/13/2013	12/01/2032
743315-AM-5	PROGRESSIVE CORP			2	2FE	11,985,000	97.8750	11,798,831	12,055,000	11,985,793		793			6.700	6.752	JD	35,897	740,685	08/25/2016	06/15/2037
743315-AP-8	PROGRESSIVE CORP				1FE	15,117,250	103.3980	15,509,640	15,000,000	15,112,501		(2,196)			4.350	4.303	AO	119,625	652,500	07/25/2014	04/25/2044
743315-AR-4	PROGRESSIVE CORP PROGRESSIVE CORP				1FE	4,998,250	93.0250	4,651,240	5,000,000	4,998,250					2.450	2.454	JJ	42,875		08/22/2016	01/15/2027
743756-AC-2	PROV ST JOSEPH HEALTH OBL PROV ST JOSEPH HEALTH OBL				1FE	5,000,000	91.7590	4,587,950	5,000,000	5,000,000					3.744	3.744	AO	48,360		09/20/2016	10/01/2047
744320-AK-1	PRUDENTIAL FINANCIAL INC				1FE	2,336,294	116.8620	2,482,140	2,124,000	2,318,499		(5,827)			5.900	5.144	MS	36,899	125,316	10/01/2013	03/17/2036
744320-BG-9	PRUDENTIAL FINANCIAL INC				1FE	5,625,480	112.4480	6,297,060	5,600,000	5,608,178		(2,940)			7.375	7.309	JD	18,356	413,000	06/17/2009	06/15/2019
744320-BU-8	PRUDENTIAL FINANCIAL INC PRUDENTIAL FINANCIAL INC	0			1FE	5,291,055	117.9150	5,306,193	4,500,000	5,282,554		(8,501)			5.800	4.617	MN	32,625	130,500	06/20/2016	11/16/2041
744320-BY-0	PRUDENTIAL FINANCIAL INC				1FE	3,292,170	108.0960	3,242,865	3,000,000	3,279,645		(5,366)			5.100	4.496	FA	57,800	153,000	07/25/2014	08/15/2043
744320-BZ-7	PRUDENTIAL FINANCIAL INC PRUDENTIAL FINANCIAL INC	0			1FE	2,073,380	102.3370	2,046,738	2,000,000	2,070,928		(2,452)			3.500	2.961	MN	8,944	35,000	09/13/2016	05/15/2024
744331-AF-6	PRUDENTIAL FUNDING LLC 144A				1FE	8,967,780	117.3400	10,560,618	9,000,000	8,980,876		2,188			6.750	6.790	MS	178,875	607,500	09/09/2009	09/15/2023
744448-CG-4	PUBLIC SERVICE OF COLORADO				1FE	4,583,522	94.0580	4,970,986	5,285,000	4,624,707		13,607			3.600	4.418	MS	56,021	190,260	11/01/2013	09/15/2042
744533-BJ-8	PUBLIC SERVICE OF OKLAHOMA SERIES G				2FE	4,884,329	127.4280	5,262,785	4,130,000	4,791,864		(16,952)			6.625	5.342	MN	34,962	273,613	09/22/2010	11/15/2037
744533-C@-7	PUBLIC SERVICE OF OKLAHOMA				2	14,000,000	96.0850	13,451,900	14,000,000	14,000,000					4.090	4.090	MS	144,741	572,600	03/31/2015	03/31/2045
744538-AA-7	PUBLIC SERVICE NEW HAMPSHIRE				1FE	8,663,900	111.2450	11,124,460	10,000,000	8,862,397		29,799			5.600	6.672	AO	140,000	560,000	08/25/2008	10/05/2035
74456Q-AQ-9	PUB SVC ELEC & GAS				1FE	10,540,644	123.1640	11,792,934	9,575,000	10,410,101		(24,030)			5.700	5.003	JD	45,481	545,775	11/04/2010	12/01/2036
74456Q-AU-0	PUB SVC ELEC & GAS				1FE	9,650,616	117.6120	10,870,840	9,243,000	9,607,319		(8,336)			5.375	5.081	MN	82,802	496,811	05/17/2011	11/01/2039
74456Q-AV-8	PUB SVC ELEC & GAS				1FE	3,669,448	119.9450	4,126,094	3,440,000	3,646,596		(4,617)			5.500	5.057	MS	63,067	189,200	05/18/2011	03/01/2040
74456Q-BQ-8	PUB SVC ELEC & GAS PUBLIC SERVICE ELECTRIC				1FE	19,911,200	97.5610	19,512,200	20,000,000	19,912,501		1,301			3.800	3.825	MS	253,333	375,778	02/29/2016	03/01/2046
74531E-AA-0	PUGET SOUND ENERGY INC SERIES MTN				1FE	15,272,140	129.3440	16,168,013	12,500,000	14,521,196		(135,616)			7.020	5.073	MS	258,375	877,500	09/22/2010	12/01/2027
745332-BK-1	PUGET SOUND ENERGY INC				1FE	10,989,860	124.2550	14,289,279	11,500,000	11,127,468		21,595			7.020	7.460	MS	237,705	807,300	12/22/2008	12/01/2027
745332-BU-9	PUGET SOUND ENERGY INC				1FE	2,193,160	115.7580	2,315,152	2,000,000	2,175,008		(5,833)			5.483	4.764	JD	9,138	109,660	09/04/2013	06/01/2035
745332-CA-2	PUGET SOUND ENERGY INC				1FE	808,688	121.3150	909,861	750,000	802,222		(1,175)			5.757	5.230	AO	10,794	43,178	09/02/2010	10/01/2039
747328-AB-4	QUAD/GRAPHICS, INC.		4		3	2,500,000	77.0780	1,926,950	2,500,000	2,500,000					6.290	6.290	JJ	65,958	157,250	12/16/2005	01/30/2031
747328-AE-8	QUAD/GRAPHICS INC		4		3	2,500,000	76.6820	1,917,050	2,500,000	2,500,000					6.290	6.288	AO	33,634	157,250	12/16/2005	04/14/2031
747525-AF-0	QUALCOMM INC				1FE	39,856,000	101.8100	40,724,120	40,000,000	39,876,011		12,525			3.450	3.493	MN	157,167	1,380,000	05/13/2015	05/20/2025
74834L-AN-0	QUEST DIAGNOSTICS				2FE	18,138,180	119.0940	18,810,960	15,795,000	17,860,304		(51,239)			6.950	5.847	JJ	548,876	1,097,753	09/08/2010	07/01/2037
74834L-AQ-3	QUEST DIAGNOSTICS				2FE	8,170,677	106.6640	8,229,104	7,715,000	8,130,547		(9,172)			5.750	5.339	JJ	186,071	443,613	01/25/2012	01/30/2040
74834L-AV-2	QUEST DIAGNOSTICS				2FE	3,131,520	104.2250	3,126,747	3,000,000	3,110,910		(13,135)			4.250	3.665	AO	31,875	127,500	05/21/2015	04/01/2024
74837H-B#-2	QUESTAR GAS COMPANY QUESTAR GAS COMPANY				1FE	6,000,000	87.5520	5,253,120	6,000,000	6,000,000					3.670	3.670	JD	9,787		12/15/2016	12/01/2051
749607-AC-1	RLI CORP				2FE	9,971,400	102.0160	10,201,590	10,000,000	9,979,085		2,577			4.875	4.912	MS	143,542	487,500	09/25/2013	09/15/2023
749685-AR-4	RPM INTERNATIONAL INC				2FE	14,083,024	109.3490	14,638,604	13,387,000	13,657,455		(88,330)			6.125	5.333	AO	173,101	819,954	10/05/2011	10/15/2019
749685-AS-2	RPM INTERNATIONAL INC				2FE	14,039,652	99.2770	15,214,139	15,325,000	14,443,281		128,180			3.450	4.579	MN	67,558	528,713	09/05/2013	11/15/2022
74986@-AR-2	RREEF AMERICA REIT II				1	6,000,000	91.9710	5,518,260	6,000,000	6,000,000					3.310	3.310	JJ	97,093	200,807	07/01/2015	07/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
749868-AT-8	RREEF AMERICA REIT II				1	4,000,000	96.9900	3,879,600	4,000,000	4,000,000					3.730	3.730	JJ	72,942	74,600	01/05/2016	01/05/2026
749868-AU-5	RREEF AMERICA REIT II				1	4,000,000	95.9960	3,839,840	4,000,000	4,000,000					3.830	3.830	JJ	74,898	76,600	01/05/2016	01/05/2028
754730-AE-9	RAYMOND JAMES FINANCIAL RAYMOND JAMES FINANCIAL				2FE	18,969,790	97.4610	18,517,628	19,000,000	18,971,580		1,790			3.625	3.643	MS	323,330		07/07/2016	09/15/2026
754730-AF-6	RAYMOND JAMES FINANCIAL RAYMOND JAMES FINANCIAL				2FE	15,989,920	94.5080	15,121,296	16,000,000	15,990,064		144			4.950	4.954	JJ	371,800		07/07/2016	07/15/2046
754907-AA-1	RAYONIER INC				2FE	30,018,056	99.4440	29,926,617	30,094,000	30,052,360		6,903			3.750	3.779	AO	282,131	1,128,525	09/21/2012	04/01/2022
755111-BU-4	RAYTHEON CO				1FE	19,613,800	112.5430	22,508,660	20,000,000	19,654,378		7,444			4.875	5.000	AO	205,833	975,000	10/15/2010	10/15/2040
755111-BX-8	RAYTHEON CO				1FE	19,077,721	99.5210	19,953,900	20,050,000	19,408,126		96,615			2.500	3.092	JD	22,278	501,250	06/20/2013	12/15/2022
75524R-AA-7	RBS CITIZENS FINANCIAL GROUP 144A				2FE	19,923,800	100.1090	20,021,840	20,000,000	19,952,442		7,186			4.150	4.197	MS	214,417	830,000	09/25/2012	09/28/2022
756109-AG-9	REALTY INCOME CORP				2FE	8,136,430	113.6190	9,657,624	8,500,000	8,181,803		9,185			5.875	6.221	MS	147,038	499,375	06/21/2011	03/15/2035
756109-AK-0	REALTY INCOME CORP				2FE	2,488,008	111.7200	2,899,124	2,595,000	2,559,032		12,031			6.750	7.341	FA	66,173	175,163	09/08/2009	08/15/2019
756109-AP-9	REALTY INCOME CORP			2	2FE	10,723,260	107.1740	11,253,218	10,500,000	10,664,445		(22,220)			4.650	4.364	FA	203,438	488,250	01/28/2015	08/01/2023
756109-AS-3	REALTY INCOME CORP REALTY INCOME CORP				2FE	11,851,080	93.5280	11,223,360	12,000,000	11,853,505		2,425			3.000	3.143	JJ	79,000		10/05/2016	01/15/2027
758202-AK-1	REED ELSEVIER CAPITAL				2FE	28,304,459	98.8710	28,046,793	28,367,000	28,328,428		5,959			3.125	3.151	AO	187,143	886,469	10/18/2012	10/15/2022
75884R-AU-7	REGENCY CENTERS LP				2FE	14,889,600	101.0280	15,154,125	15,000,000	14,901,380		9,149			3.900	3.989	MN	97,500	585,000	08/10/2015	11/01/2025
759351-AG-4	REINSURANCE GROUP OF AMERICA				2FE	10,600,482	110.3070	11,637,399	10,550,000	10,568,171		(5,638)			6.450	6.383	MN	86,950	680,475	01/14/2010	11/15/2019
759351-AJ-8	REINSURANCE GROUP OF AMERICA				2FE	4,972,350	108.1620	5,408,095	5,000,000	4,986,105		2,742			5.000	5.071	JD	20,833	250,000	05/24/2011	06/01/2021
759351-AL-3	REINSURANCE GROUP OF AMERICA				2FE	20,584,400	106.0500	21,210,060	20,000,000	20,422,578		(53,353)			4.700	4.333	MS	276,778	940,000	10/25/2013	09/15/2023
759468-AB-7	RELIANCE HOLDINGS USA 144A				2FE	4,951,200	113.1800	5,658,980	5,000,000	4,955,402		792			6.250	6.323	AO	62,500	312,500	10/14/2010	10/19/2040
759468-AC-5	RELIANCE HOLDINGS USA				2FE	10,857,210	108.1290	10,812,890	10,000,000	10,607,702		(104,818)			5.400	4.072	FA	205,500	540,000	07/28/2014	02/14/2022
759470-AQ-0	RELIANCE INDUSTRIES LTD				2FE	13,874,400	99.7500	13,965,000	14,000,000	13,894,670		10,731			4.125	4.236	JJ	245,438	577,500	01/22/2015	01/28/2025
759509-AB-8	RELIANCE STEEL AND ALUM				2FE	12,518,965	105.2610	12,715,553	12,080,000	12,477,113		(9,739)			6.850	6.550	MN	105,734	827,480	10/04/2012	11/15/2036
75972Y-AA-9	RENAISSANCE FINANCE				1FE	32,934,000	96.6680	31,900,572	33,000,000	32,944,152		5,687			3.700	3.724	AO	305,250	1,221,000	03/19/2015	04/01/2025
759748-AA-0	RENEWABLE POWER GENERATION LLC RENEWABLE POWER GENERATION LLC			4	2Z	9,399,121	99.8110	9,381,356	9,399,121	9,399,121					4.110	4.110	MS	97,649	193,152	03/31/2016	03/31/2035
759891-AA-2	RENRE NORTH AMERICA HLDG				1FE	6,416,353	107.2160	6,271,076	5,849,000	6,145,548		(85,017)			5.750	4.047	MS	99,027	336,318	08/27/2013	03/15/2020
760759-AF-7	REPUBLIC SERVICES INC				2FE	5,723,040	114.5810	6,874,848	6,000,000	5,771,726		6,457			6.086	6.444	MS	107,519	365,160	05/07/2007	03/15/2035
760759-AM-2	REPUBLIC SERVICES INC				2FE	11,320,200	108.4250	10,842,500	10,000,000	10,875,011		(121,874)			4.750	3.220	MN	60,694	475,000	02/28/2013	05/15/2023
760759-AQ-3	REPUBLIC SERVICES INC				2FE	6,955,230	98.4960	6,894,706	7,000,000	6,956,840		1,030			3.200	3.286	MS	65,956	64,000	12/02/2016	03/15/2025
760761-AD-8	REPUBLIC SERVICES				2FE	11,676,900	110.9760	11,097,560	10,000,000	10,993,672		(186,525)			5.250	3.040	MN	67,083	525,000	02/28/2013	11/15/2021
76131V-AA-1	RETAIL PROPERTIES OF AME				2FE	14,928,900	95.3350	14,300,205	15,000,000	14,939,741		6,078			4.000	4.058	MS	176,667	600,000	03/05/2015	03/15/2025
76169#-AE-3	REYES HOLDINGS			4	3	1,400,000	101.3210	1,418,494	1,400,000	1,400,000					7.050	7.050	AO	16,724	98,700	04/30/2008	04/30/2017
761713-AZ-9	REYNOLDS AMERICAN INC REYNOLDS AMERICAN INC	0			2FE	10,751,440	121.0930	9,687,472	8,000,000	10,732,761		(18,679)			6.150	4.046	MS	144,867	246,000	08/30/2016	09/15/2043
761713-BA-3	REYNOLDS AMERICAN INC				2FE	10,048,860	114.9010	11,490,060	10,000,000	10,045,847		(1,578)			5.700	5.659	FA	215,333	570,000	06/11/2015	08/15/2035
771196-BE-1	ROCHE HOLDINGS INC				1FE	14,962,050	102.3870	15,358,035	15,000,000	14,974,014		2,890			3.350	3.376	MS	127,021	502,500	09/22/2014	09/30/2024
771196-BH-4	ROCHE HOLDINGS INC 144A				1FE	33,659,060	100.7000	34,237,932	34,000,000	33,670,268		5,974			4.000	4.058	MN	124,667	1,160,000	12/09/2016	11/28/2044
772739-AQ-1	ROCK-TENN COMPANY				2FE	14,811,669	103.2950	15,055,275	14,575,000	14,755,706		(25,580)			4.000	3.773	MS	194,333	583,000	09/25/2014	03/01/2023
774341-AF-8	ROCKWELL COLLINS INC				1FE	50,153,673	104.2040	48,408,108	46,455,000	50,043,221		(59,176)			4.800	4.308	JD	99,104	2,229,840	05/20/2016	12/15/2043
776696-AC-0	ROPER INDUSTRIES INC				2FE	8,078,980	109.8390	8,787,096	8,000,000	8,025,849		(8,685)			6.250	6.117	MS	166,667	500,000	08/26/2009	09/01/2019
776696-AE-6	ROPER INDUSTRIES INC				2FE	14,988,600	100.0380	15,005,730	15,000,000	14,992,835		1,095			3.125	3.134	MN	59,896	468,750	11/15/2012	11/15/2022
776743-AB-2	ROPER TECHNOLOGIES ROPER TECHNOLOGIES INC				2FE	12,074,160	100.6650	12,079,812	12,000,000	12,074,634		403			3.850	3.766	JD	20,533	432,056	11/08/2016	12/15/2025
77775*-BS-9	ROSENTHAL & ROSENTHAL INC			4	2Z	7,142,857	104.6200	7,472,857	7,142,857	7,142,857					6.400	6.400	JD	8,889	457,143	06/24/2011	06/24/2021
778296-AA-1	ROSS STORES INC				1FE	23,917,540	100.4930	23,691,107	23,575,000	23,928,809		4,648			3.375	3.148	MS	234,277	453,431	10/14/2016	09/15/2024
77937R-AD-8	ROVI SOLUTIONS CORP ROVI SOLUTIONS CORP				3FE	4,967,702	100.9540	5,021,922	4,974,490	4,968,324		622			3.853	3.683	JAJO	48,448	45,910	08/10/2016	07/02/2021
779382-AK-6	ROWAN COMPANIES INC				4FE	12,191,223	110.0000	12,175,900	11,069,000	11,456,628		(137,195)			7.875	6.365	FA	363,202	871,684	11/23/2010	08/01/2019
779382-AP-5	ROWAN COMPANIES INC				4FE	11,794,941	94.0000	10,974,500	11,675,000	11,745,546		(11,806)			4.875	4.742	JD	47,430	569,156	05/31/2012	06/01/2022
781172-AB-7	RUBY PIPELINE LLC 144A			2	2FE	5,345,550	103.0080	5,150,390	5,000,000	5,180,653		(39,380)			6.000	5.002	AO	75,000	300,000	05/30/2012	04/01/2022
783549-AZ-1	RYDER SYSTEM INC				2FE	5,330,350	116.3600	5,817,995	5,000,000	5,231,952		(18,927)			6.950	6.263	JD	28,958	347,500	12/08/2010	12/01/2025
78355H-KB-4	RYDER SYSTEM INC RYDER SYSTEMS INC				2FE	4,995,900	102.2130	5,110,645	5,000,000	4,996,870		970			3.450	3.464	MN	22,042	125,063	02/17/2016	11/15/2021
78387G-AQ-6	AT&T INC (SBC COMMUNICATIONS)				2FE	5,525,602	107.8960	6,860,028	6,358,000	5,644,745		19,314			6.150	7.288	MS	115,133	391,017	04/07/2009	09/15/2034
78403D-AH-3	SBA TOWER TRUST 144A				1FE	15,000,000	98.9370	14,840,537	15,000,000	15,000,000					3.869	3.869	MON	25,793	580,350	10/07/2014	10/15/2049
78409V-AB-0	S + P GLOBAL INC S+P GLOBAL INC				2FE	19,319,117	118.7940	21,210,651	17,855,000	19,305,172		(13,945)			6.550	5.857	MN	149,436	584,751	07/29/2016	11/15/2037
78409V-AD-6	S + P GLOBAL INC S+P GLOBAL INC				2FE	9,932,883	102.4380	10,243,790	10,000,000	9,935,919		3,036			4.000	4.090	JD	17,778	200,000	07/29/2016	06/15/2025
78409V-AK-0	S + P GLOBAL INC S+P GLOBAL INC				2FE	1,992,524	105.3570	2,107,140	2,000,000	1,992,831		307			4.400	4.448	FA	33,244	44,000	07/29/2016	02/15/2026
78466D-AV-6	SS & C TECHNOLOGIES				3FE	4,804,248	101.4900	4,876,664	4,805,069	4,804,334		86			3.779	3.589	JAJO	42,874	37,687	07/25/2016	07/08/2022
78466D-AW-4	SS & C TECHNOLOGIES				3FE	489,130	101.4900	497,649	490,343	489,352		154			3.779	3.634	JAJO	4,375	958	07/25/2016	07/08/2022
78486Q-AC-5	SVB FINANCIAL GROUP				1FE	9,994,950	108.7270	10,872,680	10,000,000	9,997,718		530			5.375	5.382	MS	158,264	537,500	09/17/2010	09/15/2020
78486Q-AD-3	SVB FINANCIAL GROUP				1FE	9,991,600	96.1680	9,616,840	10,000,000	9,992,997		738			3.500	3.510	JJ	147,778	350,000	01/26/2015	01/29/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
784888-AC-9	SVF HOLDING REIT SVF HOLDING REIT				1	1,000,000	98.0040	980,040	1,000,000	1,000,000					3.740	3.740	AO	9,350	18,700	04/01/2016	04/01/2026
784888-AD-7	SVF HOLDING REIT				1	2,000,000	98.0040	1,960,080	2,000,000	2,000,000					3.740	3.740	AO	18,700	23,687	06/07/2016	04/01/2026
784888-AE-5	SVF HOLDING REIT SVF HOLDING REIT				1	3,000,000	97.6750	2,930,250	3,000,000	3,000,000					3.890	3.890	AO	29,175	58,350	04/01/2016	04/01/2028
784888-AF-2	SVF HOLDING REIT				1	6,000,000	97.6750	5,860,500	6,000,000	6,000,000					3.890	3.890	AO	58,350	73,910	06/07/2016	04/01/2028
790849-AJ-2	ST JUDE MEDICAL INC				2FE	34,525,100	99.2030	34,720,875	35,000,000	34,677,263		44,987			3.250	3.413	AO	240,139	1,137,500	07/17/2013	04/15/2023
790849-AK-9	ST JUDE MEDICAL INC				2FE	7,746,350	97.6720	7,325,385	7,500,000	7,736,401		(4,602)			4.750	4.543	AO	75,208	356,250	10/06/2014	04/15/2043
795830-AS-7	SALVATION ARMY			4	1FE	6,297,540	117.0000	7,020,000	6,000,000	6,256,553		(8,550)			5.707	5.330	MS	114,140	342,420	09/07/2011	09/01/2036
797440-BF-0	SAN DIEGO GAS & ELECTRIC				1FE	1,908,179	116.9940	2,129,298	1,820,000	1,895,980		(2,478)			5.350	5.000	MN	12,442	97,370	06/15/2011	05/15/2035
797440-BM-5	SAN DIEGO GAS & ELECTRIC				1FE	2,379,139	107.5770	2,790,555	2,594,000	2,401,828		4,165			4.500	5.040	FA	44,098	116,730	11/09/2010	08/15/2040
803111-AS-2	SARA LEE CORP/HILLSHIRE BRANDS				2FE	22,503,380	104.4310	22,974,908	22,000,000	22,247,667		(61,458)			4.100	3.771	MS	265,589	902,000	08/28/2012	09/15/2020
80589M-AE-2	SCANA CORP				2FE	8,117,525	102.5180	8,329,555	8,125,000	8,121,184		640			4.125	4.135	FA	139,648	335,156	04/12/2012	02/01/2022
806605-AH-4	SCHERING-PLOUGH/MERCK & CO INC				1FE	21,760,042	133.9790	24,504,832	18,290,000	21,318,069		(81,679)			6.550	5.222	MS	352,743	1,197,995	11/10/2010	09/15/2037
808513-AM-7	SCHWAB (CHARLES) CORP CHARLES SCHWAB CORP				1FE	38,930,360	101.2360	39,482,001	39,000,000	38,935,729		5,145			3.450	3.471	FA	515,775	1,009,125	11/10/2015	02/13/2026
80851Q-DA-9	CHARLES SCHWAB CORP				1FE	10,239,000	103.0890	10,308,920	10,000,000	10,024,034		(34,406)			6.375	6.001	MS	212,500	637,500	06/03/2009	09/01/2017
808626-AE-5	SCIENCE APPLICATIONS INT				3FE	4,737,077	106.4670	4,849,549	4,555,000	4,704,059		(6,864)			7.125	6.749	JJ	162,272	324,544	11/04/2010	07/01/2032
808626-AG-0	SCIENCE APPLICATIONS INT				3FE	31,922,590	89.8970	28,607,795	31,823,000	31,932,887		(7,321)			5.500	5.458	JJ	875,133	1,750,265	06/18/2012	07/01/2033
80875A-AJ-0	SCIENTIFIC GAMES				4		0.0000								4.131	0.000	MON		28,520	06/02/2016	10/18/2020
80875A-AK-7	SCIENTIFIC GAMES SCIENTIFIC GAMES INTL INC				4		0.0000								5.853	0.000	JAJO		5,124	05/19/2016	10/01/2021
81014A-AA-9	SCOTTRADE FINANCIAL SERVICE 144A				2FE	7,500,000	112.9390	8,470,448	7,500,000	7,500,000					6.125	6.125	JJ	216,927	459,375	07/06/2011	07/11/2021
811065-AC-5	SCRIPPS NETWORKS INTERAC				2FE	27,129,852	101.5450	27,092,073	26,680,000	27,081,936		(31,845)			3.900	3.674	MN	132,955	962,520	07/14/2016	11/15/2024
811065-AG-6	SCRIPPS NETWORKS INTERAC				2FE	6,986,700	101.2790	7,089,516	7,000,000	6,988,553		1,119			3.950	3.973	JD	12,289	276,500	05/19/2015	06/15/2025
812007-AE-2	SEAGULL ENERGY/OCEAN ENERGY				2FE	13,547,230	127.1790	13,945,166	10,965,000	12,859,557		(128,204)			7.500	5.358	MS	242,144	822,375	11/29/2010	09/15/2027
81675K-AD-1	SEMINOLE HARD ROCK ENTERTNMNT				3FE	1,941,926	100.8130	1,972,946	1,957,045	1,948,451		2,360			3.748	3.655	MJSD	407		06/19/2014	04/29/2020
816851-AP-4	SEMPRA ENERGY				2FE	17,769,578	119.1380	18,398,420	15,443,000	17,505,591		(47,685)			6.000	5.010	AO	195,611	926,580	09/22/2010	10/15/2039
824348-AL-0	SHERWIN WILLIAMS CO				1FE	13,183,430	126.6890	16,912,955	13,350,000	13,231,745		7,624			7.375	7.502	FA	410,234	984,563	05/26/2009	02/01/2027
824348-AQ-9	SHERWIN WILLIAMS CO				1FE	13,605,044	90.4260	12,112,616	13,395,000	13,597,006		(4,518)			4.000	3.906	JD	23,813	535,800	01/06/2015	12/15/2042
824348-AR-7	SHERWIN WILLIAMS CO				1FE	19,988,200	98.6710	19,734,260	20,000,000	19,989,653		1,048			3.450	3.457	FA	287,500	691,917	07/28/2015	08/01/2025
826418-BM-6	SIERRA PACIFIC POWER CO SIERRA PACIFIC POWER CO	0			1FE	2,992,738	95.7940	2,873,826	3,000,000	2,992,851		113			2.600	2.629	MN	13,000	42,467	11/01/2016	05/01/2026
82669G-AS-3	SIGNATURE BANK SIGNATURE BANK				1FE	19,000,000	100.1590	19,030,210	19,000,000	19,000,000					5.300	5.294	AO	201,400	503,500	04/19/2016	04/22/2026
828807-CD-7	SIMON PROPERTY GROUP LP			2	1FE	2,988,630	109.2040	3,276,108	3,000,000	2,995,814		1,210			5.650	5.700	FA	70,625	169,500	01/19/2010	02/01/2020
828807-CL-9	SIMON PROPERTY GROUP LP				1FE	12,724,821	105.9510	13,037,234	12,305,000	12,691,359		(8,471)			4.750	4.537	MS	172,099	584,488	09/06/2012	03/15/2042
828807-CT-2	SIMON PROPERTY GROUP LP				1FE	9,940,900	98.4220	9,842,150	10,000,000	9,943,536		1,045			4.250	4.285	AO	106,250	425,000	09/03/2014	10/01/2044
828807-CV-7	SIMON PROPERTY GROUP LP				1FE	9,935,400	101.1800	10,117,970	10,000,000	9,943,052		5,595			3.500	3.577	MS	116,667	363,611	08/10/2015	09/01/2025
828807-CY-1	SIMON PROPERTY GROUP LP SIMON PROPERTY GROUP LP				1FE	9,973,700	97.9080	9,790,750	10,000,000	9,974,797		1,097			3.250	3.280	MN	34,306		11/15/2016	11/30/2026
82894*-AT-4	J.R. SIMPLOT COMPANY				2	4,000,000	101.4200	4,056,800	4,000,000	4,000,000					6.210	6.210	MN	36,570	248,400	05/03/2007	05/08/2017
82894*-AX-5	J.R. SIMPLOT COMPANY JR SIMPLOT				2	12,000,000	99.2290	11,907,480	12,000,000	12,000,000					4.060	4.060	FA	178,640	243,600	02/19/2016	02/19/2028
82894*-AY-3	J.R. SIMPLOT COMPANY JR SIMPLOT				2	8,000,000	98.8470	7,907,760	8,000,000	8,000,000					4.210	4.210	FA	123,493	168,400	02/19/2016	02/19/2031
829229-AP-8	SINCLAIR TELEVISION GROUP TERM LOAN B1				3FE	1,970,321	100.1250	1,977,406	1,974,937	1,971,101		780			3.284	2.987	JAJO	11,170	45,506	01/07/2016	07/31/2021
83002D-AQ-8	SIX FLAGS THEME PARKS INC				3FE		0.0000								3.522	0.000	MJSD		16,756	07/21/2015	06/30/2022
832696-AK-4	SMUCKER (JM) COMPANY JM SMUCKER				2FE	25,173,021	100.6960	25,173,925	25,000,000	25,153,136		(15,985)			3.500	3.413	MS	257,639	875,000	09/29/2015	03/15/2025
832696-AP-3	SMUCKER (JM) COMPANY JM SMUCKER CO				2FE	9,421,052	99.3030	8,937,225	9,000,000	9,418,349		(2,978)			4.375	4.088	MS	115,938	306,250	07/19/2016	03/15/2045
833034-AG-6	SNAP-ON INC				1FE	19,966,400	109.9050	21,980,900	20,000,000	19,990,869		3,796			6.700	6.723	MS	446,667	1,340,000	02/19/2009	03/01/2019
83416W-AA-1	SOLAR STAR FUNDING LLC 144A				2FE	15,000,000	103.4190	15,512,820	15,000,000	15,000,000					5.375	5.375	JD	2,240	1,149,583	06/20/2013	06/30/2035
83421#-AA-1	SOLGEN LLC SOLGEN LLC				2Z	8,000,000	96.6200	7,729,600	8,000,000	8,000,000					3.930	3.930	MS	79,473	168,482	09/30/2016	09/30/2036
835495-AJ-1	SONOCO PRODUCTS CO			2	2FE	16,941,910	111.5900	18,970,300	17,000,000	16,946,890		928			5.750	5.774	MN	162,917	977,500	11/17/2010	11/01/2040
837004-BW-9	SOUTH CAROLINA ELECTRIC & GAS				1FE	4,428,840	118.9000	4,755,988	4,000,000	4,350,124		(13,967)			5.800	5.000	JJ	106,978	232,000	07/23/2010	01/15/2033
837004-BZ-2	SOUTH CAROLINA ELECTRIC & GAS				1FE	1,404,872	108.3120	1,516,374	1,400,000	1,404,238		(137)			5.250	5.224	MS	24,500	73,500	11/02/2010	03/01/2035
837004-CE-8	SOUTH CAROLINA ELECTRIC & GAS			2	1FE	20,180,635	115.9680	22,480,397	19,385,000	20,105,803		(15,371)			5.450	5.175	FA	440,201	1,056,483	06/13/2011	02/01/2041
837004-CG-3	SOUTH CAROLINA ELECTRIC & GAS				1FE	9,950,000	105.1850	10,518,510	10,000,000	9,953,003		892			4.600	4.631	JD	20,444	460,000	06/10/2013	06/15/2043
841215-AA-4	SOUTHAVEN CMBD CYCLE GEN			4	1FE	13,637,595	104.0460	14,189,344	13,637,595	13,637,595					3.846	3.846	FA	198,145	524,502	08/06/2013	08/15/2033
84148D-AB-4	SOUTHEAST POWER GEN SOUTHEAST POWERGEN				3FE	2,948,225	99.6250	2,940,733	2,951,803	2,948,570		344			4.446	4.205	MJSD	10,937	10,700	06/09/2016	12/02/2021
841504-AB-9	SOUTHEAST SUPPLY HEADER				2FE	14,981,850	95.4940	14,324,040	15,000,000	14,985,805		1,587			4.250	4.265	JD	28,333	637,500	06/05/2014	06/15/2024
842400-EB-5	SOUTHERN CALIFORNIA EDISON				1FE	11,863,800	124.9820	12,498,210	10,000,000	11,417,746		(81,734)			6.650	5.081	AO	166,250	665,000	10/15/2010	04/01/2029
842400-EV-1	SOUTHERN CALIFORNIA EDISON				1FE	8,999,820	121.0290	10,892,619	9,000,000	8,999,963		1			5.750	5.750	AO	129,375	517,500	04/05/2010	04/01/2035
842400-FA-6	SOUTHERN CALIFORNIA EDISON				1FE	6,831,810	117.6790	7,113,714	6,045,000	6,793,023		(25,956)			5.350	4.366	JJ	149,127	323,408	09/02/2015	07/15/2035
842400-FL-2	SOUTHERN CALIFORNIA EDISON				1FE	7,934,480	128.2190	10,257,488	8,000,000	7,942,103		1,206			6.050	6.110	MS	142,511	484,000	03/17/2009	03/15/2039
842400-FP-3	SOUTHERN CALIFORNIA EDISON				1FE	14,439,820	120.3000	16,240,500	13,500,000	14,346,528		(18,913)			5.500	5.039	MS	218,625	742,500	06/06/2011	03/15/2040

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
842400-FT-5	SOUTHERN CALIFORNIA EDISON				1FE	5,873,100	98.7280	5,923,704	6,000,000	5,877,168		2,822			3.900	4.031	JD	19,500	234,000	08/21/2015	12/01/2041
842434-CJ-9	SOUTHERN CALIF GAS CO				1FE	9,975,700	115.3230	11,532,320	10,000,000	9,978,124		459			5.125	5.141	MN	65,486	512,500	11/15/2010	11/15/2040
842434-CP-5	SOUTHERN CALIF GAS CO				1FE	24,940,750	101.7690	25,442,300	25,000,000	24,948,630		5,206			3.200	3.228	JD	35,556	800,000	06/15/2015	06/15/2025
842587-CW-5	SOUTHERN CO SOUTHERN CO	0			2FE	995,790	99.7750	997,752	1,000,000	995,925		135			4.250	4.281	JJ	25,618		05/19/2016	07/01/2036
84263P-AM-2	SOUTHERN CONN GAS CO 144A				1FE	12,428,800	107.0220	10,702,230	10,000,000	11,792,542		(171,237)			5.778	3.410	MN	96,300	577,800	02/01/2013	11/01/2025
8426EP-AB-4	SOUTHERN CO GAS CAPITAL SOUTHERN CO GAS CAPITAL	0			2FE	1,996,460	92.9230	1,858,468	2,000,000	1,996,498		38			3.950	3.960	AO	23,700		09/08/2016	10/01/2046
84345P-AB-8	SOUTHERN NATURAL GAS			2	2FE	2,728,375	106.0510	2,651,278	2,500,000	2,627,101		(27,856)			4.400	3.102	JD	4,889	110,000	03/11/2013	06/15/2021
844030-AA-4	SOUTHERN UNION CO				2FE	5,250,000	107.7250	5,386,230	5,000,000	5,153,884		(16,268)			7.600	7.041	FA	158,333	380,000	09/02/2009	02/01/2024
844895-AV-4	SOUTHWEST GAS CORP			2	1FE	19,485,776	102.2710	19,048,922	18,626,000	19,159,730		(96,694)			3.875	3.250	AO	180,439	721,758	06/20/2013	04/01/2022
844895-AW-2	SOUTHWEST GAS CORP				1FE	11,990,640	105.7790	12,693,468	12,000,000	11,991,074		160			4.875	4.880	AO	146,250	585,000	10/01/2013	10/01/2043
844895-AX-0	SOUTHWEST GAS CORP SOUTHWEST GAS CORP				1FE	6,978,860	91.0120	6,370,812	7,000,000	6,978,958		98			3.800	3.817	MS	67,978		09/26/2016	09/29/2046
845437-BJ-0	SOUTHWESTERN ELECTRIC POWER				2FE	7,439,015	104.7140	7,905,915	7,550,000	7,531,675		14,739			5.875	6.094	MS	147,854	443,563	06/22/2009	03/01/2018
845437-BL-5	SOUTHWESTERN ELECTRIC POWER				2FE	4,202,843	121.0290	4,950,090	4,090,000	4,192,770		(2,006)			6.200	5.998	MS	74,665	253,580	12/01/2010	03/15/2040
845467-AH-2	SOUTHWESTERN ENERGY CO				3FE	14,062,420	94.5000	13,230,000	14,000,000	14,038,473		(6,529)			4.100	4.041	MS	169,011	574,000	12/31/2012	03/15/2022
84603H-AB-3	SOUTHWIRE				3FE	1,131,512	101.0420	1,146,162	1,134,348	1,132,593		380			3.406	2.785	FMAN	5,473	35,700	02/19/2014	02/22/2021
84610W-AB-1	SOVRAN ACQUISITION LP SOVRAN ACQUISITION LP				2FE	19,417,910	94.7820	18,008,561	19,000,000	19,405,854		(12,056)			3.500	3.237	JJ	352,819		08/19/2016	07/01/2026
84755T-AE-7	SPECTRA ENERGY CAPITAL CO SPECTRA ENERGY CAPITALL LLC	0			2FE	6,831,400	96.8060	6,776,399	7,000,000	6,841,190		9,790			3.300	3.713	MS	68,017	115,500	07/26/2016	03/15/2023
84756N-AD-1	SPECTRA ENERGY PARTNERS			2	2FE	38,880,810	106.4990	40,469,734	38,000,000	38,657,851		(80,375)			4.750	4.455	MS	531,472	1,805,000	02/19/2014	03/15/2024
84762N-BG-5	SPECTRUM BRANDS SPECTRUM BRANDS 2016 TL ASSIGN				3FE	1,914,756	101.5090	1,943,650	1,914,756	1,914,756					3.497	3.353	MJSD	1,674	10,095	10/11/2016	06/23/2022
84858D-AA-6	SPIRIT AIR 2015-1 PTT A				1FE	24,241,886	102.0000	24,634,345	24,151,318	24,241,654		1,713			4.100	4.062	AO	247,551	1,127,732	07/29/2015	10/01/2029
850458-AA-4	SPRINGFIELD CLINIC LLP			4	2	2,589,446	109.6570	2,839,509	2,589,446	2,589,446					6.090	6.168	MON	4,380	157,697	12/21/2006	12/21/2026
85205T-AG-5	SPIRIT AEROSYSTEMS INC SPIRIT AEROSYSTEMS INC				2FE	14,067,120	97.5000	13,650,000	14,000,000	14,064,046		(3,074)			3.850	3.792	JD	25,453	290,461	05/24/2016	06/15/2026
85253#-AF-8	STAG INDUSTRIAL STAG INDUSTRIAL				2	8,000,000	100.4630	8,037,040	8,000,000	8,000,000					3.980	3.980	JJ	155,662	176,889	12/15/2015	01/05/2023
854502-AA-9	STANLEY BLACK & DECKER				1FE	21,179,296	108.4660	23,184,522	21,375,000	21,199,579		3,665			5.200	5.261	MS	370,500	1,111,500	05/24/2011	09/01/2040
855244-AD-1	STARBUCKS CORP				1FE	37,605,474	106.4580	39,840,879	37,424,000	37,572,917		(19,665)			3.850	3.781	AO	360,206	1,440,824	09/16/2014	10/01/2023
85590A-AP-9	STARWOOD HOTELS & RESORTS				2FE										3.125	0.000	FA		25,000	12/10/2012	02/15/2023
85590A-AR-5	STARWOOD HOTELS & RESORTS				2FE										4.500	0.000	AO		5,000	09/15/2014	10/01/2034
857477-AL-7	STATE STREET CORP				1FE	11,980,560	100.2190	12,026,232	12,000,000	11,986,929		1,827			3.100	3.119	MN	47,533	372,000	05/08/2013	05/15/2023
857477-AM-5	STATE STREET CORP				1FE	19,511,104	104.4340	19,476,941	18,650,000	19,363,573		(91,745)			3.700	3.079	MN	78,589	690,050	06/25/2015	11/20/2023
857477-AT-0	STATE STREET CORP				1FE	14,979,900	101.9990	15,299,850	15,000,000	14,982,253		1,728			3.550	3.566	FA	196,729	532,500	08/13/2015	08/18/2025
862121-A#-7	STORE CAPITAL CORP STORE CAPITAL CORP	0			2FE	5,000,000	97.3200	4,866,015	5,000,000	5,000,000					4.730	4.731	MN	26,278	133,360	04/28/2016	04/28/2026
863667-AE-1	STRYKER CORP				1FE	4,832,300	93.1690	4,658,425	5,000,000	4,839,269		3,041			4.100	4.301	AO	51,250	205,000	09/03/2014	05/15/2044
863667-AG-6	STRYKER CORP				1FE	25,928,848	97.1480	24,675,516	25,400,000	25,908,907		(9,836)			4.375	4.250	MN	141,993	1,111,250	10/14/2014	05/15/2044
863667-AH-4	STRYKER CORP STRYKER CORP				1FE	19,535,245	99.0440	19,313,502	19,500,000	19,531,743		(3,023)			3.375	3.354	MN	109,688	661,781	10/28/2015	11/01/2025
86765B-AH-2	SUNOCO LOGISTICS PARTNER				2FE	7,157,710	111.5110	7,805,770	7,000,000	7,144,150		(2,571)			6.850	6.674	FA	181,144	479,500	04/01/2010	02/15/2040
86765B-AJ-8	SUNOCO LOGISTICS PARTNER				2FE	5,107,086	105.7810	5,262,585	4,975,000	5,049,254		(12,696)			4.650	4.322	FA	87,394	231,338	01/10/2012	02/15/2022
86765B-AM-1	SUNOCO LOGISTICS PARTNER				2FE	3,018,060	92.0700	2,762,085	3,000,000	3,017,375		(324)			4.950	4.910	JJ	68,475	148,500	07/29/2014	01/15/2043
86787E-AM-9	SUNTRUST BANK				2FE	1,986,860	106.1200	2,122,392	2,000,000	1,997,871		1,634			7.250	7.344	MS	42,694	145,000	03/12/2008	03/15/2018
86787E-AN-7	SUNTRUST BANK				1FE	23,384,877	97.1520	23,214,542	23,895,000	23,552,847		48,373			2.750	3.000	MN	109,519	657,113	05/22/2013	05/01/2023
86787G-AE-2	SUNTRUST BANK				2FE	5,534,377	107.7440	5,266,502	4,888,000	5,204,447		(90,860)			5.400	3.283	AO	65,988	263,952	04/26/2013	04/01/2020
86787G-AJ-1	SUNTRUST BANK SUNTRUST BANK	0			2FE	1,989,880	96.7120	1,934,234	2,000,000	1,990,418		538			3.300	3.360	MN	8,433	32,817	05/11/2016	05/15/2026
86853T-AP-8	SUPERVALU				3FE	1,144,723	100.9030	1,163,546	1,153,134	1,148,451		2,101			0.000	0.183	MS		39,429	04/14/2015	03/21/2019
87089H-AA-1	SWISS RE TREASURY 144A				1FE	26,074,910	98.4320	26,001,718	26,416,000	26,196,227		33,331			2.875	3.029	JD	52,740	759,460	05/28/2013	12/06/2022
871503-AH-1	SYMANTEC CORP				2FE	11,543,885	102.5510	11,808,713	11,515,000	11,529,074		(3,471)			4.200	4.164	MS	142,402	483,630	01/17/2012	09/15/2020
871503-AK-4	SYMANTEC CORP				2FE	19,840,000	98.5180	19,703,660	20,000,000	19,904,878		15,292			3.950	4.048	JD	35,111	790,000	06/11/2012	06/15/2022
871829-AF-4	SYSCO CORP				2FE	2,887,150	121.0950	3,027,383	2,500,000	2,792,846		(18,107)			6.500	5.145	FA	67,708	162,500	02/10/2011	08/01/2028
871829-AJ-6	SYSCO CORP				2FE	16,275,732	111.2760	16,902,748	15,190,000	16,151,743		(31,346)			5.375	4.854	MS	226,795	816,463	10/29/2013	09/21/2035
871829-AN-7	SYSCO CORP				2FE	12,215,900	127.6760	12,767,570	10,000,000	11,965,080		(46,646)			6.625	5.132	MS	191,389	662,500	11/15/2010	03/17/2039
872287-AL-1	TCI COMMUNICATIONS (COMCAST)				1FE	3,097,355	132.6760	4,079,778	3,075,000	3,091,872		(973)			7.125	7.053	FA	82,769	219,094	06/03/2009	02/15/2028
87233Q-AA-6	TC PIPELINES LP				2FE	26,920,255	104.7050	27,050,433	25,835,000	26,405,627		(114,713)			4.650	4.102	JD	53,392	1,201,328	05/23/2012	06/15/2021
87246Y-AC-0	TIAA ASSET MANAGEMENT 144A				2FE	9,988,600	101.2880	10,128,750	10,000,000	9,990,703		986			4.125	4.139	MN	68,750	412,500	10/27/2014	11/01/2024
87247E-AQ-2	TI GROUP AUTOMOTIVE				3FE	2,063,018	101.3130	2,096,683	2,069,510	2,064,198		839			4.272	3.741	MJSD	246	65,366	12/23/2015	06/30/2022
872540-AM-1	TJX COS INC				1FE		0.0000								6.950	0.000	AO		68,342	04/07/2009	04/15/2019
872540-AP-4	TJX COS INC				1FE	33,068,150	98.0240	34,308,295	35,000,000	33,684,004		183,088			2.500	3.154	MN	111,806	875,000	08/22/2013	05/15/2023
872540-AQ-2	TJX COS INC TJX COS INC				1FE	23,948,250	92.2000	23,050,075	25,000,000	23,957,687		9,437			2.250	2.736	MS	170,313		12/06/2016	09/15/2026
87265V-AB-4	T-MOBILE				2FE	990,000	101.3910	1,003,766	990,000	990,000					3.637	3.118	FMAN	6,085	5,871	11/12/2015	11/09/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
873050-CB-5	TTX CO 144A				1FE	25,007,750	113.9730	28,493,250	25,000,000	25,008,560		(207)			5.875	5.872	JD	122,396	1,468,750	06/27/2011	12/01/2040
873050-CJ-8	TTX CO				1FE	14,879,250	90.8110	13,621,620	15,000,000	14,883,443		2,238			3.900	3.946	FA	243,750	585,000	01/26/2015	02/01/2045
873050-CM-1	TTX CO				1FE	9,989,600	94.6880	9,468,770	10,000,000	9,989,892		292			4.200	4.206	JJ	210,000		06/06/2016	07/01/2046
875127-AV-4	TAMPA ELECTRIC CO				2FE	4,440,148	126.8930	4,695,056	3,700,000	4,336,219		(18,826)			6.550	5.138	MN	30,967	242,350	09/03/2010	05/15/2036
875127-AW-2	TAMPA ELECTRIC CO				2FE	26,248,293	122.7450	29,545,877	24,071,000	26,089,492		(62,665)			6.150	5.426	MN	189,158	1,480,367	09/23/2013	05/15/2037
875127-BB-7	TAMPA ELECTRIC CO				2FE	2,840,970	98.3950	2,951,862	3,000,000	2,896,171		16,303			2.600	3.270	MS	22,967	78,000	06/19/2013	09/15/2022
875484-AJ-6	TANGER PROPERTIES LP TANGER PROPERTIES LP				2FE	34,811,600	93.5680	32,748,660	35,000,000	34,816,834		5,234			3.125	3.188	MS	434,462		10/06/2016	09/01/2026
87612E-AR-7	TARGET CORP				1FE	6,532,396	132.8660	7,108,304	5,350,000	6,378,598		(27,659)			6.500	5.002	AO	73,414	347,750	08/27/2010	10/15/2037
87612E-AS-5	TARGET CORP				1FE	12,546,625	104.5250	13,065,663	12,500,000	12,506,208		(5,631)			6.000	5.950	JJ	345,833	750,000	01/15/2008	01/15/2018
87612E-AU-0	TARGET CORP				1FE	7,642,500	139.5770	10,468,305	7,500,000	7,624,442		(2,594)			7.000	6.850	JJ	242,083	525,000	01/15/2008	01/15/2038
87612E-BA-3	TARGET CORP				1FE	19,571,800	99.5540	19,910,720	20,000,000	19,607,926		8,560			4.000	4.125	JJ	400,000	800,000	06/21/2012	07/01/2042
878091-BC-0	TEACHERS INSURANCE & ANNUITY 144A				1FE	4,993,650	129.8070	6,490,365	5,000,000	4,994,238		101			6.850	6.860	JD	14,271	342,500	12/11/2009	12/16/2039
878091-BD-8	TEACHERS INSURANCE & ANNUITY				1FE	35,207,350	107.6050	37,661,645	35,000,000	35,199,668		(3,401)			4.900	4.862	MS	504,972	1,715,000	09/16/2014	09/15/2044
878237-AF-3	TECH DATA CORP				2FE	19,924,200	101.2240	20,244,820	20,000,000	19,988,161		15,892			3.750	3.834	MS	208,333	750,000	09/14/2012	09/21/2017
87875U-AH-5	TECO FINANCE INC				2FE	7,641,063	103.8450	8,619,152	8,300,000	8,214,218		96,162			6.572	7.881	MN	90,913	545,476	06/04/2009	11/01/2017
88163V-AD-1	TEVA PHARMACEUTICALS				2FE	23,291,010	111.6500	22,330,080	20,000,000	22,810,307		(86,477)			6.150	4.999	FA	512,500	1,230,000	10/26/2010	02/01/2036
88224P-JS-9	TEXAS CAPITAL BANK NA				3FE	20,000,000	95.3190	19,063,860	20,000,000	20,000,000					5.250	5.250	JJ	440,417	1,050,000	01/28/2014	01/31/2026
88233F-AJ-9	VISTRA OPERATIONS CO VISTRA OPERATIONS LLC TL B2				3FE	2,000,000	101.4850	2,029,690	2,000,000	2,000,000					4.133	4.133	FMAN	13,316		12/22/2016	08/04/2023
882384-AC-4	TEXAS EASTERN TRANSMISSION 144A				2FE	11,178,230	97.3490	11,195,089	11,500,000	11,290,366		32,534			2.800	3.147	AO	67,978	322,000	05/29/2013	10/15/2022
882389-CC-1	TEXAS EASTERN TRANSMISSION				2FE	2,374,840	122.1430	2,442,860	2,000,000	2,309,108		(12,327)			7.000	5.507	JJ	64,556	140,000	11/15/2010	07/15/2032
882440-AX-8	TEXAS GAS TRANSMISSION 144A			2	2FE	11,922,030	103.5800	11,911,735	11,500,000	11,702,539		(47,827)			4.500	4.001	FA	215,625	517,500	01/19/2012	02/01/2021
882508-AW-4	TEXAS INSTRUMENT				1FE	37,393,500	96.3160	38,526,280	40,000,000	38,242,903		248,257			2.250	3.017	MN	150,000	900,000	06/10/2013	05/01/2023
883203-BV-2	TEXTRON INC				2FE	4,995,150	100.6470	5,032,350	5,000,000	4,995,835		426			3.875	3.887	MS	64,583	193,750	10/23/2014	03/01/2025
883203-BW-0	TEXTRON INC TEXTRON INC				2FE	3,969,680	100.2900	4,011,584	4,000,000	3,971,678		1,998			4.000	4.093	MS	47,111	81,778	03/04/2016	03/15/2026
883556-BC-5	THERMO FISHER SCIENTIFIC			2	2FE	25,317,250	99.8280	24,956,950	25,000,000	25,198,563		(30,853)			3.150	3.000	JJ	363,125	787,500	12/18/2012	01/15/2023
883556-BM-3	THERMO FISHER SCIENTIFIC THERMO FISHER SCIENTIFIC				2FE	8,987,220	99.9110	8,992,017	9,000,000	8,988,411		1,137			3.650	3.667	JD	14,600	333,975	11/30/2015	12/15/2025
88428L-AA-0	THIRD POINT RE USA HOLDINGS				2FE	17,400,000	90.2500	15,703,500	17,400,000	17,400,000					7.000	7.000	FA	466,900	1,218,000	02/10/2015	02/13/2025
884903-AY-1	THOMSON REUTERS CORP				2FE	13,734,450	106.5300	13,316,288	12,500,000	13,603,465		(36,570)			5.500	4.776	FA	259,722	687,500	03/14/2013	08/15/2035
884903-BK-0	THOMSON REUTERS CORP				2FE	6,970,320	102.9690	7,207,823	7,000,000	6,984,411		2,927			3.950	4.002	MS	69,893	276,500	09/29/2011	09/30/2021
884903-BQ-7	THOMSON REUTERS CORP				2FE	4,969,050	104.3460	5,217,275	5,000,000	4,977,293		2,766			4.300	4.377	MN	22,694	215,000	11/14/2013	11/23/2023
884903-BV-6	THOMSON REUTERS CORP THOMSON REUTERS CORP				2FE	8,961,300	97.2370	8,751,357	9,000,000	8,963,459		2,159			3.350	3.401	MN	38,525	155,775	05/02/2016	05/15/2026
88579Y-AH-4	3M CO				1FE	45,183,582	99.6100	46,164,301	46,345,000	45,216,589		22,200			3.875	4.022	JD	79,816	1,795,869	12/17/2015	06/15/2044
88579Y-AW-1	3M CO 3 M COMPANY				1FE	9,534,300	88.5590	8,855,930	10,000,000	9,536,876		2,576			3.125	3.373	MS	88,542		09/14/2016	09/19/2046
886546-AB-6	TIFFANY & CO				2FE	11,017,067	99.7860	10,976,482	11,000,000	11,014,785		(1,634)			3.800	3.780	AO	104,500	418,000	05/14/2015	10/01/2024
886546-AD-2	TIFFANY & CO				2FE	22,839,589	93.2770	22,153,359	23,750,000	22,850,897		10,657			4.900	5.156	AO	290,938	826,875	03/30/2016	10/01/2044
887315-BN-8	TIME WARNER INC				2FE	16,144,475	122.4140	18,362,085	15,000,000	15,874,013		(47,220)			6.625	5.950	MN	126,979	993,750	08/03/2010	05/15/2029
887317-AD-7	TIME WARNER INC	0			2FE	529,285	121.3100	606,548	500,000	525,576		(652)			6.500	6.054	MN	4,153	32,500	03/01/2010	11/15/2036
887317-AU-9	TIME WARNER INC TIME WARNER INC	0			2FE	5,538,150	95.9770	4,798,845	5,000,000	5,534,590		(3,560)			4.650	4.004	JD	19,375	116,250	08/17/2016	06/01/2044
887317-AW-5	TIME WARNER INC				2FE	4,988,000	99.0460	4,952,305	5,000,000	4,989,787		1,030			3.600	3.628	JJ	83,000	200,500	05/28/2015	07/15/2025
88732J-AJ-7	TIME WARNER CABLE INC				2FE	4,447,430	113.4310	4,435,136	3,910,000	4,380,975		(12,271)			6.550	5.554	MN	42,684	256,105	09/29/2010	05/01/2037
88732J-AL-2	TIME WARNER CABLE INC				2FE	7,861,275	106.7740	8,008,058	7,500,000	7,574,354		(46,003)			6.750	6.049	JJ	253,125	506,250	06/23/2009	07/01/2018
88732J-AS-7	TIME WARNER CABLE INC				2FE	4,967,400	112.4340	5,621,685	5,000,000	4,990,245		3,796			8.250	8.347	AO	103,125	412,500	03/23/2009	04/01/2019
88732J-AY-4	TIME WARNER CABLE INC			2	2FE	9,688,035	106.3470	9,528,727	8,960,000	9,624,364		(14,149)			5.875	5.317	MN	67,262	526,400	01/13/2012	11/15/2040
887389-AJ-3	TIMKEN CO				2FE	28,775,026	97.7490	28,347,181	29,000,000	28,811,157		21,309			3.875	3.974	MS	374,583	1,085,000	11/03/2016	09/01/2024
88738T-AA-8	TIMKEN CO				2FE	1,927,869	116.6340	2,140,227	1,835,000	1,905,899		(4,132)			6.875	6.392	FA	47,659	126,156	09/15/2010	05/08/2028
889175-BD-6	TOLEDO EDISON COMPANY				2FE	13,312,004	118.1230	15,065,420	12,754,000	13,246,459		(12,424)			6.150	5.823	MN	100,225	784,371	11/30/2010	05/15/2037
889175-BE-4	TOLEDO EDISON COMPANY				2FE	831,359	110.1490	917,537	833,000	832,370		162			7.250	7.276	MN	10,065	60,393	04/21/2009	05/01/2020
891027-AQ-7	TORCHMARK CORP				2FE	27,556,535	101.5980	27,939,505	27,500,000	27,534,708		(5,367)			3.800	3.775	MS	307,694	1,045,000	09/18/2012	09/15/2022
891092-AE-8	TORO CO				2FE	2,120,900	108.1580	2,163,156	2,000,000	2,108,668		(2,631)			6.625	6.153	MN	22,083	132,500	08/04/2011	05/01/2037
891906-AB-5	TOTAL SYSTEM SERVICES IN				2FE	29,234,103	99.8760	29,213,701	29,250,000	29,239,236		1,426			3.750	3.756	JD	91,406	1,096,875	05/15/2013	06/01/2023
89233P-4X-1	TOYOTA MOTOR CREDIT CORP			2	1FE	20,000,000	105.8140	21,162,820	20,000,000	20,000,000					5.000	5.000	FA	413,889	1,000,000	01/28/2011	02/03/2031
89233P-7J-9	TOYOTA MOTOR CREDIT CORP MTN			2	1FE	18,361,250	93.5770	17,311,819	18,500,000	18,382,197		5,597			3.000	3.050	FA	226,625	555,000	01/24/2013	02/04/2033
89417E-AH-2	TRAVELERS COS INC				1FE	13,481,461	117.8600	13,457,209	11,418,000	13,371,876		(46,952)			5.350	4.206	MN	101,811	610,863	07/25/2014	11/01/2040
89417E-AJ-8	TRAVELERS COS INC				1FE	14,232,655	107.8620	14,390,935	13,342,000	14,192,373		(17,149)			4.600	4.200	FA	255,722	613,732	07/28/2014	08/01/2043
89417E-AK-5	TRAVELERS COS INC				1FE	14,882,400	103.5070	15,525,990	15,000,000	14,885,072		1,992			4.300	4.347	FA	225,750	645,000	08/18/2015	08/25/2045
89417E-AL-3	TRAVELERS COS INC TRAVELERS COS INC				1FE	6,979,080	94.6940	6,628,587	7,000,000	6,979,312		232			3.750	3.767	MN	33,542	134,167	05/06/2016	05/15/2046
89566E-AD-0	TRISTATE GENERATION & TRANS 144A				1FE	32,129,480	120.4270	37,332,463	31,000,000	32,071,687		(24,629)			6.000	5.720	JD	82,667	1,860,000	09/24/2013	06/15/2040

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89566E-B@-6	TRI-STATE GENERATION AND TRANS				1FE	16,000,000	101.1720	16,187,520	16,000,000	16,000,000					4.450	4.450	AO	178,000	712,000	10/31/2014	10/01/2045
896239-AA-8	TRIMBLE NAVIGATION LTD				2FE	14,880,750	100.7060	15,105,900	15,000,000	14,901,411		9,999			4.750	4.851	JD	59,375	712,500	11/19/2014	12/01/2024
896522-AH-2	TRINITY IND				2FE	6,992,160	96.3170	6,742,190	7,000,000	6,993,688		665			4.550	4.564	AO	79,625	318,500	09/22/2014	10/01/2024
898813-AK-6	TUCSON ELECTRIC POWER			2	2FE	32,930,940	109.0990	33,820,721	31,000,000	32,054,361		(205,132)			5.150	4.322	MN	203,997	1,596,500	06/04/2012	11/15/2021
90131H-AY-1	21ST CENTURY FOX AMERICA				2FE	3,085,758	126.7710	3,384,786	2,670,000	3,038,450		(27,795)			7.430	5.576	AO	49,595	198,381	04/06/2015	10/01/2026
90131H-BA-2	21ST CENTURY FOX AMERICA				2FE	11,049,020	126.3310	12,633,110	10,000,000	10,955,478		(57,101)			7.300	6.118	AO	123,694	730,000	04/30/2015	04/30/2028
90131H-BD-6	21ST CENTURY FOX AMERICA				2FE	9,215,423	121.7230	10,955,079	9,000,000	9,203,893		(7,063)			6.550	6.325	MS	173,575	589,500	04/06/2015	03/15/2033
90131H-BM-6	21ST CENTURY FOX AMERICA				2FE	7,661,829	119.4090	8,358,644	7,000,000	7,637,417		(14,875)			6.750	5.983	JJ	225,750	472,500	04/06/2015	01/09/2038
90131H-BW-4	21ST CENTURY FOX AMERICA 21st CENTURY FOX AMERICA				2FE	3,990,616	101.2580	4,050,328	4,000,000	3,991,535		919			3.700	3.728	AO	31,244	145,533	01/15/2016	10/15/2025
902494-AT-0	TYSON FOODS INC			2	2FE	25,330,700	106.2550	26,563,675	25,000,000	25,201,002		(34,130)			4.500	4.325	JD	50,000	1,125,000	11/08/2013	06/15/2022
902494-AX-1	TYSON FOODS INC	0			2FE	6,821,760	102.0410	6,632,685	6,500,000	6,806,894		(15,772)			3.950	3.237	FA	96,994	177,750	07/14/2016	08/15/2024
90265E-AG-5	UDR INC				2FE	18,718,785	106.8040	20,025,731	18,750,000	18,732,440		3,014			4.625	4.646	JJ	411,914	867,188	01/05/2012	01/10/2022
90265E-AL-4	UDR INC UDR INC				2FE	7,000,000	93.0920	6,516,405	7,000,000	7,000,000					2.950	2.950	MS	73,422		08/16/2016	09/01/2026
902691-A#-1	UGI UTILITIES INC UGI UTILITIES				1FE	8,000,000	95.9740	7,677,920	8,000,000	8,000,000					4.120	4.120	MS	83,316		09/30/2016	09/30/2046
902691-AE-4	UGI UTILITIES INC				1FE	2,136,493	119.6460	2,488,633	2,080,000	2,129,187		(1,276)			6.206	6.000	MS	32,630	129,085	03/23/2010	09/30/2036
902691-B*-4	UGI UTILITIES INC UGI UTILITIES INC				1FE	6,000,000	95.4410	5,726,460	6,000,000	6,000,000					4.120	4.120	AO	41,887		10/31/2016	10/31/2046
902748-AA-0	UIL HOLDINGS CORP				2FE	4,215,000	104.4150	4,176,584	4,000,000	4,106,139		(25,836)			4.625	3.858	AO	46,250	185,000	06/25/2012	10/01/2020
902917-AH-6	USA WASTE SERVICES INC				2FE	11,160,966	128.5450	12,854,490	10,000,000	10,776,436		(45,764)			7.000	6.052	JJ	322,778	700,000	05/15/2007	07/15/2028
903203-BQ-9	UPC FINANCING PARTNER UPC FINANCING PARTNERSHIP				3FE	5,000,000	101.2030	5,060,150	5,000,000	5,000,000					3.935	3.665	FMAN	17,489		08/26/2016	08/31/2024
90347B-AG-3	AXALTA COATINGS SYSTEMS				3FE	1,431,488	101.2090	1,455,763	1,438,380	1,433,201		1,576			3.631	3.205	FMAN	8,850	1,948	12/02/2015	02/01/2020
904311-AA-5	UNDER ARMOUR INC UNDER ARMOUR INC				2FE	15,039,840	94.3620	14,154,345	15,000,000	15,039,526		(314)			3.250	3.217	JD	21,667	246,458	10/11/2016	06/15/2026
904764-AS-6	UNILEVER CAPITAL CORP				1FE	14,825,700	100.3620	15,054,270	15,000,000	14,847,175		15,225			3.100	3.237	JJ	195,042	465,000	07/28/2015	07/30/2025
906548-CJ-9	UNION ELECTRIC CO				1FE	19,894,800	98.5450	19,709,020	20,000,000	19,903,542		2,141			3.900	3.930	MS	229,667	780,000	09/06/2012	09/15/2042
906548-CL-4	UNION ELECTRIC CO UNION ELECTRIC CO				1FE	3,993,460	94.5750	3,782,992	4,000,000	3,993,637		177			3.650	3.659	AO	30,822	73,000	06/20/2016	04/15/2045
907818-CW-6	UNION PACIFIC CORP				1FE	4,183,849	101.3510	4,342,907	4,285,000	4,279,942		14,660			5.650	6.015	MN	40,350	242,103	01/21/2009	05/01/2017
907818-CZ-9	UNION PACIFIC CORP				1FE	3,674,120	103.8280	3,877,968	3,735,000	3,727,535		8,112			5.750	5.989	MN	27,442	214,763	01/13/2009	11/15/2017
907818-DA-3	UNION PACIFIC CORP				1FE	4,868,150	106.5360	5,326,795	5,000,000	4,972,000		15,969			5.700	6.068	FA	107,667	285,000	01/29/2009	08/15/2018
907818-DD-7	UNION PACIFIC CORP				1FE	4,980,350	110.6640	5,533,205	5,000,000	4,993,008		1,974			6.125	6.175	FA	115,694	306,250	02/17/2009	02/15/2020
907818-DN-5	UNION PACIFIC CORP				1FE	9,787,500	99.5890	9,958,890	10,000,000	9,857,701		20,274			2.750	3.000	AO	58,056	275,000	05/31/2013	04/15/2023
907818-DU-9	UNION PACIFIC CORP				1FE	17,176,300	109.0220	18,533,689	17,000,000	17,170,004		(3,355)			4.750	4.683	JD	35,889	807,500	07/24/2014	12/15/2043
907818-EJ-3	UNION PACIFIC CORP UNION PACIFIC CORP				1FE	4,934,100	100.3690	5,018,425	5,000,000	4,935,050		950			4.050	4.127	MS	67,500	101,250	02/25/2016	03/01/2046
90919W-AA-8	UNISON GROUND LEASE FUND 144A				1FE	5,000,000	95.4940	4,774,708	5,000,000	5,000,000					2.981	3.000	MON	6,624	149,050	03/12/2013	03/16/2020
90919W-AC-4	UNISON GROUND LEASE FUND 144A				1FE	10,000,000	100.2800	10,028,000	10,000,000	10,000,000					3.721	3.750	MON	16,538	372,100	03/11/2013	03/16/2020
90932D-AA-3	UNITED AIR UNITED AIR 2016-2 A PTT				1FE	24,000,000	96.2500	23,100,000	24,000,000	24,000,000					3.100	3.100	AO	194,267		09/13/2016	10/07/2028
90932L-AB-3	UNITED AIR UNITED AIR 2015-1A PTT				1FE	4,000,000	101.0000	4,040,000	4,000,000	4,000,000					3.700	3.700	JD	12,333	153,756	11/02/2015	12/01/2022
90964*-AH-8	COKE UNITED COKE UNITED				2Z	12,000,000	98.2200	11,786,400	12,000,000	12,000,000					4.240	4.240	JD	14,133		12/21/2016	12/21/2031
910637-N#-0	UNITED ILLUMINATING CO				2	4,000,000	109.8320	4,393,280	4,000,000	4,000,000					6.260	6.260	MS	80,684	250,400	09/05/2007	09/05/2022
910637-P*-2	UNITED ILLUMINATING CO				2	3,000,000	110.0020	3,300,060	3,000,000	3,000,000					6.260	6.260	JD	13,042	187,800	12/06/2007	12/06/2022
911312-AJ-5	UNITED PARCEL SERVICE-CL B				1FE	10,276,855	131.9670	11,653,997	8,831,000	10,098,585		(33,105)			6.200	5.081	JJ	252,468	547,522	11/10/2010	01/15/2038
911312-AN-6	UNITED PARCEL SERVICE-CL B			2	1FE	24,368,600	114.4040	28,600,875	25,000,000	24,434,082		12,047			4.875	5.039	MN	155,729	1,218,750	11/09/2010	11/15/2040
911312-AZ-9	UNITED PARCEL SERVICE-CL B UNITED PARCEL SERVICE				1FE	14,868,450	92.2470	13,837,005	15,000,000	14,868,882		432			3.400	3.447	MN	94,917		10/19/2016	11/15/2046
91159H-HM-5	US BANCORP US BANCORP	0			1FE	4,996,150	97.2180	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-HM-5	US BANCORP US BANCORP				1FE	13,989,220	97.2180	13,610,534	14,000,000	13,989,862		643			3.100	3.109	AO	77,155	218,205	04/21/2016	04/27/2026
91159J-AA-4	US BANCORP				1FE	29,431,161	100.3680	29,716,013	29,607,000	29,498,138		17,796			2.950	3.023	JJ	402,737	873,407	01/31/2013	07/15/2022
911684-AD-0	US CELLULAR CORP				3FE	12,958,576	98.6250	12,614,138	12,790,000	12,936,665		(4,602)			6.700	6.587	JD	38,086	856,930	05/25/2011	12/15/2033
91169#-AA-0	US COLD STORAGE INC				2	8,000,000	103.7640	8,301,120	8,000,000	8,000,000					6.110	6.110	FA	176,511	488,800	02/21/2008	02/21/2018
913017-BP-3	UNITED TECHNOLOGIES CORP				1FE	17,909,403	128.4670	19,591,263	15,250,000	17,638,394		(61,283)			6.125	4.935	JJ	430,707	934,063	11/14/2013	07/15/2038
913017-BS-7	UNITED TECHNOLOGIES CORP				1FE	9,977,200	122.1660	12,216,630	10,000,000	9,980,814		387			5.700	5.715	AO	120,333	570,000	02/23/2010	04/15/2040
913017-BT-5	UNITED TECHNOLOGIES CORP				1FE	9,876,700	106.9610	10,696,100	10,000,000	9,886,548		2,326			4.500	4.576	JD	37,500	450,000	05/24/2012	06/01/2042
91324P-AR-3	UNITEDHEALTH GROUP INC				1FE	13,343,720	120.9220	16,929,094	14,000,000	13,433,241		14,754			5.800	6.160	MS	239,089	812,000	07/29/2010	03/15/2036
91324P-BK-7	UNITEDHEALTH GROUP INC				1FE	4,925,500	135.4730	6,773,630	5,000,000	4,934,821		1,324			6.875	6.994	FA	129,861	343,750	02/07/2008	02/15/2038
91324P-BN-1	UNITEDHEALTH GROUP INC			2	1FE	5,041,080	121.3760	5,461,902	4,500,000	5,006,782		(11,497)			5.700	4.885	AO	54,150	256,500	11/01/2013	10/15/2040
91324P-BQ-4	UNITEDHEALTH GROUP INC				1FE	4,254,600	124.4230	4,976,908	4,000,000	4,232,774		(4,543)			5.950	5.511	FA	89,911	238,000	07/14/2011	02/15/2041
91324P-CD-2	UNITEDHEALTH GROUP INC			2	1FE	14,796,600	101.7310	15,259,695	15,000,000	14,814,026		3,763			4.250	4.330	MS	187,708	637,500	02/25/2013	03/15/2043
91324P-CQ-3	UNITEDHEALTH GROUP INC				1FE	7,999,040	108.7980	8,703,848	8,000,000	7,999,040					4.625	4.626	JJ	170,611	361,778	07/21/2015	07/15/2035
91324P-CX-8	UNITEDHEALTH GROUP INC UNITED HEALTH GROUP INC				1FE	9,925,300	101.1800	10,118,010	10,000,000	9,925,300					4.200	4.244	JJ	12,833		12/15/2016	01/15/2047
918204-AR-9	VF CORPORATION				1FE	5,378,985	119.2560	6,380,217	5,350,000	5,374,685		(860)			6.000	5.956	AO	67,767	321,000	09/30/2010	10/15/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
918204-AT-5	VF CORPORATION				1FE	23,623,221	126.1990	25,430,340	20,151,000	23,194,622		(79,107)			6.450	5.249	MN	216,623	1,299,740	10/29/2010	11/01/2037
91913Y-AE-0	VALERO ENERGY CORP				2FE	7,633,391	123.0910	8,154,805	6,625,000	7,473,507		(32,592)			7.500	6.192	AO	104,896	496,875	05/06/2011	04/15/2032
91913Y-AL-4	VALERO ENERGY CORP				2FE	4,247,240	116.1660	4,646,640	4,000,000	4,222,798		(5,345)			6.625	6.143	JD	11,778	265,000	09/13/2011	06/15/2037
91913Y-AS-9	VALERO ENERGY CORP				2FE	9,970,900	99.0770	9,907,670	10,000,000	9,975,401		2,525			3.650	3.685	MS	107,472	365,000	03/10/2015	03/15/2025
91913Y-AT-7	VALERO ENERGY CORP				2FE	4,979,700	98.9650	4,948,250	5,000,000	4,980,278		318			4.900	4.926	MS	72,139	245,000	03/10/2015	03/15/2045
91913Y-AU-4	VALERO ENERGY CORP VALERO ENERGY GROUP				2FE	3,986,200	95.9020	3,836,068	4,000,000	3,986,555		355			3.400	3.441	MS	41,178		09/07/2016	09/15/2026
91914J-AA-0	VALERO ENERGY PARTNERS VALERO ENERGY PARTNERS				2FE	15,062,250	101.1510	15,172,710	15,000,000	15,061,989		(261)			4.375	4.323	JD	40,104		12/08/2016	12/15/2026
91927#-AA-3	VALLEY HEALTH VALLEY HEALTH	0			2Z	4,000,000	89.3970	3,575,880	4,000,000	4,000,000					4.000	4.000	MON	12,444	16,889	10/25/2016	03/03/2043
91927#-AA-3	VALLEY HEALTH VALLEY HEALTH				2Z	9,000,000	89.3970	8,045,730	9,000,000	9,000,000					4.000	4.000	MON	28,000	38,000	10/25/2016	03/03/2043
920253-AF-8	VALMONT INDUSTRIES				2FE	29,955,450	87.5540	26,266,110	30,000,000	29,957,453		692			5.000	5.009	AO	375,000	1,500,000	09/08/2014	10/01/2044
920355-AE-4	VALSPAR CORP				2FE	9,009,900	101.2910	9,116,172	9,000,000	9,000,638		(1,851)			6.050	6.028	MN	90,750	544,500	08/14/2009	05/01/2017
920355-AF-1	VALSPAR CORP				2FE	2,987,220	110.7110	3,321,342	3,000,000	2,995,952		1,455			7.250	7.311	JD	9,667	217,500	06/16/2009	06/15/2019
920355-AG-9	VALSPAR CORP			2	2FE	11,473,173	103.4930	11,642,963	11,250,000	11,378,909		(24,744)			4.200	3.930	JJ	217,875	472,500	06/25/2013	01/15/2022
920355-AJ-3	VALSPAR CORP				2FE	6,432,530	90.7430	5,898,263	6,500,000	6,434,807		1,147			4.400	4.463	FA	119,167	286,000	01/15/2015	02/01/2045
920355-AK-0	VALSPAR CORP				2FE	4,978,000	99.7620	4,980,439	5,000,000	4,980,439		1,760			3.950	4.002	JJ	91,069	190,917	07/22/2015	01/15/2026
92239M-C#-6	VECTREN UTILITY HOLDINGS VECTREN UTILITY HOLDINGS				1Z	15,000,000	96.5220	14,478,300	15,000,000	15,000,000					3.900	3.900	JD	26,000	585,000	12/15/2015	12/15/2035
92276M-AW-5	VENTAS REALTY			2	2FE	5,150,773	107.4370	5,520,108	5,138,000	5,153,450		(3,866)			4.750	4.660	JD	20,338	244,055	01/28/2015	06/01/2021
92276M-AX-3	VENTAS REALTY				2FE	14,733,841	105.5970	15,374,850	14,560,000	14,721,239		(24,048)			4.250	4.007	MS	206,267	618,800	02/18/2016	03/01/2022
92277G-AG-2	VENTAS REALTY				2FE	6,945,260	102.0680	7,144,753	7,000,000	6,951,503		4,325			4.125	4.218	JJ	133,146	287,948	07/09/2015	01/15/2026
92277G-AJ-6	VENTAS REALTY VENTAS REALTY LP	0			2FE	1,996,220	94.4280	1,888,552	2,000,000	1,996,312		92			3.250	3.270	AO	18,056		09/14/2016	10/15/2026
92277G-AJ-6	VENTAS REALTY VENTAS REALTY LP				2FE	4,990,550	94.4280	4,721,380	5,000,000	4,991,646		1,096			3.250	3.270	AO	45,138		09/14/2016	10/15/2026
92343V-BE-3	VERIZON COMMUNICATIONS				2FE	7,971,750	98.1610	7,362,045	7,500,000	7,929,245		(9,431)			4.750	4.370	MN	59,375	356,250	01/13/2012	11/01/2041
92343V-DC-5	VERIZON COMMUNICATIONS VERIZON COMMUNICATIONS	0			2FE	4,997,350	90.4360	4,521,780	5,000,000	4,997,350					4.125	4.128	FA	77,917		07/27/2016	08/15/2046
92343V-DC-5	VERIZON COMMUNICATIONS				2FE	6,996,290	90.4360	6,330,492	7,000,000	6,996,290					4.125	4.128	FA	109,083		07/27/2016	08/15/2046
92343V-DD-3	VERIZON COMMUNICATIONS VERIZON COMMUNICATIONS	0			2FE	4,987,250	92.1890	4,609,455	5,000,000	4,987,686		436			2.625	2.654	FA	49,583		07/27/2016	08/15/2026
92343V-DD-3	VERIZON COMMUNICATIONS				2FE	9,974,500	92.1890	9,218,910	10,000,000	9,975,371		871			2.625	2.654	FA	99,167		07/27/2016	08/15/2026
92532W-AA-1	VERSUM MATERIALS INC VERSUM MATRIALS INC	0			3FE	1,000,000	102.6250	1,026,250	1,000,000	1,000,000					5.500	5.501	MS	13,903		09/21/2016	09/30/2024
92532Y-AB-5	VERSUM MATERIALS VERSUM MATERIALS TERM LOAN ASS				3FE	2,992,500	101.2660	3,030,370	2,992,500	2,992,500					3.498	3.353	MJSD	291		10/17/2016	09/30/2023
925524-AV-2	CBS CORP				2FE	13,599,898	104.1900	13,805,202	13,250,000	13,555,041		(12,481)			5.500	5.281	MN	93,118	728,750	04/25/2012	05/15/2033
925524-AX-8	CBS CORP				2FE	2,295,080	108.4970	2,169,944	2,000,000	2,256,716		(7,092)			6.875	5.765	AO	23,299	137,500	09/16/2010	04/30/2036
92553P-AC-6	VIACOM INC				2FE	2,702,500	100.2290	2,505,713	2,500,000	2,681,448		(4,250)			6.750	6.127	AO	40,313	168,750	04/13/2011	10/05/2037
92553P-AL-6	VIACOM INC				2FE	12,255,400	82.6940	10,336,775	12,500,000	12,276,096		4,637			4.500	4.621	FA	193,750	562,500	05/04/2012	02/27/2042
927804-FB-5	VIRGINIA ELECTRIC & POWER CO				2FE	17,275,461	123.8250	18,945,271	15,300,000	17,020,027		(47,208)			6.000	5.106	MN	117,300	918,000	11/09/2010	05/15/2037
927804-FU-3	VIRGINIA ELECTRIC & POWER CO VIRGINIA ELEC & POWER CO				1FE	13,998,740	99.2880	13,900,334	14,000,000	13,998,854		114			3.150	3.151	JJ	203,350	221,725	01/12/2016	01/15/2026
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY			4	1FE	4,904,357	100.3370	4,920,885	4,904,357	4,904,357					3.930	3.949	MJSD	535	212,170	08/22/2014	06/30/2030
92826C-AE-2	VISA INC VISA INC				1FE	49,068,110	104.4080	50,115,648	48,000,000	49,052,286		(15,845)			4.150	3.978	JD	94,067	1,826,000	08/02/2016	12/14/2035
92927K-A#-9	WABCO HOLDINGS INC				2	16,000,000	94.5180	15,122,880	16,000,000	16,000,000					3.180	3.180	JD	8,480	262,880	06/25/2015	06/25/2027
92929L-AL-2	WMG ACQUISITION CORP				4	0.0000									3.750	0.000	MJSD	12,055		04/01/2015	07/01/2020
92931B-AC-0	INTEGRYS ENERGY GROUP				2FE	11,460,105	90.0000	10,792,800	11,992,000	11,480,444		13,988			3.051	6.402	JD	30,486	732,711	10/11/2011	12/01/2066
92936U-AE-9	WP CAREY INC WP CAREY INC				2FE	14,962,400	96.4200	14,462,970	15,000,000	14,963,428		1,028			4.250	4.281	AO	193,021		09/09/2016	10/01/2026
92937W-AA-2	WCP ISSUER LLC 144A			4	1FE	14,950,263	101.2850	15,142,373	14,950,263	14,950,263					3.819	3.849	MON	25,376	732,467	08/01/2013	08/15/2020
92937W-AC-8	WCP ISSUER LLC 144A				1FE	8,920,000	103.0750	9,194,290	8,920,000	8,920,000					4.557	4.557	MON	18,066	444,440	08/01/2013	08/15/2020
929903-AM-4	WACHOVIA CORP				1FE	9,900,360	110.6140	11,946,280	10,800,000	10,023,296		21,914			5.500	6.155	FA	247,500	594,000	06/09/2010	08/01/2035
930NCA-I1-2	CAVIUM INC CAVIUM INC TERM LN B				3FE	2,990,114	101.1250	3,023,752	2,990,114	2,990,114					3.909	3.801	FMAN	14,934	25,852	08/24/2016	08/16/2022
931142-CB-7	WAL-MART STORES INC				1FE	34,310,910	119.1260	40,009,490	33,586,000	34,206,382		(19,620)			5.250	5.095	MS	587,755	1,763,265	05/27/2011	09/01/2035
931142-CK-7	WAL-MART STORES INC				1FE	3,649,680	135.2400	4,057,188	3,000,000	3,565,855		(15,376)			6.500	5.021	FA	73,667	195,000	10/15/2010	08/15/2037
931142-CM-3	WAL-MART STORES INC				1FE	12,199,920	131.8600	15,823,164	12,000,000	12,174,946		(3,946)			6.200	6.077	AO	157,067	744,000	04/06/2009	04/15/2038
931142-DK-6	WAL-MART STORES INC				1FE	9,756,990	111.7460	10,057,122	9,000,000	9,723,757		(14,341)			4.750	4.244	AO	105,688	427,500	07/24/2014	10/02/2043
931427-AB-4	WALGREENS BOOTS ALLIANCE				2FE	9,968,550	100.1400	10,013,980	10,000,000	9,970,707		1,043			4.500	4.524	MN	53,750	450,000	11/10/2014	11/18/2034
931427-AC-2	WALGREENS BOOTS ALLIANCE				2FE	9,998,400	102.3540	10,235,380	10,000,000	9,998,454		26			4.800	4.801	MN	57,333	480,000	11/06/2014	11/18/2044
931427-AM-0	WALGREENS BOOTS ALLIANCE WALGREENS BOOTS ALLIANCE INC	0			2FE	3,013,200	100.1350	3,004,035	3,000,000	3,011,460		(1,740)			1.750	1.476	MN	4,521	26,104	10/06/2016	05/30/2018
93884P-CM-0	WASHINGTON GAS LIGHT CO				1FE	4,344,110	118.8270	5,050,148	4,250,000	4,317,710		(4,627)			6.570	6.355	MS	82,216	279,225	02/22/2010	02/22/2027
93884P-DT-4	WASHINGTON GAS LIGHT CO				1FE	25,000,000	113.3470	28,336,825	25,000,000	25,000,000					5.211	5.212	MS	383,588	1,302,750	11/30/2010	12/03/2040
93884P-DW-7	WASHINGTON GAS LIGHT CO WASHINGTON GAS LIGHT CO				1FE	10,000,000	94.1350	9,413,480	10,000,000	10,000,000					3.796	3.796	MS	110,717		09/13/2016	09/15/2046
939640-AD-0	WASHINGTON POST CO				3FE	9,005,620	108.0090	9,720,792	9,000,000	8,991,640		3,592			7.250	7.225	FA	271,875	652,500	01/29/2009	02/01/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
939653-AM-3	WASHINGTON REIT				2FE	16,949,160	99.4980	16,914,660	17,000,000	16,968,692		4,710			3.950	3.986	AO	141,761	671,500	09/13/2012	10/15/2022
94106L-AY-5	WASTE MANAGEMENT INC				2FE	19,244,390	100.3770	21,079,212	21,000,000	19,806,708		182,617			2.900	4.025	MS	179,317	609,000	01/08/2014	09/15/2022
942683-AF-0	ACTAVIS INC				2FE	23,740,034	99.3890	23,899,031	24,046,000	23,831,264		31,662			3.250	3.417	AO	195,374	781,495	09/11/2013	10/01/2022
948741-AM-5	WEINGARTEN REALTY INVST WEINGARTEN REALTY INVESTMENT				2FE	4,957,750	93.8970	4,694,850	5,000,000	4,959,152		1,402			3.250	3.350	FA	63,194		08/02/2016	08/15/2026
949480-AQ-3	WELLESLEY COLLEGE			4	1FE	13,985,000	102.0710	14,274,629	13,985,000	13,985,000					4.046	4.046	JJ	282,917	565,833	03/29/2012	07/01/2033
94973V-AH-0	WELLPOINT INC				2FE	4,415,083	114.1080	4,929,453	4,320,000	4,401,398		(2,530)			5.950	5.780	JD	11,424	257,040	07/22/2010	12/15/2034
94973V-AN-7	WELLPOINT INC				2FE	14,934,150	120.2090	18,031,335	15,000,000	14,944,067		1,298			6.375	6.408	JD	42,500	956,250	06/05/2007	06/15/2037
94973V-AR-8	WELLPOINT INC				2FE	998,400	109.5590	1,095,585	1,000,000	999,573		181			7.000	7.022	FA	26,444	70,000	02/02/2009	02/15/2019
94973V-AX-5	WELLPOINT INC				2FE	10,102,800	99.6440	9,964,360	10,000,000	10,061,578		(10,416)			3.125	3.000	MN	39,931	312,500	11/02/2012	05/15/2022
949746-RG-8	WELLS FARGO CO WELLS FARGO & CO	0			2FE	1,920,000	100.6250	2,012,500	2,000,000	1,920,000					5.900	6.146	JD	5,244	118,000	02/11/2016	01/01/9999
949746-RW-3	WELLS FARGO CO WELLS FARGO & COMPANY				1FE	4,982,850	94.9000	4,744,980	5,000,000	4,983,878		1,028			3.000	3.040	AO	28,750	75,000	04/15/2016	04/22/2026
94974B-FN-5	WELLS FARGO & COMPANY				1FE	9,911,500	103.4690	10,346,900	10,000,000	9,935,384		8,291			4.125	4.238	FA	155,833	412,500	01/10/2014	08/15/2023
94980V-AG-3	WELLS FARGO BANK NA				1FE	14,052,189	117.0320	14,213,549	12,145,000	13,837,012		(50,649)			5.950	4.843	FA	250,912	722,628	05/03/2012	08/26/2036
95040Q-AC-8	WELLTOWER INC WELLTOWER INC				2FE	9,922,700	103.7780	10,377,780	10,000,000	9,928,311		5,611			4.250	4.345	AO	106,250	247,917	02/23/2016	04/01/2026
95709T-AJ-9	WESTAR ENERGY INC				1FE	6,613,384	100.1430	6,324,005	6,315,000	6,601,413		(6,252)			4.100	3.825	AO	64,729	258,915	12/29/2014	04/01/2043
95709T-AL-4	WESTAR ENERGY INC WESTAR ENERGY INC				1FE	31,961,042	100.0630	31,925,164	31,905,000	31,956,308		(4,395)			3.250	3.229	JD	86,409	1,088,758	12/03/2015	12/01/2025
957576-AA-9	WESTERN & SOUTHERN FIN 144A				1FE	38,539,800	110.5020	41,990,836	38,000,000	38,484,733		(17,398)			5.750	5.630	JJ	1,007,528	2,185,000	09/10/2013	07/15/2033
958102-AJ-4	WESTERN DIGITAL CORP WESTEN DIGITAL CORPORATION	0			2FE	5,445,000	110.5000	5,525,000	5,000,000	5,422,571		(22,429)			7.375	5.746	AO	92,188	172,083	08/02/2016	04/01/2023
95810D-AD-3	WESTERN DIGITAL CORP WESTERN DIGITAL CORP				2	0	0.0000								6.382	0.000	JAJO		39,445	05/04/2016	04/29/2023
95810D-AF-8	WESTERN DIGITAL CORP WESTERN DIGITAL CORP TL B1				3FE	3,924,731	101.7500	3,993,414	3,924,731	3,924,731					4.632	4.471	JAJO	32,317	31,888	08/19/2016	04/29/2023
958254-AB-0	WESTERN GAS PARTNERS			2	2FE	16,003,550	101.6720	16,267,568	16,000,000	16,001,536		(808)			4.000	3.995	JJ	320,000	640,000	10/09/2012	07/01/2022
959802-AH-2	WESTERN UNION CO				2FE	9,441,630	103.9740	9,357,624	9,000,000	9,396,475		(10,386)			6.200	5.823	MN	68,200	558,000	01/13/2012	11/17/2036
959802-AM-1	WESTERN UNION CO				2FE	26,745,510	101.8870	27,509,490	27,000,000	26,760,467		4,181			6.200	6.272	JD	46,500	1,674,000	12/02/2013	06/21/2040
960386-AJ-9	WABTEC WABTEC				2FE	10,034,060	96.2490	9,624,900	10,000,000	10,033,589		(471)			3.450	3.409	MN	55,583		11/01/2016	11/15/2026
960413-AF-9	WESTLAKE CHEMICAL CORP			2	2FE	14,526,918	99.8630	14,713,844	14,734,000	14,583,656		22,728			3.600	3.799	JJ	244,584	530,424	06/05/2015	07/15/2022
960413-AH-5	WESTLAKE CHEMICAL CORP WESTLAKE CHEMICAL CORP				2FE	17,944,500	95.5860	17,205,426	18,000,000	17,946,353		1,853			3.600	3.637	FA	253,800		08/04/2016	08/15/2026
961548-AV-6	WESTVACO CORP				2FE	10,050,570	130.5740	11,098,748	8,500,000	9,620,983		(52,636)			8.200	6.670	JJ	321,394	697,000	10/19/2005	01/15/2030
963320-AR-7	WHIRLPOOL CORPORATION				2FE	9,009,050	103.9630	9,356,652	9,000,000	9,006,878		(817)			4.000	3.988	MS	120,000	360,000	02/24/2014	03/01/2024
96332H-CE-7	WHIRLPOOL CORP				2FE	12,481,250	108.8530	13,606,588	12,500,000	12,488,772		1,781			4.700	4.719	JD	48,958	587,500	05/29/2012	06/01/2022
96332H-CF-4	WHIRLPOOL CORP				2FE	7,744,661	102.2560	8,027,112	7,850,000	7,776,133		10,333			3.700	3.872	MS	96,817	290,450	11/21/2013	03/01/2023
968247-A*-7	WILIAN HOLDING COMPANY				2	10,000,000	105.8210	10,582,100	10,000,000	10,000,000					7.190	7.190	JD	21,969	719,000	06/30/2008	06/20/2018
96928*-FV-4	WILLIAM BLAIR & COMPANY CTL			4	1	14,879,576	97.9630	14,576,479	14,879,576	14,879,576					4.090	4.125	MON	27,048	608,575	09/30/2014	10/15/2044
96949L-AB-1	WILLIAMS PARTNERS LP				2FE	6,871,480	98.8990	6,922,916	7,000,000	6,888,796		10,376			4.000	4.220	MS	82,444	280,000	05/05/2015	09/15/2025
96950F-AF-1	WILLIAMS PARTNERS LP				2FE	16,383,350	106.9830	16,047,465	15,000,000	16,249,197		(25,520)			6.300	5.652	AO	199,500	945,000	06/24/2011	04/15/2040
96950F-AJ-3	WILLIAMS PARTNERS LP				2FE	7,430,980	98.4830	7,878,672	8,000,000	7,610,553		59,970			3.350	4.335	FA	101,244	268,000	11/13/2013	08/15/2022
970648-AD-3	WILLIS NORTH AMERICA				2FE	10,048,500	101.0930	10,109,260	10,000,000	10,001,583		(6,361)			6.200	6.132	MS	160,167	620,000	05/22/2007	03/28/2017
97263B-AA-1	WILTON 144A			2	2FE	15,618,125	101.5160	15,252,719	15,025,000	15,494,029		(62,275)			5.875	5.280	MS	223,132	882,719	07/16/2015	03/30/2033
976657-AG-1	WISCONSIN ENERGY CORP				2FE	1,160,015	115.1470	1,266,616	1,100,000	1,149,589		(1,805)			6.200	5.769	AO	17,050	68,200	08/03/2010	04/01/2033
976657-AH-9	WISCONSIN ENERGY CORP			2	2FE	10,145,300	88.0000	8,817,600	10,020,000	10,029,354		(24,229)			6.250	5.992	MN	80,021	626,250	07/18/2011	05/15/2067
976826-BE-6	WISCONSIN POWER AND LIGHT				1FE	1,342,411	130.1090	1,453,319	1,117,000	1,313,232		(5,346)			6.375	5.000	FA	26,901	71,209	10/13/2010	08/15/2037
976826-BK-2	WISCONSIN POWER AND LIGHT				1FE	25,008,390	101.4820	25,370,400	25,000,000	25,008,082		(156)			4.100	4.098	AO	216,389	1,025,000	10/06/2014	10/15/2044
97786#-AK-8	WOLSELY CAPITAL INC WOLSELEY CAPITAL INC				2Z	5,000,000	100.1330	5,006,650	5,000,000	5,000,000					3.730	3.730	MS	62,167	186,500	09/01/2015	09/01/2025
97786#-AL-6	WOLSELY CAPITAL INC WOLSELEY CAPITAL INC				2Z	15,000,000	99.5950	14,939,250	15,000,000	15,000,000					3.830	3.830	MS	191,500	574,500	09/01/2015	09/01/2027
981811-AE-2	WORTHINGTON INDUSTRIES				2FE	23,059,470	98.6430	22,687,913	23,000,000	23,048,643		(4,144)			4.550	4.522	AO	220,928	1,046,500	04/10/2014	04/15/2026
983024-AG-5	WYETH				1FE	5,434,009	129.1390	5,824,164	4,510,000	5,280,996		(28,043)			6.500	5.000	FA	122,146	293,150	10/15/2010	02/01/2034
983024-AL-4	WYETH				1FE	15,242,583	123.9650	16,415,498	13,242,000	15,019,862		(55,125)			6.000	4.909	FA	300,152	794,520	08/20/2013	02/15/2036
98310W-AG-3	WYNDHAM WORLDWIDE				2FE	10,501,540	109.2500	10,924,990	10,000,000	10,255,287		(54,099)			5.625	4.938	MS	187,500	562,500	02/21/2012	03/01/2021
98310W-AL-2	WYNDHAM WORLDWIDE				2FE	4,991,300	99.8790	4,993,965	5,000,000	4,994,288		804			3.900	3.921	MS	65,000	195,000	02/19/2013	03/01/2023
98385X-AM-8	XTO ENERGY INC				1FE	5,723,736	136.1050	6,210,485	4,563,000	5,574,772		(27,610)			6.750	5.011	FA	128,334	308,003	11/15/2010	08/01/2037
98389B-AR-1	XCEL ENERGY INC XCEL ENERGY INC				2FE	5,034,250	100.0600	5,002,995	5,000,000	5,031,768		(2,482)			3.300	3.213	JD	13,750	165,000	03/03/2016	06/01/2025
984121-BQ-5	XEROX CORPORATION				2FE	7,570,885	100.3750	7,277,180	7,250,000	7,254,400		(51,774)			6.750	6.000	FA	203,906	489,375	09/01/2009	02/01/2017
984121-CD-3	XEROX CORPORATION				2FE	20,306,436	104.0190	20,699,801	19,900,000	20,114,765		(44,013)			4.500	4.226	MN	114,425	895,500	05/18/2012	05/15/2021
98419M-AB-6	XYLEM INC				2FE	6,586,034	107.9580	6,531,435	6,050,000	6,376,411		(62,125)			4.875	3.625	AO	73,734	294,938	11/19/2013	10/01/2021
98419M-AK-6	XYLEM INC XYLEM INC				2FE	19,279,230	98.3030	18,677,475	19,000,000	19,278,125		(1,105)			4.375	4.287	MN	184,722		10/04/2016	11/01/2046
98420E-AC-9	XLIT LTD XLIT LTD	0			2FE	7,058,693	99.3260	7,025,342	7,073,000	7,060,023		1,331			4.450	4.477	MS	79,561	179,624	04/22/2016	03/31/2025
98420E-AD-7	XLIT LTD	0			2FE	3,388,405	95.2170	3,332,592	3,500,000	3,390,078		1,539			5.500	5.725	MS	48,660	192,500	02/04/2016	03/31/2045

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
984851-AD-7	YARA INTERNATIONAL ASA YARA INTERNATIONAL ASA				2FE	33,862,640	97.0830	33,008,220	34,000,000	33,869,142		6,502			3.800	3.849	JD	89,722	646,000	06/01/2016	06/06/2026
98919M-AD-7	ZAYO GROUP ZAYO GROUP TERM LN B				3FE	1,994,167	101.2360	2,024,720	2,000,000	1,994,569		402			3.633	3.609	FMAN	11,301	23,542	09/08/2016	05/06/2021
98920U-AG-9	ZEBRA TECHNOLOGIES CORP ZEBRA TECHNOLOGIES CORP				3FE	4,309,946	101.3060	4,366,212	4,309,946	4,309,946					4.132	3.884	JAJO	32,648	88,324	06/08/2016	10/27/2021
98956P-AB-8	ZIMMER HOLDINGS INC				2FE	18,286,210	113.1360	20,021,589	17,697,000	18,222,622		(11,782)			5.750	5.517	MN	87,625	1,017,578	09/03/2010	11/30/2039
98956P-AF-9	ZIMMER HOLDINGS INC				2FE	9,976,500	97.4020	9,740,160	10,000,000	9,980,186		2,032			3.550	3.578	AO	88,750	355,000	03/10/2015	04/01/2025
98978V-AB-9	ZOETIS INC				2FE	20,175,179	99.5540	19,910,720	20,000,000	20,121,223		(17,821)			3.250	3.140	FA	270,833	650,000	10/31/2013	02/01/2023
BANODS-6G-5	ARPAD SOLAR BORROWER LLC ARPAD SOLAR BORROWER LLC	0			2Z	15,000,000	100.0000	15,000,000	15,000,000	15,000,000					5.250	5.250	JAJO	166,250	305,250	09/08/2016	07/15/2034
C9413P-AP-8	VALEANT PHARMACEUTICALS				3FE	2,399,768	99.9240	2,436,515	2,438,381	2,416,873		5,198			4.633	4.276	FMAN	17,885	106,036	08/13/2013	08/05/2020
G2967L-AG-8	AVAGO TECHNOLOGIES AVAGO TECH TERM LN B3				2FE	6,203,697	101.5820	6,301,809	6,203,697	6,203,697					3.881	3.759	FMAN	40,796	43,045	09/02/2016	02/01/2023
000000-00-0	YAMANA GOLD SERIES C SENIOR NOTES		A		2	3,524,903	98.3420	3,466,460	3,524,903	3,524,903					4.760	4.761	JD	466	168,011	03/23/2012	03/23/2022
000000-00-0	AGNICO-EAGLE MINES LTD SERIES A SENIOR NOTES		A		2	8,000,000	101.6700	8,133,600	8,000,000	8,000,000					4.870	4.870	JJ	169,909	389,600	07/24/2012	07/24/2022
000000-00-0	SHAWCOR LTD SENIOR B NOTES		A		3	1,490,426	88.5600	1,319,922	1,490,426	1,490,426					3.670	3.670	MS	13,827	57,493	03/20/2013	03/31/2023
000000-00-0	YAMANA GOLD SERIES B SENIOR NOTES		A		2	7,049,726	97.1410	6,848,175	7,049,726	7,049,726					4.780	4.780	JD	936	337,432	06/10/2013	06/10/2023
000000-00-0	CRESCENT POINT ENERGY CORP		A		2	7,000,000	94.3490	6,604,430	7,000,000	7,000,000					3.780	3.780	JD	13,965	264,600	06/12/2013	06/12/2023
000000-00-0	COMPUTERSHARE INVESTOR SVC INC SERIES D GUAR SENIOR NOTE		A		3	15,000,000	93.1120	13,966,800	15,000,000	15,000,000					4.420	4.420	FA	261,517	663,000	02/09/2012	02/09/2024
000000-00-0	YAMANA GOLD SERIES D SENIOR NOTES		A		2	3,524,604	96.9840	3,418,302	3,524,604	3,524,604					4.910	4.911	JD	481	173,298	03/23/2012	03/23/2024
000000-00-0	SHAWCOR LTD SENIOR C NOTES		A		3	1,490,426	84.6050	1,260,975	1,490,426	1,490,426					3.820	3.820	MS	14,392	59,729	03/20/2013	03/31/2025
000000-00-0	IRVING OIL LIMITED SENIOR NOTES SERIES R		A		3	15,000,000	93.1030	13,965,450	15,000,000	15,000,000					5.060	5.060	FA	301,492	759,000	08/08/2013	08/08/2025
000000-00-0	FINNING INTERNATIONAL INC SENIOR NOTES SERIES E		A		2FE	5,000,000	100.1630	5,008,150	5,000,000	5,000,000					4.530	4.530	AO	55,367	226,500	04/03/2012	04/03/2027
000000-00-0	CANPOTEX LIMITED		A		1	4,000,000	96.5330	3,861,320	4,000,000	4,000,000					3.860	3.860	JD	429	77,200	01/08/2015	01/08/2029
008916-AC-2	AGRIUM INCORPORATED		A		2FE	2,650,956	124.0830	2,810,484	2,265,000	2,549,458		(19,905)			7.800	6.113	FA	73,613	176,670	02/09/2011	02/01/2027
008916-AK-4	AGRIUM INCORPORATED		A		2FE	27,030,380	99.6280	26,844,872	26,945,000	26,998,219		(8,362)			3.150	3.112	AO	212,192	848,768	11/20/2012	10/01/2022
009088-AA-3	AIR CANADA AIR CANADA 2015-2AA PTT		A		1FE	9,758,893	104.7500	10,222,441	9,758,893	9,758,893					3.750	3.750	JD	16,265	366,975	12/01/2015	06/15/2029
009088-AB-1	AIR CANADA AIR CANADA -2A PTT		A		1FE	11,767,973	102.5000	12,003,406	11,710,640	11,764,555		(3,259)			4.125	4.077	JD	21,470	484,406	12/02/2015	06/15/2029
009090-AA-9	AIR CANADA 2015-1A PTT 144A		A		1FE	9,602,436	99.5000	9,554,424	9,602,436	9,602,436					3.600	3.600	MS	101,786	345,688	03/11/2015	09/15/2027
013716-AU-9	RIO TINTO ALCAN INC		A		1FE	11,026,485	108.3150	11,956,849	11,039,000	11,029,499		357			6.125	6.133	JD	30,051	676,139	02/12/2010	12/15/2033
013716-AW-5	RIO TINTO ALCAN INC		A		1FE	8,411,148	106.0790	8,645,447	8,150,000	8,398,244		(8,359)			5.750	5.477	JD	39,052	468,625	01/10/2014	06/01/2035
015644-A*-8	ALGOMA CENTRAL CORPORATION				3	8,000,000	100.7030	8,056,240	8,000,000	8,000,000					5.110	5.110	JJ	183,960	408,850	07/19/2011	07/19/2021
067901-AA-6	BARRICK GOLD CORP		A		2FE	4,388,850	99.3210	4,474,393	4,505,000	4,404,147		3,067			5.800	6.006	MN	33,387	261,290	06/23/2014	11/15/2034
06849V-AA-1	BARRICK GOLD FINANCE CO		A		2FE	7,756,252	97.5930	7,823,063	8,016,000	7,795,709		6,686			5.800	6.054	MN	59,407	464,928	04/13/2010	11/15/2034
10549P-AG-6	BROOKFIELD ASSET MGMT INC		A		2FE	5,451,200	118.6860	5,934,285	5,000,000	5,383,151		(12,978)			7.375	6.597	MS	122,917	368,750	10/07/2010	03/01/2033
112585-AH-7	BROOKFIELD ASSET MGMNT INC		A		1FE	23,804,610	97.3740	23,369,784	24,000,000	23,823,532		18,167			4.000	4.108	JJ	442,667	960,000	12/15/2015	01/15/2025
125094-AC-6	CDP FINANCIAL 144A		A		1FE	49,034,249	124.1660	54,117,795	43,585,000	48,568,950		(119,761)			5.600	4.770	MN	244,076	2,440,760	02/05/2014	11/25/2039
12591D-AC-5	CNOOC FINANCE 2014 ULC				1FE	24,891,250	103.0960	25,773,925	25,000,000	24,915,923		9,569			4.250	4.304	AO	180,035	1,062,500	04/23/2014	04/30/2024
136375-BL-5	CANADIAN NATL RAILROAD		A		1FE	8,650,042	129.2220	9,562,413	7,400,000	8,453,000		(36,611)			6.250	5.022	FA	192,708	462,500	11/30/2010	08/01/2034
136375-BN-1	CANADIAN NATL RAILROAD		A		1FE	5,117,985	129.6350	5,833,562	4,500,000	5,034,197		(15,602)			6.200	5.220	JD	23,250	279,000	11/18/2010	06/01/2036
136375-BQ-4	CANADIAN NATL RAILROAD		A		1FE	7,191,180	132.6800	7,960,794	6,000,000	7,040,661		(27,728)			6.375	5.024	MN	48,875	382,500	11/03/2010	11/15/2037
136375-BZ-4	CANADIAN NATL RAILROAD		A		1FE	17,498,934	108.1580	17,588,670	16,262,000	17,449,605		(24,418)			4.500	4.050	MN	109,769	731,790	02/25/2015	11/07/2043
136375-CK-6	CANADIAN NATL RAILROAD CANADIAN NATL RAILWAY		A		1FE	9,891,400	88.0790	8,807,910	10,000,000	9,892,295		895			3.200	3.257	FA	132,444		07/28/2016	08/02/2046
136385-AE-1	CANADIAN NATURAL RESOURCES		A		2FE	5,255,976	112.2880	5,639,123	5,022,000	5,217,548		(6,747)			6.450	6.073	JD	900	323,919	06/04/2010	06/30/2033
136385-AG-6	CANADIAN NATURAL RESOURCES		A		2FE	7,498,018	105.6090	8,105,506	7,675,000	7,524,411		4,482			5.850	6.029	FA	187,078	448,988	03/03/2010	02/01/2035
13643E-AG-0	CANADIAN OIL SANDS TRUST 144A		A		3FE	13,946,098	99.7500	13,725,600	13,760,000	13,867,552		(17,888)			4.500	4.332	AO	154,800	619,200	03/27/2012	04/01/2022
13645R-AE-4	CANADIAN PACIFIC RR CO		A		2FE	2,634,625	116.7690	2,919,215	2,500,000	2,611,614		(4,250)			5.750	5.335	MS	42,326	143,750	10/07/2010	03/15/2033
13645R-AF-1	CANADIAN PACIFIC RR CO		A		2FE	7,560,101	119.0290	8,380,839	7,041,000	7,495,921		(12,016)			5.950	5.422	MN	53,531	418,940	11/30/2010	05/15/2037
13645R-AK-0	CANADIAN PACIFIC RR CO		A	2	2FE	7,603,840	107.0190	8,561,544	8,000,000	7,767,780		31,212			4.450	5.000	MS	104,822	356,000	02/04/2011	03/15/2023
13645R-AS-3	CANADIAN PACIFIC RR CO		A		2FE	6,608,350	98.4290	6,890,016	7,000,000	6,658,536		35,805			2.900	3.601	FA	84,583	203,000	07/29/2015	02/01/2025
13645R-AT-1	CANADIAN PACIFIC RR CO		A		2FE	9,993,140	102.9420	10,294,190	10,000,000	9,993,897		550			3.700	3.708	FA	154,167	367,944	07/29/2015	02/01/2026
15135U-AF-6	CENOVUS ENERGY INC		A		2FE	13,928,719	110.0000	13,428,800	12,208,000	13,744,802		(33,926)			6.750	5.739	MN	105,294	824,040	10/18/2010	11/15/2039
15135U-AG-4	CENOVUS ENERGY INC		A		2FE	19,936,050	96.5000	19,300,000	20,000,000	19,959,783		6,453			3.000	3.039	FA	226,667	600,000	03/08/2013	08/15/2022
15135U-AJ-8	CENOVUS ENERGY INC CENOVUS ENERGY INC	0	A		2FE	995,710	97.7460	977,460	1,000,000	995,821		111			3.800	3.871	MS	11,189		10/25/2016	09/15/2023
292505-AD-6	ENCANA CORP		A		3FE	4,949,460	107.1800	4,823,096	4,500,000	4,881,242		(12,275)			6.500	5.730	FA	110,500	292,500	06/30/2010	08/15/2034
292505-AH-7	ENCANA CORP		A		3FE	6,111,660	107.6290	6,457,764	6,000,000	6,032,972		(12,531)			6.500	6.247	MN	49,833	390,000	05/04/2009	05/15/2019
292505-AK-0	ENCANA CORP		A		2FE	10,901,370	92.2170	9,221,740	10,000,000	10,859,628		(18,295)			5.150	4.568	MN	65,806	515,000	08/13/2014	11/15/2041
29250N-AF-2	ENBRIDGE INC	0	A		2FE	2,685,810	101.3440	3,040,317	3,000,000	2,718,370		32,560			4.000	4.228	AO	30,000	120,000	01/08/2016	10/01/2023
29250N-AF-2	ENBRIDGE INC		A		2FE	29,769,100	101.3440	30,403,170	30,000,000	29,834,120		20,930			4.000	4.228	AO	300,000	1,200,000	01/08/2016	10/01/2023
29250N-AH-8	ENBRIDGE INC ENBRIDGE INC	0	A		2FE	2,578,980	97.5490	2,926,476	3,000,000	2,612,725		33,745			3.500	5.649	JD	6,125	105,000	03/02/2016	06/10/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
292766-A#-9	ENERPLUS CORPORATION SERIES C SENIOR NOTES		A	4	2	18,000,000	97.2790	17,510,220	18,000,000	18,000,000					4.400	4.400	MN	101,200	792,000	05/15/2012	05/15/2024
318069-A@-0	FINNING INTERNATIONAL INC		A		2FE	15,000,000	98.6270	14,794,050	15,000,000	15,000,000					4.080	4.080	JJ	275,400	612,000	01/19/2012	01/19/2024
380956-AD-4	GOLDCORP INC	0	A		2FE	6,236,760	98.3020	5,898,120	6,000,000	6,223,579		(13,181)			3.700	3.711	MS	65,367	111,000	08/01/2016	03/15/2023
380956-AD-4	GOLDCORP INC		A		2FE	26,630,250	98.3020	26,541,540	27,000,000	26,747,482		34,365			3.700	3.711	MS	294,150	990,000	08/01/2016	03/15/2023
448055-AD-5	HUSKY ENERGY INC		A		2FE	17,919,687	118.4080	18,140,060	15,320,000	17,605,142		(57,609)			6.800	5.576	MS	306,740	1,041,760	09/22/2010	09/15/2037
448055-AJ-2	HUSKY ENERGY INC		A		2FE	3,995,240	103.5580	4,142,336	4,000,000	3,996,979		504			3.950	3.966	AO	33,356	158,000	08/29/2013	04/15/2022
448055-AK-9	HUSKY ENERGY INC		A		2FE	7,983,280	101.7570	8,140,544	8,000,000	7,987,473		1,452			4.000	4.025	AO	67,556	320,000	03/12/2014	04/15/2024
46294*-AB-4	IRON ORE COMPANY OF CANADA		A	4	2	3,200,000	101.3590	3,243,488	3,200,000	3,200,000					6.600	6.599	AO	35,787	211,200	10/11/2005	10/31/2017
496902-AJ-6	KINROSS GOLD CORP		A		3FE	12,399,798	101.1250	12,640,625	12,500,000	12,443,784		10,385			5.125	5.235	MS	213,542	640,625	06/22/2012	09/01/2021
559222-AR-5	MAGNA INTERNATIONAL INC MAGNA INTERNATIONAL INC		A		1FE	35,051,955	103.8480	36,346,870	35,000,000	35,046,715		(4,116)			4.150	4.131	AO	363,125	1,484,778	09/22/2015	10/01/2025
56501R-AD-8	MANULIFE FINANCIAL CORP MANULIFE FINANCIAL CORP	0	A		1FE	996,450	114.6430	1,146,425	1,000,000	996,491		41			5.375	5.398	MS	17,469	26,875	03/02/2016	03/04/2046
56501R-AD-8	MANULIFE FINANCIAL CORP		A		1FE	24,916,400	114.6430	28,660,625	25,000,000	24,917,382		981			5.375	5.398	MS	436,719	671,875	03/02/2016	03/04/2046
59151K-AH-1	METHANEX CORP		A		2FE	10,446,998	97.7880	10,194,347	10,425,000	10,434,828		(3,145)			3.250	3.216	JD	15,058	338,813	12/13/2012	12/15/2019
59151K-AK-4	METHANEX CORP		A		2FE	4,974,850	95.1450	4,757,250	5,000,000	4,979,376		2,144			4.250	4.312	JD	17,708	212,500	11/13/2014	12/01/2024
59564N-A#-0	MIDCOAST ENERGY PARTNERS		A		2	25,000,000	95.9870	23,996,750	25,000,000	25,000,000					4.420	4.420	MS	279,319	1,105,000	09/30/2014	09/30/2024
611688-AA-0	MONSANTO FINANCE CANADA				1FE	25,262,999	107.6620	24,635,242	22,882,000	24,942,605		(68,996)			5.500	4.759	JJ	527,875	1,258,510	04/25/2012	07/30/2035
63307C-AC-5	NATIONAL BANK OF CANADA 144A		A	2	1FE	20,000,000	93.9180	18,783,662	20,000,000	20,000,000					3.100	3.100	JJ	272,111	620,000	01/16/2013	01/23/2026
65334H-AA-0	NEXEN INC		A		1FE	4,573,300	133.0060	6,650,315	5,000,000	4,640,722		11,029			7.875	8.738	MS	115,938	393,750	01/09/2009	03/15/2032
65334H-AG-7	NEXEN INC		A		1FE	5,039,150	121.6540	6,082,680	5,000,000	5,033,499		(790)			6.400	6.341	MN	40,889	320,000	05/08/2007	05/15/2037
655422-AV-5	NORANDA INC/XSTRATA CANADA COR				2FE	3,219,008	101.5000	3,334,275	3,285,000	3,227,364		1,470			6.200	6.359	JD	9,052	203,670	11/16/2010	06/15/2035
716442-AH-1	PETRO-CANADA		A		1FE	1,719,787	110.5620	2,003,378	1,812,000	1,735,311		2,720			5.350	5.750	JJ	44,701	96,942	05/25/2010	07/15/2033
71644E-AG-7	PETRO-CANADA/SUNCOR ENERGY		A		1FE	20,834,700	117.6910	22,391,833	19,026,000	20,664,401		(54,087)			5.950	5.207	MN	144,650	1,132,047	03/19/2014	05/15/2035
725906-AN-1	PLACER DOME INC		A		2FE	4,060,589	105.5840	3,721,847	3,525,000	3,983,669		(13,914)			6.450	5.344	AO	47,999	227,363	08/17/2010	10/15/2035
73755L-AD-9	POTASH CORP - SASKATCHEWAN		A		2FE	1,329,055	109.3350	1,421,359	1,300,000	1,325,324		(670)			5.875	5.710	JD	6,365	76,375	06/11/2010	12/01/2036
73755L-AF-4	POTASH CORP - SASKATCHEWAN		A		2FE	11,256,560	109.2040	12,012,407	11,000,000	11,075,983		(28,941)			6.500	6.182	MN	91,361	715,000	05/28/2009	05/15/2019
73755L-AM-9	POTASH CORP - SASKATCHEWAN		A		2FE	19,904,000	94.1690	18,833,800	20,000,000	19,918,928		8,520			3.000	3.056	AO	150,000	600,000	03/23/2015	04/01/2025
775109-AW-1	ROGERS COMMUNICATIONS INC		A		2FE	19,969,000	99.3740	19,874,800	20,000,000	19,979,793		2,920			3.000	3.018	MS	176,667	600,000	02/28/2013	03/15/2023
775109-AY-7	ROGERS COMMUNICATIONS INC		A	2	2FE	19,962,600	104.6000	20,920,060	20,000,000	19,973,108		3,392			4.100	4.123	AO	205,000	820,000	09/25/2013	10/01/2023
780082-AD-5	ROYAL BANK OF CANADA	0	A		1FE	2,993,580	106.7300	3,201,906	3,000,000	2,994,059		479			4.650	4.677	JJ	59,675	69,750	01/22/2016	01/27/2026
78008K-J7-9	ROYAL BANK OF CANADA		A	2	1FE	25,000,000	99.9810	24,995,150	25,000,000	25,000,000					5.000	5.000	FA	475,694	1,250,000	02/04/2011	02/14/2031
78008S-WJ-1	ROYAL BANK OF CANADA		A		1FE	5,000,000	96.1160	4,805,820	5,000,000	5,000,000					3.750	3.750	FA	70,833	187,500	02/08/2013	02/15/2033
867224-AA-5	SUNCOR ENERGY INC		A		1FE	12,888,695	101.7810	13,119,519	12,890,000	12,886,954		221			3.600	3.603	JD	38,670	464,040	07/20/2015	12/01/2024
867229-AD-8	SUNCOR ENERGY INC		A		2FE	10,906,373	117.5420	12,224,347	10,400,000	10,860,208		(15,714)			5.950	5.548	JD	51,567	618,800	03/19/2014	12/01/2034
867229-AE-6	SUNCOR ENERGY INC		A		2FE	162,037	126.9860	273,670	215,512	166,537		747			6.500	8.890	JD	623	14,008	01/12/2009	06/15/2038
87425E-AK-9	TALISMAN ENERGY INC		A		2FE	13,233,490	85.0000	11,050,000	13,000,000	13,206,762		(4,721)			6.250	6.115	FA	338,542	812,500	11/06/2009	02/01/2038
878742-AE-5	TECK RESOURCES LIMITED		A		4FE	16,665,388	97.2500	15,928,578	16,379,000	16,643,967		(8,381)			6.125	5.975	AO	250,803	1,003,214	06/14/2011	10/01/2035
878742-AW-5	TECK RESOURCES LIMITED		A		4FE	10,207,888	96.2500	8,786,663	9,129,000	10,128,992		(19,144)			6.250	5.436	JJ	263,093	570,563	06/28/2012	07/15/2041
87971M-BD-4	TELUS CORP TELUS CORP		A		2FE	39,675,600	93.5790	37,431,600	40,000,000	39,682,823		7,223			2.800	2.891	FA	317,333		09/14/2016	02/16/2027
887147-A#-3	TIMBERWEST FOREST CORP		A		2FE	10,000,000	105.6060	10,560,600	10,000,000	10,000,000					4.810	4.810	AO	104,217	481,040	10/13/2011	10/13/2023
891160-MJ-9	TORONTO DOMINION BANK TORONTO DOMINION BANK	0	A		1FE	2,994,750	97.8480	2,935,446	3,000,000	2,994,828		78			3.625	3.640	MS	32,021		09/08/2016	09/15/2031
89153U-AF-8	TOTAL CAPITAL CANADA LTD		A		1FE	47,861,176	99.1040	48,774,230	49,215,000	48,292,375		125,456			2.750	3.068	JJ	624,074	1,353,413	06/19/2013	07/15/2023
89346D-AE-7	TRANSALTA CORP		A		2FE	10,526,422	92.7720	9,416,378	10,150,000	10,489,912		(6,865)			6.500	6.221	MS	194,260	659,750	09/28/2010	03/15/2040
893526-8Y-2	TRANS-CANADA PIPELINES		A		1FE	10,084,200	109.7050	10,970,520	10,000,000	10,022,091		(9,773)			7.125	7.007	JJ	328,542	712,500	01/06/2009	01/15/2019
893526-DF-7	TRANS-CANADA PIPELINES		A		1FE	1,895,954	115.0130	2,127,744	1,850,000	1,888,682		(1,331)			5.600	5.412	MS	26,188	103,600	07/28/2010	03/31/2034
893526-DJ-9	TRANS-CANADA PIPELINES		A		1FE	9,968,600	124.6620	12,466,200	10,000,000	9,971,598		535			6.100	6.123	JD	50,833	610,000	05/26/2010	06/01/2040
893526-DM-2	TRANS-CANADA PIPELINES		A		1FE	13,385,468	97.9000	13,950,693	14,250,000	13,687,728		90,271			2.500	3.279	FA	148,438	356,250	08/01/2013	08/01/2022
89352H-AM-1	TRANS-CANADA PIPELINES		A		1FE	4,977,400	105.3910	5,269,565	5,000,000	4,979,492		766			4.625	4.660	MS	77,083	231,250	02/25/2014	03/01/2034
895945-D#-7	TRICAN WELL SERVICES TRICAN WELL SERVICES		A		5	2,047,918	81.9640	1,678,556	2,047,918	2,047,918					5.900	5.900	AO	21,145	160,612	04/28/2016	04/28/2021
930RDZ-11-7	AIR CANADA AIR CANADA 2016 TL B		A		4FE	3,000,000	100.8540	3,025,620	3,000,000	3,000,000					3.747	3.603	MJSD	2,810		10/12/2016	09/23/2023
952845-AE-5	WEST FRASER TIMBER CO		A		2FE	10,000,000	93.7500	9,374,950	10,000,000	10,000,000					4.350	4.350	AO	91,833	435,000	10/07/2014	10/15/2024
960410-AC-2	WESTJET AIRLINS LTD WESTJET AIRLINES LTD		A		2FE	20,009,020	100.2410	20,048,120	20,000,000	20,008,192		(828)			3.500	3.490	JD	29,167	350,000	06/23/2016	06/16/2021
962NXP-11-7	TELESAT CANADA TLESAT CA-USD TL B ASSIGN		A		3FE	4,385,224	101.5930	4,455,081	4,385,224	4,385,224					4.652	4.652	FMAN	29,467	43,852	11/22/2016	11/10/2023
98417E-AC-4	XSTRATA FINANCE CANADA 144A				2FE	8,240,220	110.0000	8,800,000	8,000,000	8,215,066		(4,664)			6.900	6.660	MN	70,533	552,000	06/07/2010	11/15/2037
98417E-AK-6	XSTRATA FINANCE CANADA 144A				2FE	21,940,206	107.2500	22,469,948	20,951,000	21,496,053		(98,666)			4.950	4.351	MN	132,515	1,037,075	04/16/2012	11/15/2021
98462Y-AA-8	YAMANA GOLD	0	A		3FE	3,020,790	97.7500	2,932,500	3,000,000	3,016,647		4,394			4.950	4.936	JJ	68,475	148,500	07/08/2014	07/15/2024
98462Y-AA-8	YAMANA GOLD		A		3FE	9,993,460	97.7500	9,775,000	10,000,000	9,995,051		7,832			4.950	4.936	JJ	228,250	495,000	07/08/2014	07/15/2024
C4862#-AB-8	ISLAND TIMBERLANDS FINANCE		A		2FE	5,500,000	114.4370	6,294,035	5,500,000	5,500,000					6.160	6.160	MS	112,933	338,810	08/10/2005	08/30/2025

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
C7052B-AD-6	GFL ENVIRONMENTAL GFL ENVIRONMENTAL TL B ASSIGN		A		3FE	2,551,744	100.4580	2,563,431	2,551,744	2,551,744					3.748	3.619	MJSD	531		10/05/2016	09/27/2023
C9413P-AR-4	VALEANT PHARMACEUTICALS				3FE	605,359	100.0090	605,414	605,359	605,359					4.748	4.023	MJSD	80	32,092	09/17/2013	12/31/2023
C9413P-AU-7	VALEANT PHARMACEUTICALS				3FE	2,748,597	100.2210	2,756,136	2,750,058	2,748,692		95			4.103	3.688	JAJO	25,074	112,781	08/29/2016	03/13/2022
000000-00-0	SAFESTORE PLC SERIES A SENIOR SECURED NOTES		D		2	8,638,509	102.8380	8,883,670	8,638,509	8,638,509					5.520	5.520	MN	68,878	476,976	05/08/2012	05/09/2019
000000-00-0	GREAT PORTLAND ESTATES PLC SERIES A SENIOR NOTES		D		2	8,000,000	102.1620	8,172,960	8,000,000	8,000,000					4.200	4.200	MN	28,933	336,000	05/30/2012	05/30/2019
000000-00-0	TATTS GROUP LTD		D		2	5,000,000	104.5380	5,226,900	5,000,000	5,000,000					5.140	5.140	JD	7,139	257,000	12/21/2010	12/21/2020
000000-00-0	IRISH FOOD PROCESSORS		D		2	10,000,000	107.8380	10,783,800	10,000,000	10,000,000					5.780	5.780	JD	12,844	578,000	12/23/2010	12/23/2020
000000-00-0	FRITZ DRAXLMAIER GMBH & CO KG SERIES L SENIOR NOTES		D		2	2,000,000	101.2910	2,025,820	2,000,000	2,000,000					4.440	4.440	AO	21,953	88,800	04/02/2014	04/06/2021
000000-00-0	ARSEUS NV		D		3	10,000,000	93.8250	9,382,500	10,000,000	10,000,000					5.780	5.780	AO	133,261	738,069	03/28/2014	04/08/2021
000000-00-0	VITOL FINANCE LTD		D		2	10,000,000	105.1380	10,513,800	10,000,000	10,000,000					5.740	5.740	JJ	243,950	574,000	07/28/2011	07/28/2021
000000-00-0	BRITISH TRANSCO INTERNATIONAL		@		1FE	3,916,239	85.8090	7,482,545	8,720,000	6,348,563		402,826			0.000	6.664	N/A			08/13/2009	11/04/2021
000000-00-0	THE WEIR GROUP PLC SERIES B		D		2	17,000,000	98.0100	16,661,700	17,000,000	17,000,000					4.270	4.270	FA	272,213	725,900	02/16/2012	02/16/2022
000000-00-0	TRITON CONTAINER INTL LIMITED SERIES 2010-A-4		D	4	2	1,500,000	104.6590	1,569,885	1,500,000	1,500,000					6.650	6.652	AO	16,902	99,750	06/30/2010	04/30/2022
000000-00-0	TRITON CONTAINER INTL LIMITED SERIES 2010 A-2		D	4	2	3,500,000	104.5100	3,657,850	3,500,000	3,500,000					6.600	6.600	AO	39,142	231,000	04/30/2010	04/30/2022
000000-00-0	FOXTEL MANAGEMENT PTY LIMITED SERIES E SENIOR NOTES		D		2FE	8,000,000	101.7000	8,136,000	8,000,000	8,000,000					4.270	4.270	JJ	148,027	341,600	07/25/2012	07/25/2022
000000-00-0	TRITON CONTAINER INTL LIMITED SR SECURED SERIES 2012-A-1		D	4	2FE	4,285,714	98.4760	4,220,400	4,285,714	4,285,714					4.280	4.280	AO	31,081	183,429	10/23/2012	10/31/2022
000000-00-0	SAP IRELAND US-FINANCIAL SERV GUAR SERIES C SENIOR NOTES		D		1	11,000,000	100.8010	11,088,110	11,000,000	11,000,000					3.180	3.180	MN	44,697	349,800	11/15/2012	11/15/2022
000000-00-0	THAI OIL PCL 3.625 01/23/23 CORP		D		2FE	5,056,300	99.7500	5,123,160	5,136,000	5,076,031		8,632			3.625	3.843	JJ	81,712	186,180	09/05/2014	01/23/2023
000000-00-0	DBCT FINANCE PTY LIMITED				2	4,000,000	99.7350	3,989,400	4,000,000	4,000,000					5.570	5.570	MS	65,602	222,800	03/15/2011	03/15/2023
000000-00-0	SGSP AUSTRALIA ASSETS PTY EMTN		D		1FE	22,333,160	98.6190	22,189,275	22,500,000	22,388,210		15,718			3.300	3.389	AO	169,125	742,500	05/14/2013	04/09/2023
000000-00-0	WACKER CHEMIE AG SERIES C SENIOR GUAR NOTES		C		2	17,000,000	101.0140	17,172,380	17,000,000	17,000,000					4.180	4.180	AO	134,224	710,600	04/23/2013	04/23/2023
000000-00-0	VITOL FINANCE LTD SERIES P SENIOR NOTES		D		2	5,000,000	98.4890	4,924,450	5,000,000	5,000,000					4.400	4.400	JD	2,444	220,000	06/27/2013	06/27/2023
000000-00-0	RRPF ENGINE LEASING LIMITED SENIOR SECURED NOTES SER B		D		1FE	6,000,000	102.4900	6,149,400	6,000,000	6,000,000					3.990	3.991	FA	93,100	239,400	10/30/2013	10/30/2023
000000-00-0	SAFRAN SENIOR NOTE SERIES C		D		1	20,000,000	104.7940	20,958,800	20,000,000	20,000,000					4.430	4.430	FA	349,478	886,000	02/09/2012	02/09/2024
000000-00-0	AQUASURE FINANCE PTY LTD GUAR SEN SEC NOTES SER 2014A		D		2FE	16,000,000	105.1000	16,816,000	16,000,000	16,000,000					4.480	4.481	JJ	336,498	716,800	02/27/2014	02/27/2024
000000-00-0	FRITZ DRAXLMAIER GMBH & CO KG SERIES M SENIOR NOTES		D		2	2,000,000	102.0140	2,040,280	2,000,000	2,000,000					5.000	5.000	AO	24,722	100,000	04/02/2014	04/02/2024
000000-00-0	MAF GLOBAL SECURITIES MAF GLOBAL SECURITIES LTD		D		2FE	7,915,625	103.5130	7,763,438	7,500,000	7,896,727		(18,898)			4.750	3.915	MN	53,438	178,125	08/03/2016	05/07/2024
000000-00-0	SAFESTORE PLC SERIES B SENIOR SECURED NOTES		D		2	4,319,255	105.5000	4,556,814	4,319,255	4,319,255					3.226	3.226	MN	20,127	271,811	05/08/2012	05/09/2024
000000-00-0	MESTAMO MARINE LTD		D		2	5,000,000	100.0600	5,003,000	5,000,000	5,000,000					4.650	4.650	JD	3,875	232,500	06/25/2014	06/25/2024
000000-00-0	MESTAMO MARINE LTD		D		2	10,000,000	99.8570	9,985,700	10,000,000	10,000,000					5.060	5.060	JD	8,433	506,000	06/25/2014	06/25/2024
000000-00-0	TRITON CONTAINER INTL LIMITED SR SECURED SERIES 2012-A-2		D	4	2FE	5,000,000	97.1690	4,858,450	5,000,000	5,000,000					4.890	4.890	AO	41,429	244,500	10/23/2012	10/31/2024
000000-00-0	SAP IRELAND US-FINANCIAL SERV GUAR SERIES D SENIOR NOTES		D		1	11,000,000	100.4660	11,051,260	11,000,000	11,000,000					3.330	3.330	MN	46,805	366,300	11/15/2012	11/15/2024
000000-00-0	PT PELABUHAN INDO II PT PELABUHAN INDO II		D		2FE	6,116,250	95.2930	5,717,580	6,000,000	6,111,934		(4,316)			4.250	3.985	MN	39,667	127,500	08/01/2016	05/05/2025
000000-00-0	ELECTRANET PTY LTD SERIES 2013-B SENIOR SEC NOTES		D		2	8,000,000	100.8620	8,068,960	8,000,000	8,000,000					3.710	3.710	MN	37,924	296,800	05/15/2013	05/15/2025
000000-00-0	DEXUS PROPERTY GROUP SERIES B SENIOR GUAR NOTES		D		1	4,000,000	97.5500	3,902,000	4,000,000	4,000,000					3.560	3.560	JJ	68,036	142,400	07/09/2013	07/09/2025
000000-00-0	BMW US CAPITAL LLC SERIES N GUAR SENIOR NOTES		C		1	14,000,000	103.9780	14,556,920	14,000,000	14,000,000					4.030	4.030	FA	216,277	564,200	02/13/2026	02/13/2026
000000-00-0	DCC TREASURY 2014 LIMITED		D		2	19,000,000	103.6060	19,685,140	19,000,000	19,000,000					4.680	4.680	MN	98,800	889,200	05/20/2014	05/21/2026
000000-00-0	TRITON CONTAINER INTL LIMITED SR SECURED SERIES 2014-A-2		D	4	2FE	5,000,000	91.1510	4,557,550	5,000,000	5,000,000					4.260	4.259	JD	592	213,000	06/12/2014	06/30/2026
000000-00-0	ETSA UTILITIES FINANCE PTY LTD		D		1	11,000,000	94.6190	10,408,090	11,000,000	11,000,000					3.090	3.090	JD	18,883	339,900	06/11/2015	06/11/2027
000000-00-0	SBM BALEIA AZUL S A R L SENIOR SECURED NOTES		D	4	2FE	12,820,800	89.4890	11,473,206	12,820,800	12,820,800					5.500	5.538	MJSD	31,340	705,144	10/31/2012	09/15/2027
000000-00-0	STATNETT SF SERIES A SENIOR NOTES		D		1	5,000,000	96.6070	4,830,350	5,000,000	5,000,000					3.170	3.170	JJ	70,004	158,500	01/22/2013	01/22/2028
000000-00-0	SIEMENS FINANCIE		D		1FE	25,812,500	100.3930	25,098,250	25,000,000	25,647,164		(47,200)			3.500	3.223	MS	245,486	875,000	04/25/2013	03/20/2028
000000-00-0	DEXUS PROPERTY GROUP SERIES C SENIOR GUAR NOTES		D		1	8,000,000	96.8090	7,744,720	8,000,000	8,000,000					3.760	3.760	JJ	143,716	300,800	07/09/2013	07/09/2028
000000-00-0	BASF SE SERIES B SENIOR NOTES		D		1FE	35,000,000	103.9250	36,373,750	35,000,000	35,000,000					4.090	4.090	JD	79,528	1,431,500	12/11/2013	12/11/2028
000000-00-0	BMW US CAPITAL LLC SERIES O GUAR SENIOR NOTES		C		1	15,000,000	104.0530	15,607,950	15,000,000	15,000,000					4.230	4.230	FA	243,225	634,500	02/13/2014	02/13/2029
000000-00-0	STATNETT SF SERIES B SENIOR NOTES		D		1	3,000,000	96.2340	2,887,020	3,000,000	3,000,000					3.220	3.220	MS	29,248	96,600	06/12/2013	06/12/2029
000000-00-0	NCIG HOLDINGS PTY LTD		D	2	4FE	3,000,000	112.4980	3,374,928	3,000,000	3,000,755		(35)			12.500	12.496	MS	94,792	375,000	08/29/2012	08/26/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
00131L-2B-0	AIA GROUP LTD 144A		D		1FE	38,899,822	105.3380	39,134,120	37,151,000	38,830,602		(31,067)			4.875	4.581	MS	553,395	1,811,111	09/23/2014	03/11/2044
00131L-AB-1	AIA GROUP LTD		D		1FE	9,728,900	96.4840	9,648,360	10,000,000	9,762,787		24,560			3.200	3.536	MS	97,778	320,000	08/11/2015	03/11/2025
00185A-AB-0	AON PLC AON 4.25 12/12/42 Corp		C		2FE	4,256,640	93.7040	4,216,680	4,500,000	4,267,375		4,593			4.250	4.593	JD	10,094	191,250	08/20/2014	12/12/2042
00185A-AD-6	AON PLC		C		2FE	19,929,800	103.8430	20,768,520	20,000,000	19,948,638		6,330			4.000	4.043	MN	75,556	800,000	11/21/2013	11/27/2023
00185A-AK-0	AON PLC AON PLC		D		2FE	4,998,600	101.7670	5,088,355	5,000,000	4,998,600					3.875	3.879	JD	8,611	152,847	02/23/2016	12/15/2025
00203Q-AB-3	AP MOELLER 144a	0	D		2FE	1,871,614	96.2500	1,828,750	1,900,000	1,873,551		1,937			3.750	3.782	MS	19,594	35,625	05/04/2016	09/22/2024
00203Q-AB-3	AP MOELLER		D		2FE	34,935,500	96.2500	33,687,500	35,000,000	34,949,040		5,578			3.750	3.782	MS	360,937	1,312,500	05/04/2016	09/22/2024
00205G-AA-5	APT PIPELINES LTD 144A		D		2FE	24,769,000	100.4310	25,107,675	25,000,000	24,855,583		21,824			3.875	3.988	AO	215,278	968,750	10/03/2012	10/11/2022
00205G-AB-3	APT PIPELINES LTD 144A		D		2FE	4,994,750	99.2300	4,961,490	5,000,000	4,995,529		446			4.200	4.213	MS	57,167	210,000	03/16/2015	03/23/2025
00279V-CD-5	ABBEY NATL TREASURY SERV 144A		D	2	1FE	20,000,000	106.0480	21,209,604	20,000,000	20,000,000					5.000	5.000	FA	347,222	1,000,000	08/16/2010	08/26/2030
00913R-AB-2	AIR LIQUIDE FINANCE AIR LIQUIDE FINANCE SA	0	D		1FE	4,973,150	96.2570	4,812,835	5,000,000	4,974,494		1,344			1.750	1.863	MS	22,847		09/22/2016	09/27/2021
00913R-AE-6	AIR LIQUIDE FINANCE AIR LIQUIDE FINANCE		D		1FE	14,085,400	91.9820	12,877,494	14,000,000	14,084,967		(433)			3.500	3.467	MS	127,944		09/22/2016	09/27/2046
01959E-AC-2	ALLIED WORLD ASSURANCE ALLIED WORLD ASSURANCE		C		2FE	19,990,400	99.8460	19,969,260	20,000,000	19,991,324		791			4.350	4.356	AO	149,833	870,000	10/26/2015	10/29/2025
02343U-AA-3	AMCOR FINANCE USA INC AMCOR FINANCE USA INC		C		2FE	15,081,750	98.1600	14,724,060	15,000,000	15,077,062		(4,688)			3.625	3.560	AO	95,156	271,875	04/19/2016	04/28/2026
02364W-AJ-4	AMERICA MOVIL SAB DE CV		D		1FE	10,204,360	115.9970	11,599,670	10,000,000	10,176,173		(5,473)			6.375	6.209	MS	212,500	637,500	06/25/2010	03/01/2035
02364W-AP-0	AMERICA MOVIL SAB DE CV		D		1FE	4,674,350	114.5870	5,729,365	5,000,000	4,712,999		6,241			6.125	6.637	MN	39,132	306,250	07/08/2009	11/15/2037
02364W-AW-5	AMERICA MOVIL SAB DE CV		D		1FE	5,502,800	115.0300	5,751,515	5,000,000	5,450,890		(9,497)			6.125	5.437	MS	77,413	306,250	09/15/2010	03/30/2040
02364W-BD-6	AMERICA MOVIL SAB DE CV		D		1FE	6,269,014	98.8180	6,186,007	6,260,000	6,265,680		(926)			3.125	3.107	JJ	89,661	195,625	02/12/2013	07/16/2022
02364W-BE-4	AMERICA MOVIL SAB DE CV		D		1FE	13,408,220	92.5190	12,027,522	13,000,000	13,374,595		(8,239)			4.375	4.189	JJ	260,677	568,750	07/30/2012	07/16/2042
032523-AA-0	ANADOLU EFES 144A		D		2FE	24,690,250	89.1600	22,289,875	25,000,000	24,806,412		29,410			3.375	3.523	MN	140,625	843,750	10/19/2012	11/01/2022
034863-AG-5	ANGLO AMERICAN CAPITAL 144A		D		3FE	26,716,460	100.1250	27,033,750	27,000,000	26,810,483		28,544			4.125	4.264	MS	290,813	1,113,750	04/16/2014	09/27/2022
04363U-AB-2	ASCIANO FINANCE 144A		D		2FE	14,536,900	102.7910	15,418,710	15,000,000	14,787,754		50,564			4.625	5.046	MS	188,854	693,750	06/24/2011	09/23/2020
04363U-AC-0	ASCIANO FINANCE 144A		D		2FE	3,269,193	102.8290	3,184,605	3,097,000	3,139,052		(31,810)			5.000	3.890	AO	36,132	154,850	08/15/2012	04/07/2018
04530D-AC-6	ASPEN INSURANCE HLDG LTD		D		2FE	9,965,000	108.7850	10,878,470	10,000,000	9,983,706		3,547			6.000	6.047	JD	26,667	600,000	12/07/2010	12/15/2020
04530D-AD-4	ASPEN INSURANCE HLDG LTD		D		2FE	20,017,150	102.5920	20,518,400	20,000,000	20,013,225		(1,611)			4.650	4.639	MN	118,833	930,000	01/16/2014	11/15/2023
046353-AD-0	ASTRAZENECA PLC		D		1FE	28,079,956	129.0820	30,205,094	23,400,000	27,488,927		(109,662)			6.450	5.076	MS	444,405	1,509,300	11/10/2010	09/15/2037
046353-AG-3	ASTRAZENECA PLC		D		1FE	14,906,550	95.0400	14,256,030	15,000,000	14,914,090		1,876			4.000	4.036	MS	171,667	600,000	09/11/2012	09/18/2042
052528-AK-2	AUST & NZ BANKING GROUP AUST & NZ BANKING GRP	0	D		1FE	999,520	101.4640	1,014,639	1,000,000	999,544		24			4.400	4.406	MN	5,133	22,000	05/12/2016	05/19/2026
05252A-BB-6	AUST & NZ BANKING GROUP 144A		D	2	1FE	25,000,000	104.7300	26,182,500	25,000,000	25,000,000					5.000	5.000	JD	100,694	1,250,000	11/18/2010	12/02/2030
05253J-AL-5	AUSTRALIA & NZ BANKING GRP NY AUST & NZ BANKING GRP NY		D		1FE	19,925,600	103.5830	20,716,600	20,000,000	19,932,665		6,290			3.700	3.745	MN	92,500	740,000	11/09/2015	11/16/2025
05330G-AA-2	AUTORIDAD CANAL DE PANAMA AUTORIDAD CANAL DE PANAMA		D		1FE	28,898,820	105.9610	30,965,012	29,223,000	28,909,453		9,224			4.950	5.039	JJ	610,761	1,197,412	11/18/2015	07/29/2035
05464H-AB-6	AXIS SPECIALTY FINANCE PLC		C		2FE	17,374,578	98.9530	16,955,511	17,135,000	17,367,079		(3,691)			5.150	5.059	AO	220,613	882,453	09/12/2014	04/01/2045
05523R-AB-3	BAE SYSTEMS PLC 144A		D		2FE	14,929,691	108.1230	15,798,977	14,612,000	14,784,913		(31,954)			4.750	4.471	AO	154,238	694,070	01/19/2012	10/11/2021
05523R-AC-1	BAE SYSTEMS PLC		D		2FE	5,050,195	113.2710	4,814,005	4,250,000	5,013,972		(16,335)			5.800	4.579	AO	54,778	246,500	09/11/2014	10/11/2041
055300-AK-6	BAT INTL FINANCE PLC		D		1FE	41,180,108	103.4010	42,601,047	41,200,000	41,182,688		1,674			3.950	3.956	JD	72,329	1,627,400	06/11/2015	06/15/2025
05541V-AE-6	BG ENERGY CAP 144A		D		1FE	34,431,310	106.0140	34,984,587	33,000,000	33,869,099		(166,495)			4.000	3.395	AO	278,667	1,320,000	06/13/2013	10/15/2021
055451-AH-1	BHP BILLITON FINANCE USA LTD		D		1FE	4,983,950	109.6810	5,484,050	5,000,000	4,995,474		1,812			6.500	6.544	AO	81,250	325,000	03/18/2009	04/01/2019
055451-AR-9	BHP BILLITON FINANCE USA LTD		D		1FE	34,390,300	98.0600	34,320,895	35,000,000	34,445,030		12,202			4.125	4.228	FA	509,323	1,443,750	02/21/2012	02/24/2042
05565Q-BP-2	BP CAPITAL MARKETS PLC	0	D		1FE	502,469	107.3620	536,811	500,000	501,094		(263)			4.500	4.436	AO	5,625	22,500	01/20/2011	10/01/2020
05565Q-CB-2	BP CAPITAL MARKETS PLC		D		1FE	23,953,550	97.8260	24,456,450	25,000,000	24,334,229		102,715			2.500	3.000	MN	95,486	625,000	02/19/2013	11/06/2022
05565Q-CJ-5	BP CAPITAL MARKETS PLC		D		1FE	15,533,100	105.0660	15,759,900	15,000,000	15,462,188		(60,412)			3.994	3.474	MS	158,096	599,100	10/22/2015	09/26/2023
05565Q-CS-5	BP CAPITAL MARKETS PLC BP Capital Markets PLC		D		1FE	5,074,500	101.3200	5,066,010	5,000,000	5,066,076		(7,259)			3.535	3.342	MN	27,985	176,750	10/28/2015	11/04/2024
05565Q-DF-2	BP CAPITAL MARKETS PLC BP CAPITAL MARKETS PLC		D		1FE	5,000,000	96.4250	4,821,230	5,000,000	5,000,000					3.017	3.017	JJ	43,998		09/13/2016	01/16/2027
05565Q-DH-8	BP CAPITAL MARKETS PLC BP CAPITAL MKTS PLC		D		1FE	10,000,000	101.4550	10,145,530	10,000,000	10,000,000					3.723	3.723	MN	34,128		11/21/2016	11/28/2028
05567L-T3-1	BNP PARIBAS		D		1FE	19,846,600	108.6390	21,727,700	20,000,000	19,928,558		15,558			5.000	5.099	JJ	461,111	1,000,000	01/12/2011	01/15/2021
05583B-AA-7	BRF GMBH BRF GMBH		D		2FE	7,825,440	92.5000	7,400,000	8,000,000	7,828,999		3,559			4.350	4.625	MS	88,933		09/22/2016	09/29/2026
056752-AG-3	BAIDU INC		D		1FE	16,971,100	101.3840	17,235,314	17,000,000	16,974,723		2,436			4.125	4.146	JD	1,948	701,250	06/24/2015	06/30/2025
05954T-AF-8	BANCO CREDITO DEL PERU 144A		D		2FE	6,983,410	107.8820	7,551,705	7,000,000	6,992,801		1,711			5.375	5.406	MS	109,740	376,250	09/09/2010	09/16/2020
067316-AD-1	BACARDI LTD BACARDI LTD		D		2FE	34,921,110	93.2600	32,641,035	35,000,000	34,924,300		3,190			2.750	2.776	JJ	446,493		07/27/2016	07/15/2026
06738E-AN-5	BARCLAYS PLC	0	D		2FE	6,965,840	101.4770	7,103,404	7,000,000	6,968,536		2,696			4.375	4.436	JJ	143,767	153,125	01/05/2016	01/12/2026
06738E-AP-0	BARCLAYS PLC BARCLAYS PLC	0	D		2FE	3,999,680	102.0700	4,082,800	4,000,000	3,999,696		16			5.200	5.201	MN	28,311	104,000	05/05/2016	05/12/2026
06739F-FS-5	BARCLAYS BANK PLC		D		1FE	4,950,600	109.8030	5,490,170	5,000,000	4,985,025		5,581			6.750	6.888	MN	36,563	337,500	06/16/2009	05/22/2019
06740P-GY-6	BARCLAYS BANK PLC		D	2	1FE	10,000,000	98.3190	9,831,930	10,000,000	10,000,000					5.600	5.600	JJ	241,111	560,000	07/19/2010	07/26/2030
06741T-4Q-7	BARCLAYS BANK PLC		D		1FE	20,000,000	100.2110	20,042,160	20,000,000	20,000,000					4.200	4.200	JJ	357,000	840,000	01/09/2014	01/28/2026
06849U-AD-7	BARRICK AUSTRALIA FINANCE CO	0			2FE	195,154	105.1250	210,250	200,000	195,679		86			5.950	6.127	AO	2,512	11,900	12/30/2009	10/15/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06849U-AD-7	BARRICK AUSTRALIA FINANCE CO				2FE	4,878,844	105.1250	5,256,250	5,000,000	4,891,974		2,140			5.950	6.127	AO	62,806	297,500	12/30/2009	10/15/2039
10010Y-AA-0	TURK HAVA YOLLARI		D		2FE	10,000,000	98.7500	9,875,000	10,000,000	10,000,000					4.200	4.200	MS	123,667	1,120,209	03/19/2015	03/15/2027
10552T-AA-5	BRF - BRASIL FOODS SA 144A		D		2FE	6,934,900	106.3750	7,446,250	7,000,000	6,959,952		6,074			5.875	6.000	JD	28,559	411,250	05/31/2012	06/06/2022
10553M-AD-3	BRASIL TELECOM 144A		D		6FE	1,537,500	31.3750	1,882,500	6,000,000	1,738,484		200,984	4,462,500		5.750	5.750	FA	135,125	172,500	02/06/2012	02/10/2022
111013-AH-1	BRITISH SKY BROADCASTING 144A	0	D		2FE	259,186	113.3430	226,686	200,000	215,065		(7,475)			9.500	5.222	MN	2,428	9,500	02/26/2010	11/15/2018
111013-AK-4	BRITISH SKY BROADCASTING 144A	0	D		2FE	3,427,801	98.9610	3,309,242	3,344,000	3,425,280		(2,521)			3.125	3.095	MN	10,160	52,250	10/13/2016	11/26/2022
111013-AK-4	BRITISH SKY BROADCASTING 144A		D		2FE	29,954,525	98.9610	29,688,180	30,000,000	29,971,432		4,331			3.125	3.095	MN	91,146	937,500	10/13/2016	11/26/2022
111013-AL-2	BRITISH SKY BROADCASTING SKY PLC	0	D		2FE	5,277,500	100.4840	5,024,205	5,000,000	5,265,475		(12,025)			3.750	2.974	MS	54,688	93,750	08/03/2016	09/16/2024
11102A-AA-9	BRITISH TELECOM		D		2FE	7,545,900	104.1520	7,811,430	7,500,000	7,507,153		(6,495)			5.950	5.854	JJ	205,771	446,250	10/01/2009	01/15/2018
11778B-AB-8	SKY GROUP FINANCE SKY GRP FIN GTD SR NTS	0	D		2FE	1,622,772	114.5390	1,539,403	1,344,000	1,619,319		(3,454)			6.500	4.829	AO	18,443	43,680	08/03/2016	10/15/2035
12563T-AB-6	CK HUTCHINSON INTL 16 LTD CK HUTCHINSON INTL 16 LTD		D		1FE	14,802,150	93.0510	13,957,665	15,000,000	14,806,083		3,933			2.750	2.903	AO	100,833		10/11/2016	10/03/2026
12621V-AA-3	CNOOC FINANCE 2011 LTD 144A		D		1FE	5,094,600	104.4270	5,221,330	5,000,000	5,045,940		(10,201)			4.250	4.003	JJ	91,493	212,500	10/13/2011	01/26/2021
12621V-AB-1	CNOOC FINANCE 2011 LTD 144A		D		1FE	3,977,920	116.7690	4,670,776	4,000,000	3,979,879		378			5.750	5.789	JJ	99,028	230,000	01/21/2011	01/26/2041
12622N-AB-8	CNPC HK OVERSEAS CAPITAL 144A		D		1FE	7,200,370	106.1870	7,433,055	7,000,000	7,100,456		(20,811)			4.500	4.134	AO	55,125	315,000	10/04/2011	04/28/2021
12622N-AC-6	CNPC HK OVERSEAS CAPITAL 144A		D		1FE	4,890,600	120.1050	6,005,265	5,000,000	4,899,365		1,769			5.950	6.110	AO	52,063	297,500	04/20/2011	04/28/2041
12623T-AE-8	CNPC GENERAL CAPITAL 144A		D		1FE	9,237,200	99.6030	9,960,290	10,000,000	9,448,869		74,499			3.400	4.413	AO	70,833	340,000	01/14/2014	04/16/2023
141844-AF-7	CARIBBEAN DEVELOPMENT BANK 144A		D	4	1FE	33,000,000	100.8210	33,270,897	33,000,000	33,000,000					4.375	4.375	MN	208,542	1,443,750	11/06/2012	11/09/2027
15238P-AE-6	CENTRAL AMERICAN BANK FOR ECONOMIC INTEGRATION 144A		D		1FE	25,000,000	99.0000	24,750,000	25,000,000	25,000,000					4.290	4.290	AO	181,729	1,072,500	04/27/2012	04/30/2027
153766-AA-8	CENTRAL JAPAN RAILWAY CENTRAL JAPAN RAILWAY CO		D		1FE	29,520,850	101.6510	30,495,420	30,000,000	29,529,690		8,027			4.250	4.346	MN	131,042	1,275,000	11/17/2015	11/24/2045
15639K-AB-8	CENTRICA PLC		D		2FE	11,077,500	104.8250	10,482,520	10,000,000	11,036,586		(19,066)			5.375	4.691	AO	111,979	537,500	10/14/2014	10/16/2043
16951X-AA-0	CHINA RESOURCES GAS GROUP 144A		D		2FE	14,905,000	104.6540	15,698,115	15,000,000	14,944,690		9,105			4.500	4.580	AO	161,250	675,000	04/20/2012	04/05/2022
17178F-AA-4	CIELO SA/CIELO USA INC 144A		D		3FE	14,897,400	92.3750	13,856,250	15,000,000	14,935,077		9,681			3.750	3.833	MN	70,313	562,500	11/09/2012	11/16/2022
191241-AE-8	COCA-COLA FEMSA SAB CV		D		1FE	10,001,500	102.0820	10,208,210	10,000,000	10,012,872		(1,624)			3.875	3.853	MN	37,674	387,500	12/17/2015	11/26/2023
2027A0-EX-3	COMMONWEALTH BANK AUST 144A		D	2	1FE	25,000,000	97.3500	24,337,375	25,000,000	25,000,000					5.000	5.000	JJ	538,194	1,250,000	07/09/2010	07/26/2032
2027A0-HY-8	COMMONWEALTH BANK AUST COMMONWEALTH BANK AUSTRALIA		D		1FE	24,925,750	93.4080	23,352,100	25,000,000	24,927,836		2,086			2.625	2.659	MS	209,635		08/29/2016	09/06/2026
20428A-AD-1	CIE FINANCEMENT FONCIER 144A		D	2	1FE	25,000,000	108.1140	27,028,500	25,000,000	25,000,000					5.000	5.000	FA	461,806	1,250,000	02/02/2011	02/18/2031
21685W-CJ-4	RABOBANK NEDERLAND		D		1FE	12,442,546	117.0880	13,775,356	11,765,000	12,402,688		(13,411)			5.250	4.868	MN	63,482	617,663	11/01/2013	05/24/2041
219868-BS-4	CORP ANDINA DE FOMENTO		D		1FE	47,248,620	105.3650	49,521,550	47,000,000	47,149,946		(25,659)			4.375	4.306	JD	91,389	2,056,250	09/18/2012	06/15/2022
21987B-AK-4	CODELCO INC 144A		D		1FE	10,404,408	107.0110	10,701,120	10,000,000	10,348,532		(10,729)			5.625	5.328	MS	156,250	562,500	04/15/2011	09/21/2035
21987B-AL-2	CODELCO INC 144A		D		1FE	11,204,530	113.1040	12,441,451	11,000,000	11,177,556		(4,574)			6.150	6.010	AO	125,904	676,500	08/24/2009	10/24/2036
21987B-AU-2	CODELCO INC 144A		D		1FE	17,828,490	98.9990	17,819,892	18,000,000	17,834,219		2,728			4.875	4.936	MN	138,938	877,500	10/29/2014	11/04/2044
22303Q-AH-3	COVIDIAN INTL FINANCE SA		C		1FE	17,671,473	129.2170	18,763,630	14,521,000	17,272,951		(73,438)			6.550	5.065	AO	200,793	951,126	11/08/2010	10/15/2037
22303Q-AP-5	COVIDIAN INTL FINANCE SA		C		1FE	32,891,542	98.6090	32,748,115	33,210,000	32,994,853		29,703			2.950	3.061	JD	43,542	979,695	05/29/2013	06/15/2023
225433-AM-3	CREDIT SUISSE GRP FUND LTD CREDIT SUISSE GRO FUND LTD	0	D		2FE	2,004,113	100.7310	2,014,614	2,000,000	2,004,051		(62)			3.450	3.398	AO	14,375		12/01/2016	04/16/2021
225433-AR-2	CREDIT SUISSE GRP FUND LTD CREDIT SUISSE GRP FND LTD	0	C		2FE	6,998,404	104.0540	7,283,780	7,000,000	6,998,485		80			4.550	4.552	AO	64,585		12/01/2016	04/17/2026
23330J-AA-9	DP WORLD 144A		D		2FE	7,399,050	106.9860	10,976,774	10,260,000	7,622,931		39,496			6.850	9.776	JJ	349,453	702,810	06/05/2009	07/02/2037
23636T-AA-8	DANONE 144A		D		2FE	25,649,063	100.7990	26,121,157	25,914,000	25,741,832		28,228			3.000	3.133	JD	34,552	777,420	08/07/2013	06/15/2022
23636T-AE-0	DANONE DANONE SA		D		2FE	10,000,000	94.8940	9,489,430	10,000,000	10,000,000					2.947	2.947	MN	48,298		10/26/2016	11/02/2026
24668P-AF-4	DELHAIZE GROUP		D		2FE	10,667,378	102.5910	10,895,196	10,620,000	10,638,296		(7,570)			4.125	4.045	AO	98,567	438,075	10/16/2012	04/10/2019
24713G-AA-0	DELPHI AUTOMOTIVE PLC DELPHI AUTOMOTIVE PLC		D		2FE	14,967,600	101.4310	15,214,590	15,000,000	14,974,401		6,098			3.150	3.197	MN	55,125	472,500	11/06/2015	11/19/2020
24713G-AD-4	DELPHI AUTOMOTIVE PLC DELPHI AUTOMOTIVE PLC		D		2FE	15,023,770	91.7940	13,769,130	15,000,000	15,023,720		(50)			4.400	4.390	AO	185,167		09/16/2016	10/01/2046
251525-AM-3	DEUTSCHE BANK	0	D		3FE	6,223,232	92.6840	5,931,802	6,400,000	6,247,132		10,029			4.296	4.567	MN	28,258	274,944	07/24/2014	05/24/2028
25156P-AN-3	DEUTSCHE TELEKOM INT FIN	0	D		2FE	319,572	109.3220	327,965	300,000	305,974		(2,167)			6.000	6.056	JJ	8,650	18,000	08/20/2009	07/08/2019
25156P-AN-3	DEUTSCHE TELEKOM INT FIN		D		2FE	9,937,100	109.3220	10,932,170	10,000,000	9,980,642		6,909			6.000	6.056	JJ	288,333	600,000	08/20/2009	07/08/2019
25156P-AR-4	DEUTSCHE TELEKOM INT FIN 144A		D		2FE	19,349,500	106.6870	21,337,480	20,000,000	19,399,540		11,494			4.875	5.087	MS	311,458	975,000	06/25/2012	03/06/2042
25243Y-AH-2	DIAGEO CAPITAL PLC		D		1FE	21,588,873	121.2360	23,244,655	19,173,000	21,253,816		(60,685)			5.875	5.004	MS	284,732	1,126,414	10/19/2010	09/30/2036
25243Y-AU-3	DIAGEO CAPITAL PLC		D		1FE	13,055,100	98.9320	13,355,874	13,500,000	13,201,133		42,274			2.625	3.012	AO	61,031	354,375	05/28/2013	04/29/2023
25600W-AC-4	DNB NOR BOLIGKREDITT AS 144A		D	2	1FE	25,000,000	107.9250	26,981,305	25,000,000	25,000,000					5.000	5.000	AO	312,500	1,250,000	03/24/2011	04/01/2031
256853-AB-8	DOLPHIN ENERGY LTD 144A		D		1FE	25,437,250	110.5310	27,632,850	25,000,000	25,246,980		(42,584)			5.500	5.271	JD	61,111	1,375,000	02/10/2012	12/15/2021
26824K-AA-2	EADS FINANCE 144A		D		2FE	38,915,709	98.4020	39,448,498	40,089,000	39,301,983		111,816			2.700	3.045	AO	222,494	1,082,403	05/30/2013	04/17/2023
26827O-AD-7	E.CL SA 144A		D		2FE	7,956,400	100.2560	8,020,440	8,000,000	7,963,622		3,649			4.500	4.568	JJ	152,000	360,000	10/24/2014	01/29/2025
26837Y-AC-8	ELECTRICITE DE FRANCE 144A		D		1FE	16,540,900	124.1550	18,623,310	15,000,000	16,374,476		(30,130)			6.950	6.175	JJ	448,854	1,042,500	12/01/2010	01/26/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
268317-AE-4	ELECTRICITE DE FRANCE 144A		D		1FE	9,986,393	107.7090	9,963,046	9,250,000	9,905,790		(14,718)			5.600	5.075	JJ	221,589	518,000	09/16/2010	01/27/2040
26874R-AC-2	ENI SPA 144A		D		2FE	25,171,800	96.5000	24,125,000	25,000,000	25,153,856		(3,308)			5.700	5.651	AO	356,250	1,425,000	10/08/2010	10/01/2040
29082A-AA-5	EMPRESA BRAS DE AERONAU		D		2FE	5,000,000	103.5860	5,179,300	5,000,000	5,000,000					5.150	5.150	JD	11,444	257,500	06/12/2012	06/15/2022
29266M-AE-9	ENERGY EAST CORP		D		2FE	1,663,555	111.3040	1,658,425	1,490,000	1,635,597		(5,047)			6.750	5.827	MS	29,614	100,575	06/30/2010	09/15/2033
29266M-AF-6	ENERGY EAST CORP		D		2FE	5,076,290	121.6400	7,298,370	6,000,000	5,170,120		15,667			6.750	8.157	JJ	186,750	405,000	06/23/2010	07/15/2036
29267H-AA-7	ENDURANCE SPECIALTY		C		2FE	12,411,136	120.6520	15,671,475	12,989,000	12,487,800		13,639			7.000	7.396	JJ	419,256	909,230	04/28/2010	07/15/2034
29268B-AE-1	ENEL FINANCE INTL SA 144A		D		2FE	13,058,983	107.0770	14,652,389	13,684,000	13,463,191		71,686			5.125	5.765	AO	163,638	701,305	06/10/2010	10/07/2019
29268B-AF-8	ENEL FINANCE INTL SA 144A		D		2FE	9,946,300	112.0110	11,201,140	10,000,000	9,952,126		962			6.000	6.039	AO	140,000	600,000	09/30/2009	10/07/2039
29358Q-AA-7	ENSCO PLC		C		3FE	20,756,912	96.7500	19,677,983	20,339,000	20,581,154		(53,669)			4.700	4.379	MS	281,469	955,933	03/08/2013	03/15/2021
29441W-AC-9	EQUATE PETROCHEMICAL BV EQUATE PETROCHEMICAL BV		D		2FE	19,842,175	95.9410	19,188,160	20,000,000	19,844,150		1,975			4.250	4.348	MN	136,944		11/04/2016	11/03/2026
294829-AA-4	ERICSSON LM		D		2FE	30,097,200	100.5580	30,167,520	30,000,000	30,063,163		(10,656)			4.125	4.080	MN	158,125	1,237,500	01/15/2013	05/15/2022
302154-BK-4	EXPORT-IMPORT BANK KOREA		D		1FE	19,886,000	104.7950	20,958,920	20,000,000	19,915,146		10,224			4.000	4.070	JJ	371,111	800,000	01/07/2014	01/14/2024
302154-BN-8	EXPORT-IMPORT BANK KOREA		D		1FE	24,798,750	99.5770	24,894,225	25,000,000	24,822,371		15,437			3.250	3.337	FA	313,715	812,500	06/23/2015	08/12/2026
344419-AA-4	FOMENTO ECONOMICO MEX		D		1FE	24,491,040	96.2930	24,843,697	25,800,000	24,908,212		123,286			2.875	3.486	MN	105,081	741,750	06/19/2013	05/10/2023
35177P-AW-7	ORANGE SA/FRANCE TELECOM		D		2FE	22,998,820	105.6000	24,288,000	23,000,000	23,000,243		(69)			4.125	4.125	MS	281,990	948,750	01/13/2012	09/14/2021
36160B-AA-3	GDF SUEZ 144A		D		1FE	28,997,330	99.4440	29,216,530	29,380,000	29,139,812		37,511			2.875	3.030	AO	190,052	844,675	01/30/2013	10/10/2022
36164Q-GM-5	GE CAPITAL INTL FUNDING GE CAPITAL INTL FUNDING		D		1FE	2,736,366	101.4660	3,023,684	2,980,000	2,746,504		10,138			3.373	4.450	MN	12,844	50,258	07/08/2016	11/15/2025
36164Q-NA-2	GE CAPITAL INTL FUNDING GE CAPITAL INTL FUNDING		D		1FE	33,025,813	104.8060	44,236,643	42,208,000	33,140,795		114,983			4.418	6.384	MN	238,274	932,375	07/08/2016	11/15/2035
40049J-AZ-0	GRUPO TELEVISA S A		D		2FE	12,291,200	105.5380	13,192,250	12,500,000	12,313,577		3,310			6.625	6.754	JJ	381,858	828,125	03/23/2010	01/15/2040
40049J-BA-4	GRUPO TELEVISA S A		D		2FE	4,826,700	85.7060	4,285,290	5,000,000	4,833,719		2,784			5.000	5.232	MN	31,944	250,000	05/08/2014	11/15/2043
40049J-BB-2	GRUPO TELEVISA S A GRUPO TELEVISA SAB		D		2FE	15,052,700	101.1310	15,169,665	15,000,000	15,049,957		(1,969)			4.625	4.580	JJ	290,990	474,063	11/25/2015	01/30/2026
404280-AH-2	HSBC HOLDINGS PLC		D		1FE	24,422,000	124.3920	31,098,050	25,000,000	24,492,246		10,732			6.500	6.681	MS	478,472	1,625,000	06/21/2010	09/15/2037
404280-AK-5	HSBC HOLDINGS PLC	0	D		1FE	199,566	108.1330	216,266	200,000	199,788		43			5.100	5.128	AO	2,437	10,200	03/29/2011	04/05/2021
404280-AU-3	HSBC HOLDINGS PLC HSBC HOLDINGS PLC	0	D		1FE	4,012,640	101.0960	4,043,832	4,000,000	4,012,050		(590)			4.250	4.208	FA	62,806	85,000	04/19/2016	08/18/2025
404280-AW-9	HSBC HOLDINGS PLC HSBC HOLDINGS PLC	0	D		1FE	998,550	103.8050	1,038,045	1,000,000	998,646		96			4.300	4.318	MS	13,497	21,500	03/01/2016	03/08/2026
404280-BB-4	HSBC HOLDINGS PLC HSBC HOLDINGS PLC	0	D		1FE	996,470	100.8010	1,008,009	1,000,000	996,645		175			3.900	3.943	MN	3,900	19,500	05/18/2016	05/25/2026
404280-BG-3	HSBC HOLDINGS PLC HSBC HOLDINGS PLC	0	D		1FE	2,010,000	101.9350	2,038,702	2,000,000	2,009,578		(422)			2.368	2.268	JAJO	11,577		10/04/2016	01/05/2022
423012-AA-1	HEINEKEN NV-ADR 144A		D		2FE	5,783,407	102.7500	5,759,149	5,605,000	5,713,139		(18,753)			3.400	3.000	AO	47,643	190,570	01/25/2013	04/01/2022
423012-AD-5	HEINEKEN NV-ADR 144A		D		2FE	25,403,888	98.5830	25,616,819	25,985,000	25,608,110		54,050			2.750	3.006	AO	178,647	714,588	01/28/2013	04/01/2023
43474T-AA-1	HOLCIM LTD 144A		D		2FE	10,332,786	109.6750	10,989,415	10,020,000	10,145,561		(37,800)			6.000	5.539	JD	1,670	601,200	06/27/2012	12/30/2019
43474T-AB-9	HOLCIM LTD 144A		D		2FE	6,523,863	117.6900	7,708,708	6,550,000	6,527,082		365			6.875	6.905	MS	115,080	450,313	12/02/2010	09/29/2039
449786-AJ-1	ING BANK 144A		D	2	1FE	20,000,000	101.4880	20,297,532	20,000,000	20,000,000					5.450	5.450	FA	426,917	1,090,000	01/26/2011	02/10/2031
449786-AY-8	ING BANK NV ING BANKS NV	0	D		2FE	6,605,520	110.0330	6,601,980	6,000,000	6,556,796		(48,724)			5.800	4.203	MS	92,800	174,000	04/19/2016	09/25/2023
45074G-AB-6	IBERDROLA FIN IRELAND CO GTD 144A		D		2FE	5,157,937	106.8740	5,572,390	5,214,000	5,194,509		6,576			5.000	5.150	MS	79,658	260,700	08/27/2010	09/11/2019
453140-AB-1	IMPERIAL TOBACCO FINANCE 144A		D		2FE	14,985,000	100.3170	15,047,550	15,000,000	14,990,223		1,411			3.500	3.512	FA	204,167	525,000	02/05/2013	02/11/2023
453140-AF-2	IMPERIAL TOBACCO FINANCE IMPERIAL BRANDS FINANCE		D		2FE	5,294,150	103.1710	5,158,530	5,000,000	5,290,645		(3,505)			4.250	3.459	JJ	94,444		11/10/2016	07/21/2025
45662N-A#-0	INFINEON TECHNOLOGIES INFINEON TECHNOLOGIES AG		D		2	10,000,000	99.5520	9,955,200	10,000,000	10,000,000					4.300	4.300	AO	102,722	215,000	04/05/2016	04/05/2028
45662N-A@-2	INFINEON TECHNOLOGIES INFINEON TECHNOLOGIES AG		D		2	8,000,000	99.2360	7,938,880	8,000,000	8,000,000					4.100	4.100	AO	78,356	164,000	04/05/2016	04/05/2026
45950V-JM-9	INTL FINANCE CORP INTL FINANCE CORP		D		1FE	50,000,000	87.1000	43,550,000	50,000,000	50,000,000					2.900	2.900	JJ	620,278		07/18/2016	07/27/2046
46131N-AD-6	INVERSIONES CMPC SA 144A		D		2FE	4,981,250	101.4990	5,074,955	5,000,000	4,989,025		1,787			4.500	4.547	AO	41,250	225,000	05/30/2012	04/25/2022
46132F-AA-8	INVESCO FINANCE PLC		C		1FE	29,976,300	100.7700	30,230,880	30,000,000	29,985,490		2,201			3.125	3.134	MN	80,729	937,500	11/05/2012	11/30/2022
46132F-AC-4	INVESCO FINANCE PLC		C		1FE	9,829,800	108.7720	10,877,230	10,000,000	9,837,876		2,593			5.375	5.491	MN	46,285	537,500	11/06/2013	11/30/2043
46132F-AD-2	INVESCO FINANCE PLC INVESCO FINANCE PLC		C		1FE	6,981,940	101.0580	7,074,060	7,000,000	6,984,559		2,591			3.750	3.779	JJ	121,042	197,604	10/08/2015	01/15/2026
47215T-AA-6	JB Y CO SA DE CV JB Y CO SA DE CV	0	D		2FE	9,221,840	95.4710	8,592,345	9,000,000	9,212,689		(9,151)			3.750	3.422	MN	45,000	262,500	08/25/2016	05/13/2025
478375-AG-3	JOHNSON CONTROLS INTL PLC		D		2FE	4,981,788	102.0650	5,103,235	5,000,000	4,981,819		31			3.625	3.681	JJ	90,122		12/28/2016	07/02/2024
478375-AH-1	JOHNSON CONTROLS INTL PLC JOHNSON CONTROLS INTL PL		C		2FE	13,857,954	115.1570	15,560,054	13,512,000	13,857,913		(41)			6.000	5.774	JJ	373,832	13,512	12/28/2016	01/15/2036
478375-AK-4	JOHNSON CONTROLS INTL PLC JOHNSON CONTROLS INTL PLC		D		2FE	7,928,535	108.0470	7,920,896	7,331,000	7,928,434		(102)			5.250	4.692	JD	32,073		12/28/2016	12/01/2041
478375-AR-9	JOHNSON CONTROLS INTL PLC JOHNSON CONTROLS INTL PLC		C		2FE	24,867,518	102.8460	25,711,475	25,000,000	24,867,678		160			3.900	3.969	FA	371,042		12/28/2016	02/14/2026
49245P-AA-4	KERRY GROUP FINANCIAL SERVICES 144A		D		2FE	29,900,700	95.1940	28,558,290	30,000,000	29,934,054		9,341			3.200	3.239	AO	218,667	960,000	04/02/2013	04/09/2023
493738-AD-0	KIA MOTORS CORP KIA MOTORS CORP		D		2FE	994,080	97.1640	971,637	1,000,000	994,432		352			3.250	3.320	AO	6,319	16,250	04/14/2016	04/21/2026
494386-AB-1	KIMBERLY-CLARK DE MEXICO		D		1FE	6,891,226	99.2340	6,847,167	6,900,000	6,894,059		831			3.800	3.814	AO	60,452	262,200	02/17/2016	04/08/2024
494386-AC-9	KIMBERLY-CLARK DE MEXICO 144A		D		1FE	27,830,370	94.5930	26,486,040	28,000,000	27,851,599		11,925			3.250	3.344	MS	275,528	910,000	03/06/2015	03/12/2025
500472-AB-1	PHILIPS ELECTRONICS NV		D		2FE	4,777,300	104.7500	5,237,500	5,000,000	4,963,077		28,892			5.750	6.403	MS	87,847	287,500	02/04/2009	03/11/2018
500472-AC-9	PHILIPS ELECTRONICS NV		D		2FE	9,938,766	123.8480	12,390,962	10,005,000	9,947,208		1,176			6.875	6.927	MS	210,174	687,844	06/02/2009	03/11/2038
500472-AE-5	PHILIPS ELECTRONICS NV		D		2FE	15,504,458	101.8520	15,221,766	14,945,000	15,459,899		(10,860)			5.000	4.761	MS	220,024	747,250	06/06/2012	03/15/2042

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
500630-CG-1	KOREA DEVELOPMENT BANK KOREA DEVELOPMENT BANK		D		1FE	24,964,250	100.5480	25,137,100	25,000,000	24,968,223		3,089			3.375	3.392	MS	246,094	843,750	09/11/2015	09/16/2025
50065W-AF-3	KOREA NATIONAL OIL CORP 144A		D		1FE	19,889,200	105.0100	21,002,040	20,000,000	19,917,279		9,928			4.000	4.068	JJ	351,111	800,000	01/15/2014	01/23/2024
50066A-AA-1	KOREA GAS CORP 144A		D		1FE	9,333,653	105.9650	9,780,523	9,230,000	9,280,637		(11,960)			4.250	4.094	MN	64,290	392,275	03/01/2012	11/02/2020
50066A-AJ-2	KOREA GAS CORP		D		1FE	14,973,600	101.3170	15,197,580	15,000,000	14,976,869		2,280			3.500	3.521	JJ	233,333	525,000	07/14/2015	07/21/2025
524671-AA-2	LEGRAND FRANCE		D		1FE	5,857,643	129.2010	6,492,345	5,025,000	5,596,468		(51,586)			8.500	6.664	FA	161,358	427,125	01/26/2011	02/15/2025
55608P-AQ-7	MACQUARIE BANK LTD		D		1FE	14,977,950	102.0980	15,314,760	15,000,000	14,980,578		1,863			4.000	4.018	JJ	253,333	600,000	07/23/2015	07/29/2025
55608X-AA-5	MACQUARIE BANK LTD 144A		D		2FE	11,022,800	112.4140	11,241,410	10,000,000	10,635,016		(130,661)			6.625	4.955	AO	154,583	662,500	11/12/2013	04/07/2021
57069P-AC-6	MARKS & SPENCER PLC 144A		D		2FE	16,320,600	103.5230	15,528,375	15,000,000	15,236,501		(247,729)			6.250	4.474	JD	78,125	937,500	09/14/2012	12/01/2017
614810-AB-5	MONTPELIER RE HOLDINGS		D		2FE	16,937,430	103.8830	17,473,137	16,820,000	16,897,935		(11,536)			4.700	4.608	AO	166,892	790,540	01/28/2013	10/15/2022
628788-AA-9	NORWEGIAN AIR 16-1 A PTT NORWEGIAN AIR 16-1 A PTT		D		2FE	9,000,000	102.2130	9,199,179	9,000,000	9,000,000					4.875	4.875	MN	62,156	209,625	05/06/2016	05/10/2028
62944B-AX-2	BANK NEDERLANDSE		D		1FE	50,000,000	101.9790	50,989,725	50,000,000	50,000,000					3.750	3.750	MS	473,958	1,875,000	09/18/2014	09/30/2039
62983P-AA-3	NAKILAT INC 144A		D	4	1FE	7,630,200	113.0460	10,988,061	9,720,000	8,134,747		85,117			6.067	8.361	JD	1,638	589,712	05/07/2009	12/31/2033
62983P-AB-1	NAKILAT INC 144A		D	4	1FE	3,330,587	113.3830	4,810,606	4,242,786	3,528,039		27,202			6.267	9.004	JD	739	265,895	05/08/2009	12/31/2033
63254A-AP-3	NATIONAL AUSTRALIA BK/NY NATIONAL AUSTRALIA BAK/NY	0	D		1FE	2,976,840	99.7950	2,993,844	3,000,000	2,978,743		1,903			3.375	3.467	JJ	46,969	50,625	01/06/2016	01/14/2026
63254A-AP-3	NATIONAL AUSTRALIA BK/NY		D		1FE	13,891,920	99.7950	13,971,272	14,000,000	13,900,799		8,878			3.375	3.467	JJ	219,187	236,250	01/06/2016	01/14/2026
63250D-BV-2	NATIONAL AUSTRALIA BANK 144A		D	2	1FE	20,000,000	108.7620	21,752,452	20,000,000	20,000,000					5.050	5.050	JD	44,889	1,010,000	12/03/2010	12/16/2030
636203-AA-9	NATIONAL GAS CO 144A		D		2FE	19,042,715	102.7500	20,472,938	19,925,000	19,157,290		20,204			6.050	6.403	JJ	555,852	1,205,463	06/23/2010	01/15/2036
63859U-AZ-6	NATIONWIDE BUILDING SOCIETY 144A		D	2	1FE	20,000,000	109.8420	21,968,354	20,000,000	20,000,000					5.600	5.600	FA	410,667	1,120,000	08/03/2010	08/19/2030
65120F-AA-2	NEWCREST FINANCE PTY LTD 144A		D		2FE	30,115,535	102.2000	30,353,400	29,700,000	29,929,760		(41,802)			4.450	4.272	MN	168,878	1,321,650	08/21/2012	11/15/2021
65504L-AC-1	NOBLE HOLDING INTL LTD		C		3FE	243,780	100.5000	230,145	229,000	235,816		(1,736)			4.900	4.000	FA	4,675	11,221	01/11/2012	08/01/2020
65504L-AD-9	NOBLE HOLDING INTL LTD		C		3FE	16,750,255	68.5000	10,480,500	15,300,000	16,608,847		(26,537)			6.200	5.545	FA	395,250	948,600	11/30/2010	08/01/2040
65557C-AD-5	NORDEA BANK 144A		D		1FE	6,966,610	108.3980	7,587,846	7,000,000	6,984,544		3,382			4.875	4.936	JJ	158,302	341,250	01/11/2011	01/14/2021
65557F-AD-8	NORDEA BANK AB 144A		D		1FE	21,860,080	103.9480	22,868,604	22,000,000	21,912,721		13,179			4.250	4.329	MS	259,722	935,000	09/17/2012	09/21/2022
656531-AG-5	STATOILHYDRO ASA		D		1FE	2,698,662	128.4750	3,353,198	2,610,000	2,674,509		(3,900)			6.800	6.483	JJ	81,838	177,480	04/14/2009	01/15/2028
66934#-AA-6	LARVIKSFJORDEN LTD NORWEGIAN AIR		D		1Z	18,414,867	99.9860	18,412,289	18,414,867	18,414,867					4.750	4.750	JJ	386,329		12/21/2015	01/22/2028
67110K-AA-9	OM ASSET MANAGEMENT OM ASSET MANAGEMENT		D		2FE	24,954,750	94.8340	23,708,600	25,000,000	24,956,231		1,481			4.800	4.823	JJ	513,333		07/20/2016	07/27/2026
675758-AH-9	ODEBRECHT FINANCE LTD 144A		D		4FE	4,971,050	58.1250	2,906,250	5,000,000	4,982,303		2,722			5.125	5.200	JD	3,559	256,250	06/21/2012	06/26/2022
685218-AB-5	ORANGE SA		D		2FE	5,891,550	115.0250	5,751,265	5,000,000	5,859,974		(16,246)			5.500	4.406	FA	110,764	275,000	12/29/2014	02/06/2044
68620Y-AA-0	ORIGIN ENERGY FINANCE LT 144A		D		2FE	14,954,250	105.8350	15,875,205	15,000,000	14,975,026		4,451			5.450	5.490	AO	174,854	817,500	10/06/2011	10/14/2021
68715#-AB-5	ORORA DGP		C		2	7,000,000	96.4250	6,749,750	7,000,000	7,000,000					3.410	3.410	JJ	109,404	238,700	07/16/2015	07/16/2025
705011-AA-2	PEARSON FUNDING FOUR PLC 144A		D		2FE	33,621,837	95.0070	30,202,821	31,790,000	32,882,342		(185,201)			3.750	3.049	MN	175,507	1,192,125	10/18/2012	05/08/2022
706451-BG-5	PEMEX PROJ FDG MASTER TR		D		2FE	5,416,479	99.1960	4,959,780	5,000,000	5,360,546		(10,496)			6.625	5.975	JD	14,722	331,250	10/01/2010	06/15/2035
709629-AJ-8	PENTAIR FINANCE SA		D		2FE	15,000,000	106.3430	15,951,510	15,000,000	15,000,000					5.000	5.000	MN	95,833	750,000	04/25/2013	05/15/2021
709629-AL-3	PENTAIR FINANCE SA		D		2FE	4,976,021	97.6440	4,882,185	5,000,000	4,984,651		2,413			3.150	3.209	MS	46,375	157,500	04/25/2013	09/15/2022
714264-AD-0	PERNOD RICARD SA 144A		D		2FE	5,223,000	106.0920	5,304,595	5,000,000	5,127,917		(22,568)			4.450	3.886	JJ	102,597	222,500	06/26/2012	01/15/2022
714264-AH-1	PERNOD RICARD SA 144A		D		2FE	15,044,201	104.9170	15,003,117	14,300,000	14,747,426		(72,007)			4.250	3.620	JJ	280,240	607,750	09/19/2012	07/15/2022
714294-AD-7	PERRIGO CO LTD		C		2FE	6,973,060	99.2240	6,945,708	7,000,000	6,978,983		2,604			4.000	4.050	MN	35,778	280,000	10/06/2014	11/15/2023
714294-AH-8	PERRIGO CO LTD		C		2FE	8,031,400	96.6440	7,731,504	8,000,000	8,030,622		(573)			5.300	5.272	MN	54,178	424,000	10/06/2014	11/15/2043
74735K-2A-9	QTEL INTERNATIONAL FIN 144A		D		1FE	4,936,050	98.1880	4,909,390	5,000,000	4,959,026		5,909			3.250	3.399	FA	58,681	162,500	12/12/2012	02/21/2023
74735K-2B-7	QTEL INTERNATIONAL FIN 144A		D		1FE	2,965,020	96.6890	2,900,673	3,000,000	2,972,270		1,957			3.875	3.979	JJ	48,760	116,250	01/23/2013	01/31/2028
74977R-CN-2	RABOBANK NEDERLAND 144A		D	2	1FE	10,000,000	108.3260	10,832,631	10,000,000	10,000,000					5.000	5.000	JD	11,111	500,000	12/15/2010	12/23/2030
74977R-CP-7	RABOBANK NEDERLAND 144A		D	2	1FE	10,000,000	108.4970	10,849,729	10,000,000	10,000,000					5.030	5.030	MS	164,872	503,000	02/18/2011	03/03/2031
75405T-AA-7	RAS LAFFAN LNG II 144A		D	4	1FE	2,039,880	105.0810	2,244,524	2,136,000	2,101,320		7,992			5.298	6.163	MS	28,606	113,165	06/17/2009	09/30/2020
75405U-AA-4	RAS LAFFAN LNG 3 144A		D	4	1FE	2,572,500	110.8310	3,324,915	3,000,000	2,722,625		24,894			5.838	7.396	MS	44,272	175,140	06/04/2009	09/30/2027
75405U-AD-8	RAS LAFFAN LNG 3 144A		D	4	1FE	18,984,375	114.0340	20,925,294	18,350,000	18,946,572		(68,282)			6.332	5.763	MS	293,708	1,161,922	09/17/2015	09/30/2027
767201-AL-0	RIO TINTO FINANCE PLC		D		2FE	7,847,280	114.4480	9,155,856	8,000,000	7,861,660		2,832			5.200	5.329	MN	68,178	416,000	05/17/2011	11/02/2040
767201-AS-5	RIO TINTO FINANCE PLC		D		1FE	7,946,640	103.3550	8,268,384	8,000,000	7,953,603		4,567			3.750	3.831	JD	13,333	300,000	06/11/2015	06/15/2025
77578J-AB-4	ROLLLS-ROYCE ROLLS-ROYCE PLC		D		1FE	33,980,750	100.0220	34,007,480	34,000,000	33,982,705		1,712			3.625	3.631	AO	263,618	1,232,500	11/12/2015	10/14/2025
780097-BA-8	ROYAL BK SCOTLAND ROYAL BANK OF SCOTLAND GRP	0	D		2FE	8,286,900	100.2980	8,023,872	8,000,000	8,279,267		(7,633)			4.800	4.337	AO	91,733	144,000	10/24/2016	04/05/2026
780099-CH-8	ROYAL BK SCOTLND GRP PLC	0	D		3FE	6,448,845	99.8600	6,490,907	6,500,000	6,459,688		4,355			5.125	5.227	MN	30,536	333,125	05/21/2014	05/28/2024
78413H-AA-7	SES 144A		D		2FE	25,292,920	98.4540	24,613,500	25,000,000	25,194,954		(27,878)			3.600	3.459	AO	217,500	900,000	04/24/2013	04/04/2023
78440P-AC-2	SK TELECOM 144A		D		1FE	11,577,692	126.4250	13,818,198	10,930,000	11,399,911		(31,020)			6.625	6.067	JJ	323,839	724,113	03/08/2010	07/20/2027
78448T-AA-0	SMBC AVIATION CAPITAL FINANCE SMBC AVIATION CAPITAL FINANCE	0	D		2FE	4,993,050	96.3680	4,818,420	5,000,000	4,993,632		582			2.650	2.680	JJ	59,625		07/12/2016	07/15/2021
78462Q-AD-1	SP POWERASSETS SP POWERASSETS LTD		D		1FE	24,938,500	100.0630	25,015,700	25,000,000	24,944,347		5,307			3.250	3.279	MN	83,507	812,500	11/17/2015	11/24/2025
78467K-C#-2	SSE PLC SSE PLC		D		1	15,000,000	98.4150	14,762,250	15,000,000	15,000,000					3.670	3.670	MS	175,854		09/06/2016	09/06/2026

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
79586K-AA-9	SAMARCO MINERACAO SA 144A		D		6FE	2,415,000	53.8750	3,771,250	7,000,000	2,415,000		3,332	4,553,741		4.125	4.209	MN	48,125	288,750	10/29/2012	11/01/2022
80283L-AA-1	SANTANDER UK PLC 144A		D		2FE	10,808,500	101.8980	10,189,790	10,000,000	10,655,618		(82,027)			5.000	3.900	MN	75,000	500,000	02/03/2015	11/07/2023
803865-AA-2	SASOL FINANCING INT		D		2FE	17,923,840	99.6880	17,943,840	18,000,000	17,951,163		7,093			4.500	4.553	MN	105,750	810,000	11/08/2012	11/14/2022
806854-AD-7	SCHLUMBERGER INVESTMENT 144A		C		1FE	14,002,350	98.3200	14,748,030	15,000,000	14,353,844		103,953			2.400	3.250	FA	150,000	360,000	06/20/2013	08/01/2022
806854-AH-8	SCHLUMBERGER INVESTMENT		C		1FE	14,079,577	104.6250	14,052,157	13,431,000	13,959,258		(67,728)			3.650	3.016	JD	40,853	490,232	03/09/2015	12/01/2023
80687P-AA-4	SCHNEIDER ELECTRIC SA 144A		D		1FE	41,778,055	99.9440	41,930,296	41,954,000	41,844,255		17,280			2.950	3.000	MS	323,162	1,237,643	01/30/2013	09/27/2022
81013T-AC-5	SCOTTISH POWER LTD		D		2FE	567,628	110.3910	607,148	550,000	561,971		(1,129)			5.810	5.477	MS	9,409	31,955	04/14/2011	03/15/2025
822582-AD-4	SHELL INTERNATIONAL FIN		D		1FE	39,838,129	128.2580	42,941,927	33,481,000	39,101,740		(136,725)			6.375	5.096	JD	94,863	2,134,414	11/22/2010	12/15/2038
822582-AN-2	SHELL INTERNATIONAL FIN		D		1FE	10,702,400	116.3570	11,635,710	10,000,000	10,632,652		(14,112)			5.500	5.035	MS	146,667	550,000	05/26/2011	03/25/2040
822582-AT-9	SHELL INTERNATIONAL FIN		D		1FE	9,181,750	90.4250	9,046,991	10,005,000	9,221,875		16,956			3.625	4.122	FA	130,968	362,681	07/24/2014	08/21/2042
822582-BQ-4	SHELL INTERNATIONAL FIN SHELL INTL FIN	0	D		1FE	2,945,940	95.8690	2,876,055	3,000,000	2,946,540		600			4.000	4.105	MN	17,000	60,000	05/05/2016	05/10/2046
822582-BT-8	SHELL INTERNATIONAL FIN SHELL INTERNATIONAL FINANCE	0	D		1FE	4,983,600	96.7970	4,839,840	5,000,000	4,984,517		917			2.875	2.913	MN	20,365	71,875	05/05/2016	05/10/2026
82481L-AD-1	SHIRE ACQUISITIONS INVESTMENTS SHIRE ACQUISITIONS INVESTMENTS	0	D		2FE	4,994,050	93.6260	4,681,275	5,000,000	4,994,189		139			3.200	3.214	MS	43,556		09/19/2016	09/23/2026
826200-AD-9	SIEMENS FINANCE 144A		D		1FE	18,908,645	122.7280	22,529,161	18,357,000	18,752,140		(31,940)			6.125	5.820	FA	418,514	1,124,366	12/16/2010	08/17/2026
82620K-AM-5	SIEMENS FINANCIERINGSMAT SIEMENS FINANCIERINGSMAT		D		1FE	4,982,050	86.9340	4,346,715	5,000,000	4,982,154		104			3.300	3.319	MS	48,583		09/06/2016	09/15/2046
82937W-AE-5	SINOPEC GRP OVERSEA 2014 144A		D		1FE	4,988,350	104.2510	5,212,525	5,000,000	4,991,041		1,024			4.375	4.404	AO	49,219	218,750	04/02/2014	04/10/2024
82938B-AC-4	SINOPEC GRP OVERSEA 2015 144A		D		1FE	14,853,300	95.8900	14,383,425	15,000,000	14,874,601		12,853			3.250	3.366	AO	85,313	487,500	04/21/2015	04/28/2025
82939C-AH-0	SINOPEC GRP OVERSEAS DEV SINOPEC GRP OVERSEAS DEV		D		1FE	24,747,250	91.1260	22,781,475	25,000,000	24,752,873		5,623			2.750	2.867	MS	175,694		09/22/2016	09/29/2026
82968F-AA-2	SIRIUS INTRNATIONAL GROUP SIRIUS INTERNATIONAL GROUP		D		2FE	19,841,800	93.9450	18,789,060	20,000,000	19,843,896		2,096			4.600	4.700	MN	153,333		10/27/2016	11/01/2026
83238P-AB-0	SMITHS GROUP PLC 144A		D		2FE	6,468,765	109.6180	6,422,495	5,859,000	6,063,204		(78,419)			7.200	5.610	MN	53,903	421,848	02/16/2011	05/15/2019
83238P-AD-6	SMITHS GROUP PLC 144A		D		2FE	23,435,205	99.3960	23,358,131	23,500,000	23,459,060		6,251			3.625	3.659	AO	186,939	851,875	05/15/2013	10/12/2022
833636-AE-3	SOC QUIMICA Y MINERA DE 144A		D		2FE	16,239,020	94.6250	15,507,145	16,388,000	16,287,807		13,931			3.625	3.735	AO	145,216	594,065	06/14/2013	04/03/2023
84265V-AD-7	SOUTHERN COPPER CORP		D		2FE	2,185,580	108.5000	2,170,000	2,000,000	2,084,630		(23,615)			5.375	3.990	AO	22,396	107,500	05/24/2012	04/16/2020
84265V-AF-2	SOUTHERN COPPER CORP		D		2FE	12,995,750	99.5000	12,935,000	13,000,000	12,997,331		401			3.500	3.504	MN	66,986	455,000	11/06/2012	11/08/2022
84265V-AH-8	SOUTHERN COPPER CORP		D		2FE	15,004,370	97.8750	14,681,250	15,000,000	15,003,749		(382)			3.875	3.871	AO	109,792	581,250	04/21/2015	04/23/2025
853250-AB-4	STANDARD CHARTERED BANK 144A		D		2FE	13,022,520	102.7620	13,446,421	13,085,000	13,077,615		9,309			6.400	6.480	MS	220,991	837,440	09/22/2009	09/26/2017
856899-AB-5	STATE GRID OVERSEAS STATE GRID OSEAS 144A				1FE	19,796,400	99.2170	19,843,420	20,000,000	19,862,449		19,076			3.125	3.245	MN	67,708	625,000	05/16/2013	05/22/2023
857004-AC-9	STATE GRID OVERSEAS INV		D		1FE	19,782,000	104.1320	20,826,420	20,000,000	19,831,162		19,192			4.125	4.260	MN	123,750	825,000	04/28/2014	05/07/2024
85771P-AC-6	STATOIL ASA	0	D		1FE	2,009,980	112.0890	2,241,782	2,000,000	2,009,840		(140)			5.100	4.771	FA	37,967	51,000	02/24/2016	08/17/2040
85771P-AC-6	STATOIL ASA		D		1FE	36,765,510	112.0890	39,231,185	35,000,000	36,661,677		(40,289)			5.100	4.771	FA	664,416	1,785,000	02/24/2016	08/17/2040
85771P-AE-2	STATOIL ASA		D		1FE	11,005,070	99.2200	10,914,178	11,000,000	11,004,589		(102)			4.250	4.247	MN	49,347	467,500	11/17/2011	11/23/2041
85771P-AK-8	STATOIL ASA		D		1FE	5,311,570	97.8490	5,381,717	5,500,000	5,369,053		16,457			2.650	3.028	JJ	67,207	145,750	05/28/2013	01/15/2024
85771P-AL-6	STATOIL ASA		D		1FE	3,690,840	95.4020	3,816,092	4,000,000	3,710,137		5,723			3.950	4.418	MN	20,189	158,000	06/13/2013	05/15/2043
87124V-AF-6	SYDNEY AIRPORT FINANCE SYDNEY AIRPORT FINANCE	0	D		2FE	3,011,205	98.0070	2,940,210	3,000,000	3,010,565		(640)			3.625	3.624	AO	19,031	54,375	04/21/2016	04/28/2026
87124V-AF-6	SYDNEY AIRPORT FINANCE		D		2FE	18,990,500	98.0070	18,621,330	19,000,000	18,991,040		540			3.625	3.624	AO	120,532	344,375	04/21/2016	04/28/2026
87164K-AB-0	SYNGENTA FINANCE NV		D		1FE	20,250,075	88.7150	17,365,922	19,575,000	20,219,372		(14,220)			4.375	4.163	MS	221,238	856,406	12/30/2014	03/28/2042
872456-AA-6	TELECOM ITALIA CAPITAL		D		3FE	5,000,000	110.5000	5,525,000	5,000,000	5,000,000					7.175	7.175	JD	12,955	358,750	06/15/2009	06/18/2019
87427T-A@-7	TALK TALK TELECOM GROUP PLC		D		3	15,000,000	89.4470	13,417,050	15,000,000	15,000,000					4.700	4.700	JJ	321,167	705,000	07/17/2014	07/17/2024
87927V-AF-5	TELECOM ITALIA CAPITAL		D		3FE	4,987,950	95.5000	4,775,000	5,000,000	4,990,290		313			6.375	6.394	MN	40,729	318,750	01/04/2010	11/15/2033
87927V-AM-0	TELECOM ITALIA CAPITAL		D		3FE	9,448,851	92.5000	9,117,725	9,857,000	9,510,224		10,358			6.000	6.333	MS	149,498	591,420	01/13/2010	09/30/2034
87938W-AH-6	TELEFONICA EMISIONES S A U		D		2FE	5,000,000	108.4470	5,422,360	5,000,000	5,000,000					5.877	5.877	JJ	135,498	293,850	06/22/2009	07/15/2019
87938W-AM-5	TELEFONICA EMISIONES S A U		D		2FE	13,448,585	107.0300	14,449,091	13,500,000	13,478,176		5,795			5.134	5.187	AO	123,216	693,090	01/04/2011	04/27/2020
87938W-AP-8	TELEFONICA EMISIONES S A U		D		2FE	8,148,550	109.3740	8,203,035	7,500,000	7,900,069		(87,456)			5.462	4.045	FA	153,619	409,650	01/14/2014	02/16/2021
87938W-AR-4	TELEFONICA EMISIONES S A U		D		2FE	3,139,830	104.8430	3,145,302	3,000,000	3,102,984		(14,083)			4.570	3.951	AO	24,373	137,100	04/14/2014	04/27/2023
87969N-AC-9	TELSTRA CORP LTD 144A		D		1FE	13,203,838	109.2870	13,696,902	12,533,000	12,887,536		(65,800)			4.800	4.141	AO	132,014	601,584	01/09/2012	10/12/2021
87969N-AD-7	TELSTRA CORP LTD 144 A		D		1FE	34,738,470	98.4890	34,471,290	35,000,000	34,765,585		23,949			3.125	3.217	AO	255,208	1,093,750	10/06/2015	04/07/2025
881575-AC-8	TESCO PLC 144A		D		3FE	22,199,180	95.7500	19,666,093	20,539,000	21,991,502		(37,617)			6.150	5.566	MN	161,402	1,263,149	10/15/2010	11/15/2037
88165F-AG-7	TEVA PHARMACEUTICAL FIN		D		2FE	11,375,110	96.2460	11,068,244	11,500,000	11,417,894		12,360			2.950	3.082	JD	12,251	339,250	05/23/2013	12/18/2022
89366L-AA-2	TRANSELEC SA TRANSELEC SA	0	D		2FE	2,165,000	103.5000	2,070,000	2,000,000	2,156,177		(8,823)			4.625	3.293	JJ	39,826		07/27/2016	07/26/2023
893830-AT-6	TRANSOCEAN INC		C		4FE	16,529,925	78.0000	12,404,340	15,903,000	16,461,316		(12,069)			6.800	6.492	MS	318,413	1,081,404	05/10/2010	03/15/2038
893830-BC-2	TRANSOCEAN INC		C		4FE	3,972,360	87.0000	3,480,000	4,000,000	3,982,942		2,581			3.800	3.883	AO	32,089	187,000	09/10/2012	10/15/2022
89400P-AE-3	TRANSURBAN FINANCE CO TRANSURBAN FINANCE CO		D		2FE	29,824,690	101.0000	30,300,000	30,000,000	29,839,597		13,497			4.125	4.196	FA	512,188	928,125	11/03/2015	02/02/2026
89641U-AC-5	TRINITY ACQUISITION PLC TRINITY ACQUISITION PLC		D		2FE	20,159,520	100.6600	20,132,060	20,000,000	20,149,453		(10,067)			4.400	4.301	MS	266,444	422,889	03/24/2016	03/12/2026
902133-AG-2	TYCO ELECTRONICS GROUP		D		1FE	10,280,014	130.0310	11,332,176	8,715,000	10,099,995		(33,848)			7.125	5.798	AO	155,236	620,944	11/04/2010	10/01/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
902133-AK-3	TYCO ELECTRONICS GROUP		D		1FE	9,782,113	108.0990	9,915,930	9,173,000	9,469,568		(66,395)			4.875	4.000	JJ	206,201	447,184	01/20/2012	01/15/2021
902133-AR-8	TYCO ELECTRONICS GROUP		D		1FE	2,100,553	100.7190	2,084,879	2,070,000	2,096,191		(2,999)			3.450	3.260	FA	29,756	71,415	07/07/2015	08/01/2024
902133-AT-4	TYCO ELECTRONICS GROUP TYCO ELECTRONICS GROUP		D		1FE	9,975,700	101.3780	10,137,810	10,000,000	9,977,742		2,042			3.700	3.729	FA	139,778	202,472	01/25/2016	02/15/2026
90261T-MJ-7	UBS AG JERSEY BRANCH 144A		D	2	1FE	20,000,000	108.1100	21,621,960	20,000,000	20,000,000					5.430	5.430	FA	446,467	1,086,000	07/29/2010	08/03/2030
90351D-AF-4	UBS FUNDING JERSEY LTD UBS GROUP FUNDING JERSEY LTD	0	D		1FE	6,984,530	102.4690	7,172,830	7,000,000	6,986,284		1,754			4.125	4.151	AO	60,958	152,396	03/29/2016	04/15/2026
91087B-AA-8	UNITED MEXICAN STATES		D		2FE	25,106,000	96.7160	24,178,875	25,000,000	25,090,568		(9,528)			3.600	3.548	JJ	377,500	900,000	01/14/2015	01/30/2025
91311Q-AD-7	UNITED UTILITIES GRP PLC		D		2FE	12,680,200	102.5440	15,381,555	15,000,000	14,523,795		298,805			4.550	6.863	JD	22,750	682,500	06/02/2009	06/19/2018
91911T-AH-6	VALE OVERSEAS LIMITED		D		2FE	10,856,975	98.7500	10,368,750	10,500,000	10,815,997		(7,602)			6.875	6.600	MN	80,208	721,875	06/23/2010	11/21/2036
91911T-AK-9	VALE OVERSEAS LIMITED		D		2FE	4,928,200	97.6250	4,881,250	5,000,000	4,934,836		1,136			6.875	6.990	MN	48,698	343,750	11/04/2009	11/10/2039
91911T-AM-5	VALE OVERSEAS LIMITED		D		2FE	16,661,485	98.2500	16,211,250	16,500,000	16,589,934		(15,730)			4.375	4.253	JJ	340,885	721,875	01/20/2012	01/11/2022
92857W-AB-6	VODAFONE GROUP PLC		D		2FE	11,955,300	114.4500	12,875,580	11,250,000	11,833,408		(21,967)			6.250	5.748	MN	60,547	703,125	07/07/2010	11/30/2032
92857W-BC-3	VODAFONE GROUP PLC		D		2FE	14,930,550	96.9280	14,539,260	15,000,000	14,954,985		6,591			2.950	3.004	FA	162,250	442,500	02/11/2013	02/19/2023
92857W-BD-1	VODAFONE GROUP PLC		D		2FE	9,871,600	88.3040	8,830,360	10,000,000	9,880,277		2,387			4.375	4.453	FA	160,417	437,500	02/11/2013	02/19/2043
92936M-AB-3	WPP FINANCE 2010		D		2FE	31,598,679	108.3510	32,867,283	30,334,000	31,047,626		(129,604)			4.750	4.211	MN	160,096	1,440,865	06/08/2012	11/21/2021
92936M-AE-7	WPP FINANCE 2010 WPP FINANCE		D		2FE	4,633,680	106.8460	4,273,832	4,000,000	4,632,110		(1,570)			5.625	4.595	MN	28,750	112,500	11/08/2016	11/15/2043
947075-AB-3	WEATHERFORD INTL LTD		C		5FE	5,030,557	80.0000	4,512,000	5,640,000	5,087,779		9,804			6.500	7.412	FA	152,750	366,600	01/07/2009	08/01/2036
94707V-AB-6	WEATHERFORD BERMUDA		C		5FE	3,552,119	79.5000	2,553,540	3,212,000	3,528,881		(5,972)			6.750	5.967	MS	63,839	216,810	09/17/2012	09/15/2040
961214-DC-4	WESTPAC BANKING CORP WESTPAC BANKING CORP		D		1FE	34,951,350	94.4400	33,053,965	35,000,000	34,952,915		1,565			2.700	2.716	FA	346,500		08/11/2016	08/19/2026
9612E0-BK-2	WESTPAC BANKING 144A		D	2	1FE	15,000,000	108.4950	16,274,231	15,000,000	15,000,000					5.000	5.000	JJ	316,667	750,000	07/16/2010	07/29/2030
980236-AL-7	WOODSIDE FINANCE LTD 144A		D	2	2FE	10,834,835	104.4340	10,228,237	9,794,000	10,353,055		(125,652)			4.600	3.110	MN	63,824	450,524	02/21/2013	05/10/2021
980236-AM-5	WOODSIDE FINANCE LTD		D		2FE	19,988,400	96.7540	19,350,860	20,000,000	19,990,214		1,010			3.650	3.657	MS	235,222	730,000	02/26/2015	03/05/2025
980236-AN-3	WOODSIDE FINANCE LTD WOODSIDE FINANCE LTD		D		2FE	4,996,700	96.0360	4,801,775	5,000,000	4,996,781		81			3.700	3.708	MS	54,472		09/08/2016	09/15/2026
98372P-AG-3	XLIT LTD		D		2FE	6,428,595	116.5280	7,826,000	6,716,000	6,529,459		17,389			6.375	6.837	MN	54,707	428,145	01/06/2010	11/15/2024
98372P-AM-0	XLIT LTD		D		2FE	20,629,621	110.8890	20,773,870	18,734,000	19,782,722		(194,379)			5.750	4.430	AO	269,301	1,077,205	04/09/2012	10/01/2021
BANODM-4T-2	NORDIC AVIATION CAPITAL A/S NORDIC AVIATION CAPITAL TL 2	0	D		1Z	24,250,000	108.3000	27,075,033	25,000,000	24,426,293		176,293			9.875	11.742	MJSD	48,003	1,241,233	06/30/2016	06/20/2018
G03690-AW-6	ANGLIAN WATER SERVICES FIN ANGLIAN WATER		D		1Z	12,000,000	98.6900	11,842,800	12,000,000	12,000,000					3.290	3.290	AO	70,187	197,400	04/26/2016	04/27/2026
G1696#-BL-9	BUNZL BUNZL		D		2	5,000,000	97.7720	4,888,600	5,000,000	5,000,000					3.930	3.930	MN	22,925	196,500	11/19/2015	11/19/2027
G1696#-BM-7	BUNZL		D		2	7,000,000	97.7040	6,839,280	7,000,000	7,000,000					3.980	3.980	MN	32,503	278,600	11/19/2015	11/19/2028
G1710#-AB-4	CHRISTIE MANSON & WOODS LTD		D		3	3,000,000	106.1000	3,183,000	3,000,000	3,000,000					5.220	5.220	MS	39,585	156,600	03/31/2011	03/31/2021
G1910#-AQ-9	COBHAM HOLDINGS INC PLC 10 YEAR BOND		D		3	22,000,000	93.3600	20,539,200	22,000,000	22,000,000					4.260	4.260	AO	164,010	937,200	10/28/2014	10/28/2024
G4588#-BC-4	INTERMEDIATE CAPITAL GROUP		D		2	4,250,000	96.9080	4,118,590	4,250,000	4,250,000					4.520	4.520	MN	26,681	192,100	05/11/2015	05/11/2020
G4588#-BD-2	INTERMEDIATE CAPITAL GROUP		D		2	5,000,000	95.0750	4,753,750	5,000,000	5,000,000					4.950	4.950	MN	34,375	247,500	05/11/2015	05/11/2022
G4588#-BK-6	INTERMEDIATE CAPITAL GROUP INTERMEDIATE CAPITAL GROUP	0	D		2	8,000,000	89.4850	7,158,800	8,000,000	8,000,000					4.660	4.660	MS	95,271		09/29/2016	09/29/2024
G4588#-BK-6	INTERMEDIATE CAPITAL GROUP		D		2	5,000,000	89.4850	4,474,250	5,000,000	5,000,000					4.660	4.660	MS	59,545		09/29/2016	09/29/2024
G5963#-AH-6	MEGGITT MEGGITT		D		2	10,000,000	93.7140	9,371,400	10,000,000	10,000,000					3.600	3.600	JJ	175,000		07/06/2016	07/06/2026
G6750*-AB-8	THE 1887 COMPANY LIMITED		D		2	5,000,000	106.7170	5,335,850	5,000,000	5,000,000					5.010	5.010	AO	60,538	250,500	04/04/2011	04/04/2021
G8056*-AA-7	SEVERN TRENT WATER SEVERN TRENT WATER		D		2	5,000,000	99.4440	4,972,200	5,000,000	5,000,000					3.690	3.690	MS	60,475	92,230	03/03/2016	03/03/2027
G8967#-AF-0	TRITON CONTAINER INTL LIMITED SERIES 2008 A-2		C	4	2	2,857,143	104.4340	2,983,829	2,857,143	2,857,143					7.660	7.658	MS	55,322	218,857	09/17/2008	09/30/2018
G90068-AH-9	TRANSMISSION FINANCE DAC TRANSMISSION FINANCE DAC		D		2	20,000,000	97.4230	19,484,600	20,000,000	20,000,000					3.180	3.180	MN	100,700	317,975	05/04/2016	05/04/2026
L29678-AF-3	ENDO LUXEMBOURG ENDO LUXEMBOURG FIN CO TERM LN		D		3FE	3,983,816	100.6430	4,029,849	4,004,103	3,985,040		1,223			3.997	3.638	MJSD	3,112	25,443	08/16/2016	09/25/2022
L8030P-AD-0	SAMSONITE INTL SAMSONITE INTL SA		D		3FE	498,750	101.7290	507,373	498,750	498,750					4.131	3.880	JAJO	4,636	10,418	05/26/2016	04/12/2023
L9339L-AB-9	TRINSEO MATERIALS OPERATING		C		3FE	390,412	101.3130	396,528	391,391	390,636		143			3.250	3.294	AO	3,039		06/01/2015	11/05/2021
N0501W-AC-2	Ziggo Ziggo BV		D		3FE	1,476,776	100.6120	1,488,194	1,479,149	1,477,238		343			3.632	3.073	JAJO	11,639	62,057	10/29/2015	01/15/2022
N0501W-AE-8	Ziggo Ziggo BV-Term Ln B2A		D		3FE	875,190	100.6120	881,956	876,596	875,464		204			3.632	3.073	JAJO	6,898	37,582	10/29/2015	01/15/2022
N0501W-AG-3	Ziggo ZIGGO BV TERM LN B3		D		3FE	271,946	100.6120	274,048	272,383	272,031		63			3.632	3.073	JAJO	2,143	9,157	10/29/2015	01/15/2022
N5945L-AP-0	NXP BV NXP BV TERM LN F ASSIGN		D		2FE	2,127,471	100.6690	2,141,704	2,127,471	2,127,471					3.451	3.334	MJSD	5,098		09/23/2016	12/07/2020
N9061#-AB-4	VTTI VTTI MLP BV		D		2	2,000,000	102.0850	2,041,700	2,000,000	2,000,000					4.870	4.870	JD	4,329	97,400	12/15/2015	12/15/2025
N9061#-AC-2	VTTI VTTI MLP BV		D		2	7,000,000	101.9470	7,136,290	7,000,000	7,000,000					4.970	4.970	JD	15,462	347,900	12/15/2015	12/15/2027
Q0458*-AD-1	AQUASURE FINANCE PTY LTD		D		2FE	3,000,000	95.7770	2,873,310	3,000,000	3,000,000					3.280	3.280	JJ	46,193	98,400	07/10/2015	07/12/2027
Q0845#-AB-3	AUSTRALIAN GAS NETWORKS AUSTRALIAN GAS NETWORKS		D		2	34,000,000	97.5990	33,183,660	34,000,000	34,000,000					3.770	3.770	MS	395,222	1,281,800	09/10/2015	09/10/2030
Q2172#-AJ-5	CENTENNIAL COAL COMPANY LMTD		D		4	6,000,000	86.4680	5,188,080	6,000,000	6,000,000					4.470	4.470	AO	47,680	268,200	10/27/2011	10/27/2021
Q2172#-AK-2	CENTENNIAL COAL COMPANY LMTD		D		4	5,000,000	81.4420	4,072,100	5,000,000	5,000,000					4.620	4.620	AO	41,067	231,000	10/27/2011	10/27/2023
Q2887#-AB-8	GOODMAN PROPERTY TRUST		D		2FE	9,000,000	96.1350	8,652,150	9,000,000	9,000,000					3.560	3.560	JD	14,240	320,400	06/15/2015	06/15/2027
Q3079#-AA-6	DBCT FINANCE PTY LIMITED SERIES A NOTES		D		2	5,000,000	100.5740	5,028,700	5,000,000	5,000,000					5.230	5.230	AO	45,763	261,500	04/28/2011	04/28/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03189*-AH-2	DEXUS PROPERTY GROUP		D		1	11,000,000	98.1020	10,791,220	11,000,000	11,000,000					3.810	3.810	JD	24,448	419,100	12/10/2014	12/10/2026
Q3915*-AC-4	FLETCHER BUILDING HOLDINGS LTD FLETCHER BUILDING HOLDINGS LTD		D		2Z	6,000,000	96.6960	5,801,760	6,000,000	6,000,000					3.700	3.700	JJ	99,283		07/20/2016	07/20/2026
Q3920#-AK-5	FONTERRA COOPERATIVE GROUP LTD		D		1Z	15,000,000	98.7850	14,817,750	15,000,000	15,000,000					3.780	3.780	FA	220,500	567,000	08/11/2015	08/11/2030
Q3972@-AA-6	GOODMAN PROPERTY TRUST GOODMAN PROPERTY TRUST		D		2	19,000,000	102.1870	19,415,530	19,000,000	19,000,000					4.220	4.220	JD	37,863	801,800	12/14/2015	12/14/2025
Q6235#-AN-2	MIRVAC GROUP FINANCE LTD MIRVAC GROUP FINANCE LTD		D		2FE	10,000,000	92.3940	9,239,400	10,000,000	10,000,000					3.630	3.630	MS	101,842		09/20/2016	09/18/2028
Q6235#-AP-7	MIRVAC GROUP FINANCE LTD MIRVAC GROUP FINANCE LTD		D		2FE	10,000,000	90.8650	9,086,500	10,000,000	10,000,000					3.780	3.780	MS	106,050		09/20/2016	09/18/2031
Q6518#-AB-6	NSW PORTS FINANCE CO PTY LTD		D		2	8,000,000	96.8390	7,747,120	8,000,000	8,000,000					3.440	3.440	AO	47,396	275,200	04/29/2015	04/29/2027
Q6518#-AE-0	NSW PORTS FINANCE CO PTY LTD NSW PORTS FINANCE CO PTY LTD		D		2	7,500,000	99.8640	7,489,800	7,500,000	7,500,000					3.860	3.860	MN	45,838	289,500	11/04/2015	11/04/2028
Q6518@-AB-8	NSW ELECTRICITY NETWORKS NSW ELECTRICITY NETWORKS	0	D		2Z	2,000,000	92.0810	1,841,618	2,000,000	2,000,000					3.180	3.180	MS	18,550		09/16/2016	03/16/2029
Q6518@-AC-6	NSW ELECTRICITY NETWORKS NSW ELECTRICITY NETWORKS	0	D		2Z	2,000,000	91.7240	1,834,472	2,000,000	2,000,000					3.330	3.330	MS	19,425		09/16/2016	09/16/2031
Q7450@-AF-7	PERTH AIRPORT PTY LTD		D		2FE	9,000,000	96.4280	8,678,520	9,000,000	9,000,000					3.600	3.600	JJ	154,800	324,000	07/09/2015	07/09/2027
Q7450@-AG-5	PERTH AIRPORT PTY LTD		D		2FE	11,000,000	95.4700	10,501,700	11,000,000	11,000,000					3.750	3.750	JJ	197,083	412,500	07/09/2015	07/09/2030
Q8773@-AK-4	STOCKLAND STOCKLAND		D		1FE	10,000,000	92.3620	9,236,200	10,000,000	10,000,000					3.190	3.190	FA	112,536		08/24/2016	08/24/2028
Q8773@-AL-2	STOCKLAND STOCKLAND		D		1FE	10,000,000	90.7630	9,076,300	10,000,000	10,000,000					3.340	3.340	FA	117,828		08/24/2016	08/24/2031
Q9326#-AD-8	UNIVERSITY OF MELBOURNE UNIVERSITY OF MELBOURNE		D		1Z	6,000,000	99.3350	5,960,100	6,000,000	6,000,000					4.360	4.360	FA	97,373	130,800	02/17/2016	02/17/2046
Q9396*-AH-4	POWERCOR AUSTRALIA		D		1	14,000,000	100.0950	14,013,300	14,000,000	14,000,000					3.750	3.750	MN	71,458	525,000	10/28/2015	11/12/2026
R9836#-AA-6	WELCO ECO SHIP WELCO ECO SHIP AS	0	D	4	2Z	5,824,880	97.3550	5,728,081	5,883,717	5,826,489		1,608			5.300	5.504	MON	866	173,178	05/11/2016	04/30/2031
R9836#-AB-4	WELCO ECO SHIP WELCO ECO SHIP	0	D		2Z	5,844,474	97.7750	5,772,175	5,903,542	5,846,741		2,260			5.360	5.519	MON	879	140,635	06/24/2016	04/30/2031
W2710@-AF-7	ELLEVIO AB ELLEVIO AB		D		2Z	20,000,000	89.8880	17,977,600	20,000,000	20,000,000					3.440	3.440	FA	126,101		10/25/2016	10/27/2031
X4771#-AE-9	LANDSNET HF LANDSNET HF		D		2FE	8,000,000	98.9040	7,912,283	8,000,000	8,000,000					4.610	4.610	JD	3,073		12/28/2016	12/28/2026
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						26,292,920,149	XXX	26,979,086,078	25,981,007,730	26,243,168,256		(10,881,167)	15,841,129		XXX	XXX	XXX	285,389,744	1,053,329,857	XXX	XXX
00192J-AD-8	APS RESECURITIZATION TRUST APS RESECURITIZATION TRUST	0		4	3FM	3,663,047	62.1410	3,731,572	6,004,994	3,693,619		30,573			1.161	4.459	MON	1,110	288,649	03/18/2016	09/30/2055
007036-PG-5	ADJUSTABLE RATE MORTGAGE TRUST ARMT 2005-6A 2A1	0		4	3FM	1,940,656	80.1180	1,857,202	2,318,076	2,088,331		40,669			1.376	4.751	MON	390	25,779	07/17/2014	11/25/2035
007036-VG-8	ADJUSTABLE RATE MORTGAGE TRUST Adj Rate Mtge Trust 2005-11 4A	0		4	1FM	8,482,207	82.0260	9,738,198	11,872,070	8,578,697		96,490			3.070	7.421	MON	29,216	255,954	03/03/2016	02/01/2056
00764M-CF-2	AEGIS ABS TRUST 2004-3 M1	0		4	1FM	3,663,330	98.0690	5,408,246	5,514,729	4,192,648		436,005			1.656	15.289	MON	1,723	76,984	12/01/2011	09/25/2034
020908-AH-2	COUNTRYWIDE ALTERNATIVE LN TR 2007-J2 2A5			4	1FM	6,638,920	93.9580	7,963,182	8,475,243	6,227,035		(584,400)			6.000	9.467	MON	42,376	476,224	09/27/2007	07/25/2037
02146T-AY-3	COUNTRYWIDE ALT LOAN TRUST 2006-24CB A23	0		4	1FM	947,569	87.4480	1,150,875	1,316,068	911,444		(2,511)			6.000	7.836	MON	6,580	78,964	06/29/2012	06/25/2036
02147G-AF-1	COUNTRYWIDE ALTERNATIVE LN TR 2006-21CB A6	0		4,6	6FE	904,398	17.7790	1,035,289		400,502		(56,745)			4.844	41.205	MON	4,860	297,369	08/25/2010	07/25/2036
02147R-AG-5	COUNTRYWIDE ALT LOAN TRUST 2006-23CB 1A7	0		4	1FM	1,302,258	96.3220	1,631,325	1,693,619	1,309,703		13,239			6.000	7.317	MON	8,468	101,600	07/01/2013	08/25/2036
02147V-AA-9	COUNTRYWIDE ALTERNATIVE LN TR 2006-25C A1	0		4	1FM	779,729	88.6690	1,080,529	1,218,614	702,112		(4,378)			6.000	12.640	MON	6,093	73,117	10/01/2014	05/25/2042
02149M-AQ-2	COUNTRYWIDE ALTERNATIVE LN TR 2007-J1 2A2	0		4,6	6FE	154,406	20.9440	189,394		183,339		6,513			5.044	53.110	MON	785	48,192	05/14/2012	03/25/2037
02149V-AJ-8	COUNTRYWIDE ALTERNATIVE LN TR 2007-3T1 149			4	1FM	6,117,562	71.0390	5,946,367	8,370,624	4,856,751		(933,178)			6.000	12.362	MON	41,853	463,486	06/12/2007	04/25/2037
02150E-AD-5	COUNTRYWIDE ALT LOAN TRUST CWALT 2007-5CB 1A4	0		4	3FM	5,321,409	85.9250	5,293,685	6,160,821	5,333,689		12,279			6.000	7.922	MON	30,804	124,506	07/29/2016	04/25/2037
02150E-BG-7	COUNTRYWIDE ALT LOAN TRUST CWALT 2007-5CB 1A31	0		4	2FM	1,168,345	82.5340	1,182,263	1,432,454	1,171,984		3,639			5.500	8.114	MON	6,565	42,843	08/04/2016	04/25/2037
02151B-BX-5	COUNTRYWIDE ALTERNATIVE LN TR 2007-22 1A17			4	1FM	5,311,862	88.2160	5,525,683	6,263,804	4,632,164		(428,440)			6.250	8.471	MON	32,624	368,101	10/16/2007	09/25/2037
02151C-AX-4	COUNTRYWIDE ALTERNATIVE LN TR 2007-15CB A13			4	1FM	6,621,194	84.8360	7,234,864	8,528,016	5,742,565		(602,823)			5.750	10.869	MON	40,863	467,235	01/17/2008	07/25/2037
02660T-DJ-9	AMERICAN HOME MTG INV TRUST 2005-1 7A1	0		4	1FM	2,231,331	100.3720	2,471,736	2,462,569	2,331,222		24,762			3.278	5.470	MON	6,684	71,602	01/27/2016	06/25/2045
02660T-FJ-7	AMERICAN HOME MTG INV TRUST AHM 2005-2 5A4C	0		4	1FM	3,008,198	80.2250	3,122,145	3,891,746	3,030,610		22,412			5.408	9.420	MON	17,539	142,088	03/29/2016	09/25/2035
02666B-AD-8	American Homes 4 Rent AMERICAN HOMES 4 RENT	0		4	2FE	4,249,852	102.7060	4,364,988	4,250,000	4,249,862		(138)			5.036	5.090	MON	17,836	214,030	09/11/2015	10/17/2025
03072S-KR-5	AMERIQUEST MORTGAGE SECS INC	0		4	1FM	1,073,460	97.5590	1,149,254	1,178,008	1,152,357		18,405			1.806	5.105	MON	414	18,243	07/01/2013	12/25/2033
05531X-AG-9	BCAP LLC TRUST BCAP LLC TRUST	0		4	3FM	5,905,882	79.0690	5,790,331	7,323,151	5,896,498		(9,385)			5.817	8.807	MON	33,917	138,035	12/01/2016	07/28/2037
05531Y-AB-8	BCAP LLC TRUST BCAP 2009-RR6 1A2 Mtge	0		4	1FM	2,981,317	93.8530	3,076,902	3,278,424	2,997,228		(281,196)			2.890	3.967	MON	7,896	89,720	09/29/2015	10/26/2035
05532E-AD-7	BCAP LLC TRUST BCAP LLC TRUST	0		4	1FM	2,967,513	85.4300	3,015,724	3,530,049	2,994,362		21,259			3.270	5.354	MON	9,611	106,954	04/01/2016	08/26/2035
05532E-AP-0	BCAP LLC TRUST BCAP 2009-RR10 7A2 MTGE	0		4	1FM	3,593,383	90.8600	3,607,693	3,970,589	3,613,615		15,247			2.890	4.023	MON	9,563	108,662	09/28/2015	10/26/2035
05532L-AA-7	BCAP LLC TRUST 2009-RR14 1A1 144A			4	1FM	614,082	100.7690	616,491	611,788	611,947		(278)			6.000	5.882	MON	3,059	36,707	01/29/2010	05/26/2037
05532U-AL-3	BCAP LLC TRUST BCAP LLC TRUST	0		4	1FM	2,335,509	101.3460	2,375,859	2,344,300	2,336,338		829			6.100	6.148	MON	11,917	107,252	03/28/2016	04/28/2037
05534D-AD-7	BCAP LLC TRUST BCAP LLC TRUST	0		4	1FM	9,209,434	92.5430	9,684,833	10,465,266	9,236,929		27,496			3.128	4.484	MON	25,714	155,903	05/18/2016	04/01/2046
05536K-AR-8	BCAP 2011-RR9 144A			4	1FM	374,742	100.6970	379,250	376,625	374,963		47			5.000	5.070	MON	1,569	18,831	09/15/2011	03/26/2037
05536L-AD-7	BCAP LLC TRUST BCAP 2011-RR8 1A4	0		4	1FM	3,803,466	78.8560	3,837,124	4,866,005	3,812,657		9,190			3.331	6.477	MON	13,001	26,160	12/01/2016	07/26/2036
05537L-AA-2	BCAP 2011-RR10 1A1 144A			4	1FM	2,325,930	102.9430	2,385,432	2,317,241	2,322,342		(535)			5.000	4.931	MON	9,655	115,862	09/29/2011	03/26/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05539B-AY-0	BCAP LLC TRUST	0			1FM	5,511,484	96.1910	5,651,246	5,875,000	5,528,359		11,408			2.600	2.980	MON	12,683	142,199	07/28/2015	07/26/2037
05539Q-AW-1	BCAP LLC TRUST BCAP LLC TRUST	0		4	1FM	9,828,181	81.8230	9,943,351	12,152,310	10,133,598		305,418			1.112	5.999	MON	2,116	84,254	05/02/2016	11/27/2035
05540X-AJ-2	BCAP LLC TRUST	0		4	1FM	3,398,131	98.2860	3,586,452	3,649,000	3,539,962		98,180			2.361	5.185	MON	7,123	81,222	07/28/2015	12/01/2018
05540X-AT-0	BCAP LLC TRUST	0		4	1FM	8,512,290	95.8570	8,558,138	8,928,000	8,765,413		174,104			2.600	4.533	MON	19,274	215,720	07/28/2015	09/01/2019
059469-AE-6	BANC OF AMERICA ALT LOAN BANC OF AMERICA ALT LOAN	0		4	1FM	4,484,265	63.2410	4,450,673	7,037,592	4,526,841		42,575			6.226	12.795	MON	36,515	134,317	05/09/2016	01/01/2056
05946X-XH-1	BANC OF AMERICA MORTGAGE SEC BAFC 2005-E 1A1	0		4	1FM	1,623,501	80.7010	1,916,179	2,374,407	2,020,012		70,511			1.029	4.781	MON	814	18,848	04/30/2013	05/20/2035
059475-AB-9	BANC OF AMERICA ALT LN TR 2007-2 1A2			4	1FM	3,984,024	74.5030	3,815,551	5,121,371	3,594,274		19,063			5.500	6.167	MON	23,473	275,966	06/18/2007	06/25/2037
059487-AC-2	BANC AMERICA ALT LOAN BOAA 2006-6CB3	0		4	1FM	1,821,759	88.0660	1,944,664	2,208,193	1,829,995		6,577			6.000	7.947	MON	11,041	132,443	09/24/2015	07/25/2046
05948K-Y3-7	BANC OF AMERICA ALT LOAN TRUST 2005-12 1CB5	0		4	1FM	2,135,315	97.9480	2,327,111	2,375,872	2,159,100		16,503			5.750	6.027	MON	11,384	136,608	07/12/2012	01/25/2036
05949A-6J-4	BANK OF AMERICA MTG SECURITIES 2005-E 2A7	0		4	1FM	6,883,201	97.2510	9,257,012	9,518,688	7,909,930		174,949			3.244	8.081	MON	25,748	292,116	12/23/2011	06/25/2035
05949C-BA-3	BANC OF AMERICA MORTGAGE 2005-5 1A25			4	1FM	106,168	99.8850	106,983	107,106	106,453		5			5.500	5.622	MON	491	5,891	06/06/2005	06/25/2035
05949C-LF-1	BANC OF AMERICA MORTGAGE 2005-10 1A1			4	1FM	12,145,399	96.4680	12,683,582	13,147,928	12,430,291		11,924			5.500	6.830	MON	60,261	723,094	01/09/2009	11/25/2035
05949C-PL-4	BANC OF AMERICA MORTGAGE 2005-L 2A5	0		4	1FM	627,813	91.2340	728,318	798,297	707,742		17,628			3.385	5.195	MON	2,062	23,925	02/14/2013	01/25/2036
05949T-BF-5	BANC OF AMERICA FUNDING CORP 2006-1 3A1			4	1FM	703,758	97.1280	768,762	791,494	686,771		649			5.500	6.722	MON	3,628	43,461	01/13/2009	01/25/2036
05951F-AK-0	BANC AMERICA FUNDING CORP BANC AMERICA FUNDING CORP	0		4	1FM	925,454	84.9820	986,699	1,161,075	946,775		21,321			5.847	6.070	MON	5,657	50,224	03/15/2016	07/01/2055
059529-AJ-6	BANC OF AMERICA FUNDING CORP 2007-7 3A2			4	1FM	5,848,450	76.4150	5,782,235	7,566,891	5,107,865		20,479			5.562	6.872	MON	38,079	438,429	10/02/2007	09/25/2037
05952F-AK-9	BANC OF AMERICA MORTGAGE SEC 2007-2 A10			4	3FM	1,395,131	78.4600	1,342,003	1,710,425	1,420,425		37,188	59,483		5.850	7.534	MON	8,338	100,026	01/15/2008	05/25/2037
05952X-AE-4	BANC OF AMERICA FUNDING BANC OF AMERICA FUNDING CORP	0		4	1FM	5,841,965	76.7800	5,787,674	7,538,020	5,873,892		31,926			6.000	9.465	MON	37,690	225,599	06/01/2016	07/26/2036
07386H-ZE-4	BEAR STEARNS ALT A TRUST BEAR STEARNS ALT A TRUST	0		4	1FM	3,032,554	87.6660	3,305,177	3,770,200	3,058,253		25,699			3.172	5.627	MON	10,158	83,869	05/09/2016	01/25/2036
073875-AK-2	BEAR STEARNS ALT A TRUST BEAR STEARNS ALT A TRUST	0		4	1FM	5,879,077	78.9480	6,612,889	8,376,245	5,915,122		36,045			3.223	6.310	MON	20,292	168,521	04/06/2016	12/25/2046
073879-PS-1	BEAR STEARNS ASSET BACKED SEC 2005-HE1 M2	0		4	1FM	3,282,199	96.2300	4,058,300	4,217,283	3,722,165		51,017			2.001	5.350	MON	1,172	79,525	05/06/2013	01/25/2035
07387A-BR-5	BEAR STEARNS ADJ RATE MTGE BEAR STEARNS ADJ RATE MTGE	0		4	1FM	1,232,748	88.7950	1,235,986	1,391,953	1,233,149		400			3.113	4.839	MON	3,724		12/16/2016	08/25/2035
07389K-AA-9	BEAR STEARNS ALT_A TRUST II SER 07-1 CLASS 1A1	0		4	1FM	6,724,239	77.1110	7,556,270	9,799,232	6,768,032		43,793			3.024	6.255	MON	25,132	197,409	10/19/2016	09/25/2047
07401A-AA-5	BEAR STEARNS MTGE FUNDING BEAR STEARNS MTGE FUNDING	0		4	1FM	6,960,541	82.2870	7,003,623	8,511,169	6,963,449		2,908			0.961	2.839	MON	1,517	5,992	12/07/2016	09/25/2046
12543R-AT-6	COUNTRYWIDE HOME LOANS 2007-3 A18			4	1FM	4,179,890	85.8740	4,259,355	4,960,005	4,073,831		(312,885)			6.000	6.622	MON	24,800	284,305	01/15/2008	04/25/2037
12543R-BJ-7	COUNTRYWIDE HOME LOANS 2007-3 A33			4	1FM	4,369,442	85.7670	4,608,626	5,373,403	4,250,393		(332,688)			6.000	7.749	MON	26,867	308,001	03/10/2008	04/25/2037
12543T-AB-1	COUNTRYWIDE HOME LOANS 2006-13 1A2			4	1FM	5,043,695	85.6580	5,283,950	6,168,676	4,747,652		(422,800)			6.250	8.892	MON	32,129	360,800	06/02/2008	09/25/2036
12543U-AE-2	COUNTRYWIDE HOME LOANS 2006-15 A5			4	1FM	6,741,474	83.2500	6,892,652	8,279,437	6,284,738		(546,900)			6.250	9.716	MON	43,122	496,698	05/05/2008	10/25/2036
12544D-AW-9	COUNTRYWIDE HOME LOANS 2007-14 A21			4	1FM	2,236,981	90.9810	2,328,558	2,559,390	2,205,300		(133,710)			6.250	6.832	MON	13,330	154,254	04/10/2008	09/25/2037
12544L-AQ-4	COUNTRYWIDE HOME LOANS 2007-11 A15			4	1FM	3,885,878	83.0730	3,706,704	4,461,977	3,589,426		(290,946)	51,139		6.000	8.182	MON	22,310	254,515	01/18/2008	08/25/2037
12545A-AX-2	COUNTRYWIDE HOME LOANS 2007-8 1A22			4	1FM	4,088,529	87.4020	4,028,033	4,608,639	3,780,955		(310,528)			6.000	7.587	MON	23,043	262,296	01/03/2008	01/25/2038
12545B-AC-6	COUNTRYWIDE HOME LOANS 2008-3R 2A1 144A			4	1FM	5,967,758	90.8280	5,947,021	6,547,557	5,635,927		(414,949)			6.000	7.015	MON	32,738	374,585	05/16/2008	08/25/2037
12566V-AE-2	CITIMORTGAGE ALT LN TR 2007 A4 1A5			4	1FM	3,900,957	88.1300	4,437,772	5,035,468	3,859,465		29,448			5.750	5.885	MON	24,128	289,382	06/19/2007	04/25/2037
126357-AA-2	CRG ISSUER SER 15-1 CLASS A	0			1FE	3,540,947	99.8750	3,563,471	3,567,931	3,545,197		4,250			4.070	4.333	JAJO	32,673	108,911	01/21/2016	07/10/2022
126379-AH-9	CREDIT SUISSE MORTGAGE CAP CER 2007-4 2A3			4	1FM	2,205,947	91.8190	2,457,615	2,676,575	2,387,618		22,039			6.000	7.836	MON	13,383	171,595	04/10/2008	06/25/2037
12638P-BT-5	CREDIT SUISSE MORTGAGE CAP CER 2007-3 4A4			4	1FM	9,574,369	97.2410	11,149,938	11,466,311	10,287,839		14,659			5.500	8.484	MON	52,554	629,553	12/24/2008	04/25/2037
12639G-DD-7	CREDIT SUISSE MTGE TRUST CREDIT SUISSE MORTGAGE TRUST	0		4	1FM	4,709,018	93.4600	5,192,978	5,556,364	4,741,875		32,857			3.108	5.052	MON	14,370	138,300	01/28/2016	10/26/2035
12641R-AS-9	CREDIT SUISSE MTGE TRUST Credit suisse mtge trust	0		4	2Z	6,069,172	79.2630	6,089,344	7,682,496	6,074,075		4,903			5.500	8.737	MON	35,211	35,211	11/18/2016	10/26/2035
12641T-AS-5	CREDIT SUISSE MTGE CAPITAL CREDIT SUISSE MTGE TRUST	0		4	1FM	5,951,800	90.9150	6,675,213	7,342,236	5,970,717		18,917			2.785	4.536	MON	16,239	116,313	05/04/2016	07/26/2049
12643G-AQ-5	CREDIT SUISSE MTGE TRUST CREDIT SUISSE MTGE TRUST	0		4	1FM	3,771,148	95.3130	4,600,825	4,827,069	3,864,116		92,969			3.180	6.876	MON	12,377	111,302	03/10/2016	10/26/2036
12644J-AW-5	CREDIT SUISSE MORT CAP CERT 2010-10R 3A1 144A			4	1FM	133,355	100.0970	130,548	130,421	131,162		(462)			6.000	5.140	MON	652	7,825	07/07/2010	08/26/2037
12644T-AA-1	CREDIT SUISSE MTG CAP CERT 2010-13R 1A1 144A			4	1FM		0.0000								5.500	0.000	MON		70	06/01/2010	12/26/2035
12645Q-AC-2	CREDIT SUISSE MTGE TRST CREDIT SUISSE MTGE TRST	0		4	1FM	3,043,044	82.6850	3,831,399	4,633,709	3,090,980		47,936			3.278	8.158	MON	11,469	153,215	02/09/2016	12/01/2055
12645Q-CN-6	CREDIT SUISSE MTGE TRST CREDIT SUISSE MTGE CAPITAL	0		4	1FM	4,094,550	76.6500	4,649,589	6,066,000	4,227,750		133,200			3.263	9.051	MON	16,216	144,369	03/07/2016	07/28/2036
12645V-AY-3	CEDIT SUISSE MTGE TRUST CREDIT SUISSE MTGE TRUST	0		4	1FM	4,531,777	75.1850	4,964,977	6,603,683	4,578,061		46,284			2.520	7.165	MON	13,484	107,484	04/14/2016	02/27/2037
12646P-AE-9	CREDIT SUISSE MTGE TRUST	0		4	1FM	5,423,532	76.7580	5,215,998	6,795,341	5,439,641		16,109			3.100	5.721	MON	15,995	70,165	08/25/2016	05/28/2036
12646P-CW-7	CREDIT SUISSE MTGE TRUST CREDIT SUISSE MTGE TRUST	0		4	1FM	3,983,572	75.1480	4,018,211	5,347,076	4,004,899		21,327			2.981	6.345	MON	12,555	63,459	07/26/2016	03/27/2036
12646T-CE-9	CREDIT SUISSE MTGE TRUST CREDIT SUISSE MORTGAGE TRST	0		4	1FM	2,473,016	82.6170	2,456,057	2,972,821	2,478,283		5,267			3.145	5.252	MON	7,254	24,344	09/20/2016	10/27/2036
126671-YC-4	CWL RESIDENTIAL ASSET SEC TR	0		4	1FM	1,639,519	95.5240	1,764,652	1,847,346	1,767,077		33,295			1.806	5.387	MON	463	28,596	06/19/2013	03/25/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
126673-DR-0	COUNTRYWIDE ASSET BACKED CERT COUNTRYWIDE ASSET BACKED CER	0		4	1FM	3,648,645	94.5810	3,620,651	3,828,087	3,643,285		(5,360)			5.649	5.317	MON	16,725	116,661	05/05/2016	10/25/2034
126673-TY-8	COUNTRYWIDE ASSET BACKED CERT COUNTRYWIDE ABS SER 04-15	0		4	1FM	3,677,122	96.4570	3,743,385	3,880,868	3,685,872		7,724			5.213	5.913	MON	16,859	199,174	02/01/2016	03/25/2035
12667F-2R-5	COUNTRYWIDE ALT LN TR 2005-1CB 2A2			4	1FM	1,529,244	80.9670	1,613,007	1,992,169	1,504,422		(50,491)	75,760		5.500	8.239	MON	9,131	109,569	04/22/2008	03/25/2035
12667F-A4-7	COUNTRYWIDE ALT LN TR 2004-33 3A1	0		4	1FM	53,176	95.5800	54,070	56,571	55,864		513			3.132	3.903	MON	138	1,548	08/21/2014	12/25/2034
12667F-R6-4	COUNTRYWIDE ALT LN TR COUNTRYWIDE ALT LOAN TRST	0		4	1FM	3,125,093	97.2480	3,278,673	3,371,441	3,132,593		7,500			5.500	6.517	MON	15,452	137,422	03/16/2016	03/01/2036
12668A-AG-0	COUNTRYWIDE ALT LOAN TRUST 2005-47CB A7	0		4	1FM	1,841,938	85.9570	2,034,789	2,367,223	1,797,759		11,923			5.500	7.171	MON	10,850	130,942	04/29/2014	10/25/2035
12668A-X9-1	COUNTRYWIDE ALT LOAN TRUST 2005-65CB 1A7	0		4	1FM	280,199	93.3920	306,063	327,718	268,327		(2,545)			5.500	7.578	MON	1,502	18,025	06/19/2012	01/25/2036
12668B-VB-6	COUNTRYWIDE ALT LN TR 2006-9T1 A2			4	1FM	2,474,043	75.1230	2,414,093	3,213,510	2,008,850		(317,836)			5.750	10.222	MON	15,398	171,754	03/05/2007	05/25/2036
12668B-XC-2	COUNTRYWIDE ALT LN TR CWALT 2006-12CB A7	0		4	2FM	1,327,604	79.2930	1,341,023	1,691,215	1,330,587		2,983			6.000	9.348	MON	8,456	16,900	10/05/2016	05/25/2036
126694-GU-6	COUNTRYWIDE HOME LOANS 2005-23 A1			4	2FM	5,503,177	90.2990	5,603,194	6,205,132	5,640,371		11,215			5.500	7.525	MON	28,440	341,282	01/07/2009	11/25/2035
126694-JG-4	COUNTRYWIDE HOME LOANS CWHL 2005-R3 AF MTGE	0		4	1FM	2,792,798	92.1700	2,950,294	3,200,915	2,814,949		17,654			1.156	2.468	MON	529	28,037	09/11/2015	09/25/2035
126694-JT-6	COUNTRYWIDE HOME LOANS 2005-24 A3			4	1FM	3,004,557	97.8050	3,431,938	3,508,972	3,142,384		5,874			5.500	8.200	MON	16,083	192,993	12/30/2008	11/25/2035
126694-K3-1	COUNTRYWIDE HOME LOANS CWHL 2006-6 A1	0		4	3FM	582,774	86.3890	531,083	614,760	548,196		(8,447)			6.000	4.704	MON	3,074	36,891	05/07/2013	04/25/2036
126694-NV-6	COUNTRYWIDE HOME LOANS 2005-27 2A1	0		4	1FM	3,854,354	86.5330	3,822,110	4,416,955	3,562,887		(52,478)			5.500	5.689	MON	20,244	243,223	09/15/2015	12/25/2035
126694-TD-0	COUNTRYWIDE HOME LOANS 2005-29 A1			4	1FM	8,935,011	89.9800	9,155,980	10,175,530	8,087,594		(721,087)			5.750	9.830	MON	48,758	555,471	01/07/2009	12/25/2035
126694-TS-7	COUNTRYWIDE HOME LOANS 2005-30 A3			4	1FM	7,087,006	96.4920	7,833,660	8,118,428	6,924,012		(378,708)			5.500	7.775	MON	37,209	429,032	05/13/2008	01/25/2036
126694-VM-7	COUNTRYWIDE HOME LOANS 2005-HY10 CLASS 3A1A	0		4	1FM	855,489	88.3600	1,028,444	1,163,931	919,697		30,424			3.228	7.304	MON	2,863	30,522	12/18/2012	02/20/2036
12669D-6H-6	COUNTRYWIDE HOME LOANS 2003-J3 1A10			4	1FM	835,883	105.4790	948,041	898,799	853,477		513			5.750	7.723	MON	4,307	51,572	01/16/2009	05/25/2033
12669F-RG-0	COUNTRYWIDE HOME LOANS 2004-4 CL A5			4	1FM	4,369,233	100.4780	4,357,441	4,336,707	4,355,467		(6,297)			5.250	5.087	MON	18,973	227,677	02/01/2016	05/25/2034
12669G-K6-7	COUNTRYWIDE ALT LN TR 2005-14 A2			4	1FM	788,642	100.0300	966,466	966,177	823,916		2,239			5.500	9.519	MON	4,428	53,140	12/17/2008	07/25/2035
12669G-P6-2	COUNTRYWIDE ALT LN TR 2005-R2 B1 144A			4	1FM		0.0000								5.500	0.000	MON		569	06/01/2005	06/25/2035
144531-AE-0	CARRINGTON MTGE LOAN TRUST CARRINGTON MTGE LOAN TRUST	0		4	1FM	1,029,257	94.7550	1,037,527	1,094,955	1,029,885		628			1.661	4.316	MON	344		12/07/2016	05/25/2034
161631-AX-4	CHASE MORTGAGE FINANCE CORP 2007-S5 1A22			4	1FM	8,650,301	83.3690	8,604,839	10,321,426	8,213,475		(322,042)			6.000	7.600	MON	51,607	619,097	04/15/2008	07/25/2037
16163B-AW-4	CHASE MORTGAGE FINANCE CORP 2006-S2 2A1			4	1FM	12,142,689	79.4680	11,826,312	14,881,789	11,646,229		(496,460)			6.000	6.063	MON	74,409	900,120	06/09/2008	10/25/2036
16165L-AF-7	CHASEFLEX TRUST CHASEFLEX TRUST	0		4	1FM	7,957,240	88.2800	8,319,324	9,423,823	7,988,262		31,021			4.634	7.045	MON	36,539	251,019	05/12/2016	06/25/2036
16165Y-AC-6	CHASEFLEX TRUST 2007-M1 1A3	0		4	1FM	3,463,661	83.3120	3,828,400	4,595,239	3,502,163		40,052			1.096	3.879	MON	833	39,271	12/16/2015	08/25/2037
17025T-AV-3	COUNTRYWIDE HOME LOANS 2007-15 1A20			4	1FM	6,546,542	91.2740	6,491,434	7,112,019	6,234,937		(335,189)			6.250	7.681	MON	37,042	424,069	09/26/2007	09/25/2037
172973-W8-8	CITICORP MORTGAGE SECURITIES 2005-4 2A1			4	1FM	467,771	101.3300	496,327	489,812	479,899		1,598			5.000	6.288	MON	2,041	24,490	01/15/2009	07/25/2020
17307G-AJ-7	CITIGROUP MORTGAGE LOAN TRUST 2003-UST1 A1			4	1FM	322,375	101.3190	336,297	331,917	328,765		908			5.500	6.250	MON	1,521	18,255	12/16/2008	12/25/2018
17307G-FQ-6	CITIGROUP MORTGAGE LOAN TRUST 2004-NCM1 1A2			4	1FM	3,680,124	106.7600	4,024,488	3,769,653	3,696,698		1,676			6.500	6.884	MON	20,419	245,028	04/21/2008	07/25/2034
17307G-T4-0	CITIGROUP MORTGAGE LOAN TRUST 2005-10 1A1A	0		4	1FM	1,778,690	82.9490	2,772,457	3,342,383	2,090,211		54,301			3.509	8.213	MON	9,551	83,224	07/24/2012	12/25/2035
17307G-VM-7	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LN TRUST INC	0		4	1FM	5,088,605	95.5800	5,109,573	5,345,876	5,094,629		6,024			5.550	6.117	MON	23,995	164,121	05/06/2016	03/01/2047
17309Y-AE-7	CITIGROUP MTGE LOAN TRUST CITIGROUP MTGE LOAN TRST INC	0		4	1FM	2,486,687	80.8100	2,597,067	3,213,812	2,501,536		14,849			6.255	10.343	MON	16,752	122,210	04/06/2016	02/01/2056
17312F-AL-7	CITICORP MORTGAGE SEC INC 2007-3 1A11			4	3FM	2,322,164	95.9500	2,356,992	2,456,472	2,310,991		23,441			6.000	5.330	MON	12,282	154,757	06/06/2007	04/25/2037
17315A-AB-7	CITI MTGE LN TRUST INC CMLTI 2009-2 1A2 Mtge	0		4	1FM	3,712,236	89.5690	3,869,003	4,319,568	3,741,441		23,229			2.912	4.598	MON	10,378	123,621	09/25/2015	04/25/2036
17316H-AZ-8	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LOAN TRST	0		4	1FM	5,720,217	83.5100	5,901,859	7,067,210	5,760,312		40,095			5.500	8.317	MON	32,391	282,194	02/25/2016	12/25/2035
17316Y-AG-3	CITIGROUP MORTGAGE LOAN TRUST 2010-6 4A1 144A			4	1FM	2,964,461	103.5360	3,084,699	2,979,357	2,966,970		315			5.500	5.594	MON	13,655	163,865	06/26/2010	12/25/2036
17316Y-AH-1	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LOAN TRUST INC	0		4	1FM	1,662,983	84.3580	1,817,478	2,154,471	1,672,132		9,149			5.909	9.939	MON	10,615	74,011	05/06/2016	12/25/2036
17317E-BA-8	CITIGROUP MORTGAGE LOAN TR INC 2010-7 6A1 144A			4	1FM	285,332	100.1470	287,008	286,586	285,421		35			5.000	5.085	MON	1,194	14,329	07/14/2010	06/25/2037
17317E-CT-6	CITIGROUP MORTGAGE LOAN TR INC SER 10-7 CLASS 13A2	0		4	2FM	2,018,623	92.9890	2,015,680	2,167,648	2,023,192		4,570			6.000	6.940	MON	10,852	112,845	01/29/2016	08/25/2036
17317K-BE-6	CITIGROUP MORTGAGE LOAN TRUST 2010-5 6A1 144A			4	1FM	2,313,933	102.3380	2,376,948	2,322,643	2,314,034		14			5.500	5.565	MON	10,645	127,728	06/02/2010	02/25/2037
17318V-AB-8	CITIGROUP MTGE LOAN TRUST INC CITIGROUP MTGE LOAN TRST	0		4	1FM	2,164,906	88.0770	2,554,086	2,899,832	2,187,849		22,944			3.122	6.330	MON	7,285	62,449	02/09/2016	04/25/2037
17319G-AJ-3	CITIGROUP MTGE LOAN TRUST CITIGROUP MTGE LON TRUST	0		4	1FM	6,677,444	94.7900	7,399,566	7,806,259	6,717,999		39,526			3.009	4.811	MON	19,591	183,332	02/23/2016	03/25/2036
17321B-AH-4	CITIGROUP MTGE LOAN TRUST CITIGROUP MTGE LOAN TRUST INC	0		4	1FM	3,446,104	87.1970	3,580,607	4,106,324	3,477,596		31,492			0.000	1.542	MON		170,094	02/09/2016	10/25/2035
17322J-AB-9	CITIGROUP MTGE LOAN TRUST INC CITIGROUP MTGE LOAN TRUST INC	0		4	1FM	5,454,892	84.3800	5,957,645	7,060,494	5,550,427		95,536			5.284	9.082	MON	31,091	137,921	05/01/2016	02/20/2036

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
	CITIGROUP MTGE LOAN TRUST CITIGROUP MTGE LOAN																				
17323X-AP-6	TRUST INC	0		4	1FM	2,843,441	67.3030	2,840,417	4,220,320	2,863,841		20,400			1.011	5.707	MON	830	14,195	07/28/2016	01/25/2036
18976G-AN-6	CITIMORTGAGE ALTERNATIVE LN TR 2007-A6 1A13			4	1FM	4,727,664	86.2610	5,213,338	6,043,674	4,715,807		30,820			6.000	7.389	MON	30,218	362,620	01/22/2008	06/25/2037
	CREDIT SUISSE FIRST BOSTON CREDIT SUISSE FIRST																				
22541Q-7L-0	BOSTON MTG	0		4	1FM	4,158,919	86.9020	4,407,534	5,071,853	4,224,945		66,026			2.921	6.779	MON	12,269	111,273	04/13/2016	03/25/2034
22541S-G3-6	CREDIT SUISSE FIRST BOSTON 2004-AA1 M3	0		4	1FM	2,054,046	99.4330	2,516,126	2,530,485	2,405,895		42,517			1.881	5.884	MON	661	41,102	05/26/2011	02/25/2035
	CREDIT SUISSE FIRST BOSTON MTG CSFB MTGE SEC 05-08																				
225458-2N-7	CLS 9A4	0		4	1FM	2,518,567	88.5680	2,542,044	2,870,162	2,532,442	13,029	12,385			5.500	7.214	MON	13,155	157,592	11/18/2015	09/25/2035
225458-QS-0	CREDIT SUISSE FIRST BOSTON MTG 2005-4 3A20			4	1FM	1,601,101	100.6710	1,726,783	1,715,274	1,666,892		9,170			5.500	7.282	MON	7,862	94,330	01/22/2009	06/25/2035
225458-XX-1	CREDIT SUISSE FIRST BOSTON MTG 2005-6 6A1			4	3FM	8,950,314	90.0460	9,317,384	10,347,369	8,958,468		(37,767)	110,973		6.000	7.924	MON	51,737	620,432	04/25/2008	07/25/2035
225458-YA-0	CREDIT SUISSE FIRST BOSTON MTG 2005-6 8A1			4	1FM	1,835,392	98.9290	1,893,860	1,914,359	1,872,896		6,965			4.500	5.862	MON	7,179	86,146	06/25/2010	12/25/2038
22943Y-HG-7	CSMC 2009-3R 12A1 144A			4	1FM	1,421,713	101.2890	1,509,866	1,490,656	1,439,244		3,005			6.000	6.878	MON	7,453	89,425	04/28/2009	12/27/2036
22943Y-KG-3	CSMC 2009-3R 15A1 144A			4	1FM	510,874	100.1150	538,899	538,280	517,247		1,066			5.750	6.727	MON	2,579	30,951	04/28/2009	12/27/2036
22943Y-LB-3	CSMC 2009-3R 16A3 144A			4	1FM		0.0000								6.000	0.000	MON		345	05/01/2009	08/27/2036
22943Y-MV-8	CSMC 2009-3R 18A1 144A			4	1FM	1,444,053	101.6730	1,559,847	1,534,187	1,472,280		4,770			6.000	7.223	MON	7,671	92,051	04/29/2009	11/27/2036
22943Y-NP-0	CSMC 2009-3R 19A1 144A			4	1FM	2,103,592	101.0720	2,200,417	2,177,068	2,124,122		3,669			6.000	6.646	MON	10,885	130,624	04/29/2009	01/27/2038
22943Y-PJ-2	CSMC 2009-3R 20A1 144A			4	1FM	2,098,049	102.0350	2,244,561	2,199,790	2,124,013		4,396			6.000	6.880	MON	10,999	131,933	04/29/2009	10/27/2036
22943Y-QB-8	CSMC 2009-3R 21A1 144A			4	1FM	444,057	102.8940	470,434	457,202	447,265		553			6.000	6.532	MON	2,286	27,432	04/30/2009	12/27/2036
22943Y-RM-3	CSMC 2009-3R 22A1 144A			4	1FM	1,666,430	106.1890	1,855,377	1,747,240	1,686,795		3,417			6.500	7.416	MON	9,464	113,485	04/30/2009	10/27/2036
22943Y-SE-0	CSMC 2009-3R 23A1 144A			4	1FM	3,031,604	108.5930	3,451,741	3,178,615	3,070,184		5,922			6.000	6.814	MON	15,893	190,702	04/30/2009	06/27/2036
22944F-DJ-5	CSMC 2009-2R 10A1 144A			4	1FM	110,771	99.8520	121,546	121,726	114,591		675			5.500	7.382	MON	558	6,695	04/17/2009	08/26/2037
25158E-AD-8	DMSI 2009-RS2 2A1 144A			4	1FM	1,198,790	100.8010	1,248,613	1,238,688	1,213,806		2,510			6.000	6.690	MON	6,193	74,321	04/27/2009	11/26/2036
30711X-AK-0	CONNECTICUT AVENUE SECURITIES	0		4	1	17,282,891	100.4370	18,078,665	18,000,000	18,126,014	1,576,067	253,774			3.756	5.779	MON	13,146	634,525	08/07/2014	07/25/2024
32051G-NT-8	FIRST HORIZON ALTERNATIVE MTG 2005-FA4 1A2	0		4,6	6FE	259,142	12.0220	346,145		97,310		(15,077)			4.244	101.700	MON	2,037	130,270	05/26/2010	06/25/2035
	FIRST HORIZON ALTERNATIVE MTG FIRST HORIZON ALT																				
32051G-T2-1	MTGE	0		4	1FM	1,480,579	66.9000	1,523,868	2,277,813	1,489,961		9,382			5.750	11.952	MON	10,915	43,773	08/09/2016	04/25/2036
36185M-AM-4	GMAC MTG CORP LOAN TRUST 2005-AF1 A5			4	1FM	9,954,536	101.3590	10,836,780	10,691,501	9,901,720		(103,894)			5.750	6.762	MON	51,230	614,761	01/17/2008	07/25/2035
36185M-BJ-0	GMAC MTG CORP LOAN TRUST	0		4	1FM	485,150	94.6910	499,265	527,258	487,742		1,617			3.593	4.570	MON	1,581	17,610	08/20/2015	11/19/2035
36185N-H7-8	GMAC MTG CORP LOAN TRUST 2003-J8 A			4	1FM	1,271,827	103.0010	1,455,543	1,413,141	1,305,080		1,854			5.250	7.487	MON	6,182	74,190	01/16/2009	12/25/2033
3622E8-AC-9	GSAA HOME EQUITY TRUST GSAA 2006-15			4	1FM	6,744,115	58.5800	6,197,133	10,579,005	6,614,109		(130,006)			5.882	3.036	MON	51,855	214,935	08/03/2016	09/25/2036
362334-JV-7	GSR MORTGAGE LOAN TRUST 2006-3F 2A7			4	1FM	2,914,499	92.3010	2,944,577	3,190,185	2,902,967		28,742			5.750	6.851	MON	15,286	183,436	06/05/2008	03/25/2036
362334-NB-6	GSR MORTGAGE LOAN TRUST	0		4	1FM	795,225	70.0250	738,709	1,054,921	801,693		4,106			5.995	8.963	MON	5,270	43,241	06/08/2015	03/25/2046
36242D-3R-2	GSR MORTGAGE LOAN TRUST	0		4	1FM	2,751,308	78.7450	2,751,919	3,494,741	2,797,665		30,167			1.092	3.700	MON	602	33,302	06/08/2015	04/25/2035
36242D-5W-9	GSR MORTGAGE LOAN TRUST 2005-5F 2A2			4	1FM	407,420	103.3200	419,634	406,150	406,787		(34)			5.500	5.420	MON	1,862	22,338	03/23/2010	06/25/2035
36251E-AH-2	GSMSC RESECURITIZATION GSMSC RECURITIZATION TRUST	0		4	1Z	6,962,325	76.0000	8,132,745	10,700,980	7,043,891		81,566			3.173	8.438	MON	26,792	213,550	04/25/2016	01/26/2036
362611-AC-9	GSR MORTGAGE LOAN TRUST 2006-8F 2A1			4	1FM	1,431,516	90.0420	1,405,951	1,561,444	1,431,516		12,575	61,060		6.000	7.918	MON	7,807	93,681	05/05/2008	09/25/2036
36297T-AG-7	GSR MTGE LOAN TRUST	0		4	1FM	1,903,346	88.1120	1,883,650	2,137,791	1,917,720		7,774			3.041	4.351	MON	5,445	62,489	06/08/2015	04/25/2036
	GREENPOINT MORTGAGE FUNDING TR GREENPOINT MTGE																				
39538W-EE-4	FUND TRST	0		4	1FM	7,802,571	63.8320	8,886,906	13,922,391	7,931,433		117,289			1.036	5.558	MON	2,361	103,315	01/27/2016	11/25/2045
39538W-FH-6	GREENPOINT MORTGAGE FUNDING TR GPMF 2006-1AR1 A1A	0		4	1FM	326,856	87.9710	390,021	443,350	329,702		1,228			1.046	9.305	MON	64	3,450	06/14/2013	02/25/2036
39538W-GF-9	GREENPOINT MORTGAGE FUNDING TR 2006-AR2 CL G3A1	0		4	1FM	30,326,993	86.5980	31,230,213	36,063,314	31,857,293		653,772			0.896	5.270	MON	4,400	225,771	08/14/2014	03/25/2036
41161P-VJ-9	HARBORVIEW MTG LN TRUST HVMLT 2005-12 2A11	0		4	1FM	4,772,612	89.6250	4,909,532	5,477,860	4,797,050		5,372			2.118	7.473	MON	9,667	133,599	08/13/2014	08/19/2050
41161U-AE-2	HARBORVIEW MTGE LN TRUST HARBORVIEW MTGE LN TRUST	0		4	1FM	5,392,426	87.1180	5,902,230	6,774,998	5,426,555		34,129			3.376	6.156	MON	18,040	145,851	09/13/2016	03/01/2056
437084-BL-9	HOME EQUITY ASSET TRUST	0		4	1FM	1,908,061	95.9760	1,969,783	2,052,368	2,051,978		35,501			1.551	4.104	MON	442	26,463	05/31/2013	07/25/2034
45660L-2V-0	RESIDENTIAL ASSET SEC TR 2005-A16 A3			4	1FM	5,879,023	91.9500	6,572,674	7,148,103	5,572,339		(67,093)			6.000	7.394	MON	35,741	432,771	03/03/2008	02/25/2036
	RESIDENTIAL ASSET SEC TR RESIDENTIAL ASSET SEC																				
45660L-4E-6	TRST	0		4	1FM	3,946,820	96.1250	4,074,360	4,238,606	3,959,356		10,079			5.750	6.669	MON	20,310	244,462	10/07/2015	02/25/2036
45660L-4G-1	RESIDENTIAL ASSET SEC TR 2005-A15 5A1			4	1FM	5,721,272	77.7630	5,659,481	7,277,880	5,442,424		(82,211)			5.750	6.249	MON	34,873	428,624	06/14/2007	02/25/2036
45660L-KE-8	RESIDENTIAL ASSET SEC TR 2005-A5 A8			4	1FM	26,770,812	98.3620	28,568,893	29,044,597	26,809,689		(51,115)			5.500	6.837	MON	133,121	1,597,453	01/29/2008	05/25/2035
45660L-LR-8	RESIDENTIAL ASSET SEC TR INDX 2005-AR7	0		4	3FM	3,619,593	78.3650	3,453,883	4,407,419	4,022,914		88,564			2.792	4.680	MON	10,242	118,107	05/13/2013	06/25/2035
45660L-S7-5	RESIDENTIAL ASSET SEC TR	0		4	1FM	679,531	84.9090	707,628	833,399	688,689		5,656			2.990	5.325	MON	2,071	23,304	06/08/2015	12/25/2035
45660L-SP-5	RESIDENTIAL ASSET SEC TR	0		4	1FM	2,042,660	73.2090	1,996,754	2,727,462	2,089,207		29,883			1.256	3.866	MON	493	26,623	06/08/2015	07/25/2035
45660L-WE-5	RESIDENTIAL ASSET SEC TR SER 05-AR18 CLASS 2A1B	0		4	1FM	2,876,416	75.4210	3,104,715	4,116,517	2,920,413		43,997			1.541	5.691	MON	1,234	53,351	01/20/2016	10/25/2036
	INDYMAC INDX MORTGAGE LN TRUST INDYMAC INDX 2006-																				
45661E-GH-1	AR9	0		4	1FM	2,967,930	88.2840	3,069,669	3,477,034	3,092,626		34,656			1.106	4.091	MON	641	28,428	04/09/2014	06/25/2036
45661L-AG-3	INDYMAC INDX MTGE LOAN TRUST	0		4	1FM	2,893,277	87.7790	3,060,860	3,487,013	2,929,240		25,164			0.956	2.547	MON	460	23,954	09/11/2015	10/25/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
456681-AE-5	INYMAC INDX MTGE LN TRST INDYMAC INDX MTGE LOAN TRUST	0		4	1FM	7,634,106	74.4650	8,322,921	11,176,964	7,699,645		65,539			2.999	7.941	MON	28,023	194,160	05/19/2016	07/25/2037
45668R-AB-4	INDYMAC INDYMAC INDX MORTGAGE LOAN TRU	0		4	1FM	4,334,918	94.1600	4,494,734	4,773,482	4,356,929		18,209			0.896	1.685	MON	582	29,955	09/21/2015	04/25/2037
466247-B2-8	JP MORGAN MORTGAGE TRUST 2005-S3 1A21			4	2FM	3,300,279	87.5550	3,300,279	3,769,387	3,300,279		11,831	88,912		5.500	8.032	MON	17,276	207,297	07/02/2008	01/25/2036
466247-B6-9	JP MORGAN MORTGAGE TRUST 2005-S3 2A3			4	3FM	812,247	101.0420	842,650	833,959	823,980		3,111			6.000	7.175	MON	4,170	50,036	07/17/2008	01/25/2021
466247-WS-8	JP MORGAN MORTGAGE TRUST JP MORGAN MTGE TRUST	0		4	1FM	2,991,554	94.8920	3,077,227	3,242,877	3,001,002		9,447			3.245	5.568	MON	8,640	129,277	04/14/2016	10/25/2035
46627M-AV-9	JP MORGAN ALT LN TRUST 2005-S1 2A10			4	1FM	3,733,205	92.5730	4,135,010	4,466,774	3,735,794		15,132			6.000	8.643	MON	22,334	267,703	03/04/2008	12/25/2035
46627M-EJ-2	JP MORGAN ALT LN TRUST 2006-S1 1A12	0		4	1FM	1,440,128	87.2580	1,581,902	1,812,907	1,358,661		(13,493)			6.000	6.716	MON	9,065	108,765	07/27/2012	03/25/2036
46627M-FV-4	JP MORGAN ALT LN TRUST JPALT 2006-S1 3A	0		4	1FM	2,545,525	76.8300	3,048,059	3,967,269	2,574,064		28,539			6.180	13.827	MON	20,431	146,601	03/29/2016	03/25/2036
466284-AA-4	JP MORGAN ALTERNATIVE LOAN JPALT 2006-A5	0		4	1FM	2,978,694	89.7940	3,434,580	3,824,968	3,412,415		106,476			0.916	4.401	MON	681	39,803	05/30/2013	10/25/2036
46628K-AA-8	JP MORGAN MORTGAGE TRUST JP MORGAN MTGE TRUST	0		4	1FM	3,991,345	97.1360	4,313,269	4,440,452	4,013,557		18,803			3.103	4.104	MON	10,771	126,412	10/07/2015	05/25/2036
46628S-AH-6	JP MORGAN MTGE JP MORGAN MORTGAGE	0		4	1FM	1,291,746	56.1440	1,289,314	2,296,437	1,298,013		6,267			6.410	17.122	MON	12,267	27,546	08/25/2016	07/25/2036
46628Y-BF-6	JP MORGAN MORTGAGE TRUST 2006-S2 3A4			2	1FM	4,021,980	85.1210	4,356,115	5,117,580	3,993,321		(29,844)	60,404		6.250	7.594	MON	26,654	319,790	05/08/2008	07/25/2036
46629A-AK-7	JP MORGAN MORTGAGE TRUST 2006-S3 1A10			4	1FM	5,730,989	82.5930	5,652,011	6,843,209	5,479,652		(251,337)			6.500	6.430	MON	37,067	444,718	09/26/2007	08/25/2036
46629A-AL-5	JP MORGAN MORTGAGE TRUST 2006-S3 1A11	0		4	1FM	2,614,636	82.5930	2,503,775	3,031,463	2,605,388		26,866			6.500	3.118	MON	16,420	197,002	07/09/2013	08/25/2036
46629A-AL-5	JP MORGAN MORTGAGE TRUST 2006-S3 1A11			4	1FM	13,911,426	82.5930	13,911,426	16,843,352	13,911,426		135,384	193,110		6.500	3.118	MON	91,235	1,094,735	07/09/2013	08/25/2036
46629A-BT-7	JP MORGAN MORTGAGE TRUST 2006-S3 2A3			4	1FM	365,208	94.8290	393,550	415,009	402,832		2,062			5.000	6.971	MON	1,729	20,751	01/14/2009	08/25/2021
46629Q-AE-6	JP MORGN MTGE ACQUISITION JP MORGAN MTGE ACQUISITION	0		4	1FM	4,647,041	79.0430	4,817,229	6,094,480	4,694,637		41,224			4.908	8.340	MON	24,925	251,058	12/01/2015	08/25/2046
46630G-AW-5	JP MORGAN MTGE TRUST JPMORGAN MTGE TRUST	0		4	1FM	1,181,862	97.9710	1,308,748	1,335,855	1,191,223		9,361			3.178	9.269	MON	3,281	28,779	03/29/2016	07/25/2035
46630M-AE-2	JPM MTGE ACQUISITION JPM MTGE ACQUISITION	0		4	1FM	2,078,100	72.3620	2,167,579	2,995,460	2,093,631		15,531			4.815	11.623	MON	14,438	76,288	05/27/2016	01/25/2037
46635B-AN-1	JP MORGAN REREMIC JP MORGAN REREMIC	0		4	1FM	3,197,504	79.0080	3,384,695	4,284,005	3,210,571		13,066			4.500	7.759	MON	16,065	128,183	06/01/2016	06/26/2040
52521R-AD-3	LEHMAN MORTGAGE TRUST 2007-5 1A2			4	1FM	6,417,014	90.8520	7,511,130	8,267,409	6,605,895		30,285			5.750	7.756	MON	39,615	475,129	03/06/2008	06/25/2037
52521R-AY-7	LEHMAN MORTGAGE TRUST 2007-5 3A3			4	1FM	4,409,018	92.6190	5,040,591	5,442,298	4,568,281		9,871			5.000	7.185	MON	22,676	272,115	02/28/2008	12/25/2035
55265K-L6-4	MASTR ASSET SEC TR 2003-8 3A12			4	1FM	2,329,175	103.9900	2,953,798	2,840,458	2,457,041		5,357			5.250	10.013	MON	12,427	148,929	11/07/2008	09/25/2033
55265K-Q2-8	MASTR ASSET SEC TR 2003-9 2A7			4	1FM	1,103,800	100.5810	1,268,819	1,261,486	1,131,943		2,642			5.500	7.545	MON	5,782	69,259	03/19/2009	10/25/2033
55265K-XT-1	MASTR ASSET SEC TR 2003-5 4A4			4	1FM	2,368,853	102.6190	2,558,844	2,493,530	2,403,597		1,007			5.500	6.856	MON	11,429	137,139	01/12/2009	06/25/2033
576434-V9-2	MASTR ALTERNATE LOAN TRUST 2005-6 1A5			4	1FM	3,041,958	92.0350	3,254,496	3,536,169	2,881,471		(15,534)			5.500	7.716	MON	16,207	194,489	02/28/2008	12/25/2035
57643L-EW-2	MASTER ABS TRUST 2004-OPT2 M1	0		4	1FM	2,809,627	98.8550	4,665,043	4,719,058	3,910,340		(9,733)			1.656	8.762	MON	1,085	65,877	09/27/2010	09/25/2034
57643L-EX-0	MASTER ABS TRUST MABS 2004-OPT2 M2	0		4	1FM	829,807	95.8800	930,545	970,535	635,813		(27,835)			1.731	9.751	MON	211	14,286	06/17/2013	09/25/2034
59020U-QX-6	MERRILL LYNCH MTG INVESTORS TR MLMI 2005-WMC1 M3	0		4	1FM	1,118,037	98.3810	1,141,208	1,159,989	1,078,797		(39,241)			1.886	4.979	MON	425	14,622	03/30/2016	09/25/2035
61748H-QW-4	MORGAN STANLEY MORTGAGE LN TR MORGAN STANLEY MTGE LN TRST	0		4	1FM	2,976,168	81.9960	3,221,565	3,928,935	3,012,325		36,157			1.051	3.865	MON	688	27,756	02/03/2016	12/25/2035
61748J-AE-7	MORGAN STANLEY MTGE LN TRUST MORGAN STANLEY MTGE LOAN TRUST	0		4	1FM	3,825,888	53.3010	3,825,027	7,176,342	3,835,800		9,913			1.021	8.911	MON	1,425	14,832	10/18/2016	08/25/2036
61749W-AH-0	MORGAN STANLEY MTGE LN TRUST MORGAN STANLEY MTGE LN TRUST			4	1FM	7,927,560	40.7260	6,779,133	16,645,795	7,722,177		(205,383)			6.354	3.162	MON	88,139	214,709	07/21/2016	08/25/2036
61750Y-AJ-8	MORGAN STANLEY MTGE LN TRST MORGAN STANLEY MTGE TRST	0		4	1FM	1,517,246	47.8460	1,496,783	3,128,342	1,542,841		25,594			5.910	17.152	MON	15,406	76,344	03/10/2016	11/25/2036
61752R-AH-5	MORGAN STANLEY MTGE LOAN TRST	0		4	1FM	1,984,449	58.7230	1,894,350	3,225,886	2,000,385		15,936			5.700	10.943	MON	15,323	72,668	01/08/2016	01/25/2047
61752R-AJ-1	MORGAN STANLEY MTGE LOAN TRST MORGAN STANLEY MTG LN	0		4	1FM	3,444,115	60.7200	3,293,306	5,423,802	3,461,523		17,409			5.858	10.620	MON	26,476	75,204	04/26/2016	01/25/2047
61754H-AD-4	MORGAN STANLEY MTGE LN TRUST 2007-7 AX 2A3	0		4	1FM	2,491,059	50.6940	2,452,093	4,837,007	2,519,879		28,820			1.121	9.218	MON	1,054	16,572	07/21/2016	04/25/2037
61755G-AS-2	MORGAN STANLEY MORTGAGE LN TR 2007-12 3A9			4	2FM	6,763,023	93.4720	7,874,224	8,424,168	7,295,995		83,349			6.000	6.596	MON	42,121	505,448	10/05/2007	08/25/2037
61758V-AR-8	MORGAN STANLEY REREMIC TRST MORGAN STANLEY REREMIC TRUST	0		4	1FM	3,104,513	75.6220	3,071,391	4,061,505	3,215,694		111,181			1.001	3.218	MON	565	15,686	07/12/2016	05/26/2036
61759F-AJ-0	MORGAN STANLEY REREMERIC MSRR 2010-R42B	0		4	1FM	3,225,050	78.8340	3,638,561	4,615,457	3,272,461		32,115			1.021	5.093	MON	591	44,995	12/14/2015	07/26/2036
61759H-BA-4	MORGAN STANLEY REREMIC TRST MORGAN STANLEY REREMIC TRST	0		4	1FM	3,156,673	78.7760	3,593,269	4,561,392	3,200,056		43,383			0.921	5.131	MON	3,010	40,569	05/18/2016	06/26/2036
61762F-AU-0	MORGAN STANLEY REREMIC TRUST MSRR 2013-R4 4B2	0		4	1FM	1,876,963	84.7670	1,899,929	2,241,365	1,880,475		3,512			3.243	5.498	MON	5,964	8,461	11/01/2016	07/26/2036
61764W-AD-9	MORGAN STANLEY REREMIC TRUST MORGAN STANLEY REREMIC TRUST	0		4	1FM	1,452,862	76.8800	1,455,320	1,892,980	1,459,023		6,160			2.981	6.190	MON	4,445	18,747	08/12/2016	11/20/2036
64352V-LY-5	NEW CENTURY HOME EQUITY LN TR 2005-A A4	0		4	1FM	2,477,075	100.8810	2,819,919	2,795,300	2,508,714		8,186			4.884	7.193	MON	10,941	132,341	12/07/2012	08/25/2035
65539C-AK-2	NOMURA RESECURITIZATION NOMURA RESECURITIZATION TRST	0		4	1FM	6,502,245	84.3280	7,012,913	8,316,220	6,545,829		43,584			2.768	5.626	MON	18,042	142,953	04/19/2016	12/26/2036
65539K-AF-5	NOMURA RESECURITIZATION TRST NOMURA RESECURITIZATION TRST	0		4	1FM	5,462,904	96.1800	5,780,193	6,009,790	5,487,506		20,524			3.009	4.085	MON	15,057	172,505	02/19/2016	03/26/2036

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74162J-AB-3	PRIME MORTGAGE TRUST 2007-2 A2			4	1FM	6,323,693	68.6850	5,647,294	8,222,070	6,370,743		47,050			6.000	7.779	MON	41,110	492,611	01/18/2008	04/25/2037
74922G-AF-1	RESIDENTIAL ACCREDIT LOANS INC 2006-QS14 A6			4	1FM	6,470,977	87.2150	7,853,178	9,004,438	5,833,195		(112,326)			6.500	7.109	MON	48,774	585,268	01/25/2008	11/25/2036
74922G-AM-6	RESIDENTIAL ACCREDIT LOANS INC 2006-QS14 A12			4	1FM	9,150,569	86.3760	11,226,102	12,996,713	8,243,762		(163,612)			6.250	7.257	MON	67,691	812,267	01/29/2008	11/25/2036
74924D-AA-7	RESIDENTIAL ACCREDIT LOANS INC 2007-QS10 A1			4	1FM	13,863,359	82.8340	16,308,215	19,687,796	12,435,282		(263,818)			6.500	6.470	MON	106,642	1,277,612	01/16/2008	09/25/2037
74925G-AA-9	RESIDENTIAL ACCREDIT LOANS INC 2007-QS11 A1			4	1FM	9,657,292	84.5100	11,312,617	13,386,133	9,461,165		63,184			7.000	7.008	MON	78,086	935,857	01/18/2008	10/25/2037
74927X-AE-2	RBSGC MTGE PASS THROUGH RBSGC MTGE PASS THROUGH	0		4	2FM	1,623,574	89.0100	1,671,888	1,878,322	1,634,619		11,045			6.000	8.474	MON	9,392	84,449	03/21/2016	01/25/2037
74928R-AC-8	RBSSP RESECURITIZATION TRUST 2009-10 2A1 144A	0		4	1FM	2,555,759	127.1560	2,875,932	2,261,734	2,621,763		2,278			10.901	7.004	MON	20,458	237,076	08/20/2010	01/26/2037
74928U-BT-3	RBSSP RESECURITIZATION TRUST RBSSP RESECURITIZATION TRST	0		4	1FM		0.0000					(28,106)			2.847	0.000	MON			01/01/2016	10/25/2035
74928U-BT-3	RBSSP RESECURITIZATION TRUST RBSSP RESECURITIZATION TRST	0		4			0.0000								2.847	0.000	MON			11/26/2015	10/25/2035
74928U-BT-3	RBSSP RESECURITIZATION TRUST RBSSP RESECURITIZATION TRST	0		4	1FM	28,894,508	92.3880	31,272,103	33,848,528	29,119,331		224,823			2.847	4.778	MON	16,498	926,821	10/25/2015	10/25/2035
74928X-BB-6	RBSSP RESECURITIZATION TRUST RBSSP RESECURITIZATION TRUST	0		4	1FM	21,796,145	90.5410	23,144,782	25,562,640	21,904,923		108,778			0.931	2.710	MON	3,967	555,487	04/08/2016	01/26/2036
74929X-AJ-9	RBSSP RESECURITIZATION TRUST 2010-8 6A1 144A/3c7			4	1FM	1,542,501	102.7360	1,592,673	1,550,252	1,543,295		174			5.500	5.596	MON	7,105	85,264	07/20/2010	07/26/2036
74929X-BZ-2	RBSSP RESECURITIZATION TRUST RBSSP RESECURITIZATION TRST	0		4	4FM	2,895,491	71.2520	2,780,923	3,902,936	2,905,557		10,066			6.923	12.272	MON	23,043	113,462	07/26/2016	07/26/2036
749580-AG-1	RESIDENTIAL FUNDING MTG SEC I 2007-S5 A7			4	1FM	7,154,923	92.6770	7,576,611	8,175,279	7,114,051		(18,166)			6.000	7.344	MON	40,876	490,517	04/15/2008	05/25/2037
749583-AE-0	RESIDENTIAL FUNDING MTG SEC I 2007-S2 AD			4	3FM	1,592,727	91.5970	1,702,308	1,858,481	1,714,967		23,966			6.000	6.235	MON	9,292	111,511	01/24/2008	02/25/2037
75114T-AJ-0	RESIDENTIAL ACCREDIT LOANS INC RESIDENTIAL ACCREDIT LNS INC	0		4	1FM	1,850,194	85.1780	1,887,371	2,215,802	1,858,193		7,999			6.000	8.418	MON	11,079	82,999	04/26/2016	05/25/2036
751151-AD-3	RESIDENTIAL ACCREDIT LOANS INC 2006-QS12 1A4	0		4	1FM	322,867	71.6390	394,538	550,732	308,447		(3,328)			6.000	7.598	MON	2,754	33,123	09/22/2009	09/25/2036
760985-NL-1	RESIDENTIAL ASSET MTG PRODUCTS 2002-RS4 AI6	0		4	1FM	875,342	101.0860	1,008,012	997,186	917,256		12,624			5.031	8.825	MON	4,181	50,169	05/04/2012	08/25/2032
760985-XN-6	RESIDENTIAL ASSET MTG PRODUCTS RAMP 2003-RS6	0		4	1FM	319,043	90.6430	362,053	399,428	350,930		8,141			1.421	6.826	MON	79	4,604	07/16/2013	07/25/2033
760985-YW-5	RESIDENTIAL ASSET MTG PRODUCTS 2003-RZ4 M1	0		4	1FM	1,024,831	103.7860	1,354,942	1,305,517	1,063,422		9,305			5.770	8.916	MON	6,277	75,281	05/01/2016	10/25/2033
76110H-3S-6	RESIDENTIAL ACCREDIT LNS INC 2005-QS4 A5	0		4	1FM	2,727,261	102.9490	3,213,366	3,121,328	2,699,849		(6,781)			5.500	7.724	MON	14,306	171,670	12/08/2011	04/25/2035
76110H-T7-4	RESIDENTIAL ACCREDIT LNS INC RESIDENTIAL ACCREDIT LOANS	0		4	1FM	2,536,713	91.8050	2,719,801	2,962,585	2,552,324		15,611			3.377	5.276	MON	8,321	91,897	02/16/2016	02/25/2035
761118-MC-9	RESIDENTIAL ACCREDIT LOANS INC RESIDENTIAL ACCREDIT LOANS	0		4	2FM	4,139,769	91.0750	4,305,833	4,727,788	4,157,677		17,908			5.750	7.512	MON	22,654	269,690	02/17/2016	11/25/2035
76111X-N8-2	RESIDENTIAL FUNDING MTG SEC I 2006-S3 A2			4	1FM	2,901,828	90.3680	3,341,986	3,698,180	2,979,912		(23,137)			5.500	9.254	MON	16,950	203,222	07/22/2008	03/25/2036
76111X-VG-5	RESIDENTIAL FUNDING MTG SEC I 2005-SA2 2A2	0		4	1FM	2,500,085	97.2690	3,097,849	3,184,822	2,703,325		4,048			3.383	6.032	MON	8,978	104,817	02/06/2012	06/25/2035
761120-AE-4	RESIDENTIAL ASSET SEC TRUST 2007-A2 1A5			4	1FM	3,617,319	87.4220	3,909,084	4,471,512	3,525,320		19,050			6.000	6.673	MON	22,358	267,023	01/16/2008	04/25/2037
761120-AH-7	RESIDENTIAL ASSET SEC TRUST 2007-A2 1A8			4	1FM	3,503,240	87.4220	3,785,804	4,330,495	3,414,147		18,449			6.000	6.673	MON	21,652	258,599	01/16/2008	04/25/2037
76112H-AC-1	RESIDENTIAL ASSET SECUR TRUST 2006-A9CB A3	0		4,6	6FE	4,209,694	32.6580	9,360,226		1,503,334		(132,011)			6.374	119.521	MON	30,448	1,898,666	02/22/2010	03/25/2037
76112H-AL-1	RESIDENTIAL ASSET SECUR TRUST 2006-A9CB A11	0		4	3FM	4,465,087	36.5420	4,079,046	11,162,719	5,056,622		(56,204)			1.186	1.396	MON	2,207	100,939	02/22/2010	09/25/2036
76113N-AC-7	RESIDENTIAL ASSET SEC RESIDENTIAL ASSET SEC	0		4	3FM	1,718,378	95.4240	1,730,607	1,813,592	1,720,511		2,132			6.250	6.973	MON	9,446	75,524	04/26/2016	07/25/2036
76114H-AM-7	RAST RESIDENTIAL ASSET SEC TRUST	0		4	2FM	4,639,384	86.1360	4,626,541	5,371,212	4,655,139		15,754			6.000	7.881	MON	26,856	214,717	04/20/2016	05/25/2037
805564-QA-2	SAXON ASSET SECURITIES TRUST 2004-2 MF1	0		4	1FM	2,182,123	95.8580	2,818,448	2,940,243	1,986,858		26,957			4.670	8.912	MON	11,615	143,086	12/09/2014	08/25/2035
81744U-AC-8	SEQUOIA MORTGAGE TRUST 2012-2 A3			4	1FM	16,787,181	100.5430	18,062,868	17,965,406	16,990,051		45,889			3.500	4.000	MON	52,399	628,634	03/27/2012	04/25/2042
863579-RT-7	STRUCTURED ADJ RATE MTG LOAN STRUCTURED ADJ RATE MTGE	0		4	1FM	6,182,208	94.9650	6,380,737	6,719,041	6,189,740		7,532			3.126	4.042	MON	16,562	68,230	08/24/2016	05/25/2035
86359A-3X-9	STRUCTURED ASSET SEC CORP 2003-30 1A1			4	1FM	3,171,203	103.4090	3,465,578	3,351,337	3,211,578		2,890			5.500	6.543	MON	15,360	184,324	01/12/2009	10/25/2033
86359B-3J-8	STRUCTURED ASSET SECS CORP STRUCTURED ASSET SEC CORP	0		4	1FM	3,292,995	101.7090	3,559,800	3,500,000	3,304,500		11,505			5.500	6.358	MON	16,042	144,375	03/30/2016	02/25/2035
86359B-JV-4	STRUCTURED ASSET SECS CORP STRUCTURED ASSET SECURITIES	0		4	1FM	1,550,292	98.5860	1,537,984	1,560,042	1,579,877		29,585			5.596	6.084	MON	7,276	55,653	07/18/2016	03/25/2034
86359D-JX-6	STRUCTURED ASSET SEC CORP 2005-14 2A5	0		4	1FM	1,378,948	95.8080	1,340,199	1,398,838	1,379,406		458			5.750	5.132	MON	6,703	53,592	04/14/2016	07/25/2035
86359D-QS-9	STRUCTURED ASSET SEC CORP 2005-16 3A1			4	3FM	12,360,694	85.7670	12,446,606	14,512,063	11,990,866		(122,552)			6.000	7.994	MON	72,560	870,439	04/23/2008	09/25/2035
86359D-SK-4	STRUCTURED ASSET SEC CORP 2005-17 4A1			4	1FM	4,414,739	102.3620	4,911,955	4,798,630	4,535,088		12,290			5.500	7.251	MON	21,994	263,924	01/20/2009	10/25/2035
86789M-AQ-0	SUNTRUST ALT LOAN TRUST 2005-1F 2A5	0		4	1FM	887,422	94.7340	1,099,884	1,161,018	911,994		7,769			5.750	6.755	MON	5,563	66,757	07/18/2012	12/25/2035
878048-AD-9	TBW MRTG BK PASS THRU CERT 2006-2 1A4			4	1FM	1,359,899	85.6790	1,516,098	1,769,514	1,240,956		(28,873)			6.000	6.711	MON	8,848	105,263	01/25/2008	07/25/2036
89171V-AD-9	TOWD POINT MTGE TRUST TOWD POINT MTGE TRUST	0		4	1FM	10,151,602	90.4450	9,845,225	10,885,269	10,201,949		50,347			3.500	4.466	MON	31,749	253,990	04/08/2016	05/25/2055
89171V-AE-7	TOWD POINT MTGE TRUST TOWD POINT MTGE TRUST	0		4	1FM	9,997,022	92.4230	10,641,805	11,514,259	10,081,915		84,893			3.804	5.549	MON	36,779	290,926	04/08/2016	05/25/2055
89172E-AG-9	TOWD POINT MTGE TRUST TOWD POINT MTGE TRUST	0		4	1FM	9,515,235	96.9310	9,843,335	10,155,000	9,549,478		34,243			3.500	4.463	MON	29,619	177,713	06/22/2016	02/25/2055
929227-2G-0	WASHINGTON MUTUAL PASS THRU CE 2003-S5 1A4			4	1FM	995,943	104.4650	1,244,143	1,190,963	1,051,561		1,495			5.500	10.526	MON	5,459	65,424	11/07/2008	06/25/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92922F-4D-7	WAMU MORTGAGE PASS THRU CTFS 2005-AR14 1A4	0		4	1FM	640,283	96.2600	671,757	697,856	667,848		6,302			2.792	5.117	MON	1,609	18,068	06/17/2013	12/25/2035
933634-AJ-6	WAMU MORTGAGE PASS THRU CERT 2007-HY3 4A1	0		4	1FM	629,977	94.4250	775,841	821,648	666,996		14,561			2.808	7.535	MON	1,921	22,062	05/20/2014	03/25/2037
93363E-AA-2	WAMU MORTGAGE PASS THRU CERT 2007-OA2 1A	0		4	1FM	1,313,743	81.1190	2,211,936	2,726,787	1,309,878		48,951			0.818	12.570	MON	1,858	28,697	06/18/2015	03/25/2047
93363C-AB-5	WAMU MTGE PASS THRU CERT WAMU 2006-AR7 2A	0		4	1FM	1,289,139	85.5500	1,310,970	1,532,409	1,291,835		2,696			1.098	2.636	MON	1,402	15,283	09/09/2016	07/25/2046
939336-T2-9	WASHINGTON MUTUAL MSC MORT 2004-RA3 2A			4	1FM	2,098,171	104.8540	2,351,392	2,242,534	2,129,322		937			6.316	7.853	MON	11,804	141,946	12/23/2008	08/25/2038
93934F-BC-5	WASHINGTON MUTUAL MTG SEC CORP 2005-7 1A1			4	1FM	3,843,368	95.0300	4,036,216	4,247,313	3,741,097		(41,447)			5.500	6.739	MON	19,467	233,602	10/01/2009	09/25/2035
949757-AD-0	WELLS FARGO MTG BK SEC 2004-6 A4			4	1FM	691,827	104.6130	822,432	786,167	719,018		897			5.500	8.317	MON	3,603	43,244	12/18/2008	06/25/2034
94981S-AE-4	WELLS FARGO MTG BK SEC 2005-16 A2			4	1FM	401,848	100.4920	464,166	461,894	414,484		779			5.000	7.583	MON	1,925	23,082	01/13/2009	01/25/2036
94982S-AD-5	WELLS FARGO MTG BK SEC 2005-17 1A1			4	1FM	6,319,709	98.7820	7,182,405	7,270,961	6,508,976		11,988			5.500	8.202	MON	33,325	399,655	01/27/2009	01/25/2036
949837-AS-7	WELLS FARGO MTG BK SEC 2007-10 1A17			4	1FM	2,261,584	98.6640	2,565,219	2,599,949	2,407,653		15,671			6.000	7.261	MON	13,000	155,991	04/29/2008	07/25/2037
949837-BG-2	WELLS FARGO MTG BK SEC 2007-10			4	2FM	4,710,386	99.3360	5,164,741	5,199,245	4,959,334		46,552			6.250	6.499	MON	27,079	324,932	06/12/2007	07/25/2037
94983S-AS-1	WELLS FARGO MTG BK SEC 2006-8 A15			4	1FM	4,951,315	97.9930	5,398,429	5,509,020	5,097,524		38,206			6.000	7.170	MON	27,545	330,512	06/04/2008	07/25/2036
94984F-AH-2	WELLS FARGO MTG BK SEC 2006-11 A8			4	2FM	3,480,464	96.8950	3,787,123	3,908,469	3,644,966		44,640			6.000	6.497	MON	19,542	234,463	05/13/2008	09/25/2036
94984R-AA-1	WELLS FARGO MTG BK SEC 2006-15 A1			4	2FM	789,748	98.7560	846,133	856,795	819,175		9,152			6.000	5.969	MON	4,284	51,395	06/26/2007	11/25/2036
94985J-BQ-2	WELLS FARGO MTG BK SEC 2007-7 A39			4	1FM	5,959,749	96.9430	6,510,273	6,715,574	6,330,847		70,571			6.000	6.378	MON	33,578	402,826	06/06/2007	06/25/2037
94985R-AH-5	WELLS FARGO MTG BK SEC 2007-4 A8			4	2FM	8,188,314	100.2490	9,121,659	9,099,047	8,677,254		92,797			6.000	6.112	MON	45,495	545,925	04/24/2007	04/25/2037
94985W-DV-0	WELLS FARGO MTG BK SEC 2007-1 A92			4	2FM	4,477,383	97.6700	4,771,098	4,884,939	4,617,706		62,209			6.000	6.257	MON	24,425	293,061	10/10/2007	08/25/2037
94986A-BK-3	WELLS FARGO MTG BK SEC 2007-8 2A10			4	1FM	6,596,575	100.7990	7,346,119	7,287,882	6,924,472		63,641			6.000	6.452	MON	36,439	437,177	01/03/2008	07/25/2037
94986F-AF-4	WELLS FARGO MTG BK SEC 2007-12 A6			4	1FM	12,593,238	100.6070	14,226,832	14,141,012	13,253,886		10,002			5.500	7.200	MON	64,813	777,905	04/10/2008	09/25/2037
94987F-AJ-5	WELLS FARGO MTGE LOAN TRUST WELLS FARGO MTGE LOAN TRUST	0		4	1FM	3,546,931	94.8550	3,389,524	3,573,359	3,547,000		76			3.248	3.334	MON	9,672	10,154	11/18/2016	08/27/2035
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,125,652,728	XXX	1,206,197,932	1,374,655,250	1,126,656,766	1,589,096	(3,108,212)	700,841		XXX	XXX	XXX	4,802,884	54,191,939	XXX	XXX
05490A-AE-3	BB-UBS TRUST 2012-TFT CL C 144A			4	1FM	21,408,835	97.8930	21,854,570	22,325,000	21,857,691		122,415			3.468	4.199	MON	64,526	787,214	10/16/2015	06/05/2030
05490A-AG-8	BB-UBS TRUST BBUBS 2012-TFT D			4			0.0000					(7,433)			3.468	0.000	MON			01/01/2016	06/05/2030
05490A-AG-8	BB-UBS TRUST BBUBS 2012-TFT D			4	1		0.0000								3.468	0.000	MON			11/01/2015	06/05/2030
05490A-AG-8	BB-UBS TRUST BBUBS 2012-TFT D			4	1FM	5,293,355	95.6380	5,281,111	5,522,000	5,342,092		48,737			3.468	4.466	MON	15,960	194,714	10/20/2015	06/05/2030
05490R-AA-4	BAMLL 2015-ASTR A			4	1FM	20,580,240	100.9310	20,186,164	20,000,000	20,518,263		(45,539)			3.819	3.517	MON	63,650	763,800	07/24/2015	07/14/2037
05490V-AE-7	BBCMS BBCMS 2015-MSQ C			4	1FM	15,360,690	101.4220	15,213,348	15,000,000	15,300,006		(48,043)			3.990	3.674	MON	36,573	608,444	09/17/2015	09/15/2032
05490V-AG-2	BBCMS BARCLAYS COMMERCIAL MTGE SECUR			4	1FM	9,968,930	98.7710	9,877,080	10,000,000	9,972,449		3,159			3.990	4.124	MON	24,382	405,630	09/17/2015	09/15/2032
05491H-AA-5	BAMLL 2016-FR13 A B OF A MERRILL LYNCH LARGE			4	1FM	7,292,813	82.3590	7,412,268	9,000,000	7,355,800		62,988			1.733	5.076	MON	12,998	39,058	09/09/2016	07/27/2045
05525B-AA-8	BANC OF AMERICA MERRILL LYNCH 2013-WBRK CL A 144A			4	1FM	46,987,500	101.8310	50,915,690	50,000,000	47,660,005		229,997			3.534	4.287	MON	147,263	1,796,603	01/09/2014	03/10/2037
05525B-AL-4	BANC OF AMERICA MERRILL LYNCH 2013-WBRK CLASS D 144A	0		4	1FM	5,689,254	95.1100	5,834,999	6,135,000	5,803,737		32,820			3.652	4.410	MON	13,070	220,443	04/05/2013	03/10/2025
05525B-AN-0	BANC OF AMERICA MERRILL LYNCH BAMLL 2013-WBRK E 144A	0		4	1FM	5,996,758	87.7000	6,139,000	7,000,000	6,245,181		71,931			3.652	5.261	MON	14,913	251,524	04/05/2013	03/10/2037
05525M-AA-4	BANC OF AMERICA MERRILL LYNCH 2014-520 M CLASS A 144A			4	1FM	27,294,921	106.9000	28,328,410	26,500,000	27,228,539		(28,692)			4.185	4.058	MON	61,611	1,127,610	08/01/2014	08/15/2034
05525M-AE-6	BANC OF AMERICA MERRILL LYNCH 2014-520M CLASS B 144A			4	1FM	10,135,620	101.1300	10,112,985	10,000,000	10,123,106		(6,977)			4.214	4.190	MON	18,728	428,413	08/01/2014	08/15/2034
05526Q-AG-1	BAMLL 2015-200P C			4	1FM	3,244,363	99.2450	3,275,098	3,300,000	3,250,136		4,644			3.596	3.873	MON	9,888	120,639	12/01/2015	04/14/2033
05526W-AJ-2	BAMLL 2015-HAUL C			4	1FM	8,239,576	97.3500	7,788,034	8,000,000	8,222,553		(12,404)			4.311	4.072	MON	28,740	344,880	07/28/2015	06/05/2031
05526W-AL-7	BAMLL 2015-HAUL C			4	1FM	19,466,074	95.3560	18,022,327	18,900,000	19,432,441		(24,531)			4.781	4.561	MON	75,301	903,609	07/28/2015	10/05/2032
05533F-AG-6	BCAP LLC TRUST BCAP LLC TRUST	0		4	1FM	5,456,118	74.2920	5,590,976	7,525,679	5,497,341		41,224			4.210	8.557	MON	25,932	208,370	04/14/2016	07/26/2037
05538U-AA-1	BB-UBS TRUST 2012 SHOW CL A 144A			4	1FM	3,968,125	101.1650	4,046,608	4,000,000	3,976,724		2,396			3.430	3.536	MON	11,434	137,208	05/28/2013	11/05/2036
05538U-AC-7	BB-UBS TRUST 2012-SHOW CL B 144A			4	1FM	9,928,961	102.3500	10,746,753	10,500,000	10,066,396		44,440			3.882	4.542	MON	33,969	407,631	10/29/2013	11/05/2036
05538U-AE-3	BB-UBS TRUST 2012 SHOW CL C 144A			4	1FM	25,394,898	101.7000	25,425,070	25,000,000	25,277,707		(29,964)			4.026	3.946	MON	83,875	1,023,275	11/01/2012	11/05/2036
05538U-AG-8	BB-UBS TRUST BB-UBS TRUST			4	1FM	2,432,813	97.8270	2,445,665	2,500,000	2,438,123		5,310			4.026	4.495	MON	8,388	85,273	02/18/2016	11/05/2024
05538U-AL-7	BB-UBS TRUST 2012-SHOW CL XA 144A			4,6	1FE	9,999,939	4.1650	6,718,548		6,966,581		(776,409)			0.596	3.741	MON	80,085	1,069,258	11/06/2012	11/05/2036
05546J-AE-8	BARCLAYS COMMERCIAL MTG SEC BARCLAYS COMM MTGE SEC TRUST			4	1FM	3,957,500	95.8560	3,834,246	4,000,000	3,957,965		465			3.375	3.530	MON	9,375	11,250	11/10/2016	03/12/2036
05546J-AJ-7	BARCLAYS COMMERCIAL MTG SEC BBCMS 2015 VFM C			4	1FM	14,539,032	93.2070	13,421,745	14,400,000	14,517,726		(11,278)			3.483	3.448	MON	34,829	509,899	03/18/2015	03/15/2036
05547H-AC-5	BARCLAYS COMM MTGE SEC BARCLAYS COMM MTGE SEC			4	1FM	20,598,480	106.8540	21,370,772	20,000,000	20,573,972		(37,081)			4.197	3.910	MON	58,292	839,400	12/04/2015	08/10/2035
05547H-AJ-0	BARCLAYS COMM MTGE SEC BARCLAYS COMMERCIAL MTGE SEC			4	1FM	6,179,766	99.9910	5,999,452	6,000,000	6,167,011		(9,496)			4.498	4.210	MON	18,742	269,880	12/04/2015	08/10/2035
05547H-AL-5	BARCLAYS COMM MTGE SEC BBCMS 2015-SRCH C			4	1FM	9,269,406	99.2190	8,929,704	9,000,000	9,250,619		(13,642)			4.798	4.511	MON	29,988	431,820	12/04/2015	08/10/2035

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05604F-AJ-4	BWAY MORTGAGE TRUST 2013-1515 CL B 144A			4	1FM	36,102,530	100.1140	36,597,784	36,556,000	36,217,463		31,430			3.473	3.618	MON	105,796	1,269,553	06/02/2015	03/10/2033
05604F-AL-9	BWAY MORTGAGE TRUST 2013-1515 CLASS C			4	1FM	11,523,750	97.9130	11,749,578	12,000,000	11,563,752		40,002			3.446	3.987	MON	34,462	379,082	01/25/2016	03/10/2033
05604F-AN-5	BWAY MORTGAGE TRUST 2013-1515 CLASS D			4	1FM	9,105,156	97.1110	8,739,986	9,000,000	9,101,780		(4,052)			3.633	3.486	MON	27,249	172,577	08/15/2016	03/10/2033
059497-BA-4	BANK OF AMERICA COMM MTG INC BANC OF AMERICA COMM MTGE TR	0		4	1FM	3,230,254	99.8860	3,237,057	3,240,750	3,230,271		18			5.482	5.557	MON	14,805	44,414	09/21/2016	01/15/2049
05951G-AC-6	BANC AMERICA FUNDING CORP	0		4	1FM	3,161,439	76.6530	3,505,720	4,573,511	3,150,753		(34,572)			13.000	7.521	MON	11,561	27,126	12/10/2015	03/25/2037
06054A-BC-2	BACM BANCM 2015-UBS7			4	1FM	9,223,564	105.5250	9,497,215	9,000,000	9,198,033		(19,652)			4.366	4.142	MON	32,747	399,529	09/16/2015	09/15/2048
06054A-BD-0	BACM BACM 2015-UBS7 C			4	1FM	8,385,188	97.7940	8,322,290	8,510,000	8,405,729		15,520			4.366	4.628	MON	30,963	319,647	07/14/2016	09/15/2048
06054M-AK-9	BANC OF AMER COMM MTGE TRUST BANC OF AMER COMM MTGE TRUST			4	1FM	9,550,765	99.2700	9,430,625	9,500,000	9,546,800		(3,965)			4.913	4.927	MON	38,894	237,258	06/16/2016	06/15/2049
12514M-BF-1	CD COMMERCIAL MTGE TRUST CD COMMERCIAL MTGE TRUST			4	1FM	4,634,814	94.6270	4,258,200	4,500,000	4,630,641		(4,174)			3.077	2.745	MON	11,539	46,155	08/10/2016	08/10/2049
12514M-BG-9	CD COMMERCIAL MTGE TRUST CD COMMERCIAL MTGE TRUST			4	1FM	7,209,675	93.2110	6,524,755	7,000,000	7,203,550		(6,124)			3.631	3.303	MON	21,181	84,723	08/10/2016	08/10/2049
12515A-BG-4	CD COMM MTGE TRUST CD COMMERCIAL MTGE TRUST			4	1FE	6,179,964	102.3860	6,143,176	6,000,000	6,179,004		(961)			3.668	3.340	MON	18,340		11/18/2016	11/10/2049
12515A-BH-2	CD COMM MTGE TRUST CD COMMERCIAL MTGE TRUST			4	1Z	11,329,695	102.3900	11,262,948	11,000,000	11,327,951		(1,744)			3.879	3.550	MON	35,558		11/18/2016	11/10/2049
12515A-BJ-8	CD COMM MTGE TRUST CD COMMERCIAL MTGE TRUST			4	1FE	6,943,060	98.5590	6,899,099	7,000,000	6,943,282		223			4.031	4.149	MON	23,514		11/18/2016	11/10/2049
12531Y-AV-0	CFCRE COMM MTGE TRUST CFCRE COMMERCIAL MTGE TRUST			4	1FM	10,299,984	100.1710	10,017,069	10,000,000	10,282,768		(17,216)			4.147	3.785	MON	34,558	241,908	05/04/2016	05/10/2058
12532A-BB-4	CFCRE COMM MTGE TRUST			4	1FM	3,604,974	98.6120	3,451,407	3,500,000	3,603,986		(989)			3.800	3.462	MON	11,083	11,095	11/01/2016	11/10/2049
12532B-AF-4	CFCRE COMM MTGE TRUST CFCRE COMM MTGE TRUST			4	1FE	5,664,960	103.2170	5,676,948	5,500,000	5,664,713		(247)			4.363	4.108	MON	19,995		12/09/2016	12/10/2054
12532B-AG-2	CFCRE COMM MTGE TRUST CFCRE COMM MTGE TRUST			4	1FE	5,289,811	96.3990	5,301,934	5,500,000	5,290,341		529			4.443	5.026	MON	20,363		12/09/2016	12/10/2054
12591Q-AU-6	COMM MORTGAGE TRUST 2014 UBS4 CL B			4	1FM	0	0.0000	0							4.350	0.000	MON		21,652	07/01/2014	08/10/2047
12591R-BD-1	COMM MORTGAGE TRUST 2014-CR15 CL B			4	1FM	16,478,791	108.6420	17,382,670	16,000,000	16,424,391		(17,885)			4.711	4.579	MON	62,816	766,249	02/10/2014	02/10/2047
12591T-AH-9	COMM MORTGAGE TRUST 2014-LC15 C B			4	1FM	22,658,796	104.8770	23,072,889	22,000,000	22,496,526		(60,846)			4.599	4.253	MON	84,315	1,011,780	03/14/2014	04/10/2047
12591T-AK-2	COMM MORTGAGE TRUST 2014-LC15 CLASS C			4	1FM	0	0.0000	0							4.944	0.000	MON		14,944	04/28/2015	04/10/2047
12591Y-BF-1	COMM MORTGAGE TRUST 2014-UBS3CLASS B			4	1FM	29,730,684	102.8890	29,777,103	28,941,000	29,622,644		20,943			4.313	3.959	MON	104,019	1,248,225	05/22/2014	06/10/2047
12592K-BF-0	COMM MORTGAGE TRUST 2014-UBS CLASS B			4	1FM	15,449,035	104.5190	15,677,877	15,000,000	15,358,719		(38,327)			4.514	4.185	MON	56,425	677,100	09/09/2014	09/10/2047
12592K-BH-6	COMM MORTGAGE TRUST 2014-UBS5 CLASS C			4	1FM	10,436,641	97.6180	9,761,754	10,000,000	10,374,909		(36,991)			4.613	4.174	MON	38,442	468,885	05/06/2015	09/10/2047
12592M-BM-1	COMM MORTGAGE TRUST COMM 2014-LC17 AM			4	1FM	18,538,629	104.2370	18,762,694	18,000,000	18,430,519		(49,137)			4.188	3.845	MON	62,820	753,840	09/18/2014	10/10/2047
12592M-BN-9	COMM MORTGAGE TRUST 2014-LC17 CLASS B			4	1FM	15,478,518	104.2260	15,706,893	15,070,000	15,412,274		(35,180)			4.490	4.178	MON	56,387	638,703	02/18/2016	10/10/2047
12592P-BJ-1	COMM MORTGAGE TRUST COMM 2014 - UBS6 CLASS B			4	1FM	17,508,901	101.2020	17,204,383	17,000,000	17,414,124		(42,742)			4.349	4.024	MON	61,611	739,330	11/25/2014	06/10/2025
12592T-AL-9	COMM MORTGAGE TRUST COMM 2015-3BP			4	1FM	9,925,823	92.5000	9,712,488	10,500,000	9,987,797		47,789			3.238	4.012	MON	28,336	308,683	07/14/2016	02/10/2025
12593A-BD-6	COMM MORTGAGE TRUST 2015 CR23 CLASS B			4	1FM	21,420,304	97.1010	20,194,080	20,797,000	21,335,460		(52,740)			4.183	3.852	MON	72,495	869,939	05/06/2015	05/10/2048
12593A-BE-4	COMM MORTGAGE TRUST 2015-CR23 CLASS C			4	1FM	14,867,643	89.1390	13,370,798	15,000,000	14,881,152		10,056			4.255	4.454	MON	53,193	649,089	05/06/2015	05/10/2048
12593G-AJ-1	COMM 2015-PC1 B			4	1FM	9,037,376	97.0090	8,730,777	9,000,000	9,032,051		(2,918)			4.441	4.499	MON	33,310	406,504	07/01/2015	07/10/2050
12593Q-BG-4	COMM MTGE TRUST COMM 2015-CR26 AM			4	1FM	12,348,672	102.9150	12,349,825	12,000,000	12,303,790		(36,612)			4.085	3.705	MON	40,850	490,200	09/28/2015	10/10/2048
12593Q-BH-2	COMM MTGE TRUST 2015-CR 26 B			4	1FM	14,948,003	104.0940	15,093,607	14,500,000	14,900,682		(37,651)			4.494	4.207	MON	54,308	662,643	09/28/2015	10/10/2048
12593V-AJ-8	CREDIT SUISSE MTGE TRUST			4	1FM	30,277,740	101.4420	30,432,513	30,000,000	30,148,485		(23,769)			4.138	4.113	MON	103,458	1,334,609	12/03/2015	11/15/2037
12593V-AL-3	CREDIT SUISSE MTGE TRUST CSMC 2015-GLPA D			4	1FM	8,905,581	96.9040	8,721,396	9,000,000	8,882,284		7,703			4.138	4.362	MON	31,037	400,382	12/03/2015	11/15/2037
12594C-BH-2	COMMERCIAL MTGE TRUST COMMERCIAL MTGE TRUST			4	1FM	10,299,627	103.7650	10,376,499	10,000,000	10,296,200		(3,427)			4.243	3.886	MON	35,358	318,225	03/03/2016	02/10/2049
12594C-BJ-8	COMMERCIAL MTGE TRUST COMMERCIAL MTGE TRUST			4	1FM	8,334,739	103.2150	8,577,199	8,310,000	8,331,091		(3,648)			4.643	4.688	MON	32,151	294,737	03/03/2016	02/10/2049
12594J-AG-0	COMM MTGE TRUST COMM MTGE TRUST			4	1FM	6,700,965	100.0500	6,503,227	6,500,000	6,688,269		(12,696)			3.461	2.902	MON	18,749	76,247	07/25/2016	08/10/2029
12594J-AJ-4	COMM MTGE TRUST COMM MORTGAGE TRUST			4	1FM	7,508,333	97.3720	7,302,913	7,500,000	7,507,788		(546)			3.461	3.498	MON	21,634	87,977	07/25/2016	08/10/2029
12594P-BA-8	CREDIT SUISSE MTGE TRUST CREDIT SUISSE MTGE TRUST			4	1FE	6,694,955	102.6630	6,673,087	6,500,000	6,694,535		(419)			4.251	3.903	MON	23,026		12/14/2016	12/15/2049
12594P-BB-6	CREDIT SUISSE MTGE TRUST CREDIT SUISSE MTGE TRUST			4	1FE	5,325,859	96.2450	5,293,496	5,500,000	5,326,310		451			4.365	4.889	MON	20,006		12/14/2016	12/15/2049
126192-AE-3	COMM MORTGAGE TRUST 2012-LC4 CL AM			4	1FM	10,643,054	105.5690	10,847,169	10,275,000	10,501,062		(42,076)			4.063	3.590	MON	34,789	417,473	06/18/2013	12/10/2044
126192-AF-0	COMM MORTGAGE TRUST 2012-LC4 CL B			4	1FM	7,817,568	108.1010	8,004,909	7,405,000	7,664,000		(46,249)			4.934	4.181	MON	30,447	365,363	01/08/2014	12/10/2044
126192-AK-9	COMM MORTGAGE TRUST 2012-LC4 CLASS D 144A			4	1FM	10,563,281	99.1790	9,917,927	10,000,000	10,414,519		(76,999)			5.622	4.764	MON	46,850	467,105	10/28/2016	03/10/2022
12624B-AL-0	COMM MORTGAGE TRUST 2012-CR1 D			4	1FM	8,936,115	98.3770	8,362,035	8,500,000	8,850,578		(50,156)			5.351	4.605	MON	37,903	399,532	07/18/2016	05/15/2045
12624K-AH-9	COMM MORTGAGE TRUST 2012-CR2 C			4	1FM	11,917,562	105.0400	11,554,363	11,000,000	11,557,405		(94,675)			4.855	3.874	MON	44,500	542,997	02/13/2013	08/15/2045
12624K-AW-6	COMM MORTGAGE TRUST COMMERCIAL MTGE TRUST			4	1FM	465,012	98.7090	444,192	450,000	463,711		(1,301)			4.855	4.373	MON	1,820	14,807	04/25/2016	08/15/2045
12624N-AC-4	COMM MORTGAGE TRUST 2012-LTRT, CL A2, 144A			4	1FM	28,823,462	99.8660	30,525,670	30,566,488	29,371,342		178,030			3.400	4.192	MON	86,595	1,039,138	01/08/2014	10/05/2030
12624N-AN-0	COMM MORTGAGE TRUST COMM 2012-LTRT D			4	1FM	4,395,786	95.2090	4,273,001	4,488,000	4,411,013		11,212			4.189	4.623	MON	15,665	191,115	08/26/2015	10/05/2030
12624P-AF-2	COMM MORTGAGE TRUST 2012-CR3 XA			4,6	1FE	8,331,491	7.6980	4,413,106		4,279,202		(996,869)			2.076	3.579	MON	99,187	1,255,623	10/04/2012	11/15/2045
12624P-AL-9	COMM MORTGAGE TRUST 2012-CR3 B 144A			4	1FM	13,608,584	103.7310	13,727,572	13,233,775	13,466,103		(39,234)			3.922	3.578	MON	43,252	519,029	06/03/2013	11/15/2045
12624P-AQ-8	COMM MORTGAGE TRUST 2012-CR3 CL C 144A			4	1FM	12,164,417	101.8990	11,844,845	11,624,078	11,965,810		(54,668)			4.584	4.013	MON	44,404	532,848	05/28/2013	11/15/2045
12624P-AS-4	COMM MORTGAGE TRUST 2012-CR3 CLASS D 144A			4	1FM	7,082,732	96.2860	6,595,618	6,850,000	7,048,239		(25,168)			4.770	4.273	MON	27,230	251,367	04/07/2016	10/15/2045
12624P-AU-9	COMM MORTGAGE TRUST 2012-CR3 CLASS E 144A			4	1FM	3,718,897	91.5790	3,392,724	3,704,715	3,715,327		(1,854)			4.770	4.822	MON	7,854	179,670	11/14/2014	10/15/2045
12624Q-AC-7	COMMERCIAL MORTGAGE TRUST 2012-CR4 CL C 144A			4	1FM	12,254,184	100.8050	11,945,379	11,850,000	12,102,951		(40,934)			4.442	4.031	MON	43,865	526,377	05/22/2013	10/15/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12624Q-AE-3	COMMERCIAL MORTGAGE TRUST 2012-CR4 CL D 144A			4	1FM	6,575,728	94.1030	6,488,420	6,895,000	6,595,752		27,651	188,774		4.571	5.528	MON	26,266	312,256	01/14/2016	04/15/2032
12624Q-AS-2	COMMERCIAL MORTGAGE TRUST 2012-CR4 CL XA			4,6	1FE	10,341,339	7.0460	5,435,827		5,414,233		(1,227,560)			1.903	3.512	MON	122,364	1,537,709	11/06/2012	10/15/2045
12624Q-BA-0	COMMERCIAL MORTGAGE TRUST 2012-CR4 CL B 144A			4	1FM	5,124,649	101.5940	5,079,716	5,000,000	5,075,037		(12,645)			3.703	3.414	MON	15,429	185,150	11/02/2012	10/15/2045
12624X-AT-5	COMM MORTGAGE TRUST 2013-CR6 CLASS C 144A			4	1FM	5,405,430	97.8460	5,254,319	5,370,000	5,388,315		(3,459)			3.777	3.724	MON	16,902	202,825	12/16/2015	03/10/2046
12625C-AJ-2	COMMERCIAL MORTGAGE TRUST 2013 WWP CLASS B 144A			4	1FM	37,638,058	102.6160	38,480,891	37,500,000	37,556,378		(14,441)			3.726	3.706	MON	116,422	1,397,063	01/07/2014	03/10/2031
12625C-AL-7	COMMERCIAL MORTGAGE TRUST 2013-WWP CLASS C 144A			4	1FM	12,364,575	99.9510	12,493,874	12,500,000	12,406,216		11,685			3.544	3.692	MON	36,919	443,025	03/25/2013	03/10/2031
12625F-AF-3	COMMERCIAL MORTGAGE TRUST 2013-CR7 CL XA			4,6	1FE	6,568,383	5.4580	3,798,721		3,857,286		(783,232)			1.401	4.328	MON	81,250	1,364,449	06/24/2013	03/10/2046
12625F-AU-0	COMMERCIAL MORTGAGE TRUST 2013-CR7 CLASS B 144A			4	1FM	15,353,723	100.4080	15,764,086	15,700,000	15,448,876		31,110			3.613	3.907	MON	47,270	567,241	06/05/2014	03/10/2046
12625F-AY-2	COMMERCIAL MORTGAGE TRUST 2013-CR7 CLASS C 144A			4	1FM	10,651,584	97.0750	10,789,897	11,115,000	10,755,663		35,942			4.029	4.603	MON	37,318	455,385	04/16/2014	03/10/2046
12625K-AL-9	COMM MORTGAGE TRUST 2013-CR8 CL AM 144A			4	1FM	5,149,278	103.4920	5,174,588	5,000,000	5,084,686		(13,974)			3.826	3.557	MON	15,942	194,680	06/04/2013	06/10/2046
12625K-AM-7	COMM MORTGAGE TRUST 2013-CR8 CL B 144A			4	1FM	20,483,332	102.2730	20,454,530	20,000,000	20,312,290		(49,066)			3.963	3.737	MON	66,058	806,221	06/04/2013	06/10/2046
12625K-AN-5	COMM MORTGAGE TRUST 2013-CR8 CL C 144A			4	1FM	25,186,800	97.3780	25,259,840	25,940,000	25,380,954		64,548			3.963	4.405	MON	85,677	1,045,668	03/19/2014	06/10/2046
12625U-AC-7	COMM MORTGAGE TRUST 2013-CR9 CL AM 144A			4	1FM	9,974,881	106.2080	10,620,809	10,000,000	9,978,965		1,929			4.256	4.379	MON	35,465	432,718	07/02/2013	07/10/2045
12625U-AE-3	COMM MORTGAGE TRUST 2013-CR9 CL B 144A			4	1FM	19,163,798	105.3420	21,068,488	20,000,000	19,345,454		79,166			4.256	4.921	MON	70,930	865,436	07/02/2013	07/10/2045
12625U-AG-8	COMM MORTGAGE TRUST 2013 CR9 CL C 144 A			4	1FM	18,496,484	99.2190	19,843,736	20,000,000	18,925,936		133,116			4.256	5.336	MON	70,930	865,436	07/02/2013	07/10/2045
12625U-BC-6	COMM MORTGAGE TRUST COMM 2013-CR9 XA			4,6	1FE	4,492,016	0.7360	1,740,526		1,860,575		(672,187)			0.208	4.313	MON	41,017	702,276	10/01/2016	07/10/2045
12625X-AG-2	COMM MORTGAGE TRUST 2013-300P CL B 144A			4	1FM	12,061,734	106.7660	12,811,976	12,000,000	12,040,233		(6,613)			4.394	4.419	MON	43,935	536,007	08/15/2013	08/10/2030
12625X-AJ-6	COMM MORTGAGE TRUST 2013-300P CL C 144A			4	1FM	21,427,623	104.3160	22,949,474	22,000,000	21,583,984		49,656			4.394	4.819	MON	80,548	982,680	08/15/2013	08/10/2030
12626B-AQ-7	COMM MORTGAGE TRUST 2013-CR10, CL B, 144A			4	1FM	10,791,368	108.3460	11,376,348	10,500,000	10,715,341		(27,948)			4.789	4.529	MON	41,901	511,291	06/19/2014	08/10/2046
12626B-AU-8	COMM MORTGAGE TRUST 2013-CR10, CL C, 144A			4	1FM	6,787,630	101.3890	7,097,259	7,000,000	6,845,829		18,943			4.789	5.301	MON	27,934	340,861	11/12/2013	08/10/2046
12626G-AP-8	COMM MORTGAGE TRUST 2013-LC13 CL B 144a			4	1FM	11,416,160	109.9710	11,572,216	10,523,000	11,286,167		(93,569)			5.009	3.790	MON	43,925	464,192	02/01/2016	08/10/2046
12626G-AR-4	COMM MORTGAGE TRUST 2013-LC13 CL C 144a			4	1FM	14,170,646	104.5280	13,660,969	13,069,180	13,946,715		(91,266)			5.044	4.154	MON	54,932	670,312	03/06/2015	09/10/2023
12628I-BE-3	CSAIL 2015-C1 B			4	1FM	13,390,000	103.1840	13,413,910	13,000,000	13,330,003		(34,174)			4.044	3.705	MON	43,807	525,681	03/06/2015	04/15/2050
12631D-BE-2	WF-RBS COMMERCIAL MORTGAGE TR 2014-CR17 CLASS B			4	1FM	30,010,166	104.3280	30,255,100	29,000,000	29,854,334		2,598			4.377	3.930	MON	105,778	1,269,330	06/27/2014	05/10/2047
12632Q-BA-0	COMM MORTGAGE TRUST COMM 2014-CR18 B			4	1FM	29,302,130	104.0000	29,379,949	28,250,000	29,066,330		(97,896)			4.456	4.013	MON	104,902	1,258,820	07/22/2014	07/15/2047
12634N-AY-4	CSAIL COMMERCIAL MTG TRUST 2015-C2 CLASS B			4	1FM	25,749,875	99.5060	24,876,405	25,000,000	25,634,087		(72,570)			4.208	3.839	MON	87,665	1,051,975	05/06/2015	06/15/2057
12634N-AZ-1	CSAIL COMMERCIAL MTG TRUST 2015 - C2 CLASS C			4	1FM	14,854,635	91.8830	13,782,474	15,000,000	14,864,052		7,414			4.211	4.392	MON	52,640	642,314	05/06/2015	06/15/2057
12635F-AY-0	CSAIL 2015-C3 B			4	1FM	14,103,866	102.5220	14,353,013	14,000,000	14,088,156		(10,617)			4.110	4.092	MON	47,949	585,690	08/06/2015	08/15/2048
12635Q-BK-5	COMM MORTGAGE TRUST COMM MORTGAGE TRUST			4	1FM	10,299,069	103.7030	10,370,292	10,000,000	10,268,950		(25,556)			4.361	4.082	MON	36,340	443,536	10/20/2015	10/10/2058
12635R-AX-6	CSAIL CSAIL 2015-C4A4			4	1FM	18,539,892	104.1040	18,738,662	18,000,000	18,752,157		214,062			3.808	3.002	MON	57,120	685,437	11/18/2015	11/11/2048
12635R-BB-3	CSAIL CSAIL 2015-C4 CLASS AS			4	1FM	18,157,711	103.8090	18,300,524	17,629,000	18,107,462		(45,765)			4.174	3.830	MON	61,320	735,834	11/18/2015	11/11/2048
12636F-BN-2	COMM MTGE TRUST COMM 2015-LC 23 B			4	1FM	7,724,453	101.4590	7,609,391	7,500,000	7,702,543		(19,242)			4.459	4.080	MON	27,869	334,425	11/06/2015	10/10/2053
12636F-BP-7	COMM MTGE TRUST COMM MTGE TRUST			4	1FM	7,353,297	95.9270	7,194,526	7,500,000	7,361,139		7,357			4.646	4.945	MON	29,037	354,259	11/06/2015	10/10/2053
12636G-AE-1	COMM MORTGAGE TRUST COMMERCIAL MORTGAGE TRUST			4	1FM	4,600,830	97.1170	4,370,248	4,500,000	4,599,499		(1,331)			3.179	2.973	MON	11,920	24,235	10/12/2016	10/10/2036
12636G-AG-6	COMM MORTGAGE TRUST COMMERCIAL MORTGAGE TRUST			4	1FM	4,486,146	94.7550	4,263,963	4,500,000	4,486,607		461			3.179	3.273	MON	11,920	24,235	10/12/2016	10/10/2036
12636G-AJ-0	COMM MORTGAGE TRUST COMMERCIAL MORTGAGE TRUST			4	1FM	4,701,387	89.5000	4,474,982	5,000,000	4,706,103		4,717			3.179	3.973	MON	13,244	26,928	10/12/2016	10/10/2026
12637U-BB-4	CSAIL COMM MTGE TRUST CSAIL COMM MTGE TRUST			4	1FM	4,097,740	99.6070	3,984,281	4,000,000	4,097,019		(721)			4.344	4.106	MON	14,480	14,480	11/10/2016	11/15/2049
12637U-BC-2	CSAIL COMM MTGE TRUST CSAIL COMM MTGE TRUST			4	1FM	5,573,184	90.4540	5,427,235	6,000,000	5,576,746		3,562			4.394	5.370	MON	21,970	21,970	11/10/2016	11/15/2049
12649A-AC-3	CREDIT SUISSE MORTGAGE TRUST 2014-USA CLASS A2 144A			4	1FM	10,299,920	102.0260	10,202,556	10,000,000	10,244,842		(25,001)			3.953	3.631	MON	32,942	395,300	09/22/2014	09/15/2025
12649A-AJ-8	CREDIT SUISSE MORTGAGE TRUST 2014-USA CLASS B 144a			4	1FM	26,371,361	101.5220	26,086,140	25,695,000	26,255,959		(55,774)			4.185	3.898	MON	89,603	1,015,655	03/07/2016	09/15/2025
12649A-AL-3	CREDIT SUISSE MORTGAGE TRUST 2014-USA CLASS C 144a			4	1FM	18,682,676	98.5410	17,875,247	18,140,000	18,570,857		(49,615)			4.336	3.975	MON	65,538	782,413	08/25/2016	09/15/2025
17290X-AW-0	CITIGROUP COMM MTGE TRUST CITIGROUP COMM MTGE TRUST			4	1FM	6,694,906	99.3830	6,459,927	6,500,000	6,683,827		(11,079)			4.233	3.897	MON	22,929	183,430	04/13/2016	04/10/2049
17290X-AX-8	CITIGROUP COMM MTGE TRUST CITIGROUP COMM MTGE TRUST	0		4	1FM	9,733,058	98.0120	9,801,183	10,000,000	9,745,807		12,749			4.923	5.383	MON	41,025	333,672	04/13/2016	04/10/2049
17290Y-AU-2	CITIGROUP COMM MTGE TRUST CITIGROUP COMM MTGE TRUST			4	1FM	5,557,451	100.6680	5,432,065	5,396,000	5,563,336		5,885			4.120	3.755	MON	18,526	129,589	05/17/2016	05/10/2049
17290Y-AV-0	CITIGROUP COMM MTGE TRUST CITIGROUP COMM MTGE TRUST			4	1FM	7,272,477	99.1490	7,387,593	7,451,000	7,301,988		29,511			4.954	5.315	MON	30,759	219,428	05/17/2016	05/10/2049
17291C-BU-8	CITIGROUP COMMERCIAL MTGE TRST CGCMT 2016-C2 B			4	1FM	7,209,866	93.0600	6,514,201	7,000,000	7,203,625		(6,241)			3.176	2.841	MON	18,527	74,107	08/11/2016	09/10/2049
17291C-BV-6	CITIGROUP COMMERCIAL MTGE TRST CGCMT 2016 C2 C			4	1FM	8,754,426	91.6640	7,791,477	8,500,000	8,747,318		(7,108)			4.031	3.698	MON	28,553	114,212	08/11/2016	09/10/2049
17291E-AA-9	CITIGROUP COMMERCIAL MTGE TRUS CITIGROUP COM MTGE TRUST	0		4	1FM	820,147	69.3900	832,675	1,200,000	821,263		1,116			3.250	7.942	MON	3,250		12/06/2016	12/10/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
17291E-AY-7	CITIGROUP COMMERCIAL MTGE TRUS CITIGROUP COMM MTGE TRUST			4	1FE	7,209,656	102.5770	7,180,422	7,000,000	7,208,873		(784)			4.032	3.695	MON	23,520		12/06/2016	12/10/2049
17291E-AZ-4	CITIGROUP COMMERCIAL MTGE TRUS CITIGROUP COMM MTGE TRUST			4	1FE	9,779,720	103.0240	9,787,267	9,500,000	9,778,848		(871)			4.248	3.956	MON	33,630		12/06/2016	12/10/2049
17291E-BA-8	CITIGROUP COMMERCIAL MTGE TRUS CITIGROUP COMM MTGE TRUST	0		4	1FE	2,058,689	95.6450	2,040,098	2,133,000	2,058,958		269			4.288	4.781	MON	5,021		12/06/2016	12/10/2049
17291E-BA-8	CITIGROUP COMMERCIAL MTGE TRUST			4	1FE	3,378,064	95.6450	3,347,559	3,500,000	3,378,506		443			4.288	4.781	MON	12,507		12/06/2016	12/10/2049
17318U-AG-9	CITIGROUP COMMERCIAL MTG TR 2012-GC8 CLASS B 144A			4	1FM	5,151,016	104.4190	5,220,940	5,000,000	5,097,041		(16,674)			4.285	3.897	MON	17,854	214,250	01/27/2014	09/10/2045
17318U-AH-7	CITIGROUP COMMERCIAL MTG TR 2012-GC8 CL C 144A			4	1FM	6,375,211	103.1260	6,130,857	5,945,000	6,211,845		(43,769)			4.876	4.040	MON	24,158	294,747	03/12/2013	09/10/2045
17320D-AN-8	CITIGROUP COMMERCIAL MTG TR 2013-GC11 CL AS			4	1FM	12,158,125	102.1010	12,507,346	12,250,000	12,184,573		7,776			3.422	3.528	MON	34,933	419,195	06/06/2013	04/10/2046
17320D-AQ-1	CITIGROUP COMMERCIAL MTG TR 2013-GC11 CL B			4	1FM	22,318,329	100.3530	22,077,561	22,000,000	22,197,886		(31,037)			3.732	3.580	MON	68,420	821,040	04/17/2014	04/10/2023
17320D-AS-7	CITIGROUP COMMERCIAL MTG TR 2013-GC11 CL C			4	1FM	18,042,364	97.4600	17,542,838	18,000,000	18,014,853		(6,172)			4.134	4.128	MON	62,010	744,120	06/21/2013	04/10/2023
17320D-AU-2	CITIGROUP COMMERCIAL MTG TR			4	1FM	6,775,156	90.2710	6,318,986	7,000,000	6,794,695		16,737			4.456	5.051	MON	25,993	279,453	05/10/2016	04/10/2046
17321J-AH-7	CITIGROUP COMMERCIAL MTG TR 2013-GC15 CL C			4	1FM	19,758,999	105.9090	19,362,225	18,282,000	19,488,701		(60,784)			5.106	4.149	MON	77,784	948,766	07/24/2014	09/10/2046
17322V-AW-6	CITIGROUP COMMERCIAL MTG TRUST CGMT 2014-GC23 CLASS B			4	1FM	5,149,762	102.7340	5,136,689	5,000,000	5,117,596		(13,756)			4.175	3.831	MON	17,396	208,750	07/18/2014	07/10/2024
17322V-AX-4	CITIGROUP COMMERCIAL MTG TRUST			4	1FM	19,644,453	98.1010	18,639,177	19,000,000	19,510,039		(59,403)			4.452	4.117	MON	70,497	860,304	01/28/2015	07/10/2024
17323V-BD-6	CGCMT 2015-GC29B			4	1FM	12,358,993	97.7920	11,734,996	12,000,000	12,306,822		(30,856)			3.758	3.430	MON	37,580	450,960	04/01/2015	04/10/2048
17323Y-AG-4	CITIGROUP COMMERCIAL MTG TRUST CGCMT 2015-GC31 B			4	1FM	17,897,526	97.7290	17,465,184	17,871,000	17,883,245		(9,025)			4.064	4.092	MON	60,523	738,450	06/24/2015	06/10/2045
17323Y-AH-2	CITIGROUP COMMERCIAL MTG TRUST CGCMT 2015-GC31 C			4	1FM	9,471,896	89.7600	8,975,972	10,000,000	9,548,190		37,773			4.064	4.772	JD	33,866	413,211	06/24/2015	12/10/2025
17324D-AX-2	CGCMT 2015-P1 B			4	1FM	9,784,314	104.7870	9,954,794	9,500,000	9,753,624		(22,154)			4.288	4.030	MON	33,943	414,186	08/06/2015	09/15/2048
17324D-AY-0	CGCMT 2015-P1 B CITIGROUP COMMERCIAL MTGE TRUS			4	1FM	8,852,293	98.6290	8,181,313	8,295,000	8,837,118		(15,175)			4.341	3.590	MON	30,004	91,179	08/31/2016	09/15/2048
17325D-AG-8	CITIGROUP COMMERCIAL MTGE TRUS			4	1FM	6,179,577	97.8960	5,873,747	6,000,000	6,176,510		(3,067)			3.698	3.367	MON	18,490	36,980	09/30/2016	10/10/2049
17325D-AH-6	CITIGROUP COMMERCIAL MTGE TRUS CITIGROUP COMMERCIAL MTGE TRST			4	1FM	6,011,578	95.7460	5,744,745	6,000,000	6,011,253		(324)			4.324	4.349	MON	21,622	43,965	09/30/2016	10/10/2049
17325G-AG-1	CITIGROUP COMM MTGE TRUST CITiGROUP COMM MTGE TRUST			4	1FM	4,119,842	97.5770	3,903,063	4,000,000	4,118,601		(1,240)			3.669	3.335	MON	12,230	12,230	11/03/2016	11/15/2049
17325G-AH-9	CITIGROUP COMM MTGE TRUST CITIGROUP COMM MTGE TRUST			4	1FM	4,881,287	93.8680	4,693,400	5,000,000	4,882,439		1,152			4.140	4.468	MON	17,250	17,250	11/03/2016	11/15/2049
200474-BF-0	COMM MTG TRUST			4	1FM	15,449,766	102.0290	15,304,404	15,000,000	15,376,902		(38,767)			3.829	3.500	MON	47,863	574,350	01/26/2015	02/10/2048
200474-BH-6	COMM MTG TRUST Comm 2015 - LC19			4	1FM	6,168,859	100.0330	6,001,997	6,000,000	6,139,068		29,874			4.262	3.995	MON	21,312	260,036	01/27/2015	07/10/2025
20048E-BB-6	COMMERCIAL MORTGAGE TRUST 2013-LC6			4	1FM	1,942,586	101.0740	2,036,632	2,015,000	1,962,669		7,205			3.739	4.247	MON	6,278	75,341	02/04/2014	01/10/2046
20048E-BC-4	COMMERCIAL MORTGAGE TRUST 2013 - LC6 CLASS C			4	1FM	19,444,973	99.4800	18,861,431	18,960,000	19,274,065		(48,300)			4.242	3.945	MON	67,024	804,283	11/13/2015	01/10/2046
21870K-AN-8	CORE INDUSTRIAL	0		4	1FM	4,949,641	95.3300	4,766,500	5,000,000	4,957,258		4,173			4.227	4.465	MON	17,612	214,862	04/07/2015	02/10/2025
21870K-AQ-1	CORE INDUSTRIAL	0		4	1FM	4,650,096	93.8100	4,690,500	5,000,000	4,721,696		31,494			4.227	5.668	MON	17,612	214,862	04/07/2015	02/10/2025
22544Q-AG-4	CREDIT SUISSE MTGE TRST CREDIT SUISSE MORTGAGE TRUST	0		4	1FM	8,892,049	100.9530	8,914,642	8,830,500	8,857,515		(34,533)			5.687	4.316	MON	43,277	127,999	09/21/2016	06/15/2039
22546N-AF-1	CREDIT SUISSE MORTGAGE TRST CREDIT SUISSE MORTGAGE TRUST	0		4	1FM	3,436,542	102.4590	3,411,886	3,330,000	3,435,636		(906)			6.062	5.917	MON	17,391	51,433	09/21/2016	02/15/2041
23305Y-AK-5	DBUBS MORTGAGE TRUST 2011-LC3A B 144A	0		4	1FM	33,750,392	109.7170	40,321,109	36,750,000	35,135,886		273,310			5.345	6.586	MON	163,700	2,018,793	08/12/2011	08/10/2044
23305Y-AM-1	DBUBS MORTGAGE TRUST 2011 - LC3A CLASS D 144a			4	1FM	10,566,875	102.4420	10,244,236	10,000,000	10,409,755		(76,996)			5.345	4.527	MON	44,545	549,331	06/17/2015	02/10/2022
23306N-AN-2	DBWF 2015-LCM	0		4	1FM	9,903,242	93.9820	11,089,830	11,800,000	10,022,840		78,618			3.421	5.623	MON	33,641	410,419	06/16/2015	06/10/2034
23306N-AQ-5	DBWF 2015-LCM	0		4	1FM	1,926,693	87.4800	2,186,988	2,500,000	1,990,180		41,871			3.421	8.900	MON	7,127	86,953	06/17/2015	06/10/2034
23307C-AG-0	DBWF MORTGAGE TRUST DBWF MORTGAGE TRUST			4	1FE	6,475,654	99.9450	6,496,393	6,500,000	6,475,795		141			3.808	3.929	MON	20,627		12/09/2016	12/10/2036
23312V-AH-9	DEUTSCHE BANK COMM MTGE TRST DEUTSCHE BANK COMM MTGE TRUST			4	1FM	7,209,600	96.8790	6,781,541	7,000,000	7,202,281		(7,318)			3.041	2.706	MON	17,739	70,957	07/26/2016	09/10/2049
23312V-AJ-5	DEUTSCHE BANK COMM MTGE TRST			4	1FM	8,754,422	96.6730	8,217,242	8,500,000	8,745,856		(8,565)			3.264	2.934	MON	23,120	92,480	07/26/2016	09/10/2049
29425A-AG-8	CGCMT 2015-GC33 B CGCMT 2015-GC33 B			4	1FM	14,421,160	106.3120	14,883,635	14,000,000	14,365,314		(43,715)			4.571	4.239	MON	53,328	650,652	09/15/2015	09/10/2058
29429E-AH-4	CITIGROUP COMM MTGE TRUST CITIGROUP COMM MTGE TRUST			4	1FM	5,150,000	96.9260	4,846,319	5,000,000	5,144,318		(5,681)			3.075	2.739	MON	12,813	64,063	07/14/2016	07/10/2049
29429E-AJ-0	CITIGROUP COMM MTGE TRUST CITIGROUP COMM MTGE TRUST			4	1FM	11,077,325	95.4760	10,268,441	10,755,000	11,065,647		(11,678)			3.377	3.047	MON	30,266	151,332	07/14/2016	07/10/2049
29429E-AK-7	CITIGROUP COMM MTGE TRUST CITIGROUP COMM MTGE TRUST			4	1FM	9,779,190	93.3800	9,200,751	9,853,000	9,780,995		1,805			3.977	4.146	MON	32,651	167,146	07/14/2016	07/10/2049
30261Q-AM-5	FREMF MTGE TRUST FREMF MTGE TRUST			4	1FM	9,646,484	95.5320	9,553,172	10,000,000	9,671,060		24,575			3.599	4.261	MON	5,998	214,050	05/23/2016	12/25/2045
30262S-AR-9	FREMF 2015-K42-B 2015-K42 144A			4	1FM	15,265,559	98.5210	14,629,328	14,849,000	15,183,042		(43,221)			3.853	3.548	MON	47,673	581,881	01/16/2015	01/25/2048
30262S-AS-7	FREMF 2015-K42-B 2015 K42 144A			4	1FM	4,798,840	85.6780	4,283,914	5,000,000	4,822,789		12,862			3.853	5.035	MON	16,053	195,933	01/16/2015	01/25/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
30290T-AQ-5	FREMF MORTGAGE TRUST FREMF MORTGAGE TRUST			4	1FM	9,975,000	98.0520	9,805,226	10,000,000	9,971,758		(3,242)			3.938	3.986	MON	32,815	234,139	05/04/2016	07/25/2045
30290X-AN-3	FREMF MTGE TRUST FREMF MTGE TRUST			4	1FM	13,771,041	100.9900	13,310,427	13,180,000	13,745,403		(25,638)			3.502	2.770	MON	38,459	116,705	09/09/2016	11/25/2045
30290X-AQ-6	FREMF MTGE TRUST FREMF MTGE TRUST			4	1FM	9,696,875	95.6320	9,563,153	10,000,000	9,718,717		21,842			3.502	4.045	MON	29,180	208,289	05/09/2016	11/25/2045
30291K-AQ-3	FREMF MTGE TRUST FREMF MTGE TRUST			4	1FM	9,404,688	94.6420	9,464,211	10,000,000	9,445,374		40,687			3.557	4.582	MON	29,640	211,186	05/23/2016	06/25/2045
35563B-AL-4	FREMF MTGE TRUST FREMF MTGE TRUST			4	1FM	15,060,993	96.9060	14,453,525	14,915,000	15,049,407		(11,586)			4.558	4.474	MON	56,654	370,909	06/20/2016	01/25/2047
36191Y-AL-2	GSMS 2011-GC5 D			4	1FM	7,343,438	99.3370	6,953,561	7,000,000	7,233,655		(44,891)			5.400	4.645	MON	31,498	381,477	05/14/2014	08/10/2044
36192C-AL-9	GS MORTGAGE SECURITIES TRUST 2013-GC10 B 144A			4	1FM	15,449,103	100.4190	15,062,832	15,000,000	15,285,084		(44,091)			3.682	3.340	MON	46,025	552,300	01/24/2013	02/10/2046
36192C-AN-5	GS MORTGAGE SECURITIES TRUST 2013-GC10 CL C 144a			4	1FM	11,563,137	99.4220	11,280,369	11,346,000	11,535,766		10,906			4.285	3.985	MON	40,515	486,176	11/12/2015	02/10/2046
36192H-AA-2	GS MORTGAGE SECURITIES TRUST 2012-ALOH, CL A, 144A			4	1FM	13,885,859	104.4950	14,629,285	14,000,000	13,921,918		11,074			3.551	3.677	MON	41,428	497,140	08/06/2013	04/10/2034
36192K-AY-3	GSMS 2012-GCJ7 C			4	1FM	15,755,310	104.5700	14,926,253	14,274,000	15,480,750		(213,151)			5.724	3.972	MON	68,089	830,775	11/06/2015	05/10/2045
36192P-AD-8	GS MORTGAGE SECURITIES TRUST 144A			4	1FM	7,721,250	101.2270	8,098,198	8,000,000	7,800,103		28,363			3.747	4.248	MON	24,980	299,760	02/05/2014	11/10/2045
36192P-AG-1	GS MORTGAGE SECURITIES TRUST 2012-GCJ9 CL C 144A			4	1FM	15,373,878	100.3040	15,045,551	15,000,000	15,232,466		(36,827)			4.448	4.182	MON	55,600	667,200	11/16/2012	11/10/2045
36192Q-AA-2	GS MTG SECURITIES TRUST 2012-TMSQ CL A 144A			4	1FM	48,517,808	98.7270	50,046,650	50,692,000	49,231,630		213,479			3.007	3.562	MON	127,026	1,524,308	08/12/2013	12/10/2030
36192Q-AG-9	GS MTG SECURITIES TRUST GS MTGE SECURITIES TRUST			4	1FM	3,922,188	96.0510	3,842,024	4,000,000	3,930,166		7,978			3.410	3.750	MON	11,367	102,270	03/04/2016	12/10/2022
36192Q-AJ-3	GS MTG SECURITIES TRUST GS MORTGAGE SEC TRUST			4		0	0.0000					(234)			3.458	0.000	MON			02/01/2016	12/10/2030
36192Q-AJ-3	GS MTG SECURITIES TRUST GS MORTGAGE SEC TRUST			4	1FM	4,035,281	94.0750	3,857,071	4,100,000	4,043,418		8,137			3.458	3.781	MON	11,815	144,141	12/09/2015	12/10/2030
36193A-AJ-7	GS MORTGAGE SECURITIES TRUST 2013-KING CL C 144A			4	1FM	8,610,370	98.7050	8,862,742	8,979,000	8,793,348		55,740			3.435	4.238	MON	25,703	313,572	07/02/2013	12/10/2027
36197V-AJ-7	GS MORTGAGE SECURITIES TRUST 2013-PEMB E 144A	0		4	1FM	7,203,836	81.0600	7,092,750	8,750,000	7,576,642		109,179			3.550	5.703	MON	25,882	319,209	04/10/2013	03/05/2025
36197X-AQ-7	GS MORTGAGE SECURITIES TRUST 2013-GC12 CL B			4	1FM	0	0.0000								3.777	0.000	MON		22,033	05/01/2013	06/10/2046
36198F-AP-7	GS MORTGAGE SECURITIES TRUST 2013-GC14 CL B 144A			4	1FM	10,175,727	107.2360	10,723,631	10,000,000	10,126,192		(15,154)			4.764	4.662	MON	39,703	484,712	08/15/2013	08/10/2046
36198F-AT-9	GS MORTGAGE SECURITIES TRUST 2013-GC14 CL C 144A			4	1FM	38,119,168	101.0210	40,408,244	40,000,000	38,645,063		169,048			4.764	5.512	MON	158,814	1,938,850	08/15/2013	08/10/2046
36248E-AG-0	GS MTGE SEC TRUST GS MTGE SEC TRUST			4	1FM	5,214,844	100.5260	5,026,295	5,000,000	5,183,084		(31,760)			5.184	4.147	MON	21,599	154,086	05/04/2016	12/10/2043
36248F-AQ-5	GS MORTGAGE SECURITIES TRUST 2011-GC3 CLASS D 144a			4	1FM	9,095,947	102.2020	8,589,092	8,404,000	8,897,376		(103,180)			5.633	4.206	MON	39,447	481,360	06/11/2015	03/10/2044
36248G-AH-3	GS MORTGAGE SECURITIES TRUST 2013-GC16 CL A			4	1FM	17,903,250	109.0710	18,958,648	17,382,000	17,756,694		(49,198)			4.649	4.301	MON	67,341	808,089	11/14/2013	11/10/2046
36248G-AJ-9	GS MORTGAGE SECURITIES TRUST 2013-GC16 CLASS B			4	1FM	17,547,697	109.0080	17,337,687	15,905,000	17,270,066		(166,380)			5.161	3.795	MON	68,405	820,857	09/09/2015	03/10/2024
36248G-AL-4	GS MORTGAGE SECURITIES TRUST 2014-GC26 CLASS B			4	1FM	13,203,895	104.3200	12,566,400	12,046,000	12,949,459		(108,005)			5.320	4.193	MON	53,405	651,320	07/30/2014	11/10/2046
36248P-AJ-9	GS MORTGAGE SEC TRUST GS MORTGAGE SEC TRUST			4	1FM	5,758,257	101.5240	5,574,689	5,491,000	5,738,333		(19,924)			3.790	2.600	MON	17,342	69,370	08/25/2016	01/10/2021
36248P-AN-0	GS MORTGAGE SEC TRUST GSMS 2014-NEW D			4	1FM	10,931,172	95.9320	10,552,544	11,000,000	10,940,773		9,601			3.790	3.995	MON	34,742	170,550	08/25/2016	01/10/2031
36250G-AT-2	GS MORTGAGE SECURITIES TRUST			4	1FM	10,299,451	102.8270	10,282,705	10,000,000	10,256,855		(27,078)			3.777	3.435	MON	31,475	377,700	05/15/2015	05/01/2050
36250G-AU-9	GS MORTGAGE SECURITIES TRUST 2015-GC30 CLASS B			4	1FM	20,598,682	97.7340	19,546,868	20,000,000	20,517,048		(50,157)			4.014	3.742	MON	66,903	816,473	05/15/2015	05/10/2050
36250G-AW-5	GS MORTGAGE SECURITIES TRUST 2015-GC30 CLASS C			4	1FM	17,680,579	88.3470	16,077,307	18,198,000	17,738,990		41,699			4.058	4.497	MON	61,542	750,916	09/29/2015	05/10/2050
36250H-AK-9	GS MORTGAGE SECURITIES TRUST 2014-GC26 CLASS B			4	1FM	14,419,481	101.6910	14,236,726	14,000,000	14,303,655		(32,857)			4.215	4.047	MON	49,175	590,100	11/21/2014	11/10/2047
36250H-AM-5	GS MORTGAGE SECURITIES TRUST 2014-GC26 CLASS C			4	1FM	9,183,009	96.6900	8,605,409	8,900,000	9,141,200		(24,717)			4.511	4.166	MON	33,454	408,169	05/18/2015	05/10/2025
36250W-AJ-9	GSMS 2015-590M GSMS 2015-590M			4	1FM	20,003,200	98.8160	19,763,244	20,000,000	20,000,980		(1,392)			3.805	3.878	MON	63,423	773,765	10/23/2015	10/10/2035
36251F-BB-1	GS MORTGAGE SECURITIES TRUST MS 2015-GC28 CL B			4	1FM	14,419,339	100.1230	14,017,192	14,000,000	14,352,670		(36,698)			3.980	3.645	MON	46,433	557,200	02/13/2015	02/10/2048
36251F-BD-7	GS MORTGAGE SECURITIES TRUST 2015 GC28 Class C			4	1FM	20,283,742	90.4690	18,356,255	20,290,000	20,277,734		155			4.328	4.432	MON	73,175	892,874	10/22/2015	02/10/2048
36251P-AJ-3	GS MORTGAGE SECURITIES TRST GS MORTGAGE SECURITIES TRST			4	1FM	10,299,425	97.4440	9,744,413	10,000,000	10,293,072		(6,353)			3.395	3.070	MON	28,292	84,875	09/22/2016	10/10/2049
36251P-AL-8	GS MORTGAGE SECURITIES TRST GS MORTGAGE SECURITIES TRST	0		4	1FM	2,042,826	96.4570	1,929,136	2,000,000	2,041,881		(945)			4.000	3.796	MON	6,666	20,207	09/23/2016	10/10/2049
36251P-AL-8	GS MORTGAGE SECURITIES TRST			4	1FM	7,408,605	96.4570	6,993,117	7,250,000	7,405,112		(3,493)			4.000	3.796	MON	24,165	73,254	09/23/2016	10/10/2049
36251P-AM-6	GS MORTGAGE SECURITIES TRST GS MORTGAGE SEC TRUST	0		4	1FM	711,815	71.7120	717,121	1,000,000	717,007		5,192			2.620	6.789	MON	2,183	6,550	09/22/2016	10/10/2049
36251X-AA-5	GS MORTGAGE SEC TRUST GS MTGE SEC TRUST	0		4	1FM	1,031,858	76.0250	1,064,625	1,400,365	1,034,082		2,225			3.233	6.983	MON	3,773	3,773	11/16/2016	11/10/2049
36251X-AV-9	GS MORTGAGE SEC TRUST GS MTGE SEC TRUST			4	1FE	7,209,910	101.0320	7,072,242	7,000,000	7,208,347		(1,563)			3.645	3.307	MON	21,263	21,263	11/16/2016	11/10/2049
36251X-AW-7	GS MORTGAGE SEC TRUST GS MORTGAGE SEC TRUST			4	1FE	2,071,169	101.0510	2,032,135	2,011,000	2,070,910		(259)			3.703	3.472	MON	6,206	6,206	11/16/2016	11/10/2049
36251X-AY-3	GS MORTGAGE SEC TRUST GS MORTGAGE SEC TRUST	0		4	1FE	994,847	95.5440	976,831	1,022,391	995,114		266			3.804	4.253	MON	3,241	3,241	11/16/2016	11/10/2049
36251X-AY-3	GS MORTGAGE SEC TRUST			4	1FE	3,648,974	95.5440	3,582,891	3,750,000	3,649,950		977			3.804	4.253	MON	11,887	11,887	11/16/2016	11/10/2049
36251X-BK-2	GS MORTGAGE SEC TRUST GSMS 2016-GS4	0		4	3FE	13,725,732	98.1100	13,938,782	14,207,300	13,713,868		(11,864)			3.557	4.383	MON	42,116	42,116	11/29/2016	10/10/2031
36252R-BC-2	GS MORTGAGE SECURITIES TRUST			4	1FM	3,018,363	106.4720	2,929,055	2,751,000	2,977,687		(26,134)			4.885	3.641	MON	11,199	134,386	06/02/2015	01/10/2047
36252R-BJ-7	GS MORTGAGE SECURITIES TRUST 2014-GC18 CLASS C			4	1FM	20,915,635	100.5110	19,896,057	19,795,000	20,709,589		(99,647)			4.945	4.334	MON	81,573	995,373	05/06/2015	01/10/2047
36252T-AY-1	GS MTGE SECURITIES TRUST GS MTGE SECURITIES TRUST			4	1FM	8,474,372	102.8630	8,486,220	8,250,000	8,469,101		(5,271)			4.530	4.381	MON	31,144	222,169	05/17/2016	05/10/2049
36253B-AZ-6	GS MORTGAGE SECURITIES TRUST 2014 - GC22 CL B			4	1FM	22,835,423	103.5780	22,932,123	22,140,000	22,738,362		9,364			4.391	3.986	MON	81,014	972,167	07/22/2014	06/10/2047
36253B-BB-8	GS MORTGAGE SECURITIES TRUST GSMS 2014-GC22 C			4	1FM	8,154,469	101.2780	8,102,237	8,000,000	8,143,573		(9,558)			4.646	4.515	MON	30,973	311,744	04/21/2016	06/10/2047
36253G-AJ-1	GS MORTGAGE SECURITIES TRUST 2014-GC24 CLASS AS			4	1FM	8,239,784	105.3450	8,427,632	8,000,000	8,191,409		(21,957)			4.162	3.817	MON	27,747	332,960	09/15/2014	09/10/2047
398079-AG-8	GREYWOLF CLO LTD GREYWOLF CLO LTD	0		4	2FE	5,152,500	99.7100	5,982,600	6,000,000	5,278,075		125,575			4.712	8.236	JAJO	61,252	205,799	03/07/2016	04/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
43300L-AN-0	HILTON USA TRUST HILTON USA TRUST	0		4	1FM	20,190,875	80.0400	20,010,000	25,000,000	20,212,875		22,000			4.200	6.467	FMAN	113,750	87,365	11/22/2016	11/22/2046
44421L-AE-2	HUDSON YARDS HUDSON YARDS			4	1FM	5,412,922	96.0300	5,041,573	5,250,000	5,407,939		(4,982)			2.977	2.670	MON	13,023	52,959	08/08/2016	08/10/2038
44421L-AG-7	HUDSON YARDS HUDSON YARDS			4	1FM	10,050,153	94.0910	9,409,052	10,000,000	10,048,839		(1,314)			2.977	2.970	MON	24,805	100,875	08/08/2016	08/10/2038
44422P-BC-5	HUDSONS BAY SIMON JV TRUST HUDSONS BAY SIMON JV TRUST			4	1FM	8,413,032	99.8840	8,158,499	8,168,000	8,379,450		(30,448)			4.666	4.211	MON	31,760	381,120	11/05/2015	08/05/2034
44422P-BE-1	HUDSONS BAY SIMON JV TRUST HUDSONS BAY SIMON JV TRUST			4	1FM	41,191,193	97.9130	39,490,332	40,332,000	41,074,688		(103,226)			5.159	4.925	MON	173,394	2,115,407	11/05/2015	08/05/2034
44422P-BN-1	HUDSONS BAY SIMON JV TRUST HUDSONS BAY SIMON JV TRUST			4	1FM	10,096,719	103.1800	9,802,080	9,500,000	10,089,601		(7,118)			4.155	3.379	MON	32,894	32,890	11/09/2016	08/05/2034
46361T-AJ-1	IRVINE CORE OFFICE TRUST ICOT 2013-IRV C 144 A			4	1FM	13,224,552	96.1900	13,197,311	13,720,000	13,380,341		45,351			3.173	3.674	MON	25,395	442,608	05/28/2013	05/15/2048
46590M-AV-2	JP MORGAN CHASE COMM MTGE JP MORGAN CHASE COMM MTGE			4	1FM	10,608,949	96.9540	9,986,282	10,300,000	10,596,546		(12,402)			3.056	2.703	MON	26,231	131,136	07/08/2016	08/15/2049
46590M-AW-0	JP MORGAN CHASE COMM MTGE JP MORGAN CHASE COMM MTGE			4	1FM	5,767,994	98.2370	5,501,248	5,600,000	5,761,283		(6,712)			3.460	3.100	MON	16,144	80,722	07/08/2016	08/15/2049
46590R-AK-5	JP MORGAN CHASE COMM MTGE JP MORGAN CHASE COMM MTGE			4	1FM	5,149,965	97.6400	4,881,999	5,000,000	5,146,689		(3,276)			3.397	3.062	MON	14,154	42,460	09/22/2016	08/15/2049
46590R-AL-3	JP MORGAN CHASE COMM MTGE JP MORGAN CHASE COMM MTGE			4	1FM	4,374,563	90.5220	4,073,473	4,500,000	4,376,554		1,992			3.483	3.835	MON	13,061	39,715	09/22/2016	08/15/2049
46627Q-BC-1	JP MORGAN CHASE COMM MTGE JP MORGAN CHASE COMM MTGE	0		4	1FM	1,593,255	98.0000	1,570,867	1,602,926	1,594,245		991			5.855	6.206	MON	7,821	23,463	09/21/2016	06/12/2043
46631B-AJ-4	JP MORGAN CHASE COMM MTGE JP MORGAN CHASE COMM MTGE	0		4	1FM	754,737	100.0330	750,249	750,000	754,703		(34)			5.759	5.921	MON	3,713	10,989	09/21/2016	06/15/2049
46636D-AY-2	JPMCC 2011-C4 E			4	1FM	5,399,609	100.6580	5,032,903	5,000,000	5,308,848		(61,695)			5.534	4.092	MON	23,060	279,893	06/25/2015	07/15/2046
46636V-AR-7	JP MORGAN CHASE COMM MTG SE JPMCC 2011-C5 144A			4	1FM	14,180,728	100.3660	13,489,142	13,440,000	14,012,721		(91,378)			5.408	4.493	MON	60,567	434,838	12/12/2016	08/15/2046
46639E-AK-7	JP MORGAN CHASE COMM MTG SE 2012-LC9 CLASS B 144A			4	1FM	4,865,625	102.2360	5,111,815	5,000,000	4,902,351		13,083			3.812	4.191	MON	15,883	190,595	01/27/2014	12/15/2022
46639E-AL-5	JP MORGAN CHASE COMM MTG SE 2012-LC9 CLASS C 144 A			4	1FM	17,310,320	101.0630	16,675,445	16,500,000	17,059,536		(84,673)			4.415	3.792	MON	60,709	622,650	04/27/2016	12/15/2047
46639E-AN-1	JP MORGAN CHASE COMM MTG SE JP MORGAN CHASE COMM MTGE			4	1FM	4,331,602	95.7770	4,239,098	4,426,000	4,337,046		5,445			4.415	4.828	MON	16,285	116,175	05/24/2016	12/15/2047
46639J-AK-6	JP MORGAN CHASE COMM MTG SE 2013-C10 CL C			4	1FM	21,943,367	99.1940	21,654,961	21,831,000	21,950,384		49,994			4.154	4.092	MON	75,570	922,148	09/10/2015	02/15/2023
46639J-AL-4	JP MORGAN CHASE COMM MTG SE JPMCC 2013-C10 D			4	1FM	6,625,183	86.1850	6,066,552	7,039,000	6,681,326		42,850			4.154	5.142	MON	24,366	297,329	09/21/2015	12/15/2047
46639N-AW-1	JPMBB JPMBB COMM MTGE SEC			4	1FM	1,533,548	98.9200	1,438,013	1,453,708	1,530,602		(2,946)			4.086	3.282	MON	4,950	15,015	09/09/2016	07/15/2045
46639N-AX-9	JPMBB JPMBB 2013-C12 D			4	1FM	7,200,078	85.7390	6,594,972	7,691,933	7,265,051		48,982			4.086	5.120	MON	26,194	319,515	08/26/2015	07/15/2045
46640J-AX-5	JP MORGAN CHASE COMM MTGE JP MORGAN CHASE COMM MTGE			4	1FM	8,273,776	98.9260	8,428,530	8,520,000	8,291,527		17,751			4.053	4.551	MON	28,776	256,528	05/18/2016	01/15/2046
46640L-AK-8	JPMBB COMMERCIAL MTG SECS 2013-C14 C			4	1FM	16,245,214	101.4250	15,980,523	15,756,000	16,179,041		(43,974)			4.562	4.254	MON	59,898	709,085	01/25/2016	08/15/2046
46640L-AN-2	JPMBB COMMERCIAL MTG SECS			4	1FM	6,922,461	91.2510	6,843,829	7,500,000	6,983,542		51,901			4.562	5.915	MON	28,512	319,059	03/09/2016	08/15/2046
46641B-AK-9	JP MORGAN CHASE COMMERCIAL MTG SECS 2013-C16 CL C			4	1FM	10,164,824	104.1480	9,633,662	9,250,000	9,993,891		(439,381)			4.975	3.831	MON	38,346	468,482	04/01/2015	12/15/2046
46641J-BC-9	JP MORGAN CHASE COMMERCIAL MTG 2014-C18 CLASS C			4	1FM	13,408,726	101.3110	12,772,312	12,607,000	13,256,018		(70,373)			4.814	4.122	MON	50,570	616,821	10/09/2014	02/15/2047
46642N-BH-8	JPMBB COMMERCIAL MORTGAGE SEC 2014-C22 CLASS AS			4	1FM	15,884,614	104.2620	16,079,255	15,422,000	15,775,138		(39,724)			4.110	3.618	MON	52,814	633,767	08/06/2014	09/15/2047
46643P-BK-5	JPMBB 2014-C25			4	1FM	11,329,934	104.2970	11,472,672	11,000,000	11,234,286		(27,155)			4.347	4.030	MON	39,849	478,192	11/04/2014	04/15/2025
46644R-BD-6	JPMBB 2015-C29 AS			4	1FM	8,231,728	103.2720	8,253,494	7,992,000	8,199,894		(21,372)			3.917	3.573	MON	26,085	313,015	06/04/2015	05/15/2048
46645U-AY-3	JPMORGAN CHASE COMM MTGE JPMORGAN CHASE COMM MTGE			4	1FE	9,784,962	102.6830	9,754,872	9,500,000	9,784,365		(597)			4.053	3.714	MON	32,086		12/05/2016	12/15/2049
46645U-AZ-0	JPMORGAN CHASE COMM MTGE JPMORGAN CHASE COMM MTGE			4	1FE	6,727,305	89.1710	6,687,828	7,500,000	6,728,741		1,436			3.462	4.756	MON	21,637		12/05/2016	12/15/2049
46646R-AP-8	JPMDB COMM MTGE SEC JPMDB COMM MTGE SEC			4	1FM	6,179,994	99.5430	5,972,605	6,000,000	6,178,328		(1,666)			3.638	3.301	MON	18,190	18,190	10/31/2016	12/15/2049
50184B-AC-2	LADDER CAPITAL COMMERCIAL MORT 2013-GCP CLASS B 144A			4	1FM	13,367,956	97.0290	12,654,499	13,042,000	13,297,544		(19,617)			3.985	3.782	MON	43,311	519,737	03/08/2013	02/15/2028
50184B-AJ-7	LADDER CAPITAL COMMERCIAL MORT 2013 - GCP CLASS B 144A			4	1FM	16,194,322	97.6320	15,331,209	15,703,000	16,104,250		(29,942)			4.336	4.065	MON	56,741	680,898	10/29/2015	02/15/2036
50184B-AL-2	LADDER CAPITAL COMMERCIAL MORT 2013-GCP CLASS C 144a			4	1FM	1,236,000	98.3640	1,180,370	1,200,000	1,274,932		19,327			4.407	3.644	MON	4,407	52,884	12/09/2014	02/15/2036
55312T-AF-0	ML-CFC COMMERCIAL MTGE TRUST ML CFC COMM MORTGAGE TRST	0		4	1FM	6,187,338	100.5940	6,147,080	6,110,805	6,186,894		(444)			5.526	5.446	MON	28,140	84,421	09/21/2016	03/12/2051
553514-AJ-9	MORGAN STANLEY BAML TRUST 2012-CKSV CL B 144A			4	1FM	7,841,876	93.6970	7,062,865	7,538,000	7,723,565		(30,169)			4.088	3.613	MON	25,679	308,153	11/06/2012	10/15/2030
553514-AL-4	MORGAN STANLEY BAML TRUST 2012-CKSV C 144A			4	1FM	28,196,694	92.5030	25,788,811	27,879,000	28,056,843		(34,688)			4.290	4.225	MON	99,657	1,215,982	10/10/2012	10/15/2030
55352N-AJ-6	MSCG TRUST 2015-ALDR B 144 A			4	1FM	11,803,586	95.5710	11,277,404	11,800,000	11,801,397		(580)			3.462	3.528	MON	34,041	415,296	05/19/2015	06/07/2035
55352N-AL-1	MSCG TRUST 2015-ALDRC Class C 144A			4	1FM	14,917,385	93.7530	14,156,641	15,100,000	14,939,946		15,362			3.462	3.678	MON	43,560	531,438	05/19/2015	06/07/2035

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
55352N-AN-7	MSCG TRUST 2015-ALDR B 144A			4	1FM	2,867,157	91.4550	2,743,651	3,000,000	2,884,402		11,169			3.462	4.078	MON	8,654	105,584	05/19/2015	06/07/2035
556227-AE-6	MAD MADISON AVENUE TRUST			4	1FM	7,981,038	101.3670	8,109,378	8,000,000	7,982,146		1,340			3.555	3.654	MON	23,699	289,124	09/15/2015	09/10/2033
556227-AG-1	MAD MADISON AVENUE TRUST			4	1FM	26,173,200	98.7960	26,674,850	27,000,000	26,268,178		77,561			3.555	4.036	MON	79,983	975,793	09/15/2015	09/10/2033
61690F-AQ-6	MORGAN STANLEY BAML TRUST MSBAM 2015-C22 CL B			4	1FM	20,598,340	98.6590	19,731,770	20,000,000	20,511,091		(52,198)			3.883	3.548	MON	64,717	776,600	04/10/2015	05/15/2046
61690F-AS-2	MORGAN STANLEY BAML TRUST MSBAM 2015 C22 CL C			4	1FM	8,865,917	93.9010	8,182,519	8,714,000	8,839,372		(15,182)			4.242	4.099	MON	30,806	375,872	04/10/2015	05/15/2046
61690G-AJ-0	MORGAN STANLEY BAML TRUST 2014-C14 CL B			4	1FM	15,449,193	107.2890	16,093,301	15,000,000	15,325,092		(25,401)			4.640	4.472	MON	58,004	708,268	01/30/2014	02/15/2047
61690G-AL-5	MORGAN STANLEY BAML TRUST 2014-C14 CL C			4	1FM	22,662,760	100.9690	22,603,930	22,387,000	22,632,334		(9,483)			4.830	4.841	MON	90,113	1,099,598	03/18/2014	02/15/2047
61690K-AK-8	MORGAN STANLEY BAML TRUST 2013-C7 CLASS C			4	1FM	25,154,570	99.4350	24,679,881	24,820,000	24,999,986		(41,490)			4.153	4.068	MON	85,901	1,052,597	09/09/2015	02/15/2046
61690Q-AG-4	MSBAM 2015-C AS			4	1FM	21,114,559	104.8670	21,497,799	20,500,000	21,031,062		(54,872)			4.004	3.659	MON	68,402	820,820	06/05/2015	07/15/2050
61690Y-BY-7	MORGAN STANLEY CAPITAL I TRST MORGAN STANLEY CAPITAL I TRST			4	1FM	3,604,702	98.3500	3,442,266	3,500,000	3,603,735		(968)			3.485	3.153	MON	10,165	10,165	11/04/2016	11/15/2049
61690Y-BZ-4	MORGAN STANLEY CAPITAL I TRST MORGAN STANLEY CAPIAL I TRST			4	1FM	4,024,943	95.8550	3,834,188	4,000,000	4,024,782		(161)			3.912	3.876	MON	13,041	13,040	11/04/2016	11/15/2049
61691A-BN-2	MORGAN STANLEY CAPITAL TRUST MORGAN STANLEY CAPITAL I TRUST			4	1FM	10,299,752	104.5780	10,457,826	10,000,000	10,272,053		(26,529)			4.114	3.765	MON	34,283	411,400	12/02/2015	12/15/2048
61691A-BP-7	MORGAN STANLEY CAPITAL TRUST MORGAN STANLEY CAPITAL TRST			4	1FM	25,747,953	101.6130	25,403,205	25,000,000	25,681,778		(63,379)			4.315	3.974	MON	89,896	1,078,750	12/02/2015	12/15/2048
61691A-BQ-5	MORGAN STANLEY CAPITAL TRUST MORGAN STANLEY CAPITAL I TRUST			4	1FM	6,815,261	96.9530	6,786,737	7,000,000	6,825,510		10,105			4.591	4.967	MON	26,779	326,749	12/02/2015	12/15/2048
61691B-AJ-0	MORGAN STNLY CAP BARCLAYS BNK MORGAN STANLEY CAP BARCLAYS BA			4	1FM	10,099,990	96.9120	9,788,071	10,100,000	10,099,523		(467)			2.817	2.813	MON	23,710	71,129	09/14/2016	09/13/2031
61691E-BD-6	MORGAN STANLEY CAP I TRUST MORGAN STANLEY CAPITAL I TRUST			4	1FE	8,239,702	101.4170	8,113,392	8,000,000	8,238,312		(1,391)			3.778	3.438	MON	25,187		11/22/2016	12/15/2049
61691E-BE-4	MORGAN STANLEY CAP I TRUST			4	1FE	7,209,806	101.4380	7,100,633	7,000,000	7,208,619		(1,187)			4.030	3.693	MON	23,508		11/22/2016	12/15/2049
61691E-BF-1	MORGAN STANLEY CAP I TRUST MORGAN STANLEY CAP I TRUST			4	1FE	6,695,529	94.2830	6,599,777	7,000,000	6,697,099		1,569			4.151	4.736	MON	24,214		11/22/2016	12/15/2049
61691G-AW-0	MORGAN STANLEY BAML TRUST MORGAN STANLEY BAML TRUST			4	1FE	7,724,768	102.5270	7,689,554	7,500,000	7,724,246		(522)			4.095	3.757	MON	25,594		12/06/2016	12/15/2049
61691G-AX-8	MORGAN STANLEY BAML TRUST MORGAN STANLEY BAML TRUST			4	1FE	5,337,228	96.6290	5,314,584	5,500,000	5,337,616		389			4.297	4.731	MON	19,694		12/06/2016	12/15/2049
61760R-AN-2	MORGAN STANLEY CAPITAL I TRUST 2011-C3 E 144A			4	1FM	8,988,103	99.4920	8,399,097	8,442,000	8,865,243		(71,841)			5.155	4.203	MON	36,266	443,384	06/16/2015	07/15/2049
61761D-AF-9	MORGAN STANLEY BAML TRUST 2012-C6 B			4	1FM	17,886,024	103.5630	17,856,350	17,242,000	17,638,091		(65,906)			3.930	3.481	MON	56,468	677,611	03/22/2013	11/15/2045
61761D-AH-5	MORGAN STANLEY BAML TRUST 2012-C6 CLASS C			4	1FM	5,119,500	101.2440	4,859,706	4,800,000	5,057,636		(37,976)			4.536	3.560	MON	18,144	217,728	05/05/2015	11/15/2045
61761D-AS-1	MORGAN STANLEY BAML TRUST MORGAN STANLEY BAML TRST			4	1FM	6,629,388	94.8450	6,515,864	6,870,000	6,648,680		19,291			4.648	5.268	MON	26,608	164,416	08/18/2016	11/15/2045
61761Q-AH-6	MORGAN STANLEY BAML TRUST 2013-C8 CL B			4	1FM	10,623,457	101.4310	10,650,215	10,500,000	10,583,691		(24,552)			3.565	3.478	MON	31,190	384,209	06/05/2015	02/15/2023
61761Q-AK-9	MORGAN STANLEY BAML TRUST 2013 C8 CLASS C			4	1FM	14,250,625	97.8070	13,688,027	13,995,000	14,123,273		(33,974)			4.062	3.972	MON	47,369	573,681	01/25/2016	12/15/2048
61761Q-AN-3	MORGAN STANLEY BAML TRUST 2013-C8 CLASS D 144a			4	1FM	4,730,469	86.0160	4,300,779	5,000,000	4,776,794		21,524			4.062	4.916	MON	16,923	207,807	09/22/2014	05/15/2024
61762D-AG-6	MORGAN STANLEY BAML TRUST MORGAN STANLEY BAML TRUST			4	1FM	1,221,809	91.0090	1,160,363	1,275,000	1,223,944		2,135			4.155	4.914	MON	4,414	17,952	11/01/2016	05/15/2046
61762D-AZ-4	MORGAN STANLEY BAML TRUST MSBAM 2013-C9 CLASS B			4	1FM	26,007,570	101.8360	25,723,758	25,260,000	25,748,498		(73,800)			3.708	3.364	MON	78,053	935,837	01/15/2016	05/15/2046
61762D-BB-6	MORGAN STANLEY BAML TRUST MORGAN STANLEY BAML TRUST			4	1FM	13,996,685	98.6530	13,768,935	13,957,000	13,991,938		(4,953)			4.067	4.077	MON	47,297	471,789	05/06/2016	05/15/2046
61762M-BC-4	MORGAN STANLEY BAML TRUST 2013-C10 D 144A			4	1FM	11,099,273	87.9870	10,332,298	11,743,000	11,165,520		46,664			4.084	4.995	MON	39,962	372,402	09/16/2016	07/15/2046
61762M-BX-8	MORGAN STANLEY BAML TRUST MSBAM 2013-C10 CL XA			4,6	1FE	12,349,335	0.9050	4,467,208		4,811,591		(1,806,097)			0.282	4.195	MON	116,135	3,381,131	06/25/2013	07/15/2046
61762M-BZ-3	MORGAN STANLEY BAML TRUST 2013-C10 CL B			4	1FM	32,728,662	103.7380	35,271,080	34,000,000	33,098,345		112,962			4.084	4.635	MON	115,703	1,411,231	06/21/2013	07/15/2046
61762M-CB-5	MORGAN STANLEY BAML TRUST BBCMS 2015 VFM C			4	1FM	8,612,365	98.4720	8,407,554	8,538,000	8,600,131		(7,887)			4.084	4.010	MON	29,055	275,398	04/28/2016	07/15/2046
61762T-AH-9	MORGAN STANLEY BAML TRUST 2013-C11 CL B			4	1FM	30,088,267	104.9940	32,561,817	31,013,000	30,302,631		68,707			4.370	4.851	MON	112,943	1,388,068	08/01/2013	08/15/2046
61762T-AK-2	MORGAN STANLEY BAML TRUST 2013-C11 CL C			4	1FM	18,011,218	98.8270	19,024,263	19,250,000	18,326,468		101,735			4.370	5.319	MON	70,105	861,584	02/05/2014	08/15/2046
61763K-BD-5	MORGAN STANLEY BAML TRUST 2014-C15 CL B			4	1FM	6,694,756	104.1270	6,768,273	6,500,000	6,646,469		(18,445)			4.565	4.210	MON	24,727	296,725	03/26/2014	04/15/2047
61763K-BF-0	MORGAN STANLEY BAML TRUST 2014-C15 CL C			4	1FM	22,883,006	100.6640	21,934,738	21,790,000	22,629,522		(101,082)			4.894	4.353	MON	88,870	1,084,426	07/28/2014	04/15/2047
61763M-AJ-9	MSBAM 2014-C16 2014-C16 CL B			4	1FM	23,173,511	102.3040	23,018,290	22,500,000	23,076,912		13,776			4.323	3.999	MON	81,064	990,711	06/05/2014	05/15/2024
61763P-BC-6	MORGAN STANLEY REREMIC TRUST MORGAN STANLEY RE REMIC	0		4	1	9,590,793	75.9510	9,648,057	12,703,038	9,597,571		6,777			1.098	3.348	MON	11,621	16,099	11/18/2016	07/26/2046
61763X-AH-9	COMM MORTGAGE TRUST 2014-C18 CLASS AS			4	1FM	6,603,222	105.6410	6,772,647	6,411,000	6,563,798		(17,909)			4.110	3.759	MON	21,958	263,492	09/18/2014	10/15/2047
61764P-BZ-4	MORGAN STANLEY BAML TRUST MSBAM 2014 - C19			4	1FM	19,157,643	89.5450	17,762,634	19,836,500	19,259,637		52,158			4.000	4.430	MON	66,122	793,460	10/29/2015	06/15/2025
61764X-BM-6	MORGAN STANLEY BAML TRUST MSBAM 2015-C21			4	1FM	16,737,125	98.5420	16,013,143	16,250,000	16,659,148		(42,835)			3.854	3.518	MON	52,190	626,275	02/13/2015	03/15/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61764X-BP-9	MORGAN STANLEY BAML TRUST MSBAM 2015-C21			4	1FM	14,082,482	96.0290	13,354,315	13,906,500	14,049,074		(17,286)			4.162	4.078	MON	48,234	588,538	10/14/2015	03/15/2048
61765D-AX-6	MSC 2015-MS1 B			4	1FM	10,954,491	99.1370	10,905,038	11,000,000	10,957,890		3,473			4.030	4.162	MON	36,939	450,628	06/25/2015	05/15/2048
61765Y-AC-6	MORGAN STANLEY CAP I TRUST MSC 2016-PSQ B			4	1FM	9,804,530	95.2410	9,524,120	10,000,000	9,818,273		13,743			3.826	4.146	MON	31,883	324,152	01/29/2016	12/10/2047
61765Y-AD-4	MORGAN STANLEY CAP I TRUST MSC 2016 -PSQ C			4	1FM	4,561,255	90.3120	4,515,614	5,000,000	4,597,319		36,064			3.826	5.046	MON	15,942	162,077	01/29/2016	12/10/2047
61766C-AK-5	MORGAN STANLEY CAP I TRUST MORGAN STANLEY CAP I TRUST			4	1FM	10,299,325	104.2500	10,424,981	10,000,000	10,274,300		(25,025)			4.530	4.206	MON	37,746	346,073	02/19/2016	03/15/2049
61766C-AL-3	MORGAN STANLEY CAP I TRUST MORGAN STANLEY CAP I TRUST			4	1FM	1,842,398	95.0650	1,901,307	2,000,000	1,850,643		8,245			4.546	5.608	MON	7,576	69,455	02/19/2016	03/15/2049
61766E-BJ-3	MORGAN STANLEY BAML TRUST MORGAN STANLEY BAML TRUST			4	1FM	7,724,866	100.4900	7,536,743	7,500,000	7,712,234		(12,631)			4.039	3.698	MON	25,244	176,706	04/22/2016	05/15/2049
61766E-BK-0	MORGAN STANLEY BAML TRUST MORGAN STANLEY BAML TRUST			4	1FM	2,659,118	97.4700	2,631,685	2,700,000	2,660,639		1,521			4.912	5.035	MON	11,052	76,294	04/22/2016	05/15/2049
61766L-AC-3	MORGAN STANLEY BAML TRUST MORGAN STANLEY BAML TRUST	0		4	1FM	2,237,820	68.3420	2,448,559	3,582,803	2,320,341		82,521			3.000	14.086	MON	8,957	89,570	02/12/2016	01/15/2026
61766L-BX-6	MORGAN STANLEY BAML TRUST MORGAN STANLEY BAML TRUST	0		4	1FM	5,370,378	99.2410	5,833,738	5,878,378	5,401,662		31,284			4.595	5.841	MON	23,259	228,850	02/17/2016	01/15/2026
61766N-BF-1	MS BAML TRUST MORGAN STANLEY BAML TRUST			4	1FM	6,179,974	97.0710	5,824,237	6,000,000	6,175,814		(4,160)			3.307	2.962	MON	16,535	49,605	09/26/2016	09/15/2049
61766N-BG-9	MS BAML TRUST MS BAML MTGE TRUST			4	1FM	6,080,824	95.4260	5,725,577	6,000,000	6,078,674		(2,150)			4.134	4.012	MON	20,670	62,702	09/26/2016	09/15/2049
61766R-BD-7	MORGAN STANLEY BAML TRUST MORGAN STANLEY BAML TRUST			4	1FM	6,179,754	98.9670	5,938,046	6,000,000	6,177,782		(1,972)			3.880	3.545	MON	19,400	19,400	10/25/2016	11/15/2049
61766R-BE-5	MORGAN STANLEY BAML TRUST			4	1FM	5,905,583	94.3880	5,663,305	6,000,000	5,906,492		909			4.322	4.545	MON	21,609	21,609	10/25/2016	11/15/2049
61767F-AJ-0	MORGAN STANLEY CAPITAL I TRST MORGAN STANLETY CAP I TRST	0		4	1FM	2,381,733	74.7850	2,224,957	2,975,124	2,396,882		15,149			3.500	6.244	MON	8,677	34,710	08/12/2016	08/15/2026
61767F-BE-0	MORGAN STANLEY CAPITAL I TRST MORGAN STANLEY CAP I TRUST			4	1FM	7,209,776	94.8150	6,637,026	7,000,000	7,203,092		(6,684)			3.136	2.794	MON	18,293	73,173	08/12/2016	08/15/2049
61767F-BF-7	MORGAN STANLEY CAPITAL I TRST MORGAN STANLEY CAP I TRUST	0		4	1FM	3,736,928	93.8350	3,404,509	3,628,200	3,733,665		(3,263)			3.691	3.354	MON	11,160	44,639	08/12/2016	08/15/2049
61767F-BF-7	MORGAN STANLEY CAPITAL I TRST MORGAN STANLEY CAP I TRUST			4	1FM	8,754,723	93.8350	7,975,946	8,500,000	8,747,079		(7,643)			3.691	3.354	MON	26,144	104,578	08/12/2016	08/15/2049
74824D-AG-5	QUEENS CENTER MORTGAGE TRUST 2013-QCA CLASS B 144A			4	1FM	23,359,492	97.8520	23,484,554	24,000,000	23,525,587		47,371			3.376	3.674	MON	67,520	810,240	06/11/2013	01/11/2037
74824D-AJ-9	QUEENS CENTER MORTGAGE TRUST 2013-QCA CLASS C 144A			4	1FM	25,339,931	95.8850	25,572,642	26,670,000	25,672,242		99,402			3.474	4.087	MON	77,214	942,013	07/18/2013	01/11/2037
78413M-AE-8	SFAVE COMM MTG SEC TR 2015-5AVE CLASS A2B			4	1FM	10,071,289	99.3090	9,930,852	10,000,000	10,067,110		(2,642)			4.144	4.123	MON	34,533	414,400	05/20/2015	01/05/2035
78413M-AN-8	SFAVE COMM MTG SEC TR SFAVE 2015-5AVE CL C 144 A			4	1FM	35,165,130	86.3840	30,234,467	35,000,000	35,149,648		(4,868)			4.388	4.454	MON	127,984	1,561,401	02/04/2015	01/05/2035
78413M-AQ-1	SFAVE COMM MTG SEC TR 2015-5AVE CL D 144A			4	1FM	12,790,285	79.5540	11,217,149	14,100,000	12,831,761		29,051			4.388	5.270	MON	51,559	491,841	09/13/2016	01/05/2035
82510W-AJ-9	SHOPS AT CRYSTALS TRUST SHOPS AT CRYTALS TRUST			4	1FM	10,137,380	97.4510	9,745,108	10,000,000	10,130,659		(6,721)			3.855	3.613	MON	32,128	158,570	06/24/2016	07/05/2036
87264J-AG-1	TMSQ 2014-1500 C TMSQ 2014-1500B			4	1FM	5,351,742	101.6950	5,339,012	5,250,000	5,343,432		(7,695)			3.835	3.639	MON	16,778	174,232	08/25/2016	10/10/2036
87264J-AJ-5	TMSQ 2014-1500 C			4	1FM	4,039,844	100.3610	4,014,449	4,000,000	4,033,266		(3,926)			3.835	3.783	MON	12,783	155,953	06/03/2015	10/10/2036
87264J-AL-0	TMSQ 2014-1500 C 2014-1500 D			4	1FM	9,046,055	96.1640	8,654,804	9,000,000	9,043,016		(3,039)			3.835	3.836	MON	28,762	175,447	06/30/2016	10/10/2036
902055-AE-2	LIBERTY STREET TRUST LIBERTY STREET TRUST			4	1FM	17,251,763	105.5880	17,686,062	16,750,000	17,215,855		(35,908)			4.501	4.138	MON	62,826	628,265	02/17/2016	02/10/2036
90268T-AN-4	UBS-CITIGROUP COMM MTG TRUST 2011-C1, CL C, 144A			4	1FM	12,008,906	108.7780	11,965,594	11,000,000	11,682,184		(111,066)			6.063	4.742	MON	55,580	665,534	11/21/2013	01/10/2045
90268T-AS-3	UBS-CITIGROUP COMM MTG TRUST UBSC 2011-C1 E			4			0.0000					8,811			6.063	0.000	MON			01/01/2016	01/10/2045
90268T-AS-3	UBS-CITIGROUP COMM MTG TRUST UBSC 2011-C1 E			4	1		0.0000								6.063	0.000	MON			12/01/2015	01/10/2045
90268T-AS-3	UBS-CITIGROUP COMM MTG TRUST UBSC 2011-C1 E			4	1FM	8,640,000	102.5140	8,201,150	8,000,000	8,546,580		(93,420)			6.063	4.668	MON	40,422	484,025	11/18/2015	01/10/2045
90269G-AE-1	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2012-C1 CLASS AS			4	1FM	8,517,656	106.1640	8,599,271	8,100,000	8,382,466		(39,784)			4.171	3.569	MON	28,154	337,851	06/07/2013	05/10/2045
90269G-AF-8	UBS COMMERCIAL MORTGAGE TRUST 2012-C1 B			4	1FM	18,570,758	106.0480	17,971,887	16,947,000	17,931,676		(170,076)			4.822	3.613	MON	68,099	817,184	03/13/2013	05/10/2045
90269G-AL-5	UBS COMMERCIAL MORTGAGE TRUST 2012-C1 CL C 144A			4	1FM	5,295,117	105.8840	5,294,223	5,000,000	5,199,179		(33,783)			5.546	4.781	MON	23,108	281,549	01/09/2014	05/10/2045
90269G-AN-1	UBS COMMERCIAL MORTGAGE TRUST UBS CM 2012-C1 CL D 144a			4	1FM	15,530,859	100.4800	15,072,041	15,000,000	15,398,650		(73,129)			5.546	4.910	MON	69,325	563,097	12/19/2016	05/10/2045
90269P-AJ-0	UBS-BAMLL TRUST 2012-WRM C 144A			4	1FM	28,073,945	98.7050	27,637,408	28,000,000	27,998,698		(6,241)			4.238	4.310	MON	98,887	1,206,417	03/06/2014	06/10/2030
90270R-AA-2	UBS-BARCLAYS COMM MTG TR 2012-C4 CL AS 144A			4	1FM	4,710,547	103.1500	5,157,504	5,000,000	4,794,315		29,376			3.317	4.116	MON	13,819	165,825	01/08/2014	12/10/2045
90270R-AE-4	UBS-BARCLAYS COMM MTG TR 2012-C4 XB 144A			4,6	1FE	5,685,941	2.5940	3,494,102		3,589,001		(543,898)			0.473	3.512	MON	53,128	690,248	12/10/2012	12/10/2045
90270R-AG-9	UBS-BARCLAYS COMM MTG TR SERIES 2012-C4 CLASS B 144A			4	1FM	3,547,578	100.7800	3,527,307	3,500,000	3,529,668		(4,892)			3.718	3.569	MON	10,844	130,134	02/21/2013	12/10/2045
90270R-AJ-3	UBS-BARCLAYS COMM MTG TR 2012-C4 C 144A			4	1FM	35,861,177	99.7780	34,922,395	35,000,000	35,551,150		(80,249)			4.346	4.139	MON	126,753	1,547,710	06/10/2013	12/10/2045

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
90270Y-AG-4	UBS BARCLAYS COMM MTGE TRUST UBSBB 2013-C5 B 144A			4	1FM	12,764,536	101.1830	12,539,421	12,392,796	12,629,729		(36,108)			3.649	3.309	MON	37,681	452,176	02/19/2013	03/10/2046
90270Y-AL-3	UBS BARCLAYS COMM MTGE TRUST 2013 C5 CLASS C 144A			4	1FM	10,294,897	97.3540	9,735,431	10,000,000	10,185,362		(28,512)			4.085	3.809	MON	34,041	418,550	12/01/2015	03/10/2046
902753-AA-0	UIRC - GSA IV LLC	0		4	1	4,618,074	102.9370	4,753,684	4,618,074	4,618,074					5.000	5.053	MON		211,984	09/23/2014	12/05/2034
90349D-AJ-1	UBS-BARCLAYS COMMERCIAL MTG TR 2012-C3 XA 144A			4,6	1FE	13,840,561	7.7530	7,542,258		7,327,116		(1,570,029)			2.017	3.801	MON	163,558	2,104,835	10/01/2016	08/10/2049
90349D-AN-2	UBS-BARCLAYS COMMERCIAL MTG TR 2012-C3 B 144A			4	1FM	34,911,996	104.8380	35,906,950	34,250,000	34,646,638		(67,020)			4.365	4.149	MON	124,584	1,495,013	08/02/2013	08/10/2049
90349G-AN-5	UBS BARCLAYS COMMERCIAL MTG TR 2013-C6 CLASS B 144A			4	1FM	24,247,033	103.0560	24,826,123	24,090,000	24,171,284		(15,848)			3.875	3.823	MON	77,793	933,512	01/07/2014	04/10/2046
90349G-AQ-8	UBS BARCLAYS COMMERCIAL MTG TR 2013-C6 CLASS C 144A			4	1FM	24,672,751	97.0150	24,253,820	25,000,000	24,732,561		24,982			4.067	4.312	MON	84,735	1,035,365	01/09/2014	04/10/2046
90349G-AS-4	UBS BARCLAYS COMMERCIAL MTG 2013-C6 CL D			4	1FM	7,365,870	87.8300	6,677,730	7,603,000	7,399,948		22,255			4.345	4.888	MON	27,531	333,362	07/14/2016	04/10/2046
91830C-AL-2	VNDO 2012-6			4	1FM	5,197,250	98.8620	5,387,955	5,450,000	5,280,866		38,686			3.337	4.030	MON	15,156	179,847	03/16/2016	11/15/2030
91831U-AE-7	VNO MTGE TRUST VNO MTGE TRUST			4	1FE	4,516,505	100.0570	4,502,546	4,500,000	4,516,525		20			3.903	3.935	MON	14,635		12/14/2016	01/10/2035
92890F-AY-2	WF-RBS COMMERCIAL MORTGAGE TR 2014-c20			4	1FM	22,806,378	103.4730	22,727,932	21,965,000	22,664,423		(6,719)			4.378	3.880	MON	80,136	961,628	05/30/2014	05/15/2024
92890F-AZ-9	WF-RBS COMMERCIAL MORTGAGE TR 2014-C20 CL C			4	1FM	13,264,203	99.0280	12,576,604	12,700,000	13,233,237		(24,881)			4.513	3.857	MON	47,763	330,201	09/06/2016	05/15/2047
92890K-BF-1	WF-RBS COMMERCIAL MORTGAGE TR 2014-C22 CLASS B			4	1FM	14,061,238	104.1150	14,081,531	13,525,000	13,985,658		(39,216)			4.371	3.884	MON	49,265	525,613	09/14/2016	09/15/2057
92890K-BG-9	WF-RBS COMMERCIAL MORTGAGE TR 2014 - C22 Class C			4	1FM	13,954,807	92.8380	13,540,389	14,585,000	14,014,092		46,935			3.766	4.353	MON	45,772	560,184	09/09/2015	09/15/2057
92890N-AE-9	WF-RBS COMMERCIAL MORTGAGE TR 2012-C10 CLASS D 144a			4	1FM	9,173,117	90.1110	8,426,325	9,351,000	9,201,513		14,522			4.452	4.773	MON	34,694	304,265	07/26/2016	12/15/2022
92890N-AY-5	WF-RBS COMMERCIAL MORTGAGE TR 2012-C10 CL C			4	1FM	10,249,730	99.8790	9,987,883	10,000,000	10,150,327		(25,658)			4.387	4.156	MON	36,561	446,245	11/30/2012	12/15/2045
92890P-AH-7	WF-RBS COMMERCIAL MORTGAGE TR 2013-C14 CL B			4	1FM	12,576,966	101.6080	12,426,645	12,230,000	12,459,437		(34,198)			3.841	3.511	MON	39,146	469,754	01/08/2014	06/15/2046
92890P-AJ-3	WF-RBS COMMERCIAL MORTGAGE TR 2013-C14 CL C			4	1FM	7,170,488	96.3600	7,491,031	7,774,000	7,342,990		53,172			3.997	5.081	MON	25,894	315,984	06/26/2013	06/15/2046
92930R-AD-4	WF-RBS COMMERCIAL MTG TRUST 2012-C9 B			4	1FM	10,249,220	101.7850	10,178,502	10,000,000	10,149,751		(25,204)			3.840	3.551	MON	32,000	384,000	10/16/2012	11/15/2045
92930R-AF-9	WF-RBS COMMERCIAL MTG TRUST 2012-C9 XA 144A			4,6	1FE	9,050,903	7.6080	4,753,228		5,047,438		(751,175)			2.099	3.420	MON	109,300	1,448,215	10/18/2012	11/15/2045
92930R-AJ-1	WF-RBS COMMERCIAL MTG TRUST			4	1FM	8,562,520	94.5890	8,040,023	8,500,000	8,543,318		(10,958)			4.800	4.763	MON	33,998	272,530	09/29/2016	11/15/2045
92935J-AN-5	WF-RBS COMM MTG TRUST 2011-C2			4	1FM	10,876,342	102.0160	10,202,942	10,001,327	10,626,934		(148,854)			5.602	3.937	MON	46,691	569,064	09/02/2015	07/15/2021
92935V-AS-7	WF -RBS COMMERCIAL MTG TRUST 2011-C3 Class D 144A			4	1FM	10,355,655	101.4570	9,899,301	9,757,186	10,203,663		(96,783)			5.640	4.484	MON	45,859	510,261	02/02/2016	03/15/2044
92936C-AY-5	WF-RBS COMMERCIAL MTG TRUST 2011-C4 CLASS E 144a			4	1FM	7,799,368	97.7820	7,236,853	7,401,000	7,693,018		(54,480)			5.248	4.426	MON	32,365	395,063	07/20/2015	06/15/2044
92936J-AN-4	WF-RBS COMM MTG TRUST 2011-C5 Class E 144 A			4	1FM	8,389,730	99.0850	7,629,555	7,700,000	8,225,584		(88,584)			5.672	4.225	MON	36,399	394,940	10/19/2016	11/15/2044
92936Q-AS-7	WF-RBS COMMERCIAL MTG TR WFRBS 2012-C6 CL D 144A			4	1FM	8,089,975	97.8770	7,453,816	7,615,521	7,986,644		(62,346)			5.589	4.619	MON	35,471	400,324	12/12/2016	04/15/2045
92936T-AE-2	WF-RBS COMMERCIAL MTG TRUST			4	1FM	8,394,305	104.0340	8,230,141	7,911,000	8,341,555		(47,049)			4.835	3.802	MON	31,874	251,151	05/18/2016	06/15/2045
92936T-AJ-1	WF-RBS COMMERCIAL MTG TRUST WF-RBS COMM MTGE TRUST			4	1FM	5,548,792	99.5840	5,330,712	5,353,000	5,528,702		(20,091)			4.835	4.239	MON	21,568	175,343	04/25/2016	06/15/2045
92936T-AK-8	WF-RBS COMMERCIAL MTG TRUST 2012-C7 CLASS E 144A			4			0.0000					(314)			4.835	0.000	MON			01/01/2016	06/15/2045
92936T-AK-8	WF-RBS COMMERCIAL MTG TRUST 2012-C7 CLASS E 144A			4	1FE		0.0000								4.835	0.000	MON			12/01/2015	06/15/2045
92936T-AK-8	WF-RBS COMMERCIAL MTG TRUST 2012-C7 CLASS E 144A			4	1FM	10,134,052	91.8080	9,259,726	10,086,000	10,106,637		(11,706)			4.835	4.822	MON	40,638	395,943	09/27/2016	06/15/2045
92936Y-AG-6	WF-RBS COMMERCIAL MTG TRUST WF-RBS COMM MTGE TRUST			4	1FM	6,434,766	103.4690	6,208,124	6,000,000	6,415,747		(19,019)			4.897	3.554	MON	24,485	74,695	09/15/2016	08/15/2045
92936Y-AK-7	WF-RBS COMMERCIAL MTG TRUST 2012-C8 CL XA 144A			4,6	1FE	23,563,871	7.3330	13,945,837		14,023,398		(1,481,214)			1.989	3.633	MON	315,203	4,467,533	06/24/2013	08/15/2045
92936Y-AM-3	WF-RBS COMMERCIAL MTG TRUST 2012-C8 XB 144A			4,6	1FE	3,359,745	3.0360	2,023,889		2,030,243		(330,808)			0.586	3.958	MON	32,556	433,065	10/09/2012	08/15/2045
92937E-AG-9	WF-RBS COMMERCIAL MTG TRUST WFRBS 2013-C11 B			4	1FM	23,927,939	100.6950	23,483,181	23,321,000	23,699,902		(60,988)			3.714	3.412	MON	72,179	866,142	07/15/2013	03/15/2045
92937E-AH-7	WF-RBS COMMERCIAL MTG TRUST 2013-C11 C			4	1FM	13,477,685	97.8180	12,882,639	13,170,000	13,379,648		(25,490)			4.151	3.946	MON	45,561	553,067	12/03/2015	03/15/2045
92937E-AJ-3	WF-RBS COMMERCIAL MTG TRUST 2013-C11 CLASS D 144a			4	1FM	6,662,073	88.3160	6,165,332	6,981,000	6,732,960		33,477			4.207	4.943	MON	24,476	297,073	03/06/2015	03/15/2045
92937F-AG-6	WF-RBS COMM MTG TRUST 2013-C12 CL B 144a			4	1FM	5,305,909	101.4610	5,352,068	5,275,000	5,302,214		(5,074)			3.863	3.770	MON	16,981	203,773	09/09/2015	03/15/2048
92937F-AH-4	WF-RBS COMM MTG TRUST 2013-C12 CLASS C			4	1FM	29,080,220	98.4320	27,920,231	28,365,000	28,852,544		(61,641)			4.276	4.072	MON	101,066	1,233,088	04/15/2014	03/15/2048
92937F-AU-5	WF-RBS COMM MTG TRUST 2013-C12 CL D 144A			4	1FM	6,303,453	87.8080	6,058,727	6,900,000	6,377,413		55,200			4.351	5.829	MON	25,016	283,757	02/17/2016	03/15/2048
92937U-AH-1	WF-RBS COMMERCIAL MTG TRUST 2013-C13 CLASS C			4	1FM	10,057,531	98.2790	10,309,439	10,490,000	10,181,150		38,008			3.910	4.447	MON	34,180	410,159	07/24/2013	05/15/2045
92938C-AG-2	WF-RBS COMM MORTGAGE TRUST 2013-C15, CL XA			4,6	1FE	6,376,011	2.4510	3,604,028		3,739,563		(717,159)			0.522	4.009	MON	63,964	1,224,072	10/01/2016	08/15/2046
92938C-AH-0	WF-RBS COMM MORTGAGE TRUST 2013-C15, CL B			4	1FM	7,198,832	105.4570	7,592,915	7,200,000	7,194,452		(1,058)			4.480	4.566	MON	26,879	327,930	01/08/2014	08/15/2046
92938J-AK-8	WF-RBS COMMERICAL MTG TRUST 2013-UBS1 CL B			4	1FM	18,517,905	108.3050	19,448,268	17,957,000	18,435,997		(27,017)			4.627	4.453	MON	69,240	844,967	11/22/2013	03/15/2046
92938J-AL-6	WF-RBS COMMERICAL MTG TRUST 2013-UBS1			4	1FM	12,059,758	100.6640	11,658,900	11,582,000	12,015,111		12,733			4.627	4.273	MON	44,659	544,993	05/01/2014	11/15/2023
92938V-AT-2	WF-RBS COMM MTG TRUST 2014-C19 B			4	1FM	10,367,274	105.3100	10,599,408	10,065,000	10,292,136		(28,441)			4.723	4.367	MON	39,614	475,370	09/25/2015	03/15/2047
92938V-AU-9	WF-RBS COMM MTG TRUST 2014-C19 C			4	1FM	10,428,906	97.8750	9,787,515	10,000,000	10,384,451		(28,954)			4.646	4.218	MON	38,717	464,600	07/14/2015	03/15/2047
92939F-AX-7	WF-RBS COMM MTG TRUST 2014-C21 CLASS B			4	1FM	6,694,519	101.9430	6,626,311	6,500,000	6,652,043		(18,268)			4.213	3.861	MON	22,820	273,845	07/18/2014	08/15/2047
92939G-AJ-6	WFLD MORTGAGE TRUST 2014-MONT CLASS C 144a			4	1FM	5,949,958	94.9210	5,710,418	6,016,000	5,956,977		6,050			3.755	3.977	MON	18,824	229,654	08/07/2014	08/10/2024
92939H-BA-2	COMM MORTGAGE TRUST 2014-C23 CLASS AS			4	1FM	10,299,760	106.3180	10,631,833	10,000,000	10,238,856		(27,684)			4.210	3.860	MON	35,083	421,000	09/18/2014	10/15/2024
92939K-BR-8	WF-RBS COMM MTG TRUST 2014-C24			4	1FM	6,550,374	101.6310	6,463,713	6,360,000	6,515,705		(16,706)			4.204	3.866	MON	22,281	267,374	10/24/2014	11/15/2047
92939L-AH-9	WF-RBS COMM MTG TRUST WFRBS 2014-C25 B			4	1FM	3,693,555	101.7700	3,633,182	3,570,000	3,679,086		(11,456)			4.236	3.817	MON	12,602	151,225	09/22/2015	11/15/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
92939L-AJ-5	WF-RBS COMM MTG TRUST WFRBS 2014-C25 C			4	1FM	3,740,686	96.2120	3,422,249	3,557,000	3,712,704		(16,488)			4.325	3.773	MON	12,819	156,434	04/22/2015	11/15/2047
92939V-AG-9	JPMDB COMM MTGE SEC 2015-WPG C			4	1FM	13,068,555	91.0880	11,841,387	13,000,000	13,065,184		(3,371)			3.516	3.522	MON	38,090	193,793	07/07/2016	06/05/2035
92978T-AH-4	WACHOVIA BANK COMM MTGE TRST WACHOVIA BANK COMM MTGE TRST	0		4	1FM	3,042,093	100.6410	3,019,226	3,000,000	3,041,817		(276)			5.591	5.488	MON	13,978	41,933	09/21/2016	04/15/2047
94988H-AF-8	WELLS FARGO COMMERCIAL MTG TR 2012-LC5 B			4	1FM	23,974,948	102.7000	23,621,060	23,000,000	23,597,579		(98,792)			4.142	3.632	MON	79,388	952,660	01/30/2013	10/15/2045
94988H-AG-6	WELLS FARGO COMMERCIAL MTG TR 2012-LC5 C			4	1FM	19,211,758	102.9190	19,511,321	18,958,000	19,103,555		(27,743)			4.693	4.545	MON	74,142	844,724	02/17/2016	10/15/2045
94988H-AM-3	WELLS FARGO COMMERCIAL MTG TR 2012-LC5 XB 144A			4,6	1FE	4,564,498	2.3840	2,816,280		2,773,098		(450,311)			0.440	4.932	MON	43,328	614,602	09/21/2012	10/15/2045
94988H-AP-6	WELLS FARGO COMMERCIAL MTG TR 2012 LC5 CLASS D 144a			4	1FM	3,418,060	91.7250	3,137,924	3,421,000	3,416,213		(626)			4.776	4.866	MON	13,615	166,118	09/22/2014	10/15/2045
94988L-AG-7	WF COMMERCIAL MORTGAGE TRUST 2013-120B, CL B, 144A			4	1FM	32,919,141	97.9430	34,280,145	35,000,000	33,899,503		303,360			2.710	3.774	MON	79,030	964,166	08/14/2013	03/18/2028
94988L-AL-6	WF COMMERCIAL MORTGAGE TRUST 2013-120B D 144A			4	1FM	3,464,160	95.1770	3,411,158	3,584,000	3,499,481		23,098			2.710	3.507	MON	8,093	98,731	06/05/2015	03/18/2028
94989A-BA-2	WELLS FARGO COMMERCIAL MTG TR WFCM 2014 - LC18			4	1FM	12,000,808	96.6760	11,602,125	12,001,000	11,997,717		(1,575)			4.193	4.210	MON	41,933	503,202	12/12/2014	12/15/2047
94989C-BC-4	WELLS FARGO COMM MORTGAGE TR WFCM 2015-C26 CL B			4	1FM	10,299,800	98.8140	9,881,351	10,000,000	10,250,790		(26,408)			3.783	3.448	MON	31,525	378,300	02/04/2015	02/15/2048
94989C-BD-2	WELLS FARGO COMM MORTGAGE TR WFCM 2015-C26 CL C			4	1FM	14,999,145	92.4330	13,865,004	15,000,000	14,995,663		(1,867)			4.071	4.087	MON	50,888	610,650	02/04/2015	02/15/2048
94989D-BB-4	WELLS FARGO COMM MTG TRUST WFCM 2015-C27 B			4	1FM	8,239,792	103.7080	8,296,654	8,000,000	8,202,487		(20,959)			4.139	3.313	MON	27,593	331,120	03/03/2015	02/15/2048
94989H-BJ-8	WFCM 2015-NXS1 C			4	1FM	7,995,359	95.2030	7,616,275	8,000,000	7,994,064		(754)			3.848	3.869	MON	25,653	278,980	09/13/2016	05/15/2048
94989J-BE-5	WELLS FARGO COMM MTG TRUST 2015-C28 CLASS B			4	1FM	18,324,900	99.6740	17,941,372	18,000,000	18,270,229		(32,192)			4.136	3.973	MON	62,039	757,034	05/13/2015	05/15/2048
94989J-BF-2	WELLS FARGO COMM MTG TRUST 2015-C28 CLASS C			4	1FM	11,783,472	89.9190	10,790,299	12,000,000	11,802,603		13,465			4.136	4.408	MON	41,359	504,691	05/13/2015	05/15/2048
94989M-AK-5	WFCM 2015-NXS2 B			4	1FM	16,405,575	100.9750	16,306,443	16,149,000	16,392,038		(7,535)			4.251	4.227	MON	57,205	698,010	06/30/2015	07/15/2058
94989N-BK-2	WFCM 2015-C30 B			4	1FM	7,214,375	104.8740	7,341,202	7,000,000	7,190,071		(18,179)			4.400	4.052	MON	25,667	308,000	09/28/2015	09/15/2048
94989Q-BA-7	WFCM 2015-SG1 B			4	1FM	34,604,536	105.8650	35,751,646	33,771,000	34,471,396		(130,961)			4.470	4.262	MON	125,810	1,535,011	08/18/2015	12/15/2047
94989T-BE-3	WFCM WFCM 2015-LC22 Class B			4	1FM	8,227,624	106.3640	8,509,115	8,000,000	8,196,872		(24,064)			4.540	4.221	MON	30,268	369,192	09/15/2015	09/15/2058
94989Y-BE-2	WELLS FARGO COMM MTGE TRST SER 2016-C32 CLASS B			4	1FM	14,834,505	103.0240	15,453,647	15,000,000	14,838,538		4,033			4.721	4.921	MON	59,012	599,941	02/03/2016	01/15/2059
95000A-AZ-0	WFCM 2015-P2 WELLS FARGO COMM MTGE TRUST			4	1FM	7,606,476	103.5720	7,648,784	7,385,000	7,587,228		(18,835)			4.255	3.913	MON	26,186	314,232	12/08/2015	12/15/2048
95000F-AV-8	WELLS FARGO COMM MTGE TRUST WELLS FARBGO COMM MTGE TRUST			4	1FM	9,573,748	98.1070	9,119,015	9,295,000	9,563,194		(10,554)			3.184	2.847	MON	24,663	123,314	07/15/2016	07/15/2048
95000F-AY-2	WELLS FARGO COMM MTGE TRUST WELLS FARGO COMM MTGE TRUST			4	1FM	13,508,214	95.9770	12,587,342	13,115,000	13,493,849		(14,365)			3.438	3.105	MON	37,574	187,872	07/15/2016	07/15/2048
95000F-AZ-9	WELLS FARGO COMM MTGE TRUST WELLS FARGO COMM MORTGAGE			4	1FM	19,586,647	96.6010	18,921,306	19,587,000	19,585,607		(1,041)			4.176	4.193	MON	68,163	340,814	07/15/2016	07/15/2048
95000G-AJ-3	WELLS FARGO COMM MTGE TRUST WFCM 2016-BNK! D	0		4	1FM	2,006,920	74.1300	1,853,239	2,500,000	2,020,619		13,699			3.000	5.627	MON	6,250	25,000	08/04/2016	08/15/2049
95000G-BD-5	WELLS FARGO COMM MTGE TRUST WFCM 2016-BNK1 CLASS B			4	1FM	7,467,217	94.4600	6,848,322	7,250,000	7,460,156		(7,061)			2.967	2.637	MON	17,926	71,703	08/04/2016	08/15/2049
95000G-BE-3	WELLS FARGO COMM MTGE TRUST WFCM 2016-BNK1 C	0		4	1FM	2,499,903	90.6900	2,267,253	2,500,000	2,499,814		(89)			3.071	3.081	MON	6,398	25,592	08/05/2016	08/15/2049
95000G-BE-3	WELLS FARGO COMM MTGE TRUST WFCM 2016-BNK1 C			4	1FM	13,495,254	90.6900	12,243,164	13,500,000	13,494,902		(352)			3.071	3.081	MON	34,549	138,195	08/05/2016	08/15/2049
95000H-BL-5	WELLS FARGO COMM MTGE TRUST WELLS FARGO COMM MTGE TRUST			4	1FM	9,784,592	98.2660	9,335,299	9,500,000	9,778,279		(6,313)			3.621	3.282	MON	28,666	85,999	09/14/2016	10/15/2049
95000H-BM-3	WELLS FARGO COMM MTGE TRUST WELLS FARGO COMM MTGE TRUST			4	1FM	7,591,575	96.2260	7,216,980	7,500,000	7,589,196		(2,379)			4.465	4.369	MON	27,905	84,644	09/14/2016	10/15/2049
95000J-AX-6	WELLS FARGO COMM MTGE TRUST WELLS FARGO COMM MTGE TRUST			4	1FE	10,299,580	101.4630	10,146,348	10,000,000	10,297,930		(1,650)			3.968	3.627	MON	33,064		11/22/2016	12/15/2059
95000J-BA-5	WELLS FARGO COMM MTGE TRUST			4	1FE	7,133,896	100.4400	7,030,810	7,000,000	7,133,177		(719)			4.437	4.231	MON	25,881		11/22/2016	12/15/2059
95000K-BG-9	WELLS FARGO COMM MTGE TRST			4	1FM	8,239,992	97.6740	7,813,901	8,000,000	8,235,386		(4,606)			3.811	3.463	MON	25,407	50,813	09/29/2016	11/15/2049
95000K-BH-7	WELLS FARGO COMM MTGE TRST WELLS FARGO COMM MTGE TRST			4	1FM	5,004,415	94.8530	4,742,635	5,000,000	5,004,934		519			4.452	4.420	MON	18,551	36,504	09/29/2016	11/15/2049
95000L-BE-2	WFCM 2016 WFCM 2016-C3 B			4	1FM	15,449,040	106.4410	15,966,222	15,000,000	15,422,734		(26,306)			4.506	4.164	MON	56,325	506,925	03/18/2016	03/15/2059
95000L-BF-9	WFCM 2016 WELLS FARGO COMM MTGE			4	1FM	7,443,095	93.0270	7,907,285	8,500,000	7,501,032		57,937			3.900	5.507	MON	27,625	243,500	04/05/2016	03/15/2059
95000M-BU-4	WELLS FARGO COMM MTGE TRUST WELLS FARGO COMM MTGE TRUST			4	1FM	6,694,773	98.3900	6,395,355	6,500,000	6,692,100		(2,673)			3.671	3.337	MON	19,885	19,885	10/21/2016	11/15/2059
95000M-BV-2	WELLS FARGO COMM MTGE TRUST WELLS FARGO COMM MTGE TRUST			4	1FM	5,423,908	94.9400	5,221,692	5,500,000	5,424,974		1,067			4.192	4.409	MON	19,215	19,215	10/21/2016	11/15/2059
95000P-AK-0	WELLS FARGO COMM MTGE TRUST WELL FARGO COMM MTGE			4	1FE	6,694,844	103.0570	6,698,679	6,500,000	6,694,542		(302)			4.320	4.043	MON	23,399		12/12/2016	12/15/2049
95000P-AL-8	WELLS FARGO COMM MTGE TRUST WELLS FARGO COMM MTGE TRUST			4	1FE	5,329,137	96.7380	5,320,606	5,500,000	5,329,518		381			4.495	4.969	MON	20,602		12/12/2016	12/15/2049
96221Q-AK-9	WFRBS 2013-C18 C			4	1FM	5,205,469	100.1090	5,005,454	5,000,000	5,162,898		(16,659)			4.664	4.282	MON	19,435	237,217	06/03/2014	12/15/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
	JP MORGAN CHASE COMM MTG SE JPMCC 2012-C8 CLASS D																				
46638U-AR-7	144a		C	4	1FM	5,189,063	93.9820	4,699,077	5,000,000	5,138,355		(21,275)			4.660	4.205	MON	19,417	236,824	11/05/2014	10/15/2045
46645J-AF-9	JPMBB JPMBB 2015-C33 AS		C	4	1FM	17,911,177	103.6540	18,139,532	17,500,000	17,873,186		(35,053)			4.023	3.762	MON	58,663	703,955	11/17/2015	12/15/2048
46645J-AG-7	JPMBB JPMBB 2015-C33 B		C	4	1FM	7,724,948	103.4950	7,762,143	7,500,000	7,704,540		(18,814)			4.274	3.937	MON	26,713	320,550	11/17/2015	12/15/2048
55312Y-AG-7	ML CFC COMM MTGE TRUST ML CFC COMM MTGE TRST	0	D	4	1FM	1,748,295	99.9730	1,732,110	1,732,573	1,748,183		(109)			5.419	5.386	MON	7,811	23,459	09/21/2016	08/12/2048
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						5,029,088,663	XXX	4,921,183,542	4,885,599,124	4,970,055,616		(15,273,996)	188,774		XXX	XXX	XXX	18,136,096	196,036,930	XXX	XXX
000000-00-0	PEAKS TRUST 2009-1				6	1,990,777	48.0000	955,573	1,990,777	955,573	(1,035,204)				6.261	6.343	MON	1,731	187,876	01/13/2010	01/15/2020
000000-00-0	BTMU CAP CORP BNSF RAILWAY CORP SERIES A			4	1	2,787,240	112.2710	3,129,262	2,787,240	2,787,240					6.550	6.550	FA	63,390	182,564	02/26/2009	02/26/2021
000000-00-0	BTMU CAP CORP BNSF RAILWAY CORP SERIES D			4	1	843,527	112.2720	947,045	843,527	843,527					6.550	6.550	FA	19,184	55,251	02/26/2009	02/26/2021
000000-00-0	BTMU CAP CORP BNSF RAILWAY CORP SERIES C			4	1	821,628	112.2720	922,458	821,628	821,628					6.550	6.550	FA	18,686	53,817	02/26/2009	02/26/2021
000000-00-0	BTMU CAP CORP BNSF RAILWAY CORP SERIES B			4	1	2,682,558	112.2720	3,011,761	2,682,558	2,682,558					6.550	6.550	FA	61,010	175,708	02/26/2009	02/26/2021
000000-00-0	BTMU CAP CORP BNSF RAILWAY CORP SERIES E			4	1	339,639	112.2720	381,319	339,639	339,639					6.550	6.550	FA	7,724	22,246	02/26/2009	02/26/2021
000000-00-0	HD SALEM OR LANDLORD LLC			4	1	3,848,013	113.1340	4,353,411	3,848,013	3,848,013					6.250	6.332	MON	668	240,501	03/01/2010	11/30/2030
000000-00-0	LEROY HOUSE TRUSTEE /WALGREENS			4	2FE	1,900,951	103.0000	1,957,980	1,900,951	1,900,951					6.410	6.496	MON	5,754	123,881	09/21/2007	09/21/2032
000000-00-0	74TH STREET - DORAL ASSOCIATES			4	2FE	4,944,814	103.0000	5,093,158	4,944,814	4,944,814					4.850	4.899	MON	17,987	243,820	08/29/2012	01/31/2034
000000-00-0	152ND ST HOMESTEAD ASSOC LLC			4	2FE	4,708,968	103.0000	4,850,237	4,708,968	4,708,968					4.850	4.899	MON	19,666	230,922	08/29/2012	01/31/2034
000000-00-0	KBCM CTL PASS THRU TR /RIVERSIDE WILLIAMSBURG MOB			4	1	5,127,144	131.7830	6,756,704	5,127,144	5,127,144					8.250	8.393	MON	24,674	422,989	03/05/2009	03/10/2034
000000-00-0	301 NORTH FEDERAL WAY LLC			4	2FE	2,316,544	99.5760	2,306,718	2,316,544	2,316,544					4.350	4.390	MON	8,677	102,038	07/18/2013	07/18/2038
000000-00-0	HARBOUR AIRCRAFT INV LTD HARBOUR AIRCRAFT INV LTD	0		4	1FE	1,882,548	98.6410	1,857,017	1,882,600	1,882,256		(293)			4.703	4.696	MON	7,378	40,580	06/22/2016	07/15/2041
000000-00-0	HARBOUR AIRCRAFT INV LTD HARBOUR AIRCRAFT INV LTD	0		4	2FE	1,317,777	98.6490	1,300,020	1,317,820	1,317,712		(64)			6.413	6.472	MON	7,043	38,735	06/22/2016	07/15/2041
00164T-AA-6	AMC EAST COMMUNITIES LLC 2007 SERIES A CLASS I 144A			4	1FE	9,159,229	105.4000	9,223,989	8,751,413	8,994,106		(19,627)			5.740	5.187	JJ	231,630	502,331	07/22/2010	01/15/2028
00164T-AB-4	AMC EAST COMMUNITIES LLC 2007 SERIES A CLASS I 144A			4	1FE	4,662,950	103.0500	5,152,500	5,000,000	4,714,579		9,482			5.870	6.436	JJ	135,336	293,500	07/22/2010	01/15/2038
00164T-AC-2	AMC EAST COMMUNITIES LLC 2007 SERIES A CLASS I 144A			4	1FE	8,837,900	101.5000	10,150,000	10,000,000	8,900,825		11,662			5.940	6.811	JJ	273,900	594,000	07/22/2010	01/15/2053
00249E-AA-8	AA AIRCRAFT FIN 2013-1 L 144A			4	2FE	10,235,810	98.5000	10,082,273	10,235,810	10,235,810					3.596	3.623	MON	30,673	368,080	07/29/2013	11/01/2017
00432C-DK-4	Access Group Inc 2007-A Class B	0		4	3FE	7,339,887	86.2160	7,466,843	8,660,634	7,405,070		50,247			1.487	3.214	FMAN	12,881	103,679	09/22/2015	02/25/2037
00435G-AE-9	ACAS CLO LTD ACAS CLO LTD	0		4	1FE	4,953,700	100.0820	5,004,100	5,000,000	4,959,556		5,856			4.482	4.728	JAJO	48,551	109,321	03/15/2016	04/15/2025
00435G-AG-4	ACAS CLO LTD ACAS CLO LTD	0		4	2FE	8,128,648	100.4020	8,414,683	8,381,000	8,158,417		29,769			6.232	7.157	JAJO	113,160	258,614	03/15/2016	04/15/2025
00436C-AA-5	ACCESS POINT FINANCIAL ACCESS POINT FINANCIAL	0		4	1FE	1,390,361	100.0780	1,398,439	1,397,347	1,390,498		137			2.610	3.257	MON	1,621	3,039	12/09/2016	04/15/2020
023767-AA-4	AMERICAN AIRLINES PT TRUST SERIES 2011-1A			4	1FE	4,150,737	106.5000	4,420,535	4,150,737	4,150,737					5.250	5.250	JJ	91,403	217,914	01/20/2011	01/31/2021
02529B-AC-7	AMERICAN CREDIT 2015-3 B Mtge	0		4	1FE	4,999,497	101.4290	5,071,425	5,000,000	5,001,169		(230)			3.560	3.576	MON	9,394	178,000	09/30/2015	10/12/2021
02666B-AG-1	American Homes 4 Rent AMERICAN HOMES 4 RENT	0		4,6	2Z	1	0.0010	70							0.000	0.000	MON			09/11/2015	10/17/2052
03065D-AG-2	AMERICREDIT AUTO RECEIVABLES AMCAR -3			4	2FE	9,497,294	98.4640	9,354,046	9,500,000	9,497,523		229			2.710	2.733	MON	16,448	83,671	08/02/2016	09/08/2022
03065T-AG-7	AMERICREDIT AUTO RECEIVABLES AMERICREDIT AUTO REC			4	2FE	39,992,108	98.1880	39,275,232	40,000,000	39,992,406		298			2.740	2.762	MON	70,022	167,444	10/05/2016	11/08/2022
03066D-AG-1	AMERICREDIT AUTO RECEIVABLES AMERICREDIT AUTO REC	0		4	2FE	4,998,554	101.9970	5,099,832	5,000,000	4,998,715		161			3.650	3.688	MON	11,660	119,132	04/05/2016	05/09/2022
03766K-AA-1	APOLLO AVIATION SEC EQUITY APOLLO AVIATION SEC EQUITY	0		4	1FE	4,559,070	101.2660	4,683,534	4,625,000	4,561,045		1,975			4.875	5.122	MON	10,021	156,576	03/31/2016	03/17/2036
03766K-AB-9	APOLLO AVIATION SEC EQUITY APOLLO AVIATION SEC EQUITY	0		4	2FE	906,183	100.0000	925,000	925,000	906,696		513			6.500	6.901	MON	2,672	41,753	03/31/2016	03/17/2036
038779-AA-2	ARBYS FUNDING ARBYS FUNDING LLC	0		4	2FE	3,818,572	99.3910	3,795,301	3,818,572	3,818,572					4.969	4.805	JAJO	32,151	182,893	11/06/2015	10/30/2045
04015U-AC-2	ARES CLO LTD ARES CLO LTD 2015-38A B2			4	1FE	8,000,000	100.1080	8,008,649	8,000,000	8,000,000					3.840	4.193	JAJO	60,587	258,560	11/19/2015	01/20/2027
04015U-AD-0	ARES CLO LTD ARES 2015-38A C			4	1FE	18,872,700	99.6930	18,941,600	19,000,000	18,532,841		(354,982)			4.175	3.665	JAJO	151,059	616,566	11/19/2015	01/20/2027
04015W-AJ-3	ARES CLO LTD ARES CLO LTD			4	1FE	8,000,000	98.2720	7,861,794	8,000,000	8,000,000					3.631	3.392	JAJO	60,520	63,482	06/22/2016	07/18/2028
04248N-AA-1	ARMY HAWAII FAMILY HOUSING ARMY HAWAII FAMILY HOUSING			4	1FE	47,425,280	109.7410	43,265,321	39,424,804	47,356,777		(68,503)			5.524	4.050	JD	96,792	1,088,913	07/21/2016	06/15/2050
04248T-AA-8	ARMY HAWAII FAMILY HSG CLASS II-A 144A	0		4	1FE	16,343,011	63.0980	15,585,206	24,700,000	20,032,913		419,871			1.104	5.236	MON	12,876	215,882	01/12/2011	06/15/2050
04281B-AG-2	ARROWPOINT CLO LTD ARROWPOINT CLO LTD	0		4	2FE	5,643,440	100.2500	6,065,125	6,050,000	5,673,852		30,412			5.528	6.959	JAJO	169,998		05/26/2016	07/15/2028
048677-AB-4	ATLANTIC MARINE CORP SERIES 2005 CLASS I 144A			4	1FE	22,511,756	100.6250	24,014,143	23,864,987	22,647,360		23,779			5.343	5.772	JD	106,259	1,275,106	09/16/2010	12/01/2050
048677-AG-3	ATLANTIC MARINE CORP 144A			4	1FE	5,220,771	113.0000	5,531,307	4,894,962	5,191,960		(5,013)			6.158	5.660	JD	25,119	301,432	09/07/2011	12/01/2051
04941R-AG-9	ATLAS SR LN FUND LTD ATLAS SR LN FUND LTD	0		4	2FE	2,940,000	96.1700	3,365,950	3,500,000	3,010,915		70,915			4.582	8.266	JAJO	34,744	116,561	03/08/2016	10/15/2026
05178T-AA-9	AURORA MILITARY HOUSING III 144A			4	1FE	17,213,911	106.0000	18,246,746	17,213,911	17,213,911					5.820	5.820	JJ	461,964	1,001,850	06/28/2011	07/15/2034
05178T-AB-7	AURORA MILITARY HOUSING III 144A			4	1FE	10,000,000	113.5000	11,350,000	10,000,000	10,000,000					6.615	6.615	JJ	305,025	661,500	06/28/2011	01/15/2042
05364C-AJ-1	AVERY AVERY 2015-7A C			4	1FE	9,856,000	99.6610	9,966,101	10,000,000	9,872,134		15,657			3.287	3.538	JAJO	71,210	299,101	11/16/2015	01/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05377R-AW-4	AESOP FUNDING II LLC 2011-5A CL B 144A			4	1FE	2,332,447	100.2850	2,339,979	2,333,333	2,333,311		155			4.720	4.775	MON	3,365	110,133	08/19/2011	02/20/2018
05377R-CB-8	AESOP FUNDING II LLC 2015-2A CLASS B 144A			4	2FE	23,891,790	98.6370	23,571,229	23,897,000	23,893,208		923			3.420	3.449	MON	24,972	817,277	05/20/2015	12/20/2021
05377R-CP-7	AESOP FUNDING II LLC AVIS BUDGET RENTAL CAR FUNDING	0		4	2FE	3,228,215	98.0160	3,165,515	3,229,583	3,228,321		106			4.600	4.658	MON	4,539	86,227	05/24/2016	11/20/2022
05618L-AC-0	BABSON CLO LTD 2014-II A B2 144a			4	1FE	10,000,000	100.1360	10,013,584	10,000,000	10,000,000					4.160	3.753	JAJO	85,511	413,689	08/15/2014	10/17/2026
07131R-AG-2	BATTALION CLO LTD SER 13-4A CLASS C	0		4	2FE	2,720,550	92.9200	2,787,600	3,000,000	2,745,118		24,568			4.232	6.415	JAJO	25,038	120,213	01/06/2016	10/22/2025
07131T-AA-1	BATTALION CLO LTD SERIES 13-4A CLASS D	0		4	3FE	1,505,520	81.2500	1,462,500	1,800,000	1,529,003		23,483			5.482	9.745	JAJO	19,460	95,128	01/06/2016	10/22/2025
081331-AB-6	BELVOIR LAND LLC 144A			4	1FE	4,546,731	106.7970	4,917,229	4,604,285	4,573,405		2,953			5.030	5.187	JD	10,293	231,596	01/24/2011	12/15/2025
081331-AD-2	BELVOIR LAND LLC 144A			4	1FE	3,816,995	105.0000	4,567,500	4,350,000	3,854,940		7,899			5.270	6.161	JD	10,189	229,245	07/12/2011	12/15/2047
081331-AE-0	BELVOIR LAND LLC BELVOIR LAND LLC			4	1FE	1,913,203	102.9000	1,812,736	1,761,648	1,908,277		(4,926)			5.300	4.340	JD	4,150	93,367	02/23/2016	12/15/2035
09609B-AB-7	BLUE WING ASSET VEHICLE 2009-1A A2 144A MIX-CORP LOANS	0		4	1FE	1,497,383	99.7100	2,004,081	2,009,910	1,990,091		80,035			1.101	5.571	FMAN	3,687	16,504	11/08/2010	08/02/2022
10302V-AE-5	BOWMAN PARK CLO 2014-1A B2 144A			4	1FE	14,000,000	100.1350	14,018,872	14,000,000	14,000,000					4.210	3.565	FMAN	62,214	589,400	12/15/2014	11/23/2025
11014P-AC-9	BRISTOL PARK CLO LTD BRISTOL PARK CLO LTD			4	1FE	5,000,000	99.6100	4,980,493	5,000,000	5,000,000					4.478	4.055	JAJO	14,925		11/01/2016	04/15/2029
116663-AC-9	BRUCE MANSFIELD UNIT 1 2			4	4FE	1,829,626	29.2500	1,829,626	6,255,131	1,829,626		1,883	3,190,044		6.850	37.641	JD	35,706	428,476	12/18/2008	06/01/2034
125634-AN-5	CLIF FUNDING LLC CLI FUNDING LLC	0		4	1FE	3,041,720	96.5500	3,151,204	3,263,813	3,059,415		17,695			3.290	5.127	MON	3,878	80,535	11/18/2016	06/18/2029
125634-AQ-8	CLIF FUNDING LLC CLI FUNDING LLC	0		4	1FE	2,043,892	96.2530	2,097,847	2,179,514	2,054,219		10,327			3.380	4.999	MON	2,660	52,050	08/22/2016	10/18/2029
12563L-AA-5	CLIF FUNDING LLC CLIF FUNDING LLC	0		4	1FE	1,059,858	98.5400	1,044,492	1,059,966	1,059,858					4.210	4.248	MON	1,611	37,931	02/04/2016	02/18/2041
126650-BS-8	CVS PASS-THROUGH TRUST 144A	0		4	2FE	83,616	121.9700	101,986	83,616	83,616					7.507	7.625	MON	366	6,277	12/07/2009	01/10/2032
12803P-AA-6	CAJUN GLOBAL LLC CAJUN GLOBAL LLC	0		4	3FE	1,952,367	100.0500	1,953,371	1,952,386	1,965,573		13,206			5.955	5.999	FMAN	13,241	58,132	08/09/2016	02/20/2041
134011-AJ-4	CAMP PENDLETON QUANTICO 144A			4	1FE	30,829,733	106.5000	31,364,250	29,450,000	30,725,802		(24,189)			5.572	5.217	AO	410,239	1,640,954	06/25/2012	10/01/2050
13976A-AH-3	CAPITAL AUTO RECEIVABLES TRST CAPITAL AUTO RECEIVABLES TRST			4	1FE	3,999,571	98.6850	3,947,410	4,000,000	3,999,602		31			2.650	2.668	MON	3,239	26,206	09/12/2016	01/22/2024
14069B-AA-2	CAPMARK MILITARY HSG 2007-AETC A1 144A			4	1	13,028,949	95.5010	13,748,960	14,396,629	13,112,288		19,393			5.746	6.633	MON	48,255	827,183	05/24/2012	02/10/2052
14069E-AA-6	CAPMARK MILITARY HOUSING TRUST CAPMARK MILITARY HOUSING TRUST			4	1FE	37,836,592	99.7500	34,325,537	34,411,566	37,798,136		(38,457)			6.084	5.370	MON	122,127	1,395,735	04/29/2016	07/10/2052
14311A-AE-2	CARLYLE GLOBAL MARKET STRATEGI			4	1FE	20,979,000	99.9530	20,990,050	21,000,000	20,897,843		16,366			4.150	4.334	JAJO	181,563	871,500	11/06/2014	10/16/2025
14311D-AG-1	CGMS 2015-1A C			4	1FE	16,392,750	100.8260	16,636,333	16,500,000	16,412,610		13,743			4.031	3.579	JAJO	131,183	623,592	02/06/2015	04/20/2027
14312E-AE-3	CARLYLE GROUP MARKET STRATEGIE CARLYLE GRP MKT STRATEGIES			4	1FE	10,500,000	99.6580	10,464,110	10,500,000	10,500,000					3.382	3.396	JAJO	77,919	101,485	08/18/2016	10/14/2028
14855J-AB-1	CASTLE LAKE CASTLE LAKE AIRCRAFT	0		4	1FE	6,743,070	98.7690	6,662,020	6,745,045	6,743,085		15			4.450	4.494	MON	13,340	75,039	08/01/2016	08/15/2041
14855J-AC-9	CASTLE LAKE CASTLE LAKE AIRCRAFT	0		4	2FE	4,246,380	100.7850	4,282,650	4,249,293	4,246,401		20			6.150	6.237	MON	11,615	65,333	08/01/2016	08/15/2041
14855T-AA-1	CASTLELAKE AIRCRAFT CLAST 2015-1A A	0		4	1FE	3,557,637	101.3750	3,606,641	3,557,718	3,557,640		9			4.703	4.750	MON	7,436	165,925	12/10/2015	12/15/2040
15137K-AC-3	CENT CLO LP CECLO 2015-24A			4	1FE	15,272,875	99.6560	15,197,467	15,250,000	15,271,842		(1,033)			3.628	3.613	JAJO	119,702	136,585	08/05/2016	10/15/2026
15672G-AA-7	CERBERUS ONSHORE CERBERUS ONSHORE II CLO	0		4	1FE	3,510,000	100.3600	3,522,636	3,510,000	3,510,000					3.032	3.324	JAJO	33,570		08/11/2016	09/07/2026
15672G-AG-4	CERBERUS ONSHORE CERBERUSONSHORE II CLO LLC	0		4	1FE	3,051,000	99.7900	3,044,593	3,051,000	3,051,000					3.332	3.695	JAJO	32,129		08/11/2016	09/07/2026
15672G-AL-3	CERBERUS ONSHORE	0		4	1FE	2,646,000	99.7700	2,639,914	2,646,000	2,646,000					4.032	4.423	JAJO	33,833		08/11/2016	09/07/2026
15672G-AN-9	CERBERUS ONSHORE CERERUS ONSHORE II CLO LLC	0		4	1FE	3,600,167	98.5400	3,591,783	3,645,000	3,582,072		(18,095)			4.732	5.409	JAJO	54,828		08/11/2016	09/07/2026
15672G-AQ-2	CERBERUS ONSHORE CERBERUS ONSHORE II CLO LLC	0		4	2FE	2,106,000	97.2200	2,099,952	2,160,000	2,090,873		(15,127)			6.382	7.355	JAJO	43,975		08/11/2016	09/07/2026
17119B-AG-2	CHRYSLER CAPITAL AUTO REC TRUS CHRYSLER CAP AUTO REC TRUST			4	2FE	14,497,439	97.6560	14,160,069	14,500,000	14,497,533		94			3.510	3.541	MON	22,620	57,964	10/26/2016	09/15/2023
210795-QB-9	CONTINENTAL AIRLINES 2012-2A			4	1FE	10,240,530	102.5000	10,420,560	10,166,400	10,218,511		(4,661)			4.000	3.902	AO	70,035	406,656	09/20/2012	10/29/2024
21079N-AA-9	CONTINENTAL AIRLINES 2007-1			4	1FE	9,345,735	110.8750	10,456,189	9,430,611	9,383,895		7,357			5.983	6.119	AO	112,847	564,233	03/30/2010	04/19/2022
21079T-AA-6	CONTINENTAL AIRLINES 2009-1	0		4	1FE		0.0000								9.000	0.000	JJ		399	12/01/2015	07/08/2016
210805-BU-0	CONTINENTAL AIRLINES 1997-4			4	1FE	139,049	100.8750	137,706	136,512	136,664		(220)			6.900	6.392	JJ	4,684	9,760	03/29/2010	01/02/2018
233046-AD-3	DB MASTER FINANCE LLC			4	2FE	4,982,349	100.3730	4,930,831	4,912,499	4,967,533		(9,263)			3.980	3.750	FMAN	22,267	195,517	05/19/2015	02/20/2022
247361-ZH-4	DELTA AIR LINES SERIES 2010-2A	0		4	1FE	180,204	104.9250	187,510	178,708	179,221		(146)			4.950	4.773	MN	934	8,846	11/15/2010	05/23/2019
247367-BH-7	DELTA AIR LINES SERIES 2007-1A	0		4	1FE	163,363	114.7500	181,558	158,221	161,368		(317)			6.821	6.946	FA	4,227	10,837	08/20/2010	08/10/2022
247367-BH-7	DELTA AIR LINES SERIES 2007-1A			4	1FE	7,322,976	114.7500	8,472,712	7,383,627	7,345,900		3,609			6.821	6.946	FA	197,258	503,637	08/20/2010	08/10/2022
24736V-AA-0	DELTA AIR LINES SERIES 2010-1A			4	1FE	2,402,369	105.0000	2,522,488	2,402,369	2,402,369					6.200	6.200	JJ	74,060	148,947	06/28/2010	07/02/2018
25755T-AC-4	DOMINOS PIZZA MASTER ISSUER 2012-1A A2 144A			4	2FE	17,460,000	101.7390	17,763,567	17,460,000	17,460,000					5.216	5.250	JAJO	166,964	910,714	03/06/2012	01/25/2042
25820L-AE-8	DORPK 2015 - 1A C			4	1FE	12,877,800	101.3560	13,176,320	13,000,000	12,905,431		14,060			4.081	3.664	JAJO	104,638	497,923	01/28/2015	01/20/2027
26207W-AF-2	DRIVE 2015 DRIVE -15-DA Class C	0		4	1FE	5,249,735	101.6680	5,337,554	5,250,000	5,249,778		43			3.380	3.406	MON	7,887	177,450	09/23/2015	11/15/2021
26207W-AG-0	DRIVE 2015 DRIVE AUTO RECEIVABLES TRUST	0		4	2FE	3,249,498	102.7340	3,338,849	3,250,000	3,249,568		(432)			4.590	4.639	MON	6,630	149,175	09/23/2015	01/17/2023
26208A-AF-9	DRIVE AUTO RECEIVABLES TRUST DRIVE AUTO REC TRUST	0		4	1FE	2,999,753	100.8030	3,024,081	3,000,000	2,999,800		48			3.190	3.217	MON	4,253	53,167	05/18/2016	07/15/2022
26208A-AG-7	DRIVE AUTO RECEIVABLES TRUST DRIVE AUTO RECEIVABLES TRUST	0		4	2FE	5,999,096	100.4680	6,028,103	6,000,000	5,999,739		643			4.530	4.680	FMAN	34,730	151,000	05/18/2016	08/15/2023

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
26208A-AG-7	DRIVE AUTO RECEIVABLES TRUST			4	2FE	18,997,137	100.4680	19,088,992	19,000,000	18,999,174		2,038			4.530	4.680	FMAN	109,978	478,167	05/18/2016	08/15/2023
26208B-AN-0	DRIVE AUTO REC TRUST DRIVE AUTO REC TRUST			4	2FE	12,197,609	99.2100	12,103,560	12,200,000	12,197,618		9			4.180	4.222	MON	22,665	32,581	11/16/2016	03/15/2024
26208L-AA-6	DRIVEN BRANDS FUNDING LLC	0		4	2FE	14,850,000	95.3010	14,152,213	14,850,000	14,850,000					5.216	5.250	JAJO	152,764	774,576	07/24/2015	07/20/2022
26208L-AB-4	DRIVEN BRANDS FUNDING LLC DRIVEN BRANDS FUNDING LLC	0		4	2FE	6,359,812	96.4700	6,158,645	6,384,000	6,362,058		2,246			6.125	6.312	JAJO	77,118	162,925	05/13/2016	07/20/2046
26244M-AE-2	DRYDEN SR LOAN FUND DRYDEN SR LOAN FUND			4	1FE	9,000,000	99.9990	8,999,942	9,000,000	9,000,000					3.282	3.283	JAJO	86,283		08/23/2016	07/15/2027
26245C-AG-8	DRYDEN SR LOAN FUND DRYDEN SR LOAN FUND			4	1FE	11,000,000	97.4320	10,717,566	11,000,000	11,000,000					3.360	3.395	JAJO	135,520		07/15/2016	07/20/2029
268602-AB-5	ELM TRUST MDCP ELM TRUST MDCP	0		4	2FE	6,124,849	100.0000	6,125,000	6,125,000	6,124,834		(15)			5.535	5.600	MON	15,068		12/08/2016	06/20/2025
26971H-AB-8	EAGLE 2014-1A A2			4	1FE	24,212,055	99.8200	24,031,677	24,075,000	24,154,235		(24,695)			4.310	4.207	MON	46,117	1,037,633	12/16/2014	12/15/2039
30605X-AA-1	FAIRWAY OUTDOOR FUNDING LLC 2012-1 A2 144A	0		4	1FE	5,300,747	100.1330	5,298,604	5,291,566	5,303,516		1,818			4.212	4.284	MON	9,906	222,881	06/09/2015	10/15/2042
30605X-AB-9	FAIRWAY OUTDOOR FUNDING LLC 2012-1 B 144A	0		4	3FE	1,000,000	102.1080	1,021,080	1,000,000	1,000,000					8.835	9.118	MON	3,927	88,350	10/19/2012	10/15/2042
32057H-AJ-6	FIRST INVESTORS AUTO OWNERS TR FIRST INVESTORS AUTO OWNERS TR			4	2FE	2,249,958	97.8720	2,202,123	2,250,000	2,249,930		(28)			3.350	3.301	MON	2,931	17,378	09/12/2016	11/15/2022
33843P-AG-1	FLAGSHIP CREDIT AUTO TRUST FCAT 2016-3			4	1FE	21,498,955	99.1490	21,317,108	21,500,000	21,499,066		111			2.720	2.737	MON	25,991	201,431	08/03/2016	07/15/2022
33844F-AD-9	FLAGSHIP CREDIT AUTO TRUST FLAGSHIP CREDIT AUTO TRUST			4	1FE	10,199,436	98.2220	10,018,693	10,200,000	10,199,479		43			2.710	2.727	MON	12,285	37,624	10/19/2016	11/15/2022
33844F-AE-7	FLAGSHIP CREDIT AUTO TRUST FLAGSHIP AUTO CREDIT TRUST			4	2FE	3,749,379	98.2170	3,683,148	3,750,000	3,749,420		40			3.890	3.927	MON	6,483	19,855	10/19/2016	11/15/2022
347508-AB-9	FORT KNOX MILITARY HOUSING I-B 144A	0		2	2FE	4,676,228	62.6250	4,761,769	7,603,623	5,934,446		130,090			1.044	5.453	MON	3,748	61,590	08/04/2010	02/15/2052
34956X-AB-6	FORTRESS CREDIT OPPORTUNITIES 2004-1A A2 MIX-CORP LOANS	0		4	1FE	563,739	96.8700	649,146	670,121	651,868		13,362			1.154	3.719	MON	365	26,017	01/28/2011	07/15/2019
34956X-AF-7	FORTRESS CREDIT OPPORTUNITIES 2007-1A A2 MIX-CORP LOANS	0		4	1FE	1,818,634	95.0000	2,053,733	2,161,824	2,108,161		30,130			1.154	3.699	MON	1,178	15,010	01/28/2011	07/15/2019
361863-AA-1	GMACN 2004-BUCK GMACN 2004-BUCK Class A1			4	1	16,915,090	103.5000	16,994,624	16,419,926	16,948,897		(14,607)			6.033	5.778	MON	57,786	990,614	10/16/2015	08/10/2042
36186T-AB-2	GMAC COMM MTGE ASSET CORP GMAC COMM MTGE ASSET CORP			4	2FE	6,000,000	95.6250	5,737,500	6,000,000	6,000,000					6.400	6.476	MON	22,400	384,000	10/29/2015	11/10/2043
36186X-AD-9	GMAC COMM MTG ASSET CORP 2012-BLIS A 144A			4	1FE	39,962,568	100.0630	39,992,835	39,967,855	39,962,765		135			5.174	5.231	MON	120,630	2,067,937	11/23/2012	07/10/2050
36186X-AE-7	GMAC COMM MTG ASSET CORP 2012-BLIS CL IO 144A			4,6	1FE	5,135,234	5.4690	3,855,504		4,669,855		(121,693)			0.576	6.000	MON	23,688	406,080	11/28/2012	07/10/2050
36192E-AD-3	GTP CELLULAR SITES LLC 2012-2 C 144A	0			3FE	7,945,665	104.0920	8,847,795	8,500,000	8,289,504		83,103			7.358	8.750	MON	27,797	625,430	02/22/2012	03/15/2019
36246M-AU-3	GTP ACQUIS PTNR (AM TWR) 144A				1FE	15,000,000	98.0110	14,701,610	15,000,000	15,000,000					3.482	3.507	MON	23,213	522,300	05/20/2015	06/16/2025
38012L-AA-7	GMACN 2006-NELL CL A 144 A			4	1	4,887,636	99.0310	4,840,289	4,887,636	4,887,636					5.364	5.424	MON	15,293	262,173	12/04/2012	05/10/2051
38013A-AB-8	GMACN 2011-DRUM A 144A			4	1FE	22,537,674	102.1250	23,018,275	22,539,315	22,537,760		28			5.587	5.653	MON	73,458	1,260,014	08/25/2011	05/10/2050
38013A-AC-6	GMACN 2011-DRUM CL AIO			4,6	1FE	8,459,200	10.7500	7,310,000		7,557,024		(186,850)			1.013	6.500	MON	40,182	678,348	08/31/2011	05/10/2050
38081E-AA-9	GOLDEN BEAR 2016-1A A GOLDEN BEAR			4	1FE	8,609,257	97.7300	8,413,827	8,609,257	8,609,257					3.750	3.754	MS	90,577	80,712	06/15/2016	09/20/2047
38143V-AA-7	GOLDMAN SACHS CAPITAL I				2FE	13,459,625	118.2640	14,783,000	12,500,000	13,244,439		(24,919)			6.345	5.792	FA	299,625	793,125	06/23/2005	02/15/2034
411707-AA-0	CKE RESTAURANT'S HOLDINGS INC. 144A	0		4	2FE	3,986,866	98.5960	3,945,333	4,001,500	3,988,973		2,107			4.474	4.556	MJSD	5,470	97,536	10/04/2016	03/20/2043
411707-AA-0	CKE RESTAURANTS HOLDINGS INC 144A			4	2FE	9,437,500	98.5960	9,305,031	9,437,500	9,437,500					4.474	4.556	MJSD	12,902	422,234	10/04/2016	03/20/2043
419838-AA-5	HAWAIIAN AIRLINES			4	1FE	18,918,139	101.7500	19,842,230	19,500,963	18,970,504		30,930			3.900	4.402	JJ	350,692	740,195	08/13/2015	01/15/2026
42710W-AA-0	HERCULES CAPITAL FUNDING TRUST HERCULES CAPITAL FUNDING TRUST	0		4	1FE	4,237,458	100.1560	4,229,540	4,222,941	4,234,408		(2,582)			3.524	3.420	MON	6,201	148,816	10/14/2015	04/16/2021
42770Q-AA-0	HERO 2014-2A			4	1FE	7,401,312	100.7000	7,458,197	7,406,353	7,401,298		225			3.990	3.999	MS	82,908	299,069	10/17/2014	09/21/2040
42770W-AA-7	HERO FUNDING TRUST HERO FUNDING TRUST			4	1FE	5,509,138	101.0470	5,568,642	5,510,942	5,566,199		57,061			3.750	3.760	MON	6,315	61,751	05/26/2016	09/20/2041
42805R-BJ-7	HERTZ VEHICLE FINANCING LLC 2011-1A CL B2 144A			4	2FE	4,999,398	100.3350	5,016,746	5,000,000	4,999,975		102			4.960	5.014	MON	4,133	248,000	06/10/2011	03/25/2018
42806D-AJ-8	HERTZ HERTZ 2015-3A-B			4	1FE	22,997,762	100.2840	23,065,295	23,000,000	23,030,967		(7,604)			3.710	3.700	MON	14,222	853,300	09/30/2015	09/25/2021
42806D-AZ-2	HERTZ HERTZ 2016-3A B	0		4	1FE	3,499,909	99.3570	3,477,499	3,500,000	3,499,929		20			3.110	3.131	MON	1,814	59,565	06/01/2016	07/25/2020
42806D-BA-6	HERTZ HERTZ 2016-3A C	0		4	2FE	1,999,420	100.0270	2,000,546	2,000,000	1,999,511		91			4.430	4.485	MON	1,477	48,484	06/01/2016	07/25/2020
42806D-BE-8	HERTZ HERTZ 2016-4A C	0		4	2FE	3,749,580	98.3160	3,686,852	3,750,000	3,750,113		533			5.060	5.112	MON	3,163	103,835	06/01/2016	07/25/2022
43132R-AG-6	HILDENECLO LTD HILDENE CLO LTD	0		4	1FE	3,785,000	100.2400	4,009,600	4,000,000	3,808,927		23,927			3.881	4.886	JAJO	32,754	110,128	03/07/2016	01/17/2026
45112A-AA-5	ICONX 2012-1A CL A 144A			4	2FE	16,191,371	91.1000	14,750,299	16,191,371	16,191,371					4.229	4.250	JAJO	125,534	684,733	11/16/2012	01/25/2043
458046-AA-7	INC MONEY MARKET 2003-2			4	2FE	0	0.0000								0.000	0.000	MON		25,996	07/28/2003	10/19/2034
45804C-AA-4	RIVERMONT INC 2006-3 144A	0		4	4FE	10,192,000	82.5000	14,602,500	17,700,000	11,940,484		320,056			2.756	8.428	MON	36,087	475,432	05/13/2013	12/26/2050
46033#-AA-8	INTERNATIONAL SPEEDWAY LEASE BACKED TRUST 2008			4	2	12,394,278	112.6110	13,957,320	12,394,278	12,394,278					6.250	6.330	MON	64,554	775,031	07/14/2008	12/01/2034
46616Y-AC-8	321 HENDERSON RECEIVABLES LLC 2012-2A B 144A	0		4	2FE	3,869,021	106.6080	4,127,589	3,871,742	3,869,086		23			6.770	6.872	MON	11,650	262,117	07/18/2012	10/17/2061
47232X-AA-6	JEFFERIES MILITARY HOUSING 2010-SILL A 144A	0		4	1FE	3,884,488	115.0000	4,564,696	3,969,300	3,891,361		930			6.730	6.789	MON	15,583	267,144	05/26/2010	06/10/2055
47232X-AA-6	JEFFERIES MILITARY HOUSING 2010-SILL A 144A			4	1FE	14,058,359	115.0000	15,976,434	13,892,552	14,044,549		(1,882)			6.730	6.789	MON	54,540	934,968	05/26/2010	06/10/2055
48239B-AC-4	KBCM CTL PASS THRU TR /ERIE MEDICAL/ST. VINCENT HOSP			4	3	5,184,965	95.9990	4,977,515	5,184,965	5,184,965					6.000	6.076	MON	13,827	311,098	04/02/2007	03/15/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
48239@-AE-0	KBCM CTL PASS THRU TR /RIVERSIDE HEALTH SYSTEMS LN 1			4	1	7,745,038	115.7710	8,966,508	7,745,038	7,745,038					6.320	6.404	MON	21,755	450,073	10/17/2007	10/15/2032
48239@-AF-7	KBCM CTL PASS THRU TR /RIVERSIDE HEALTH SYSTEM LN 3			4	1	4,221,985	114.7860	4,846,248	4,221,985	4,221,985					6.260	6.342	MON	11,747	264,296	10/17/2007	10/15/2032
48239@-AG-5	KBCM CTL PASS THRU TR /RIVERSIDE CAMPUS MOB LLC			4	1	2,963,843	120.1450	3,560,909	2,963,843	2,963,843					6.970	7.072	MON	9,181	190,012	06/03/2008	06/15/2034
48250V-AN-7	KKR FIN CLO LTD KKR FINANCIAL CLO LTD	0		4	1FE	1,995,000	100.6000	2,012,000	2,000,000	1,995,319		319			4.141	4.211	JAJO	17,695	39,595	04/20/2016	01/16/2028
48250W-AE-5	KKRCLO TRUST KKR CLO TRUST	0		4	1FE	4,727,202	99.7500	4,728,150	4,740,000	4,728,612		1,410			4.088	4.156	JAJO	96,137		05/31/2016	07/15/2028
48250W-AF-2	KKRCLO TRUST KKR FINANCIAL CLO	0		4	2FE	5,489,100	97.1900	5,539,830	5,700,000	5,505,176		16,076			5.228	5.985	JAJO	152,070		05/31/2016	07/15/2028
502432-AA-5	LIICA HOLDINGS LLC 144A	0		4	1FE	9,840,000	85.1250	13,620,000	16,000,000	12,905,776		590,369			1.287	7.378	MJSD	2,288	149,121	11/10/2011	06/28/2037
50543L-AA-0	LABRADOR AVIATION FINANCE LTD LABRADOR AVIATION FINANCE LTD	0		4	1FE	9,021,496	98.5720	9,068,657	9,200,000	9,023,461		1,965			4.300	4.930	MON	17,582		12/08/2016	01/15/2042
553894-AB-2	MVW OWNER TRUST MVWOT 2016-1A			4	2FE	2,704,529	98.0100	2,651,475	2,705,316	2,704,548		19			2.640	2.658	MON	2,182	25,791	08/02/2016	12/20/2033
56127@-AA-6	MALON D MIMMS FAMILY LP			4	2FE	2,270,952	104.0000	2,361,790	2,270,952	2,270,952					6.560	6.650	MON	12,828	139,465	09/05/2008	09/05/2033
57165L-AB-0	MARRIOTT VACATION CLUB OWNR TR 2010-1A CLASS B 144A			2	2FE	679,244	101.5170	689,689	679,381	679,217		33			4.520	4.558	MON	938	30,708	11/08/2010	10/20/2032
59524E-AB-8	MID-ATLANTIC MILITARY CO 144A			4	1FE	14,266,019	105.3780	17,710,910	16,807,076	14,497,501		35,707			5.240	6.464	FA	366,954	880,691	09/15/2011	08/01/2050
62431X-AE-6	MOUNTAIN VIEW CLO LTD MOUNTAIN VIEW CLO LTD	0		4	1FE	4,997,500	99.9490	4,997,450	5,000,000	4,997,633		133			3.292	3.316	JAJO	35,660	40,343	08/09/2016	10/15/2026
62951P-AJ-2	NXT CAPITAL CLO LLC 2012-1A E 144A MIX-CORP LOANS	0		4	2FE	2,745,000	96.3560	2,890,680	3,000,000	2,964,009		41,583			8.381	10.371	JAJO	50,986	246,055	04/19/2012	07/20/2022
65251H-AB-7	NEWSTAR TRUST 2012-2A C MIX CORP LOANS 144A	0		4	1FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000					5.131	5.389	JAJO	52,025	244,884	11/29/2012	01/20/2023
667294-AM-4	NORTHWEST AIRLINES SERIES 1999-2A			4	1FE	2,984,435	104.0000	2,921,235	2,808,880	2,876,014		(28,194)			7.575	6.370	MS	70,924	212,773	09/20/2010	03/01/2019
668457-AA-2	NORTHWIND HOLDINGS LLC 2007-1A A1 144A	0		4	1FE	7,193,382	93.0000	8,118,888	8,729,988	7,589,167		282,940			1.715	9.848	MJSD	12,893	118,174	03/16/2016	12/01/2037
66859T-AC-3	NORTHWOODS CAPITAL LTD WOODS 2014-14A B	0		4	1FE	2,250,000	100.0300	2,250,675	2,250,000	2,250,000					3.366	3.380	FMAN	10,518	37,012	08/02/2016	11/12/2025
67085K-AA-0	OFFUTT AFB AMERICA FIRST OFFUTT AFB AMEICA FIRST			4	3FE	29,999,071	97.4200	28,302,273	29,051,810	29,991,424		(7,648)			5.460	5.185	MS	528,743	608,895	11/30/2016	09/01/2050
67091R-AG-4	OCP CLO LTD OCP CLO LTD	0		4	2FE	1,370,993	96.0000	1,576,232	1,641,908	1,383,995		13,001			4.531	8.612	JAJO	15,698	53,269	04/01/2016	04/17/2027
67102S-AE-4	OCP CLO LTD OCP CLO LTD	0		4	1FE	3,375,781	98.7940	3,581,283	3,625,000	3,406,873		31,092			3.562	4.986	JAJO	24,030	92,121	03/15/2016	04/26/2026
67107F-AL-1	OZLM LTD OZLM LTD	0		4	2FE	3,878,125	97.8200	4,157,350	4,250,000	3,903,311		25,186			4.381	6.449	JAJO	39,287	89,296	04/26/2016	10/17/2026
67108W-AJ-8	OZLM LTD OZLM LTD	0		4	2FE	1,187,875	98.3500	1,278,550	1,300,000	1,195,661		7,786			4.478	6.564	JAJO	12,289	27,971	04/26/2016	07/17/2026
67110D-AL-1	OCP CLO LTD OCP CLO LTD	0		4	2FE	7,445,261	100.2570	7,895,239	7,875,000	7,476,012		30,751			5.882	7.081	JAJO	86,205	200,059	04/22/2016	04/26/2028
677071-AN-2	OHANA MILITARY COMM LLC 144A			4	1FE	7,491,592	111.0400	7,683,968	6,920,000	7,406,389		(21,059)			5.558	4.898	AO	96,153	384,614	08/13/2012	10/01/2036
677071-AU-6	OHANA MILITARY COMM LLC 144A			4	1FE	38,403,539	112.5000	38,731,423	34,427,932	38,319,814		(71,238)			6.000	5.113	AO	516,419	2,065,676	11/16/2015	10/01/2051
68267A-AB-8	ONEMAIN DIRECT AUTO REC ONEMAIN DIRECT AUTO REC			4	2FE	3,999,913	99.7380	3,989,514	4,000,000	3,999,927		14			2.760	2.777	MON	4,907	45,080	07/12/2016	05/15/2021
68268E-AA-1	ONEMAIN FINANCIAL ONEMAIN FINANCIAL ISSUANCE TRU			4	1FE	1,399,410	100.8350	1,411,686	1,400,000	1,399,571		161			3.190	3.229	MON	1,613	29,773	04/19/2016	03/18/2026
68268E-AB-9	ONEMAIN FINANCIAL ONEMAIN FINANCIAL	0		4	2FE	4,962,049	100.2070	5,220,295	5,209,500	4,978,534		16,485			3.850	4.952	MON	7,243	150,424	03/30/2016	03/18/2026
68268G-AA-6	ONEMAIN FINANCIAL ISSUANCE ONEMAIN FINANCIAL ISSUANCE	0		4	1FE	3,162,685	101.1680	3,200,459	3,163,500	3,162,739		54			3.660	3.692	MON	4,181	99,060	02/03/2016	02/20/2029
68268G-AB-4	ONEMAIN FINANCIAL ISSUANCE ONEMAIN FINANCIAL ISSUANCE TRT	0		4	1FE	1,669,720	101.2360	1,690,636	1,670,000	1,669,738		18			4.570	4.617	MON	2,756	65,295	02/03/2016	02/20/2029
68268H-AA-4	ONEMAIN FINANCIAL ISSUANCE ONEMAIN FINANCIAL ISSUANCE TRS	0		4	1FE	47,662,157	99.7020	47,757,272	47,900,000	47,671,173		9,016			3.830	3.931	MON	66,248	977,206	06/02/2016	06/18/2031
68268H-AB-2	ONEMAIN FINANCIAL ISSUANCE ONEMAIN FINANCIAL ISSUANCE TRS	0		4	1FE	9,446,885	99.3780	9,440,945	9,500,000	9,448,752		1,868			5.610	5.762	MON	19,245	282,760	06/02/2016	06/18/2031
68268H-AC-0	ONEMAIN FINANCIAL ISSUANCE ONEMAIN FIN ISSUANCE TRUST	0		4	2FE	7,499,075	98.2500	7,368,760	7,500,000	7,499,134		59			6.860	6.961	MON	18,579	272,971	06/02/2016	06/18/2031
69403W-AC-1	PACIFIC BEACON LLC 144A			4	1FE	19,816,000	105.5000	21,100,000	20,000,000	19,847,047		6,349			5.508	5.584	JJ	504,900	1,101,600	09/07/2011	07/15/2036
69688V-AG-0	PALMER SQUARE CLO LTD PALMER SQUARE CLO LTD	0		4	1FE	1,973,000	100.0700	2,001,400	2,000,000	1,975,199		2,199			3.928	4.264	JAJO	16,583	37,472	04/20/2016	10/17/2025
724060-AA-6	PIPELINE FUNDING CO 144A			2	2FE	8,209,832	119.3220	8,771,033	7,350,750	7,998,567		(32,518)			7.500	6.347	JJ	254,213	551,306	09/30/2010	01/15/2030
74981H-AE-0	RACE POINT CLO LTD 2015-9A CL B			4	1FE	12,807,174	100.2720	12,884,938	12,850,000	12,817,836		6,091			3.982	3.418	JAJO	110,856	347,426	08/03/2016	04/15/2027
78347@-AB-2	RUTTENBERG FAMILY LP /WALGREENS			4	2FE	2,440,358	100.0000	2,440,358	2,440,358	2,440,358					6.520	6.587	MON	7,514	161,762	02/04/2004	02/15/2029
78403D-AK-6	SBA TOWER TRUST SBA TOWER TRUST	0		4	1FE	9,000,000	99.2730	8,934,570	9,000,000	9,000,000					2.877	2.894	MON	11,508	107,888	06/21/2016	07/15/2021
78443C-CV-4	SLM STUDENT LOAN TRUST SLM STUDENT LOAN TRUST	0		4	1FE	4,472,400	81.1530	5,006,193	6,168,827	4,468,424		(3,976)			1.283	5.553	MJSD	3,738	47,203	04/13/2016	12/15/2039
78469P-AC-8	SOCIAL PROFESSIONAL LN PRGRM SOCIAL PROFESSIONAL LN PRGRM	0		4	2FE	3,841,711	100.1950	3,985,640	3,977,867	3,860,868		19,157			3.570	4.329	MON	2,367	114,791	02/26/2016	01/26/2038
797426-AG-8	SAN DIEGO FAMILY HOUSING 2007-I 144A			4	1FE	5,292,417	107.2500	5,201,625	4,850,000	5,251,283		(8,523)			5.941	5.238	JJ	144,057	288,114	02/10/2012	07/01/2048
80284R-AG-4	SANTANDER DRIVE AUTO RECEIVABL SANTANDER AUTO REC TRST			4	2FE	35,488,793	98.4770	34,959,442	35,500,000	35,489,274		481			2.800	2.827	MON	44,178	173,950	10/04/2016	08/15/2022
80285C-AH-4	SANTANDER DRIVE AUTO REC SANTANDER DRIVE AUTO REC	0		4	1FE	2,374,474	100.3440	2,383,163	2,375,000	2,374,211		(262)			2.660	2.645	MON	5,265	37,554	05/03/2016	11/15/2021
80285C-AJ-0	SANTANDER DRIVE AUTO REC SANTANDER DRIVE AUTO REC	0		4	2FE	2,049,926	100.8640	2,067,716	2,050,000	2,049,933		7			3.390	3.415	MON	3,089	41,311	05/03/2016	04/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
82652W-AB-4	SIERRA RECEIVABLES SIERRA RECEIVABLES FUNDING CO			4	2FE	6,938,115	97.9450	6,795,920	6,938,505	6,938,120		5			2.780	2.798	MON	5,894	81,978	07/11/2016	07/20/2033
82652X-AB-2	SRFC -2016-1A B SIERRA RECEIVABLES FUNDING CO			4	2FE	9,451,228	99.5200	9,408,036	9,453,370	9,473,378		22,150			3.670	3.615	MON	10,601	258,277	03/15/2016	03/21/2033
834017-AC-9	SOCIAL PROFESSIONAL LOAN PGM SOCIAL PREFESSIONAL LOAN PGM	0		4	2FE	3,617,455	100.2970	3,703,999	3,693,047	3,628,372		10,918			3.520	4.064	MON	2,167	86,664	04/20/2016	03/25/2036
83546D-AD-0	SONIC CAPITAL LLC SONIC CAPITAL LLC	0		4	2FE	6,290,680	98.5650	6,206,040	6,296,389	6,290,701		21			4.472	4.434	MON	8,604	143,998	12/02/2016	05/20/2046
83546D-AD-0	SONIC CAPITAL LLC SONIC CAPITAL LLC			4	2FE	16,692,893	98.5650	16,413,343	16,652,292	16,688,576		(4,317)			4.472	4.434	MON	22,754	440,609	12/02/2016	05/20/2046
83609J-AG-4	SOUND POINT CLO SOUND POINT CLO	0		4	1FE	3,465,000	101.2500	3,543,750	3,500,000	3,467,547		2,547			4.082	4.290	JAJO	28,969	54,762	04/25/2016	07/20/2028
85022W-AA-2	SPRINGCASTLE SPV SPRINGCASTLE SPV	0		4	1FE	11,294,925	100.2030	11,318,281	11,295,358	11,294,926		1			3.050	3.070	MON	5,742	57,418	09/16/2016	04/25/2029
85022W-AA-2	SPRINGCASTLE SPV			4	1FE	20,707,363	100.2030	20,750,181	20,708,156	20,707,364					3.050	3.070	MON	10,526	105,267	09/16/2016	04/25/2029
86213C-AB-1	STORE MASTER FUNDING LLC STR 1 STORE MASTER FUNDING LLC STR_1	0		4	1FE	2,078,513	97.4800	1,996,177	2,047,792	2,077,787		(725)			4.170	3.991	MON	2,609	21,348	09/28/2016	04/20/2045
863110-20-4	STRUCT REP ASSET-BKD TST SERIES USM				3FE	331,849	98.9000	373,842	378,000	338,707		1,127			6.375	7.466	JD	1,071	24,098	05/15/2009	12/15/2033
86359K-AB-7	STRUCTURED RECEIVABLES FINANCE 144A			4	1FE	2,550,267	104.5700	2,617,732	2,503,330	2,517,248		(3,444)			6.948	6.737	MON	7,730	180,144	06/19/2007	05/15/2025
86361W-AA-9	STRUCTURED ASSET MTGE INVEST STRUCTURED ASSET MTGE INVEST	0		4	1FM	5,401,965	85.1140	5,573,123	6,547,836	5,439,678		37,713			0.961	4.958	MON	1,224	23,955	07/06/2016	10/25/2036
864662-AE-1	SUDBURY MILL CLO LTD SUDSM 2013-1A B1	0		4	1FE	5,450,500	99.9500	5,497,250	5,500,000	5,453,087		2,587			3.078	3.296	JAJO	35,734	40,027	08/05/2016	01/17/2026
87165V-AD-1	SYMP 2015-16A C			4	1FE	11,911,200	98.7390	11,848,675	12,000,000	11,917,317		(112,968)			3.632	3.182	JAJO	92,002	488,904	07/01/2015	07/15/2028
87229W-AD-3	TCI - SYMPHONY CLO TCI SYMPHONY CLO			4	1FE	6,250,000	99.9360	6,246,018	6,250,000	6,250,000					3.280	3.307	JAJO	51,903		09/08/2016	10/13/2029
87244C-AG-1	TIAA CHURCHILL MD MKT CLO TIAA CHURCHILL MID MKT CLO	0		4	2FE	5,064,157	96.7310	5,078,378	5,250,000	5,071,700		7,543			6.282	7.058	JAJO	98,018		08/25/2016	10/20/2028
87247U-AJ-2	TICP CLO LTD TICP CLO LTD	0		4	1FE	6,527,500	100.2700	7,018,900	7,000,000	6,579,356		51,856			4.132	5.438	JAJO	58,648	207,859	03/14/2016	01/20/2027
87271L-AG-7	TEACHERS INSURANCE & ANNUITY TEACHERS INSURANCE & ANNUITY	0		4	2FE	2,896,113	100.0000	3,000,000	3,000,000	2,901,882		5,769			6.082	6.858	JAJO	36,998	57,898	06/03/2016	07/20/2028
87342R-AA-2	BELL 2016-1A TACO BELL FUNDING	0		4	2FE	1,995,000	100.6030	2,007,021	1,995,000	1,995,000					3.832	3.850	FMAN	7,645	41,197	05/04/2016	05/25/2046
87342R-AB-0	BELL 2016-1A TACO BELL FUNDING	0		4	2FE	2,793,000	100.6340	2,810,701	2,793,000	2,793,000					4.377	4.401	FMAN	12,225	65,879	05/04/2016	05/25/2046
87342R-AC-8	BELL 2016-1A BELL 2016-1A	0		4	2FE	8,558,550	99.4060	8,507,721	8,558,550	8,558,550					4.970	5.001	FMAN	42,536	229,222	05/04/2016	05/25/2046
87342R-AC-8	BELL 2016-1A BELL 2016-1A			4	2FE	28,927,500	99.4060	28,755,700	28,927,500	28,927,500					4.970	5.001	FMAN	143,770	774,759	05/04/2016	05/25/2046
87407P-AR-1	TAL ADVANTAGE LLC TAL ADVANTAGE LLC	0		4	1FE	1,723,995	95.5740	1,696,737	1,775,313	1,725,695		1,700			3.270	4.087	MON	1,774	19,351	08/31/2016	11/21/2039
87407P-AT-7	TAL ADVANTAGE LLC TAL ADVANTAGE LLC	0		4	2FE	1,494,889	93.5240	1,480,802	1,583,333	1,498,185		3,296			4.150	5.725	MON	2,008	21,903	08/24/2016	11/21/2039
886313-AA-3	TIAA CHURCHILL MID MKT CLO TIAA CHURCHILL MID MKT CLO	0		4	3FE	1,932,540	92.2740	1,937,754	2,100,000	1,938,901		6,361			8.882	10.882	JAJO	54,826		08/25/2016	10/20/2028
88708L-AA-1	TIMBERLAKE FINANCIAL LLC TIMBR A A 144A	0		4	3FE	23,970,221	84.2500	25,174,047	29,880,175	25,594,626		516,850			1.051	3.125	MON	3,490	217,858	02/20/2015	06/30/2036
89613B-AC-1	TRICON AMERICAN HOMES TRICON AMERICAN HOMES	0		4	1Z	3,249,869	97.5500	3,170,381	3,250,000	3,249,785		(84)			3.487	3.493	MON	9,444	13,536	10/14/2016	11/17/2033
89613B-AD-9	TRICON AMERICAN HOMES TRICON AMERICAN HOMES	0		4	2FE	1,201,499	97.5400	1,171,945	1,201,500	1,201,426		(73)			3.886	3.879	MON	3,891	4,799	10/14/2016	11/17/2033
89656F-AB-2	TRINITY RAIL LEASING LP 2012-1A A2 144A CORP LOANS			4	1FE	6,500,000	94.1940	6,122,630	6,500,000	6,500,000					3.525	3.551	MON	10,183	229,125	12/12/2012	01/15/2043
89690E-AC-1	TRIP RAIL MASTER FUNDING LLC 2011-1A A2 144A			2	1FE	20,000,000	105.7580	21,151,506	20,000,000	20,000,000					6.024	6.100	MON	53,547	1,204,800	06/29/2011	07/15/2041
89916#-AA-0	TULAROSA HOLDINGS LLC			4	2FE	858,101	104.0000	892,425	858,101	858,101					6.480	6.568	MON	2,471	55,605	08/21/2008	09/15/2028
90919U-AB-0	UNISON GROUND LEASE FUND 2010-2 C 144A				1FE	7,500,000	105.5230	7,914,225	7,500,000	7,500,000					6.392	6.392	MON	21,307	479,400	04/30/2010	04/15/2020
90983V-AA-1	MCGUIRE AIR FORCE BASE 144A	0		4	1FE	13,774,050	107.5000	16,662,657	15,500,146	13,918,288		24,457			5.611	6.029	MS	256,082	869,713	01/04/2012	09/15/2051
90983V-AA-1	MCGUIRE AIRE FORCE BASE 144A			4	1FE	22,036,945	107.5000	24,004,640	22,329,898	22,061,023		4,507			5.611	6.029	MS	368,919	1,252,931	01/04/2012	09/15/2051
91823A-AA-9	VB-S1 ISSUER LLC	0		4	1FE	1,800,000	98.8050	1,778,482	1,800,000	1,800,000					3.065	3.085	MON	2,452	27,279	06/08/2016	06/15/2046
91823A-AC-5	VB-S1 ISSUER LLC VB-S1 ISSUER LLC	0		4	2FE	1,000,000	98.5810	985,808	1,000,000	1,000,000					4.459	4.501	MON	1,982	22,047	06/08/2016	06/15/2046
918290-AB-3	VSE VOI MORTGAGE LLC VSE VOI MORTGAGE LLC			4	2FE	3,450,233	98.5850	3,401,943	3,450,774	3,455,057		4,824			2.740	2.706	MON	2,889	18,648	09/14/2016	07/20/2033
92535V-AA-0	VERTICAL BRIDGE CC LLC VERTICAL BRIDGE CC LLC	0		4	2FE	4,790,828	98.5850	4,723,190	4,790,999	4,790,890		61			5.193	5.250	MON	11,058	38,702	10/12/2016	10/15/2046
92890H-AC-6	WEA FINANCE/ WESTFIELD				2FE	19,972,750	101.1210	20,224,240	20,000,000	19,978,114		2,399			3.750	3.766	MS	216,667	750,000	09/12/2014	09/17/2024
92915C-AE-4	VOYA CLO LTD 2016-1A A2B			4	1FE	5,000,000	100.4140	5,020,683	5,000,000	5,000,000					3.920	4.020	JAJO	38,656	127,944	01/22/2016	01/20/2027
92959#-AA-2	WEC 2008B - DMB- 2 LLC /CVS #8292			4	2FE	1,999,926	101.0000	2,014,287	1,994,344	1,996,762		(287)			7.750	7.842	MON	7,299	157,136	12/15/2001	01/15/2023
92959*-AA-6	WEC 2008B - DMB- 2 LLC /CVS #8296			4	2FE	2,012,757	101.0000	2,027,210	2,007,139	2,009,583		(289)			7.750	7.842	MON	7,346	158,141	12/15/2001	01/15/2023
92961#-AA-8	WEC 2008B - DMB- 2 LLC /CVS #6086			4	2FE	1,284,631	101.0000	1,293,856	1,281,045	1,282,327		(192)			7.750	7.839	MON	4,688	100,930	12/15/2001	01/15/2023
946848-AA-2	WELLS DAIRY COMPANY			4	4	6,571,809	99.9120	6,566,026	6,571,809	6,571,809					6.420	6.506	MON	1,172	421,896	11/01/2005	01/18/2027
95058X-AC-2	WENDYS FUNDING WENDYS FUNDING LLC	0		4	2FE	3,085,599	96.4890	2,982,121	3,090,625	3,090,762		5,163			4.497	4.552	MJSD	6,177	53,238	09/15/2016	06/15/2045
98886M-AE-4	ZAIS CLO 1 LTD ZAIS CLO 1 LTD	0		4	1FE	3,117,500	97.3220	3,347,877	3,440,000	3,139,405		21,905			3.512	5.765	JAJO	26,174	58,065	05/05/2016	04/15/2026
000000-00-0	PHILIPS ELECTRONICS/CALITTUM HTCE I C V		D	4	2	7,629,283	103.2720	7,878,913	7,629,283	7,629,283					4.130	4.151	JAJO	78,772	315,089	03/30/2012	04/01/2027
000000-00-0	ROTOR ENGINES SECURITIZATION 2011-1A		C	4	1FE	13,312,858	110.1360	14,662,250	13,312,858	13,312,858					5.750	5.819	MON	34,022	765,522	06/24/2011	06/15/2046
00191C-AA-0	ARES CLO LTD 2013-2A E 144A	0	D	4	3FE	2,471,196	90.5000	2,534,000	2,800,000	2,556,119		22,139			5.732	8.200	JAJO	28,977	154,578	06/28/2013	07/28/2025

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
033290-AN-7	ANCHORORAGE CAPITAL CLO LTD ANCHORAGE CAPITAL CLO LTD	0	D	4	1FE	7,000,000	100.0200	7,001,400	7,000,000	7,000,000					2.980	2.991	JAJO	46,356		09/22/2016	01/13/2027
033290-AS-6	ANCHORORAGE CAPITAL CLO LTD ANCHORAGE CAPITAL CLO LTD	0	D	4	2FE	4,971,000	99.9700	4,998,500	5,000,000	4,972,068		1,068			5.030	5.193	JAJO	55,889		09/22/2016	01/13/2027
04016D-AE-5	ARES CLO LTD ARES CLO LTD		D	4	1FE	12,000,000	100.0000	12,000,000	12,000,000	12,000,000					3.482	3.184	JAJO	12,766		11/29/2016	01/15/2029
04016G-AD-0	ARES CLO LTD ARES CLO LTD		D	4	1FE	4,800,000	99.9580	4,797,976	4,800,000	4,800,000					3.282	3.294	JAJO	32,817		09/13/2016	10/15/2027
04941F-AA-8	ATLAS SENIOR LOAN FUND LTD ATCLO 2012-2A E 144A	0	D	4	3FE	2,526,406	93.2500	2,680,938	2,875,000	2,818,673		51,592			5.832	8.088	JAJO	29,328	162,094	06/28/2013	01/30/2024
05363L-AG-8	AVERY 2015-6A C		D	4	1FE	15,960,000	98.5390	15,766,186	16,000,000	15,998,008		3,812			3.601	3.037	FMAN	54,414	541,701	05/07/2015	08/05/2027
05580H-AB-5	BNPP 2014 BNPIP 2014-2A B	0	D	4	1FE	1,492,500	100.0000	1,500,000	1,500,000	1,492,887		387			3.032	3.157	JAJO	7,832	11,020	08/04/2016	10/30/2025
05616N-AE-4	BABSN 2015-2A0B2		D	4	1FE	17,250,000	100.1110	17,269,106	17,250,000	17,250,000					3.940	3.959	JAJO	134,042	792,925	07/23/2015	07/20/2027
05618P-AG-2	BABSON CLO LTD SER 16-1A B2		D	4	1FE	5,000,000	99.9670	4,998,338	5,000,000	5,000,000					3.820	3.870	JAJO	36,078	127,333	01/22/2016	04/23/2027
056828-AE-6	BAIN CAPITAL CREDIT CLO LTD BAIN CAPITAL CREDIT CLO LTD		D	4	1FE	19,890,000	99.9830	19,886,567	19,890,000	19,890,000					3.482	3.184	JAJO	21,160		11/30/2016	01/15/2029
056828-AG-1	BAIN CAPITAL CREDIT CLO LTD BAIN CAPITAL CREDIT CLO	0	D	4	2FE	3,633,300	100.0000	3,670,000	3,670,000	3,633,421		121			5.132	5.359	JAJO	5,755		11/30/2016	01/16/2029
08179X-AJ-4	BENEFIT STREET PARTNERS CLO BSP 2013-IIA C 144A	0	D	4	2FE	3,953,630	96.6570	3,962,937	4,100,000	4,152,852		49,525			4.382	5.749	JAJO	38,924	170,286	05/07/2013	07/15/2024
08180C-AA-6	BENEFIT STREET PARTNERS CLO BSP 2013-IIA D 144A	0	D	4	3FE	2,698,500	91.0360	2,731,080	3,000,000	2,900,471		56,405			5.382	7.807	JAJO	34,981	155,266	05/07/2013	07/15/2024
11042A-AA-2	BRITISH AIRWAYS PLC 13-1 A PTT 144A		D	4	1FE	31,122,727	106.3370	33,094,912	31,122,727	31,122,727					4.625	4.652	MJSD	43,982	1,439,426	06/25/2013	06/20/2024
114521-AG-2	BROOKSIDE MILL CLO LTD 2013-1A C2 144A		D	4	1FE	9,968,000	95.8510	9,585,149	10,000,000	9,983,268		6,591			4.090	4.163	JAJO	84,072	409,000	04/25/2013	04/17/2025
12232K-AE-0	BURNHAM PARK CLO LTD BURNHAM PARK CLO LTD		D	4	1FE	13,050,000	98.7620	12,888,453	13,050,000	13,050,000					3.282	3.294	JAJO	79,706		10/07/2016	10/20/2029
12479L-AA-8	CAL FUNDING II LTD 2012-1A A 144A		D	4	1FE	2,916,038	97.4320	2,841,762	2,916,667	2,916,282		60			3.470	3.500	MON	1,687	101,208	10/10/2012	10/25/2027
12479L-AC-4	CAL FUNDING II LTD CAI 2013-1A A 144A		D	4	1FE	8,749,407	95.8400	8,385,967	8,750,000	8,750,670		(97)			3.350	3.371	MON	3,257	293,125	03/21/2013	03/27/2028
12549B-AJ-7	CIFC FUNDING LTD CIFC 2013-2A B1L 144A	0	D	4	2FE	4,869,837	99.0100	4,950,500	5,000,000	5,143,146		59,461			4.482	5.801	JAJO	46,684	210,967	05/15/2013	04/21/2025
13079W-AG-3	SYMPHONY CLO LTD SYMPHONY CLO LTD		D	4	1FE	10,500,000	99.3070	10,427,227	10,500,000	10,500,000					3.332	3.345	JAJO	73,852		09/30/2016	10/16/2028
13875T-AD-3	CANYON CAPITAL CLO LTD 2006-1A C 144A MIX-CORP LOANS	0	D	4	1FE	3,787,500	96.3300	4,816,500	5,000,000	4,818,761		219,728			1.693	6.674	MJSD	3,998	69,238	02/07/2012	12/15/2020
15137J-AD-4	CECLO 2015-23A B		D	4	1FE	24,005,075	98.8780	23,977,888	24,250,000	24,049,226		33,622			3.728	3.277	JAJO	190,833	836,319	03/19/2015	04/17/2026
20369F-AA-7	COMMUNITY FUNDING CLO COMMUNITY FUNDING CLO	0	D	4	1FE	4,000,000	93.0000	3,720,000	4,000,000	4,000,000					5.750	5.791	FMAN	38,333	240,222	09/30/2015	11/01/2027
26244G-AC-9	DRYDEN SENIOR LOAN FUND		D	4	1FE	4,000,000	99.9240	3,996,968	4,000,000	4,000,000					3.806	3.188	FMAN	19,874	144,698	07/02/2015	08/15/2028
26244K-AE-6	DRYDEN SR LOAN FUND DRSLF 2015-41A C		D	4	1FE	7,000,000	99.9950	6,999,647	7,000,000	7,000,000					3.286	3.191	JAJO	48,560	242,198	09/17/2015	10/15/2027
26249Q-AJ-7	DRSLF 2015-38A C		D	4	1FE	15,000,000	99.3550	14,903,244	15,000,000	15,000,000					3.882	3.224	JAJO	122,920	542,579	03/25/2015	07/15/2027
26827E-AE-5	ECAF LTD ECAF LTD 2015	0	D	4	2FE	1,570,327	98.5630	1,571,324	1,594,241	1,570,523		195			5.802	6.277	MON	4,111		12/13/2016	06/15/2040
26828A-AG-7	ECP CLO LTD 2012-3A C 144A MIX-CORP LOANS	0	D	4	1FE	2,507,280	97.7100	2,931,300	3,000,000	2,817,801		85,480			3.981	7.778	FMAN	19,573	112,451	04/05/2012	05/03/2023
26828C-AG-3	ECP CLO LTD 2012-4A C 144A MIX-CORP LOANS	0	D	4	2FE	4,314,060	94.0700	5,079,780	5,400,000	4,998,412		148,180			4.093	7.754	MJSD	7,982	206,061	05/23/2012	06/19/2024
27830K-AE-4	EATON EATON VANCE 2015-1A C		D	4	1FE	27,162,218	99.3640	27,176,095	27,350,000	27,174,881		15,950			3.782	3.341	JAJO	203,990	941,200	10/06/2015	10/20/2026
27830K-AN-4	EATON EATON 2015-1A B2		D	4	1FE	5,249,563	100.6790	5,285,650	5,250,000	5,249,960		979			4.001	4.021	JAJO	41,427	204,801	10/06/2015	10/20/2026
31683T-AD-7	FIGUEROA CLO LTD FIG 2013-1A C	0	D	4	2FE	4,405,625	95.5070	4,536,583	4,750,000	4,416,734		11,109			4.570	6.838	FMAN	24,119	106,716	08/01/2016	03/21/2024
317579-AA-8	FINANCIAL INSTITUTION NOTE FINANCIAL INSTITUTION NOTE SEC	0	D	4	1FE	5,000,000	100.5000	5,025,000	5,000,000	5,000,000					5.000	5.380	MON	694	246,528	10/20/2015	07/30/2026
38137D-AJ-6	GOLDENTREE LOAN OPPORTUNITIES GOLD7 2013-7A 144A CORP LOANS		D	4	1FE	30,000,000	100.0530	30,015,774	30,000,000	30,000,000					4.240	4.264	JAJO	233,200	1,272,000	03/26/2013	04/25/2025
38137D-AL-1	GOLDENTREE LOAN OPPORTUNITIES 2013-7A 144A	0	D	4	2FE	5,656,800	98.4050	5,904,300	6,000,000	6,011,133		79,019			3.834	5.417	JAJO	43,452	235,617	03/26/2013	04/25/2025
38137F-AG-7	GOLDENTREE LOAN OPP XI LTD GOLDENTREE LOAN OPP XI LTD		D	4	1FE	5,000,000	99.3890	4,969,440	5,000,000	5,000,000					3.481	3.496	JAJO	19,340		11/07/2016	04/18/2027
38137Q-AE-8	GOLDENTREE LOAN OPP IX LTD GOLDEN TREE OPP IX LTD		D	4	1FE	9,500,000	96.5070	9,168,174	9,500,000	9,500,000					3.274	3.287	JAJO	53,566		10/07/2016	10/29/2026
38137Q-AG-3	GOLDENTREE LOAN OPP IX LTD GOLDENTREE LOAN OPP IX LTD		D	4	1FE	25,000,000	99.5130	24,878,300	25,000,000	25,000,000					3.382	3.396	JAJO	145,604		10/07/2016	10/29/2026
38173F-AE-7	GOLUB CAPITAL PARTNERS CLO LTD 2012-11A C 144A MIX-CORP LOANS	0	D	4	1FE	14,502,080	100.1330	16,021,281	16,000,000	15,686,605		265,326			5.920	8.114	FMAN	102,610	913,649	05/01/2012	05/23/2022
38173H-AG-8	GOLUB CAPITAL PARTNERS CLO LTD 2012-14A D 144A MIX-CORP LOANS	0	D	4	2FE	15,504,390	99.9130	16,485,645	16,500,000	16,555,142		195,534			5.682	7.229	JAJO	179,686	905,740	10/19/2012	01/22/2024
43132Q-AC-7	HILDENE CLO LTD HILDENE CLO LTD	0	D	4	1FE	2,069,813	100.0000	2,075,000	2,075,000	2,070,087		275			3.081	3.147	JAJO	13,140	15,314	07/28/2016	07/19/2026
46603B-AB-5	IVY HILL MIDDLE MARKET CREDIT IVY HILL MID MKT CREDIT FUND	0	D	4	1FE	1,389,500	99.7500	1,396,500	1,400,000	1,389,909		409			5.545	5.776	JAJO	16,173		10/13/2016	10/18/2025
46616A-AG-1	JFIN CLO LTD 2012-1A C 144A MIX-CORP LOANS	0	D	4	2FE	2,861,460	100.0080	3,500,280	3,500,000	3,089,936		48,942			5.382	9.343	JAJO	36,103	180,315	07/11/2012	07/20/2023
46616A-AL-0	JFIN CLO LTD 2012-1A B2 144A MIX-CORP LOANS	0	D	4	1FE	6,010,340	100.0310	7,002,170	7,000,000	6,381,361		78,075			4.382	7.222	JAJO	62,057	289,463	07/11/2012	07/20/2023
46616E-AA-6	JFIN CLO LTD 2012-1A D 144A	0	D	4	3FE	2,835,000	94.2730	2,828,190	3,000,000	2,999,120		34,728			6.381	7.942	JAJO	38,819	185,055	05/02/2013	07/20/2023

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
46617R-AG-3	JFIN REVOLVER CLO LTD JFIN REVOLVER CLO LTD	0	D	4	1FE	2,425,000	99.3700	2,484,250	2,500,000	2,428,439		3,439			3.666	4.866	FMAN	10,693	22,504	09/22/2016	02/20/2022
46618N-AJ-5	JFIN CLO JFIN CLO LTD 2015-2A CLASS C	0	D	4	1FE	7,481,250	100.2500	7,518,750	7,500,000	7,660,977		179,243			3.739	3.327	JAJO	59,193	303,562	09/25/2015	10/19/2026
468367-AE-7	JACKSON MILL CLO LTD 144A		D	4	1FE	4,951,680	99.9950	4,999,746	5,000,000	4,959,919		5,709			3.882	3.508	JAJO	40,973	182,111	04/16/2015	04/15/2027
47206V-AE-4	JAY PARK CLO LTD JAY PARK CLO LTD		D	4	1FE	16,100,000	99.4650	16,013,801	16,100,000	16,100,000					3.282	3.236	JAJO	129,335		08/23/2016	10/20/2027
48249H-AG-7	KKR FINANCIAL CLO LTD KKR 2012-1A C 144A	0	D	4	2FE	2,500,000	100.0790	2,501,983	2,500,000	2,500,000					5.463	6.051	MJSD	6,450	131,202	04/16/2013	12/15/2024
48251B-AJ-9	KKR FINANCIAL CLO LTD KKR FINANCIAL CLO LTD	0	D	4	1Z	3,800,000	100.0000	3,800,000	3,800,000	3,800,000					4.800	4.824	JAJO	8,107		11/22/2016	01/20/2029
50189G-AD-4	LCM LTD PARTNERSHIP LCM LIMITED PARTNERSHIP		D	4	1FE	20,300,000	99.6180	20,222,511	20,300,000	20,300,000					3.282	3.295	JAJO	131,390		09/15/2016	10/20/2028
51507Y-AB-2	LANDMARK CDO 2006-8A B 144A MIX-CORP LOANS	0	D	4	1FE	10,062,250	98.8300	12,353,750	12,500,000	12,457,076		302,808			1.238	4.087	JAJO	31,800	117,372	05/11/2010	10/19/2020
52111P-AD-3	LCM LTD PARTNERSHIP LCM LTD PARTNERSHIP		D	4	1FE	22,000,000	99.6180	21,915,980	22,000,000	22,000,000					3.432	3.446	JAJO	25,166		11/30/2016	10/20/2029
55818X-BA-0	MADISON PARK FUNDING LTD MADISON PARK FUNDING LTD		D	4	1FE	9,000,000	99.6100	8,964,900	9,000,000	9,000,000					3.532	3.547	JAJO	8,829		12/14/2016	04/20/2026
55819B-AJ-9	MDPK 2015-18A B2		D	4	1FE	5,000,000	100.3930	5,019,656	5,000,000	5,000,000					3.905	3.924	MON	5,424	214,775	08/11/2015	10/21/2026
55819T-AE-1	MADISON PARK FUNDING LTD MADISON PARK FUNDING LTD		D	4	1FE	14,350,000	100.5910	14,434,850	14,350,000	14,350,000					3.720	3.736	JAJO	94,901	296,567	04/07/2016	04/27/2027
55819X-AE-2	MADISON PARK FUNDING LTD		D	4	1FE	22,532,500	98.8300	22,268,768	22,532,500	22,532,500					3.282	3.298	JAJO	149,444		09/15/2016	10/25/2029
55820J-AE-0	MADISON PARK FUNDING MADISON PARK FUNDING LTD		D	4	1FE	5,000,000	99.2720	4,963,597	5,000,000	5,000,000					3.632	3.423	JAJO	34,300		07/15/2016	07/25/2029
55820N-AE-1	MADISON PARK FUNDING LTD MADISON PARK FUNDING LTD		D	4	1FE	8,934,300	99.5280	8,957,534	9,000,000	8,934,553		253			3.482	3.623	JAJO	10,445		11/22/2016	01/20/2028
67102Q-AM-0	OAK HILL CREDIT PARTNERS OAK HILL CREDIT PARTNERS		D	4	1FE	6,500,000	99.8130	6,487,867	6,500,000	6,500,000					4.000	4.020	FMAN	12,278		12/09/2016	11/20/2027
67102Q-AP-3	OAK HILL CREDIT PARTNERS OAK HILL CREDIT		D	4	1FE	12,497,500	99.7540	12,469,224	12,500,000	12,497,440		(60)			3.616	3.636	FMAN	21,346		12/09/2016	11/20/2027
67106B-AJ-6	OCP CLO LTD OCP CLO LTD	0	D	4	2FE	1,732,500	97.0900	1,941,800	2,000,000	1,749,244		16,744			4.531	7.912	JAJO	19,122	43,538	05/05/2016	07/17/2026
67108B-AL-9	OZLM FUNDING LTD OZMLF 2012-21 A2AR	0	D	4	1Z	7,000,000	100.0000	7,000,000	7,000,000	7,000,000					2.882	3.255	JAJO	34,741		10/06/2016	10/30/2027
67108B-AQ-8	OZLM FUNDING LTD OZMLF 2012-2A CR	0	D	4	2Z	7,931,200	99.1400	7,931,200	8,000,000	7,938,938		7,738			4.882	5.539	JAJO	67,260		10/06/2016	10/30/2027
67109B-CJ-1	OHALF 2015-1A C OHA LOAN FUNDING LTD		D	4	1FE	22,550,000	99.6100	22,461,942	22,550,000	22,550,000					3.456	3.471	FMAN	36,804		11/29/2016	08/15/2029
67110U-AE-9	OHA LOAN FUNDING LTD OHA LOAN FUNDING LTD		D	4	1Z	15,000,000	100.0960	15,014,375	15,000,000	15,000,000					3.370	3.384	JAJO	33,700		10/31/2016	01/20/2028
67110U-AG-4	OHA LOAN FUNDING LTD OHA LOAN FUNDING LTD		D	4	1Z	6,000,000	99.6080	5,976,485	6,000,000	6,000,000					3.432	3.446	JAJO	13,727		10/31/2016	01/20/2028
67591E-AE-3	OCTAGON INV PARTNERS 28 LTD OCTAGON INV PARTNERS 28 LTD		D	4	1FE	7,000,000	94.2220	6,595,551	7,000,000	7,000,000					3.100	3.111	JAJO	47,017		09/08/2016	10/24/2027
67591J-AE-2	OCTAGON CREDIT OCTAGON CREDIT		D	4	1FE	28,398,911	99.9320	28,480,677	28,500,000	28,399,211		301			3.432	3.507	JAJO	29,885		12/06/2016	01/24/2028
80629Q-AA-3	SCHAHIN II FINAN CO SPV 144A		D	4	6FE	4,854,000	12.6250	1,645,038	13,030,006	1,645,038	2,647,374	3,502	3,481,539		5.875	40.141	MS	208,390		04/04/2012	09/25/2022
81789G-AE-1	SEVEN STICKS CLO LTD SEVEN STICKS CLO LTD	0	D	4	1FE	4,000,000	100.6900	4,027,600	4,000,000	4,000,000					4.128	4.148	JAJO	34,855		06/15/2016	07/15/2028
81789G-AG-6	SEVEN STICKS CLO LTD SEVEN STICKS CLO LTD	0	D	4	2FE	5,246,534	97.8260	5,527,169	5,650,000	5,267,998		21,465			4.982	6.503	JAJO	59,420		06/15/2016	07/15/2028
82321U-AA-1	SHENTON AIRCRAFT INVESTMENT SHENTON AIRCRAFT INV LTD	0	D	4	1FE	7,074,324	100.8550	7,203,954	7,142,896	7,076,680		1,925			4.750	4.889	MON	15,079	339,288	10/09/2015	10/15/2042
83105R-AD-2	SLATER MILL LOAN FUND LP 2012-1A C 144A CORP LOANS		D	4	1FE	18,507,596	100.0510	19,009,728	19,000,000	18,804,314		71,576			4.706	4.725	FMAN	111,773	850,570	06/13/2012	08/17/2022
860444-AE-8	STEWART PARK CLO LTD 144A		D	4	1FE	8,375,000	98.8110	8,275,397	8,375,000	8,375,000					3.782	3.235	JAJO	66,862	296,474	04/17/2015	04/15/2026
87154E-AD-2	Symphony CLO LTD		D	4	1FE	3,887,600	100.0660	4,002,621	4,000,000	3,915,033		14,078			4.210	4.674	JAJO	34,616	168,400	10/17/2014	10/17/2023
87154G-AE-5	SYMPHONY CLO LTD SYMPHONY CLO LTD		D	4	1FE	8,250,000	99.6310	8,219,520	8,250,000	8,250,000					3.382	3.035	JAJO	15,500		11/16/2016	01/23/2028
87155M-AE-1	SYMPHONY CLO LTD 2007-5A B 144A MIX-CORP LOANS	0	D	4	1FE	3,958,580	100.0200	4,870,974	4,870,000	4,617,668		147,695			3.480	7.339	JAJO	35,778	157,463	12/07/2011	01/15/2024
87157V-AD-1	SYMPHONY CLO LTD 2013-11A C 144A CORP LOANS		D	4	1FE	9,935,690	100.0150	10,001,498	10,000,000	9,969,332		10,712			4.030	3.576	JAJO	85,078	385,892	01/16/2013	01/17/2025
87159Q-AQ-1	SYMPHONY CLO LTD 144 A 14A C2		D	4	1FE	2,970,900	100.3340	3,010,020	3,000,000	2,987,084		5,524			5.272	5.549	JAJO	33,829	158,160	05/06/2014	07/14/2026
87231L-AE-1	TCI-CENT CLO TCI CENT CLO		D	4	1FE	20,343,175	97.0990	19,905,313	20,500,000	20,369,174		25,999			3.482	4.224	JAJO	21,809		12/02/2016	12/21/2029
87244D-AG-9	WIND RIVER CLO LTD 2013-1A C 144A	0	D	4	2FE	4,615,300	98.7340	4,936,700	5,000,000	4,730,589		28,350			3.934	5.363	JAJO	39,340	201,676	03/28/2013	04/20/2025
87244F-AA-7	WIND RIVER CLO LTD WINDR 2013-1A D 144A	0	D	4	3FE	6,611,210	92.5850	6,851,290	7,400,000	6,839,947		53,821			5.482	7.631	JAJO	82,257	388,760	05/31/2013	04/20/2025
87246M-AC-6	TICP CLO LTD TICP CLO LTD	0	D	4	1FE	3,665,000	100.0000	3,665,000	3,665,000	3,665,000					3.678	3.297	JAJO	11,232		10/26/2016	01/15/2029
87246M-AD-4	TICP CLO LTD TICP CLO LTD	0	D	4	2FE	4,160,300	95.9700	4,160,300	4,335,000	4,160,081		(218)			5.082	5.289	JAJO	18,358		10/26/2016	01/15/2029
87974H-AE-1	TELOS CLO LTD TELOS CLO LTD	0	D	4	1FE	2,457,500	99.2840	2,482,093	2,500,000	2,460,366		2,866			2.678	3.137	JAJO	14,132	15,667	07/28/2016	07/17/2024
87974H-AG-6	TELOS CLO LTD TELOS 2013-4A C 144A	0	D	4	1FE	12,017,902	98.2180	12,768,383	13,000,000	13,012,595		219,478			3.656	6.216	JAJO	101,840	435,191	07/12/2013	07/06/2024
87974H-AJ-0	TELOS CLO LTD TELOS 2013-4A D 144A	0	D	4	2FE	6,860,548	93.6820	7,260,391	7,750,000	7,487,141		144,984			4.382	7.288	JAJO	71,689	318,212	07/12/2013	07/17/2024
88314R-AA-4	TEXTAINER MARINE CONTAINERS TMCL 2013-1A A 144A		D	4	1FE	13,430,817	97.8780	13,213,591	13,500,000	13,451,419		6,466			3.900	4.050	MON	16,088	526,500	09/13/2013	09/20/2038
90138E-AA-3	XXIII CAPITAL FINANCE 2016-1 CLASS A	0	D	4	1FE	2,767,993	100.0000	2,767,993	2,767,993	2,767,993					3.500	3.515	MJSD	1,346	98,551	12/29/2015	06/30/2021
92914R-AJ-1	VOYA 2014-4A		D	4	1FE	6,500,000	100.0250	6,501,652	6,500,000	6,500,000					4.370	4.393	JAJO	60,755	284,050	11/10/2014	10/14/2026
92915T-AE-7	VOYA CLO LTD VOYA CLO LTD		D	4	1FE	19,400,000	97.6590	18,945,898	19,400,000	19,400,000					3.740	3.755	JAJO	20,154		11/17/2016	04/20/2029
BCC2CA-EB-1	BRIGHTWOOD CAP FUND III BRIGHTWOOD CAP FUND III	0	D	4	1Z	8,666,000	100.0000	8,666,000	8,666,000	8,666,000					5.859	5.901	FMAN	64,875		11/22/2016	11/16/2028
G6298G-AF-2	MOUNTAIN VIEW FUNDING CLO 2006-2X C REG. S MIX-CORP LOAN	0	D	4	2FE	3,659,250	98.3100	5,013,810	5,100,000	4,758,378		247,814			1.574	7.859	JAJO	18,060	65,163	06/27/2012	01/12/2021
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						2,748,744,361	XXX	2,793,726,417	2,800,990,721	2,769,763,063	1,612,170	5,247,451	6,671,583		XXX	XXX	XXX	18,005,903	83,570,455	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						35,196,405,901	XXX	35,900,193,969	35,042,252,825	35,109,643,701	3,201,266	(24,015,924)	23,402,327		XXX	XXX	XXX	326,334,627	1,387,129,181	XXX	XXX
037389-AK-9	AON CORPORATION			4	2FE	5,777,026	127.7500	6,387,500	5,000,000	5,645,796					8.205	6.685	JJ	205,125	410,250	07/02/2009	01/01/2027
30260*-11-0	FBL CAPITAL TRUST I			4	3	76,220,823	70.8930	68,766,191	97,000,000	77,540,842		196,936			5.000	6.579	MJSD	13,472	4,850,000	02/28/2009	06/01/2047
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						81,997,849	XXX	75,153,691	102,000,000	83,186,638		196,936			XXX	XXX	XXX	218,597	5,260,250	XXX	XXX
4899999. Total - Hybrid Securities						81,997,849	XXX	75,153,691	102,000,000	83,186,638		196,936			XXX	XXX	XXX	218,597	5,260,250	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
6099999. Subtotal - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
7799999. Total - Issuer Obligations						31,684,229,333	XXX	32,650,662,591	31,374,897,179	31,628,856,139		(11,998,605)	15,841,129		XXX	XXX	XXX	354,116,054	1,279,177,826	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						1,761,702,984	XXX	1,900,555,605	2,061,992,796	1,777,191,575	1,589,096	315,893	700,841		XXX	XXX	XXX	6,965,949	79,604,464	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						5,580,018,758	XXX	5,472,615,896	5,431,538,667	5,520,069,995		(15,672,108)	188,774		XXX	XXX	XXX	19,788,713	212,817,941	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						2,748,744,361	XXX	2,793,726,417	2,800,990,721	2,769,763,063	1,612,170	5,247,451	6,671,583		XXX	XXX	XXX	18,005,903	83,570,455	XXX	XXX
8199999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8399999 - Total Bonds						41,774,695,436	XXX	42,817,560,509	41,669,419,363	41,695,880,772	3,201,266	(22,107,369)	23,402,327		XXX	XXX	XXX	398,876,619	1,655,170,686	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation	Date Acquired
12542R-30-8	CHS INC	0		160,000.000	1.00		4,000,000	28.260	4,521,600	4,000,000		315,000							P2L	09/19/2013
52520E-20-0	LEHMAN CAP TR V			80,000.000	25.00	0.005	400	0.070	5,600	400									RP6U	04/01/2004
000000-00-0	WATFORD HOLDINGS LTD	0	D	1,000,000.000	1.00		24,500,000	24.091	24,090,603	24,500,000		2,125,000							P1VZ*	03/31/2014
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							28,500,400	XXX	28,617,803	28,500,400		2,440,000							XXX	XXX
8999999 - Total Preferred Stocks							28,500,400	XXX	28,617,803	28,500,400		2,440,000							XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
000000-00-0	EAGLE LIFE INSURANCE COMPANY			2,500,000.000	166,607,598	66.643	166,607,598	171,054,937				(4,447,339)		(4,447,339)		K	09/02/2016
025678-10-9	AMERICAN EQUITY INV LIFE INS COMPANY OF NEW YORK			2,000,000.000	32,312,476	16.156	32,312,476	30,000,000				2,134,955		2,134,955		K	04/02/2001
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					198,920,074	XXX	198,920,074	201,054,937				(2,312,384)		(2,312,384)		XXX	XXX
000000-00-0	SSgA USD LIQUIDITY FUND CLASS S2		D	0.000						78							12/12/2014
9399999. Subtotal - Money Market Mutual Funds						XXX				78						XXX	XXX
9799999 - Total Common Stocks					198,920,074	XXX	198,920,074	201,054,937		78		(2,312,384)		(2,312,384)		XXX	XXX
9899999 - Total Preferred and Common Stocks					227,420,474	XXX	227,537,877	229,555,337		2,440,078		(2,312,384)		(2,312,384)		XXX	XXX

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

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
228027-AB-4	VESSEL MANAGEMENT SERVICE SERIES A 3.477% 01/16/37		06/28/2016	Tax Free Exchange		6,697,207	6,499,000	
0599999. Subtotal - Bonds - U.S. Governments						6,697,207	6,499,000	
59447T-KA-0	MICHIGAN STATE 3.260% 11/01/31		07/29/2016	BARCLAYS CAPITAL GROUP		15,000,000	15,000,000	
60416S-PY-0	MINNESOTA ST MINNESOTA STATE 3.800% 07/01/31		05/26/2016	RBC CAPITAL MARKETS		565,000	565,000	
60416S-PZ-7	MINNESOTA ST MINNESOTA STATE 4.200% 07/01/37		05/26/2016	RBC CAPITAL MARKETS		905,000	905,000	
64990C-ER-8	NEW YORK ST 3.879% 07/01/46		06/02/2016	DIRECT		10,000,000	10,000,000	
977100-DR-4	WISCONSIN STATE WISCONSIN ST GEN FUND 3.294% 05/01/37		08/03/2016	STIFEL NICOLAUS		5,000,000	5,000,000	
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						31,470,000	31,470,000	
052397-GQ-3	AUSTIN TEXAS AUSTIN TEXAS 3.061% 09/01/34		09/08/2016	SIEBERT CISNEROS		1,000,000	1,000,000	
052397-GR-1	AUSTIN TEXAS AUSTIN TEXAS 3.161% 09/01/36		09/08/2016	SIEBERT CISNEROS		1,525,000	1,525,000	
185468-RU-1	CLEBURNE TEXAS CLEBURNE TEXAS TXBL 4.434% 08/15/36		01/13/2016	RBC CAPITAL MARKETS		1,220,000	1,220,000	
46658#-AA-2	JLL CTL PT TR(CITY OF DALLAS) JLL CTL PT TR (CITY OF DALLAS) 4.433% 12/15/45		06/28/2016	Jones Lang Lasalle		5,090,597	4,960,387	
534247-PJ-4	LINCOLN NE ARPT AUTH LINCOLN NE AIRPORT AUTHORITY 3.571% 07/01/33		10/13/2016	RBC CAPITAL MARKETS		1,750,000	1,750,000	
54465A-GW-6	LOS ANGELES COUNTY LOS ANGELES COUNTY 3.000% 09/01/30		08/05/2016	STIFEL NICOLAUS		2,952,660	3,000,000	
54465A-GY-2	LOS ANGELES COUNTY LOS ANGELES COUNTY 3.375% 09/01/35		08/05/2016	STIFEL NICOLAUS		3,256,143	3,300,000	
579086-BH-1	MCALLEN TX DEV CORP 3.150% 08/15/31		07/12/2016	RAYMOND JAMES & ASSOCIATES		1,510,000	1,510,000	
579086-BN-8	MCALLEN TX DEV CORP MCALLEN TX DEV CORP 3.500% 08/15/36		07/12/2016	RAYMOND JAMES & ASSOCIATES		1,780,000	1,780,000	
592041-XV-4	MET GOVT NASHEVILLE & DAVIDSON MET GVT NASHEVILLE& DAVIDSON 3.237% 10/01/36		10/27/2016	WELLS FARGO		2,500,000	2,500,000	
592041-XW-2	MET GOVT NASHEVILLE & DAVIDSON MET GOVT NASHVILLE & DAVIDSON 3.437% 10/01/46		10/27/2016	WELLS FARGO		7,500,000	7,500,000	
604204-RA-7	MINNETONKA MN IND SCH DIST MINNETONKA MN SCH DIST TXBL 3.030% 02/01/25		03/24/2016	ROBERT W. BAIRD		130,000	130,000	
604204-RD-1	MINNETONKA MN IND SCH DIST MINNETONKA MN IND SCH DIST 3.630% 02/01/28		03/24/2016	ROBERT W. BAIRD		140,000	140,000	
604204-RE-9	MINNETONKA MN IND SCH DIST MINNETONKA MN IND SCH DIST 3.730% 02/01/29		03/24/2016	ROBERT W. BAIRD		145,000	145,000	
64985H-XA-0	NEW YORK ST ENVIRONMENTAL NY ST ENVIRONMENTAL 3.113% 07/15/39		10/25/2016	Various		1,474,650	1,500,000	2,335
752111-KF-0	RANCHO CA WTR DIST FING AUTH RANCHO CA WATER DIST 3.089% 08/01/30		09/27/2016	BANK OF AMERICA		100,000	100,000	
752111-KG-8	RANCHO CA WTR DIST FING AUTH RANCHO CA WATER DIST 3.189% 08/01/31		09/27/2016	BANK OF AMERICA		100,000	100,000	
752111-KH-6	RANCHO CA WTR DIST FING AUTH RANCH CA WATER DIST 3.389% 08/01/34		09/27/2016	BANK OF AMERICA		3,000,000	3,000,000	
796237-5K-7	SAN ANTONIO TX BUILD AM BONDS SAN ANTONIO TEXAS 3.228% 02/01/35		08/03/2016	RAMIREZ & CO		1,295,000	1,295,000	
796237-5L-5	SAN ANTONIO TX BUILD AM BONDS SAN ANTONIO TEXAS 3.278% 02/01/36		08/03/2016	RAMIREZ & CO		500,000	500,000	
812643-MK-7	SEATTLE WA MUNI LIGHT & PWR SEATTLE WA MUNI LIGHT & PWR 4.050% 01/01/41		11/01/2016	WELLS FARGO		20,653,400	20,000,000	276,750
864784-GC-1	SUFFOLK CNTY NY WTR AUTH SUFFOLK CNTY NY WTR AUTH 3.000% 06/01/39		10/19/2016	WELLS FARGO		9,700,000	10,000,000	
864784-GF-4	SUFFOLK CNTY NY WTR AUTH SUFFOLK CNTY WTR AUTHORITY 3.250% 06/01/42		10/19/2016	WELLS FARGO		9,875,000	10,000,000	
864813-T7-5	SUFFOLK VA SUFFOLK VA 2.850% 02/01/33		07/14/2016	FIFTH THIRD BANK		1,145,000	1,145,000	
864813-T8-3	SUFFOLK VA SUFFOLK VA 2.950% 02/01/34		07/14/2016	FIFTH THIRD BANK		1,175,000	1,175,000	
864813-T9-1	SUFFOLK VA SUFFOLK VA 3.000% 02/01/35		07/14/2016	FIFTH THIRD BANK		1,000,000	1,000,000	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						80,517,450	80,275,387	279,085
24917D-AG-8	DENVER CO CITY & COUNTY DENVER CO CITY& CTY TXBL SER B 3.818% 08/01/32		03/24/2016	CITIGROUP GLOBAL MARKETS		4,000,000	4,000,000	
3130A7-D5-1	FEDERAL HOME LOAN BANK FEDERAL HOME LOAN BANK 3.300% 02/22/36		02/18/2016	Various		50,000,000	50,000,000	
3130A7-DP-7	FEDERAL HOME LOAN BANK FEDERAL HOME LOAN BANK 3.510% 03/14/41		02/18/2016	STIFEL NICOLAUS		10,000,000	10,000,000	
3130A7-NZ-4	FEDERAL HOME LOAN BANK FEDERAL HOME LOAN BANK 3.000% 04/18/31		03/29/2016	Various		31,000,000	31,000,000	
3130A7-QB-4	FEDERAL HOME LOAN BANK FEDERAL HOME LOAN BANK 3.300% 04/12/41		04/05/2016	Various		52,000,000	52,000,000	
3130A8-HE-6	FEDERAL HOME LOAN BANK FEDERAL HOME LOAN BANK 2.990% 06/27/36		06/10/2016	BARCLAYS CAPITAL GROUP		29,955,000	30,000,000	
3130A8-KB-8	FEDERAL HOME LOAN BANK FEDERAL HOME LOAN BANK 3.030% 06/28/41		06/17/2016	Various		30,000,000	30,000,000	
3130A8-S5-3	FEDERAL HOME LOAN BANK FEDERAL HOME LOAN BANK 2.750% 07/28/36		07/18/2016	Various		150,000,000	150,000,000	
3130A8-S6-1	FEDERAL HOME LOAN BANK FEDERAL HOME LOAN BANK 2.850% 07/26/41		07/15/2016	Various		25,000,000	25,000,000	
3133EF-A4-9	FEDERAL FARM CREDIT BANK 3.300% 02/22/36		02/09/2016	Various		30,000,000	30,000,000	
3133EF-C8-8	FEDERAL FARM CREDIT BANK 3.140% 02/24/31		02/12/2016	Various		224,730,000	225,000,000	
3133EF-T2-3	FEDERAL FARM CREDIT BANK FEDERAL FARM CREDIT BANK 3.100% 03/28/33		03/18/2016	Various		160,000,000	160,000,000	
3133EF-T3-1	FEDERAL FARM CREDIT BANK FEDERAL FARM CREDIT BANK 3.200% 03/28/36		03/18/2016	Various		20,000,000	20,000,000	
3133EF-Z7-5	FEDERAL FARM CREDIT BANK FEDERAL FARM CREDIT BANK 3.000% 04/11/31		04/01/2016	Various		141,400,000	141,400,000	
3133EF-ZB-6	FEDERAL FARM CREDIT BANK 3.420% 02/22/36		02/04/2016	STIFEL NICOLAUS		34,400,000	34,400,000	
3136A7-6E-7	FANNIE MAE 2012-101 CZ 3.500% 09/25/42		12/01/2016	Interest Capitalization		438,891	438,891	
3136A8-6Y-1	FANNIE MAE 2012-105 PZ 3.500% 10/25/42		12/01/2016	Interest Capitalization		92,520	92,520	
3136A8-F9-6	FANNIE MAE 2012-103 NZ 3.500% 09/25/42		12/01/2016	Interest Capitalization		189,723	189,723	
3136A9-KU-1	FANNIE MAE 2012-114 NZ 3.500% 10/25/42		12/01/2016	Interest Capitalization		185,320	185,320	
3137A6-TC-6	FREDDIE MAC 3812 LZ 4.000% 12/15/30		12/01/2016	Interest Capitalization		4,921,143	4,921,143	
3137A7-FL-9	FREDDIE MAC 3804 ZN 3.500% 02/15/31		12/01/2016	Interest Capitalization		1,985,653	1,985,653	
3137AS-Z7-2	FREDDIE MAC 4100 JZ 3.500% 08/15/42		12/01/2016	Interest Capitalization		39,961	39,961	
3137AU-3Z-0	FREDDIE MAC FHR 4101 CZ2 3.500% 09/15/32		12/01/2016	Interest Capitalization		177,518	177,518	
3138LC-3G-8	FNMA POOL FN AN0798 GEORGETOWN SQ 3.630% 01/01/33		01/01/2016	DUNCAN WILLIAMS INC		3,498,359	3,500,000	9,882
3138LC-UX-1	FNMA POOL FN AN0597 VILLAGE/PEACH 3.840% 01/01/36		01/01/2016	DUNCAN WILLIAMS INC		35,422,623	34,931,400	100,602
3138LC-UZ-6	FNMA POOL FN AN0599 PARK/PEAR 3.870% 01/01/36		01/01/2016	DUNCAN WILLIAMS INC		10,890,594	10,700,000	31,057
3138LC-WA-9	FNMA POOL FN AN0640 CARVER HALL APTS 3.600% 01/01/34		01/01/2016	DUNCAN WILLIAMS INC		14,688,405	14,633,529	39,511
3138LC-Z7-3	FNMA POOL FN AN 0765 -BLACKSTONE COOP 3.910% 01/25/36		01/01/2016	DUNCAN WILLIAMS INC		1,610,412	1,558,306	3,216
3138LE-XC-0	FNMA DUS YALE TOWNHOMES 3.350% 08/01/46		07/18/2016	DUNCAN WILLIAMS INC		1,030,603	995,151	2,778

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
3138LE-ZQ-7	FNMA DUS WATSON PLACE 3.420% 08/01/46		07/22/2016	DUNCAN WILLIAMS INC		1,196,685	1,154,475	3,181
31397Q-YH-5	FANNIE MAE 2011-17 ZM 3.500% 03/25/31		12/01/2016	Interest Capitalization		876,186	876,186	
31398S-6F-5	FANNIE MAE 2010-148 ZX 4.000% 01/25/41		12/01/2016	Interest Capitalization		279,767	279,767	
31398S-6M-0	FANNIE MAE 2010-148 ZH 4.000% 01/25/41		12/01/2016	Interest Capitalization		279,767	279,767	
31398S-GH-0	FANNIE MAE 2010-129 KZ 4.000% 11/25/40		04/01/2016	Interest Capitalization		116,689	116,689	
31398S-UD-3	FANNIE MAE 2010-138 Z 4.000% 12/25/40		08/01/2016	Interest Capitalization		961,667	961,667	
31398S-YU-1	FANNIE MAE 2010-141 BZ 4.000% 12/25/40		01/01/2016	Interest Capitalization		65,647	65,647	
36194S-PD-4	GN AU4920 UNION HEALTH GNMA PROJ LOAN UNION HEALTH 3.020% 09/15/41		08/23/2016	PIPER JAFFRAY		123,044,833	120,817,265	293,922
38376R-RV-0	GNMA GNMA 2016-H07 1.492% 03/20/66		03/29/2016	KGS-ALPHA CAPITAL MA		3,717,642		50,927
546589-ZF-2	LOUISVILLE & JEFFERSON CNTY KY LOUISVILLE & JEFFERSON COUNTY 3.000% 05/15/36		08/10/2016	WELLS FARGO		4,139,142	4,170,000	
546589-ZG-0	LOUISVILLE & JEFFERSON CNTY KY LOUISVILLE & JEFFERSON COUNTY 3.000% 05/15/37		08/10/2016	WELLS FARGO		4,662,369	4,720,000	
558614-GP-2	MADISON WIS WTR UTIL REV MADISON WI WATER UTILITY 4.000% 01/01/30		12/07/2016	PIPER JAFFRAY		1,387,238	1,310,000	
63948W-AR-3	NDSU RESEARCH & TECHNOLOGY NDSU RESEARCH & TECHNOLOGY 3.541% 05/01/32		10/11/2016	PIPER JAFFRAY		3,254,113	3,250,000	9,467
677632-G8-8	OHIO STATE UNIV GEN RCPTS OHIO STATE UNIVERSITY 3.798% 12/01/46		03/03/2016	BARCLAYS CAPITAL GROUP		12,500,000	12,500,000	
73474T-AP-5	PORT OF MORROW PORT OF MORROW 2.987% 09/01/36		08/02/2016	RBC CAPITAL MARKETS		14,152,181	14,075,000	12,616
735389-XZ-6	PORT OF SEATTLE WA PORT OF SEATTLE WA 3.050% 10/01/29		07/20/2016	BANK OF AMERICA		230,000	230,000	
735389-YA-0	PORT OF SEATTLE WA PORT OF SEATTLE WA 3.125% 10/01/30		07/20/2016	BANK OF AMERICA		295,000	295,000	
735389-YB-8	PORT OF SEATTLE WA PORT OF SEATTLE WA 3.230% 10/01/31		07/20/2016	BANK OF AMERICA		515,000	515,000	
735389-YC-6	PORT OF SEATTLE WA PORT OF SEATTLE WA 3.320% 10/01/32		07/20/2016	BANK OF AMERICA		280,000	280,000	
765433-KP-1	RICHMOND VA PUBLIC UTILITY RICHMOND VA PUBLIC UTILITY 4.000% 01/15/36		11/17/2016	WELLS FARGO		5,142,200	5,000,000	
765433-KQ-9	RICHMOND VA PUBLIC UTILITY RICHMOND VA PUBLIC UTILITY 4.000% 01/15/37		11/17/2016	WELLS FARGO		10,260,900	10,000,000	
765433-KR-7	RICHMOND VA PUBLIC UTILITY RICHMOND VA PUBLIC UTILITY 4.000% 01/15/40		11/17/2016	WELLS FARGO		5,107,100	5,000,000	
796253-Z7-0	SAN ANTONIO TEXAS ELEC & GAS 4.127% 02/01/30		01/26/2016	RBC CAPITAL MARKETS		803,393	745,000	15,202
79765R-P8-6	SAN FRANCISCO CA CITY & CNTY SAN FRANCISCO CITY & CNTY 3.800% 11/01/33		11/29/2016	WELLS FARGO		8,435,000	8,435,000	
80168Q-EA-6	SANTA CLARA VALLEY CA WTR DIST SANTA CLARA VALLEY CA 4.354% 06/01/46		03/29/2016	RAMIREZ & CO		6,129,900	6,000,000	726
80168Q-EB-4	SANTA CLARA VALLEY CA WTR DIST SANTA CLARA VALLEY CA WTR DIST 4.154% 06/01/38		03/30/2016	Various		6,839,006	6,720,000	2,640
88213A-DZ-5	TEXAS ST A&M UNIV SYS B TEXAS ST A&M UNIV SYS B 3.993% 05/15/37		03/22/2016	RBC CAPITAL MARKETS		4,000,000	4,000,000	
88213A-ET-8	TEXAS ST A&M UNIV SYS B TEXAS ST A&M UNIV 3.993% 05/15/37		03/23/2016	RAYMOND JAMES & ASSOCIATES		2,504,026	2,495,000	
89837L-AE-5	PRINCETON UNIVERSITY PRINCETON UNIVERSITY 3.627% 07/01/46		03/01/2016	GOLDMAN SACHS & CO.		10,000,000	10,000,000	
89837R-AD-4	DARTMOUTH COLLEGE DARTMOUTH COLLEGE 3.474% 06/01/46		04/05/2016	GOLDMAN SACHS & CO.		9,999,500	10,000,000	
914119-F5-6	UNIVERSITY OF CINCINNATI OH UNIV OF CINCINNATI 3.949% 06/01/42		05/11/2016	WELLS FARGO		3,000,000	3,000,000	
914641-7N-9	UNIV OF NEBRASKA UNIVERSITY OF NEBRASKA 3.000% 07/01/35		07/19/2016	WELLS FARGO		3,944,995	3,935,000	
914886-AB-2	UNIV OF SOUTHERN CALIFORNIA UNIV OF SOUTHERN CALIFORNIA 3.028% 10/01/39		09/09/2016	Various		29,966,600	30,000,000	9,252
928077-KC-9	VIRGINIA ST PORT AUTHORITY VIRGINIA ST PORT AUTHORITY 4.228% 07/01/36		11/09/2016	MORGAN STANLEY		3,000,000	3,000,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						1,348,743,271	1,341,375,578	584,979
000000-00-0	NGM INSURANCE NGM INSURANCE 7.250% 10/24/36		10/28/2016	KEEFE BRUYETTE & WOODS		15,000,000	15,000,000	
000000-00-0	HARBOUR AIRCRAFT INV LTD HARBOUR AIRCRAFT INV LTD 4.703% 07/15/41		06/22/2016	DEUTSCHE BANK		1,882,548	1,882,600	
000000-00-0	HARBOUR AIRCRAFT INV LTD HARBOUR AIRCRAFT INV LTD 6.413% 07/15/41		06/22/2016	DEUTSCHE BANK		1,317,777	1,317,820	
001192-AM-5	AGL CAPITAL GROUP AGL CAPITAL CORP 3.250% 06/15/26		05/13/2016	MORGAN STANLEY		995,980	1,000,000	
00164D-AP-8	AMC ENTERTAINMENT AMC ENTERTAINMENT NEW TL B 3.656% 12/15/23		12/05/2016	DIRECT		3,000,000	3,000,000	
00192J-AD-8	APS RESCURITIZATION TRUST APS RESECURITIZATION TRUST 1.161% 09/30/55		03/18/2016	AMHERST		3,663,047	6,004,994	6,401
00206R-DF-6	AT&T AT&T INC 6.000% 08/15/40		03/21/2016	Tax Free Exchange		10,448,923	10,000,000	
00206R-DG-4	AT&T AT&T INC 6.375% 03/01/41		03/21/2016	Tax Free Exchange		2,668,033	2,500,000	
00404D-AE-3	ACADIA HEALTHCARE CO ACADIA HEALTHCARE CO 4.659% 02/16/23		02/19/2016	DIRECT		530,083	530,083	
00435G-AE-9	ACAS CLO LTD ACAS CLO LTD 4.482% 04/15/25		03/15/2016	CITIGROUP GLOBAL MARKETS		4,953,700	5,000,000	
00435G-AG-4	ACAS CLO LTD ACAS CLO LTD 6.232% 04/15/25		03/15/2016	CITIGROUP GLOBAL MARKETS		8,128,648	8,381,000	
00436C-AA-5	ACCESS POINT FINANCIAL ACCESS POINT FINANCIAL 2.610% 04/15/20		12/09/2016	DIRECT		1,390,361	1,397,347	2,431
00507V-AJ-8	ACTTIVISION BLIZZARD ACTIVISION BLIZZARD 3.400% 09/15/26		09/14/2016	BANK OF AMERICA		29,903,340	30,000,000	
007036-VG-8	ADJUSTABLE RATE MORTGAGE TRUST Adj Rate Mtge Trust 2005-11 4A 3.070% 02/01/56		03/03/2016	KGS-ALPHA CAPITAL MA		8,482,207	11,872,070	6,570
00724F-AC-5	ADOBE SYSTEMS INC 3.250% 02/01/25		11/08/2016	MORGAN STANLEY		5,186,400	5,000,000	46,493
00846U-AK-7	AGILENT TECHNOLOGIES INC AGILENT TECHNOLOGIES INC 3.050% 09/22/26		09/15/2016	BNP PARIBAS		4,981,200	5,000,000	
00912X-AT-1	AIR LEASE CORP AIR LEASE CORP 3.000% 09/15/23		09/22/2016	Various		10,273,650	10,400,000	18,700
01310T-AP-4	ALBERTSONS HOLDINGS LLC ALBERTSONS LLC - TL B4 ASSIGN 3.930% 08/23/21		12/30/2016	DIRECT		1,011,301	1,011,301	
01310T-AR-0	ALBERTSONS HOLDINGS LLC ALBERTSONS LLC 2016 TL B6 ASSI 4.247% 06/23/23		12/30/2016	DIRECT		3,809,524	3,809,524	
01973J-AH-2	ALLISON TRANSMISSION INC 3.680% 08/23/19		10/04/2016	DIRECT		461,046	461,046	
020002-BC-4	ALLSTATE CORP ALLSTATE CORP 4.200% 12/15/46		12/08/2016	Various		30,014,700	30,000,000	8,750
02079K-AC-1	ALPHABET INC ALPHABET INC 1.998% 08/15/26		08/02/2016	MORGAN STANLEY		48,959,500	50,000,000	
02150E-AD-5	COUNTRYWIDE ALT LOAN TRUST CWALT 2007-5CB 1A4 6.000% 04/25/37		07/29/2016	SOCIETE GENERALE		5,321,409	6,160,821	2,054
02150E-BG-7	COUNTRYWIDE ALT LOAN TRUST CWALT 2007-5CB 1A31 5.500% 04/25/37		08/04/2016	CAPITAL WEST		1,168,345	1,432,454	1,751
02154U-AD-5	ALTICE US FINANCE I CORP ALTICE US FIN I - TL B ASSIGN 3.882% 01/25/25		11/16/2016	DIRECT		3,463,138	3,463,138	
02209S-AM-5	ALTRIA GROUP INC ALTRIA GROUP INC 4.250% 08/09/42		07/26/2016	CITIGROUP GLOBAL MARKETS		40,040,450	35,000,000	669,965
02209S-AV-5	ALTRIA GROUP INC ALTRIA GROUP INC 3.875% 09/16/46		09/13/2016	DEUTSCHE BANK		9,851,500	10,000,000	
023135-AP-1	AMAZON.COM AMAZON.COM INC 4.800% 12/05/34		11/09/2016	Various		6,750,120	6,000,000	128,000
02361D-AQ-3	AMEREN ILLINOIS CO AMEREN ILLINOIS CO 4.150% 03/15/46		11/29/2016	Various		5,137,650	5,000,000	46,688
02376C-AV-7	AMERICAN AIRLINES AMERICAN AIRLINES- 2016 TL B 3.493% 12/15/23		12/20/2016	DIRECT		2,061,250	2,061,250	

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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
025816-BF-5	AMERICAN EXPRESS COMPANY AMERICAN EXPRESS CO 4.050% 12/03/42		07/14/2016	CITIGROUP GLOBAL MARKETS		10,532,100	10,000,000	51,750
025932-AK-0	AMERICAN FINANCIAL GROUP INC AMERICAN FINANCIAL GROUP 3.500% 08/15/26		08/16/2016	Various		29,953,080	30,000,000	
02660T-DJ-9	AMERICAN HOME MTG INV TRUST 2005-1 7A1 3.278% 06/25/45		01/27/2016	DIRECT		136,682	140,955	302
02660T-FJ-7	AMERICAN HOME MTG INV TRUST AHM 2005-2 5A4C 5.408% 09/25/35		03/29/2016	ASG BROKERAGE LTD		3,008,198	3,891,746	
03065D-AG-2	AMERICREDIT AUTO RECEIVABLES AMCAR -3 2.710% 09/08/22		08/02/2016	CITIGROUP GLOBAL MARKETS		9,497,294	9,500,000	
03065T-AG-7	AMERICREDIT AUTO RECEIVABLES AMERICREDIT AUTO REC 2.740% 11/08/22		10/05/2016	JP MORGAN SECURITIES		39,992,108	40,000,000	
03066D-AG-1	AMERICREDIT AUTO RECEIVABLES AMERICREDIT AUTO REC 3.650% 05/09/22		04/05/2016	RBC CAPITAL MARKETS		4,998,554	5,000,000	
03073E-AN-5	AMERISOURCEBERGEN CORP 4.250% 03/01/45		10/25/2016	CREDIT SUISSE SECURITIES		9,830,610	9,000,000	60,563
03076C-AH-9	AMERIPRISE FINANCIAL INC AMERIPRISE FINANCIAL INC 2.875% 09/15/26		08/08/2016	WELLS FARGO		19,978,600	20,000,000	
032654-AP-0	ANALOG DEVICES ANALOG DEVICES INC 4.500% 12/05/36		11/30/2016	CREDIT SUISSE SECURITIES		2,980,440	3,000,000	
035240-AF-7	ANHEUSER-BUSCH INBEV WOR ANHEUSER-BUSCH INBEV WOR 5.875% 06/15/35		12/16/2016	Tax Free Exchange		21,881,938	22,000,000	3,590
035240-AG-5	ANHEUSER-BUSCH INBEV WOR ANHEUSER-BUSCH INBEV WOR 4.950% 01/15/42		12/16/2016	Tax Free Exchange		5,451,247	5,000,000	103,813
035242-AM-8	ANHEUSER BUSCH 4.700% 02/01/36		01/13/2016	BANK OF AMERICA		3,966,640	4,000,000	
035242-AN-6	ANHEUSER BUSCH 4.900% 02/01/46		01/13/2016	BANK OF AMERICA		997,650	1,000,000	
037411-AW-5	APACHE CORP 5.100% 09/01/40		07/29/2016	WELLS FARGO		854,748	835,000	17,980
037411-BD-6	APACHE CORP 2.625% 01/15/23		08/18/2016	Various		6,581,018	6,700,000	21,882
03765V-AF-7	PRIME SECURITY SERVICES PRIME SEC SER BORROWER LLC 4.626% 05/02/22		07/26/2016	DIRECT		3,986,841	3,990,000	
03766K-AA-1	APOLLO AVIATION SEC EQUITY APOLLO AVIATION SEC EQUITY 4.875% 03/17/36		03/31/2016	GOLDMAN SACHS & CO.		4,559,070	4,625,000	
03766K-AB-9	APOLLO AVIATION SEC EQUITY APOLLO AVIATION SEC EQUITY 6.500% 03/17/36		03/31/2016	GOLDMAN SACHS & CO.		906,183	925,000	
037833-BX-7	APPLE INC APPLE INC 4.650% 02/23/46		02/16/2016	GOLDMAN SACHS & CO.		1,491,345	1,500,000	
03939C-AB-9	ARCH CAPITAL FINANCE LLC ARCH CAPITAL FINANCE LLC 5.031% 12/15/46		11/29/2016	CREDIT SUISSE SECURITIES		10,000,000	10,000,000	
039483-BL-5	ARCHER DANIELS ARCHER-DANIELS-MIDLAND 2.500% 08/11/26		09/21/2016	Various		24,888,700	25,000,000	31,250
04010L-AR-4	ARES CAPITAL CORP ARES CAPITAL CORP 3.625% 01/19/22		09/14/2016	BANK OF AMERICA		14,945,850	15,000,000	
04015W-AJ-3	ARES CLO LTD ARES CLO LTD 3.631% 07/18/28		06/22/2016	JP MORGAN SECURITIES		8,000,000	8,000,000	
040555-CU-6	ARIZONA PUBLIC SERV PNW ARIZONA PUBLIC SERVICE 3.750% 05/15/46		05/03/2016	BARCLAYS CAPITAL GROUP		24,928,250	25,000,000	
04248N-AA-1	ARMY HAWAII FAMILY HOUSING ARMY HAWAII FAMILY HOUSING 5.524% 06/15/50		07/21/2016	D.A. DAVIDSON		47,425,280	39,424,804	248,030
04281B-AG-2	ARROWPOINT CLO LTD ARROWPOINT CLO LTD 5.528% 07/15/28		05/26/2016	GOLDMAN SACHS & CO.		5,643,440	6,050,000	
04941R-AG-9	ATLAS SR LN FUND LTD ATLAS SR LN FUND LTD 4.582% 10/15/26		03/08/2016	JP MORGAN SECURITIES		2,940,000	3,500,000	23,531
052769-AB-2	AUTODESK INC 3.600% 12/15/22		05/20/2016	JP MORGAN SECURITIES		4,950,950	5,000,000	80,000
053332-AR-3	AUTOZONE INC AUTOZONE INC 3.250% 04/15/25		09/01/2016	CREDIT SUISSE SECURITIES		4,163,600	4,000,000	51,278
05348E-AZ-2	AVALONBAY COMMUNITIES AVALONBAY COMMUNITIES 3.900% 10/15/46		09/27/2016	BANK OF AMERICA		9,997,420	10,000,000	
05377R-CP-7	AESOP FUNDING II LLC AVIS BUDGET RENTAL CAR FUNDING 4.600% 11/20/22		05/24/2016	BARCLAYS CAPITAL GROUP		3,228,215	3,229,583	
053807-AS-2	AVNET INC AVNET INC 4.625% 04/15/26		03/21/2016	BANK OF AMERICA		23,826,240	24,000,000	
05490A-AG-8	BB-UBS TRUST BBUBS 2012-TFT D 3.468% 06/05/30		01/01/2016	JEFFRIES & CO.				390
05491H-AA-5	BAMLL 2016-FR13 A B OF A MERRILL LYNCH LARGE 1.733% 07/27/45		09/09/2016	Performance Trust Capital		7,292,813	9,000,000	5,678
05531X-AG-9	BCAP LLC TRUST BCAP LLC TRUST 5.817% 07/28/37		09/22/2016	CITIGROUP GLOBAL MARKETS		5,804,483	7,221,752	28,635
05531X-AG-9	BCAP LLC TRUST BCAP LLC TRUST 5.817% 07/28/37		12/01/2016	Interest Capitalization		101,399	101,399	
05532E-AD-7	BCAP LLC TRUST BCAP LLC TRUST 3.270% 08/26/35		04/01/2016	Interest Capitalization		416	416	
05532U-AL-3	BCAP LLC TRUST BCAP LLC TRUST 6.100% 04/28/37		03/28/2016	MORGAN STANLEY		2,335,509	2,344,300	11,917
05533F-AG-6	BCAP LLC TRUST BCAP LLC TRUST 4.210% 07/26/37		04/14/2016	JEFFRIES & CO.		5,456,118	7,525,679	15,938
05534D-AD-7	BCAP LLC TRUST BCAP LLC TRUST 3.128% 04/01/46		05/18/2016	MORGAN STANLEY		9,209,434	10,465,266	18,733
05536L-AD-7	BCAP LLC TRUST BCAP 2011-RR8 1A4 3.331% 07/26/36		08/03/2016	ASG BROKERAGE LTD		3,767,181	4,829,719	2,965
05536L-AD-7	BCAP LLC TRUST BCAP 2011-RR8 1A4 3.331% 07/26/36		12/01/2016	Interest Capitalization		36,285	36,285	
05538U-AG-8	BB-UBS TRUST BB-UBS TRUST 4.026% 11/05/24		02/18/2016	BANK OF AMERICA		2,432,813	2,500,000	6,151
05539Q-AW-1	BCAP LLC TRUST BCAP LLC TRUST 1.112% 11/27/35		05/02/2016	GOLDMAN SACHS & CO.		9,828,181	12,152,310	3,218
05546J-AE-8	BARCLAYS COMMERCIAL MTG SEC BARCLAYS COMM MTGE SEC TRUST 3.375% 03/12/36		11/10/2016	BANK OF AMERICA		3,957,500	4,000,000	3,750
05604F-AL-9	BWAY MORTGAGE TRUST 2013-1515 CLASS C 3.446% 03/10/33		01/25/2016	CREDIT SUISSE SECURITIES		11,523,750	12,000,000	31,016
05604F-AN-5	BWAY MORTGAGE TRUST 2013-1515 CLASS D 3.633% 03/10/33		08/15/2016	Various		7,119,844	7,000,000	14,028
059469-AE-6	BANC OF AMERICA ALT LOAN BANC OF AMERICA ALT LOAN 6.226% 01/01/56		05/09/2016	ASG BROKERAGE LTD		4,484,265	7,037,592	13,389
059497-BA-4	BANK OF AMERICA COMM MTG INC BANC OF AMERICA COMM MTGE TR 5.482% 01/15/49		09/21/2016	APOLLO		3,230,254	3,240,750	10,363
05951F-AK-0	BANC AMERICA FUNDING CORP BANC AMERICA FUNDING CORP 5.847% 07/01/55		03/15/2016	JP MORGAN SECURITIES		925,454	1,161,075	3,205
05952X-AE-4	BANC OF AMERICA FUNDING BANC OF AMERICA FUNDING CORP 6.000% 07/26/36		06/01/2016	ASG BROKERAGE LTD		5,841,965	7,538,020	6,282
06051G-FU-8	BANC OF AMERICA CORP BANK OF AMERICA CORP 4.450% 03/03/26		02/29/2016	BANK OF AMERICA		3,000,000	3,000,000	
06051G-FX-2	BANC OF AMERICA CORP BANK OF AMERICA CORP 3.500% 04/19/26		09/20/2016	BANK OF AMERICA		1,554,390	1,500,000	22,458
06054A-BD-0	BACM BACM 2015-UBS7 C 4.366% 09/15/48		07/14/2016	SANDLER O'NEILL		2,352,305	2,250,000	5,076
06054M-AK-9	BANC OF AMER COMM MTGE TRUST BANC OF AMER COMM MTGE TRUST 4.913% 06/15/49		06/16/2016	BANK OF AMERICA		9,550,765	9,500,000	10,645
06406F-AE-3	BANK OF NY MELLON CORP BANK OF NY MELLON CORP 2.450% 08/17/26		08/09/2016	GOLDMAN SACHS & CO.		9,961,300	10,000,000	
06849R-AC-6	BARRICK NA FINANCE LLC BARICK NA FINANCE LLC 7.500% 09/15/38		08/10/2016	CITIGROUP GLOBAL MARKETS		1,583,811	1,301,000	40,656
07131R-AG-2	BATTALION CLO LTD SER 13-4A CLASS C 4.232% 10/22/25		01/06/2016	DIRECT		2,720,550	3,000,000	23,246
07131T-AA-1	BATTALION CLO LTD SERIES 13-4A CLASS D 5.482% 10/22/25		01/06/2016	DIRECT		1,505,520	1,800,000	18,698
07177M-AB-9	BAXALTA INC BAXALTA INC 4.000% 06/23/25		06/03/2016	Tax Free Exchange		19,875,368	20,000,000	
071813-BP-3	BAXTER INTERNATIONAL INC BAXTER INTERNATIONAL INC 3.500% 08/15/46		09/20/2016	BANK OF AMERICA		8,392,050	9,000,000	33,056
07386H-ZE-4	BEAR STEARNS ALT A TRUST BEAR STEARNS ALT A TRUST 3.172% 01/25/36		05/09/2016	JP MORGAN SECURITIES		3,032,554	3,770,200	3,815
073875-AK-2	BEAR STEARNS ALT A TRUST BEAR STEARNS ALT A TRUST 3.223% 12/25/46		04/06/2016	CREDIT SUISSE SECURITIES		5,879,077	8,376,245	6,598
07387A-BR-5	BEAR STEARNS ADJ RATE MTGE BEAR STEARNS ADJ RATE MTGE 3.113% 08/25/35		12/16/2016	WELLS FARGO		1,232,748	1,391,953	2,483

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07389K-AA-9	BEAR STEARNS ALT_A TRUST II SER 07-1 CLASS 1A1 3.024% 09/25/47		10/19/2016	Various		6,724,239	9,799,232	17,517
07401A-AA-5	BEAR STEARNS MTGE FUNDING BEAR STEARNS MTGE FUNDING 0.961% 09/25/46		12/07/2016	ASG BROKERAGE LTD		6,960,541	8,511,169	3,183
07768Y-AD-4	BELFOR USA GROUP INC 3.707% 04/10/19		07/28/2016	DIRECT		997,500	997,500	
081331-AE-0	BELVOIR LAND LLC BELVOIR LAND LLC 5.300% 12/15/35		02/23/2016	D.A. DAVIDSON		1,913,203	1,761,648	18,414
081437-AJ-4	BEMIS COMPANY INC BENIS COMPANY INC 3.100% 09/15/26		11/01/2016	Various		11,986,230	12,000,000	21,097
084670-BR-8	BERKSHIRE HATHAWAY INC BERKSHIRE HATHAWAY INC 2.750% 03/15/23		03/08/2016	BANK OF AMERICA		5,983,680	6,000,000	
08579J-AN-2	BERRY PLASTICS BERRY PLASTICS TERM LN H 3.603% 10/01/22		06/16/2016	DIRECT		4,285,150	4,285,150	
097023-BS-3	BOEING COMPANY BOEING CO 3.375% 06/15/46		12/09/2016	BANK OF AMERICA		4,462,400	5,000,000	96,563
10112R-AX-2	BOSTON PROPERTIES LP BXP 3.650% 02/01/26		01/08/2016	JP MORGAN SECURITIES		13,959,120	14,000,000	
10330J-AT-5	BOYD GAMING BOYD GAMING TL B2 Assign 3.993% 09/15/23		09/20/2016	DIRECT		2,992,500	2,992,500	
109641-AG-5	BRINKER INTERNATIONAL INC BRINKER INTERNATIONAL INC 3.875% 05/15/23		10/07/2016	BARCLAYS CAPITAL GROUP		960,000	1,000,000	15,931
109641-AH-3	BRINKER INTERNATIONAL INC BRINKER INTERNATIONAL INC 5.000% 10/01/24		10/05/2016	Various		2,273,125	2,250,000	2,500
11014P-AC-9	BRISTOL PARK CLO LTD BRISTOL PARK CLO LTD 4.478% 04/15/29		11/01/2016	BNP PARIBAS		5,000,000	5,000,000	
11120V-AC-7	BRIXMOR OPERATING PART BRIXMOOR OPERATING PART 4.125% 06/15/26		09/21/2016	Various		10,297,990	10,000,000	118,021
11133T-AC-7	BROADRIDGE FINANCIAL SOL BROADRIDGE FINANCIAL SOL 3.400% 06/27/26		06/21/2016	JP MORGAN SECURITIES		4,979,450	5,000,000	
114259-AP-9	BROOKLYN UNION GAS BROOKLYN UNION GAS 4.504% 03/10/46		03/07/2016	BANK OF AMERICA		10,000,000	10,000,000	
118230-AN-1	BUCKEYE PARTNERS LP BUCKEYE PARTNERS LP 4.350% 10/15/24		06/15/2016	MORGAN STANLEY		2,955,990	3,000,000	23,563
121575-AH-7	BURLINGTON COAT FACTORY BURLINGTON COAT FACTORY 3.656% 08/13/21		08/17/2016	DIRECT		4,992,292	5,000,000	
124857-AR-4	CBS CORP CBS CORP 2.900% 01/15/27		07/06/2016	JP MORGAN SECURITIES		4,917,500	5,000,000	
124900-AB-7	CCL INDSTS/CCL INDSTS UK CCL INDSTS/CCL INDSTS UK 3.250% 10/01/26		09/15/2016	BANK OF AMERICA		23,881,680	24,000,000	
12505B-AA-8	CBRE SERVICES INC CBRE REAL ESTATE 5.000% 03/15/23		03/16/2016	HSBC SECURITIES, INC		2,020,000	2,000,000	1,667
12506K-AB-5	CBS RADIO CBS RADIO TERM LOAN B ASSIGN 4.378% 10/17/23		10/21/2016	DIRECT		2,716,981	2,716,981	
12514M-BF-1	CD COMMERCIAL MTGE TRUST CD COMMERCIAL MTGE TRUST 3.077% 08/10/49		08/10/2016	DEUTSCHE BANK		4,634,814	4,500,000	9,231
12514M-BG-9	CD COMMERCIAL MTGE TRUST CD COMMERCIAL MTGE TRUST 3.631% 08/10/49		08/10/2016	DEUTSCHE BANK		7,209,675	7,000,000	16,945
12515A-BG-4	CD COMM MTGE TRUST CD COMMERCIAL MTGE TRUST 3.668% 11/10/49		11/18/2016	DEUTSCHE BANK		6,179,964	6,000,000	4,279
12515A-BH-2	CD COMM MTGE TRUST CD COMMERCIAL MTGE TRUST 3.879% 11/10/49		11/18/2016	DEUTSCHE BANK		11,329,695	11,000,000	8,297
12515A-BJ-8	CD COMM MTGE TRUST CD COMMERCIAL MTGE TRUST 4.031% 11/10/49		11/18/2016	DEUTSCHE BANK		6,943,060	7,000,000	5,487
12531Y-AV-0	CFCRE COMM MTGE TRUST CFCRE COMMERCIAL MTGE TRUST 4.147% 05/10/58		05/04/2016	CANTOR FITZGERALD SECURITIES C		10,299,984	10,000,000	19,583
12532A-BB-4	CFCRE COMM MTGE TRUST 3.800% 11/10/49		11/01/2016	CANTOR FITZGERALD SECURITIES C		3,604,974	3,500,000	7,767
12532B-AF-4	CFCRE COMM MTGE TRUST CFCRE COMM MTGE TRUST 4.363% 12/10/54		12/09/2016	CANTOR FITZGERALD SECURITIES C		5,664,960	5,500,000	13,330
12532B-AG-2	CFCRE COMM MTGE TRUST CFCRE COMM MTGE TRUST 4.443% 12/10/54		12/09/2016	CANTOR FITZGERALD SECURITIES C		5,289,811	5,500,000	13,576
12542R-K@-8	CHS INC 4.740% 01/25/28		01/25/2016	JP MORGAN SECURITIES		22,000,000	22,000,000	
12543K-AM-6	COMMUNITY HEALTH SYSTEMS, INC 3.522% 12/31/19		08/09/2016	DIRECT		2,982,335	2,985,756	
125634-AN-5	CLIF FUNDING LLC CLI FUNDING LLC 3.290% 06/18/29		03/30/2016	WELLS FARGO		3,041,720	3,263,812	4,772
125634-AN-5	CLIF FUNDING LLC CLI FUNDING LLC 3.290% 06/18/29		11/18/2016	Interest Capitalization				
125634-AQ-8	CLIF FUNDING LLC CLI FUNDING LLC 3.380% 10/18/29		08/22/2016	Various		2,043,892	2,179,514	2,532
12563L-AA-5	CLIF FUNDING LLC CLIF FUNDING LLC 4.210% 02/18/41		02/04/2016	DIRECT		1,059,858	1,059,966	
12592M-BN-9	COMM MORTGAGE TRUST 2014-LC17 CLASS B 4.490% 10/10/47		02/18/2016	CANTOR FITZGERALD SECURITIES C		5,178,652	5,070,000	13,556
12592T-AL-9	COMM MORTGAGE TRUST COMM 2015-3BP 3.238% 02/10/25		07/14/2016	DEUTSCHE BANK		5,132,559	5,500,000	2,669
12594C-BH-2	COMMERCIAL MTGE TRUST COMMERCIAL MTGE TRUST 4.243% 02/10/49		03/03/2016	DEUTSCHE BANK		10,299,627	10,000,000	17,679
12594C-BJ-8	COMMERCIAL MTGE TRUST COMMERCIAL MTGE TRUST 4.643% 02/10/49		03/03/2016	DEUTSCHE BANK		8,334,739	8,310,000	16,613
12594J-AG-0	COMM MTGE TRUST COMM MTGE TRUST 3.461% 08/10/29		07/25/2016	DEUTSCHE BANK		6,700,965	6,500,000	10,331
12594J-AJ-4	COMM MTGE TRUST COMM MORTGAGE TRUST 3.461% 08/10/29		07/25/2016	DEUTSCHE BANK		7,508,333	7,500,000	11,920
12594P-BA-8	CREDIT SUISSE MTGE TRUST CREDIT SUISSE MTGE TRUST 4.251% 12/15/49		12/14/2016	CREDIT SUISSE SECURITIES		6,694,955	6,500,000	16,119
12594P-BB-6	CREDIT SUISSE MTGE TRUST CREDIT SUISSE MTGE TRUST 4.365% 12/15/49		12/14/2016	CREDIT SUISSE SECURITIES		5,325,859	5,500,000	14,004
126117-AT-7	CNA FINANCIAL CORP CNA FINANCIAL CORP 4.500% 03/01/26		02/19/2016	JP MORGAN SECURITIES		14,996,250	15,000,000	
126192-AK-9	COMM MORTGAGE TRUST 2012-LC4 CLASS D 144A 5.622% 03/10/22		10/28/2016	SANDLER O'NEILL		1,992,969	2,000,000	313
12624B-AL-0	COMM MORTGAGE TRUST 2012-CR1 D 5.351% 05/15/45		07/18/2016	JEFFRIES & CO.		2,068,984	2,000,000	5,946
12624K-AW-6	COMM MORTGAGE TRUST COMMERCIAL MTGE TRUST 4.855% 08/15/45		04/25/2016	WELLS FARGO		465,012	450,000	1,693
12624P-AS-4	COMM MORTGAGE TRUST 2012-CR3 CLASS D 144A 4.770% 10/15/45		04/07/2016	BAY CREST PARTNERS		5,163,281	5,000,000	7,287
12624Q-AE-3	COMMERCIAL MORTGAGE TRUST 2012-CR4 CL D 144A 4.571% 04/15/32		01/14/2016	SANDLER O'NEILL		1,978,350	2,099,045	5,235
12626G-AP-8	COMM MORTGAGE TRUST 2013-LC13 CL B 144a 5.009% 08/10/46		02/01/2016	JEFFRIES & CO.		8,172,178	7,545,000	3,149
12635T-AA-2	CRG ISSUER SER 15-1 CLASS A 4.070% 07/10/22		01/21/2016	GOLDMAN SACHS & CO.		3,540,947	3,567,931	4,437
12636G-AE-1	COMM MORTGAGE TRUST COMMERCIAL MORTGAGE TRUST 3.179% 10/10/36		10/12/2016	DEUTSCHE BANK		4,600,830	4,500,000	10,263
12636G-AG-6	COMM MORTGAGE TRUST COMMERCIAL MORTGAGE TRUST 3.179% 10/10/36		10/12/2016	DEUTSCHE BANK		4,486,146	4,500,000	10,263
12636G-AJ-0	COMM MORTGAGE TRUST COMMERCIAL MORTGAGE TRUST 3.179% 10/10/26		10/12/2016	DEUTSCHE BANK		4,701,387	5,000,000	11,403
12637U-BB-4	CSAIL COMM MTGE TRUST CSAIL COMM MTGE TRUST 4.344% 11/15/49		11/10/2016	CREDIT SUISSE SECURITIES		4,097,740	4,000,000	10,136
12637U-BC-2	CSAIL COMM MTGE TRUST CSAIL COMM MTGE TRUST 4.394% 11/15/49		11/10/2016	CREDIT SUISSE SECURITIES		5,573,184	6,000,000	15,379
12639G-DD-7	CREDIT SUISSE MTGE TRUST CREDIT SUISSE MORTGAGE TRUST 3.108% 10/26/35		01/28/2016	DIRECT		4,709,018	5,556,364	430
12641R-AS-9	CREDIT SUISSE MTGE TRUST Credit suisse mtge trust 5.500% 10/26/35		11/18/2016	MORGAN STANLEY		6,069,172	7,682,496	34,038
12641T-AS-5	CREDIT SUISSE MTGE CAPITAL CREDIT SUISSE MTGE TRUST 2.785% 07/26/49		05/04/2016	GUGGENHEIM CAPITAL MKTS		5,951,800	7,342,236	4,248
12643G-AQ-5	CREDIT SUISSE MTGE TRUST CREDIT SUISSE MTGE TRUST 3.180% 10/26/36		03/10/2016	MORGAN STANLEY		3,771,148	4,827,069	5,218
12645Q-AC-2	CREDIT SUISSE MTGE TRST CREDIT SUISSE MTGE TRST 3.278% 12/01/55		02/09/2016	CITIGROUP GLOBAL MARKETS		3,043,044	4,633,709	4,205
12645Q-CN-6	CREDIT SUISSE MTGE TRST CREDIT SUISSE MTGE CAPITAL 3.263% 07/28/36		03/07/2016	MORGAN STANLEY		4,094,550	6,066,000	6,286
12645V-AY-3	CEDIT SUISSE MTGE TRUST CREDIT SUISSE MTGE TRUST 2.520% 02/27/37		04/14/2016	GOLDMAN SACHS & CO.		4,531,777	6,603,683	7,592

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
12646P-AE-9	CREDIT SUISSE MTGE TRUST 3.100% 05/28/36		08/25/2016	ASG BROKERAGE LTD		5,423,532	6,795,341	15,462
12646P-CW-7	CREDIT SUISSE MTGE TRUST CREDIT SUISSE MTGE TRUST 2.981% 03/27/36		07/26/2016	MORGAN STANLEY		3,983,572	5,347,076	11,591
12646T-CE-9	CREDIT SUISSE MTGE TRUST CREDIT SUISSE MORTGAGE TRST 3.145% 10/27/36		09/20/2016	BIGELOW & COMPANY		2,473,016	2,972,821	5,232
12649A-AJ-8	CREDIT SUISSE MORTGAGE TRUST 2014-USA CLASS B 144a 4.185% 09/15/25		03/07/2016	DEUTSCHE BANK		5,771,441	5,695,000	6,469
12649A-AL-3	CREDIT SUISSE MORTGAGE TRUST 2014-USA CLASS C 144a 4.336% 09/15/25		08/25/2016	JEFFRIES & CO.		147,454	140,000	489
12656*-AL-6	CSLB HOLDINGS INC CSLB HOLDINGS INC 3.120% 10/13/31		10/13/2016	CITIGROUP GLOBAL MARKETS		7,000,000	7,000,000	
12656*-AM-4	CSLB HOLDINGS INC CSLB HOLDINGS INC 2.970% 10/13/28		10/13/2016	CITIGROUP GLOBAL MARKETS		7,000,000	7,000,000	
126650-CM-0	CVS PASS-THROUGH TRUST 4.875% 07/20/35		01/15/2016	DEUTSCHE BANK		1,474,727	1,415,000	192
126673-DR-0	COUNTRYWIDE ASSET BACKED CERT COUNTRYWIDE ASSET BACKED CER 5.649% 10/25/34		05/05/2016	GUGGENHEIM CAPITAL MKTS		3,648,645	3,828,087	5,051
126673-TY-8	COUNTRYWIDE ASSET BACKED CERT COUNTRYWIDE ABS SER 04-15 5.213% 03/25/35		02/01/2016	Interest Capitalization				
12667F-R6-4	COUNTRYWIDE ALT LN TR COUNTRYWIDE ALT LOAN TRST 5.500% 03/01/36		03/16/2016	GOLDMAN SACHS & CO.		3,125,093	3,371,441	10,300
12668B-XC-2	COUNTRYWIDE ALT LN TR CWALT 2006-12CB A7 6.000% 05/25/36		10/05/2016	ASG BROKERAGE LTD		1,327,604	1,691,215	3,101
12669F-RG-0	COUNTRYWIDE HOME LOANS 2004-4 CL A5 5.250% 05/25/34		02/01/2016	Interest Capitalization				
127055-AK-7	CABOT CORP CABOT CORP 3.400% 09/15/26		09/06/2016	CITIGROUP GLOBAL MARKETS		4,992,450	5,000,000	
127387-AL-2	CADENCE DESIGN SYS INC 4.375% 10/15/24		03/10/2016	Various		8,956,196	8,968,000	163,479
12803P-AA-6	CAJUN GLOBAL LLC CAJUN GLOBAL LLC 5.955% 02/20/41		08/09/2016	BARCLAYS CAPITAL GROUP		1,952,367	1,952,386	26,482
13134M-BJ-1	CALPINE CORP CALPINE CORP-TL B7 Assign 3.935% 05/31/23		09/21/2016	DIRECT		2,976,161	2,992,500	
13976A-AH-3	CAPITAL AUTO RECEIVABLES TRST CAPITAL AUTO RECEIVABLES TRST 2.650% 01/22/24		09/12/2016	BARCLAYS CAPITAL GROUP		3,999,571	4,000,000	
14040H-BF-1	CAPITAL ONE CAPITAL ONE FINANCIAL CO 3.750% 04/24/24		04/13/2016	CITIGROUP GLOBAL MARKETS		8,360,351	8,103,000	146,867
14040H-BK-0	CAPITAL ONE CAPITAL ONE FINANCIAL CO 3.750% 07/28/26		07/25/2016	MORGAN STANLEY		9,964,500	10,000,000	
14069E-AA-6	CAPMARK MILITARY HOUSING TRUST CAPMARK MILITARY HOUSING TRUST 6.084% 07/10/52		04/29/2016	D.A. DAVIDSON		37,836,592	34,411,566	139,573
14312E-AE-3	CARLYLE GROUP MARKET STRATEGIE CARLYLE GRP MKT STRATEGIES 3.382% 10/14/28		08/18/2016	CITIGROUP GLOBAL MARKETS		10,500,000	10,500,000	68,165
14313*-AB-9	CARMAX AUTO SUPERSTORES INC. CARMAX AUTO SUPERSTORES INC 4.170% 04/27/26		06/22/2016	BANK OF AMERICA		2,500,000	2,500,000	
14313*-AC-7	CARMAX AUTO SUPERSTORES INC. CARMAX AUTO SUPERSTORES INC. 4.270% 04/27/28		06/22/2016	BANK OF AMERICA		1,000,000	1,000,000	
144531-AE-0	CARRINGTON MTGE LOAN TRUST CARRINGTON MTGE LOAN TRUST 1.661% 05/25/34		12/07/2016	ROBERT W. BAIRD		1,029,257	1,094,955	771
14855J-AB-1	CASTLE LAKE CASTLE LAKE AIRCRAFT 4.450% 08/15/41		08/01/2016	DEUTSCHE BANK		6,743,070	6,745,045	
14855J-AC-9	CASTLE LAKE CASTLE LAKE AIRCRAFT 6.150% 08/15/41		08/01/2016	DEUTSCHE BANK		4,246,380	4,249,293	
14987B-AE-3	CC HOLDINGS GS V LLC/CRO CC HOLDINGS GS V LLC/CRO 3.849% 04/15/23		08/31/2016	SEA PORT GROUP SEC LLC		6,439,020	6,000,000	90,452
15137K-AC-3	CENT CLO LP CECLO 2015-24A 3.628% 10/15/26		08/05/2016	JP MORGAN SECURITIES		15,272,875	15,250,000	37,779
15189X-AN-8	CENTERPOINT ENER HOUSTON CENTERPOINT ENER HOUSTON 4.500% 04/01/44		10/24/2016	STIFEL NICOLAUS		5,841,200	5,000,000	16,250
15672G-AA-7	CERBERUS ONSHORE CERBERUS ONSHORE II CLO 3.032% 09/07/26		08/11/2016	NATIXIS		3,510,000	3,510,000	
15672G-AG-4	CERBERUS ONSHORE CERBERUSONSHORE II CLO LLC 3.332% 09/07/26		08/11/2016	NATIXIS		3,051,000	3,051,000	
15672G-AL-3	CERBERUS ONSHORE 4.032% 09/07/26		08/11/2016	NATIXIS		2,646,000	2,646,000	
15672G-AN-9	CERBERUS ONSHORE CERERUS ONSHORE II CLO LLC 4.732% 09/07/26		08/11/2016	NATIXIS		3,600,167	3,645,000	
15672G-AQ-2	CERBERUS ONSHORE CERBERUS ONSHORE II CLO LLC 6.382% 09/07/26		08/11/2016	NATIXIS		2,106,000	2,160,000	
16165L-AF-7	CHASEFLEX TRUST CHASEFLEX TRUST 4.634% 06/25/36		05/12/2016	RW PRESSPRICH & CO.		7,957,240	9,423,823	26,387
166754-AP-6	CHEVRON OIL FINANCE CORP CHEVRON PHILLIPS CHEM CO 3.400% 12/01/26		11/18/2016	Various		29,958,900	30,000,000	944
17119B-AG-2	CHRYSLER CAPITAL AUTO REC TRUS CHRYSLER CAP AUTO REC TRUST 3.510% 09/15/23		10/26/2016	CITIGROUP GLOBAL MARKETS		14,497,439	14,500,000	
17178H-AG-7	CIENA CORP CIENA CORP 4.382% 04/25/21		04/28/2016	DIRECT		1,021,633	1,021,633	
17290X-AW-0	CITIGROUP COMM MTGE TRUST CITIGROUP COMM MTGE TRUST 4.233% 04/10/49		04/13/2016	CITIGROUP GLOBAL MARKETS		6,694,906	6,500,000	19,107
17290X-AX-8	CITIGROUP COMM MTGE TRUST CITIGROUP COMM MTGE TRUST 4.923% 04/10/49		04/13/2016	CITIGROUP GLOBAL MARKETS		9,733,058	10,000,000	34,188
17290Y-AU-2	CITIGROUP COMM MTGE TRUST CITIGROUP COMM MTGE TRUST 4.120% 05/10/49		05/17/2016	CITIGROUP GLOBAL MARKETS		5,557,451	5,396,000	18,513
17290Y-AV-0	CITIGROUP COMM MTGE TRUST CITIGROUP COMM MTGE TRUST 4.954% 05/10/49		05/17/2016	CITIGROUP GLOBAL MARKETS		7,272,477	7,451,000	31,785
17291C-BU-8	CITIGROUP COMMERCIAL MTGE TRST CGCMT 2016-C2 B 3.176% 09/10/49		08/11/2016	CITIGROUP GLOBAL MARKETS		7,209,866	7,000,000	17,909
17291C-BV-6	CITIGROUP COMMERCIAL MTGE TRST CGCMT 2016 C2 C 4.031% 09/10/49		08/11/2016	CITIGROUP GLOBAL MARKETS		8,754,426	8,500,000	27,601
17291E-AA-9	CITIGROUP COMMERCIAL MTGE TRUS CITIGROUP COM MTGE TRUST 3.250% 12/10/49		12/06/2016	CITIGROUP GLOBAL MARKETS		820,147	1,200,000	1,517
17291E-AY-7	CITIGROUP COMMERCIAL MTGE TRUS CITIGROUP COMM MTGE TRUST 4.032% 12/10/49		12/06/2016	CITIGROUP GLOBAL MARKETS		7,209,656	7,000,000	10,976
17291E-AZ-4	CITIGROUP COMMERCIAL MTGE TRUS CITIGROUP COMM MTGE TRUST 4.248% 12/10/49		12/06/2016	CITIGROUP GLOBAL MARKETS		9,779,720	9,500,000	15,694
17291E-BA-8	CITIGROUP COMMERCIAL MTGE TRUS CITIGROUP COMM MTGE TRUST 4.288% 12/10/49		12/06/2016	CITIGROUP GLOBAL MARKETS		5,436,752	5,633,000	9,393
172967-KG-5	CITIGROUP INC 3.700% 01/12/26		01/05/2016	DIRECT		4,993,350	5,000,000	
172967-KJ-9	CITIGROUP INC CITIGROUP INC 4.600% 03/09/26		11/02/2016	KEYBANC CAPITAL MARKETS		1,067,620	1,000,000	7,411
172967-KU-4	CITIGROUP INC CITIGROUP INC 4.125% 07/25/28		07/18/2016	CITIGROUP GLOBAL MARKETS		4,984,550	5,000,000	
17307G-VM-7	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LN TRUST INC 5.550% 03/01/47		05/06/2016	CITIGROUP GLOBAL MARKETS		5,088,605	5,345,876	7,831
17309Y-AE-7	CITIGROUP MTGE LOAN TRUST CITIGROUP MTGE LOAN TRST INC 6.255% 02/01/56		04/06/2016	WELLS FARGO		2,486,687	3,213,812	5,584
17316H-AZ-8	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LOAN TRST 5.500% 12/25/35		02/25/2016	CITIGROUP GLOBAL MARKETS		5,720,217	7,067,210	
17316Y-AH-1	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LOAN TRUST INC 5.909% 12/25/36		05/06/2016	HUNTER SECS CORP		1,662,983	2,154,471	151
17317E-CT-6	CITIGROUP MORTGAGE LOAN TR INC SER 10-7 CLASS 13A2 6.000% 08/25/36		01/29/2016	CITIGROUP GLOBAL MARKETS		2,018,623	2,167,648	10,471
17318V-AB-8	CITIGROUP MTGE LOAN TRUST INC CITIGROUP MTGE LOAN TRST 3.122% 04/25/37		02/09/2016	CITIGROUP GLOBAL MARKETS		2,164,906	2,899,832	2,619
17319G-AJ-3	CITIGROUP MTGE LOAN TRUST CITIGROUP MTGE LON TRUST 3.009% 03/25/36		02/23/2016	DIRECT		3,540,066	4,290,989	8,934
17320D-AU-2	CITIGROUP COMMERCIAL MTG TR 4.456% 04/10/46		05/10/2016	KGS-ALPHA CAPITAL MA		1,844,688	2,000,000	3,069
17321B-AH-4	CITIGROUP MTGE LOAN TRUST CITIGROUP MTGE LOAN TRUST INC 0.000% 10/25/35		02/09/2016	CITIGROUP GLOBAL MARKETS		3,446,104	4,106,324	
17322J-AB-9	CITIGROUP MTGE LOAN TRUST INC CITIGROUP MTGE LOAN TRUST INC 5.284% 02/20/36		03/04/2016	CITIGROUP GLOBAL MARKETS		5,451,992	7,057,594	4,065
17322J-AB-9	CITIGROUP MTGE LOAN TRUST INC CITIGROUP MTGE LOAN TRUST INC 5.284% 02/20/36		05/01/2016	Interest Capitalization		2,900	2,900	
17323X-AP-6	CITIGROUP MTGE LOAN TRUST CITIGROUP MTGE LOAN TRUST INC 1.011% 01/25/36		07/28/2016	CITIGROUP GLOBAL MARKETS		2,843,441	4,220,320	660
17324D-AY-0	CGCMT 2015-P1 B CITIGROUP COMMERCIAL MTGE TRUS 4.341% 09/15/48		08/31/2016	BANK OF AMERICA		8,852,293	8,295,000	5,167

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
17325D-AG-8	CITIGROUP COMMERCIAL MTGE TRUS 3.698% 10/10/49		09/30/2016	CITIGROUP GLOBAL MARKETS		6,179,577	6,000,000	10,478
17325D-AH-6	CITIGROUP COMMERCIAL MTGE TRUS CITIGROUP COMMERCIAL MTGE TRST 4.324% 10/10/49		09/30/2016	CITIGROUP GLOBAL MARKETS		6,011,578	6,000,000	12,659
17325G-AG-1	CITIGROUP COMM MTGE TRUST CITIGROUP COMM MTGE TRUST 3.669% 11/15/49		11/03/2016	CITIGROUP GLOBAL MARKETS		4,119,842	4,000,000	6,523
17325G-AH-9	CITIGROUP COMM MTGE TRUST CITIGROUP COMM MTGE TRUST 4.140% 11/15/49		11/03/2016	CITIGROUP GLOBAL MARKETS		4,881,287	5,000,000	9,200
174610-AL-9	CITIZENS FINANCIAL GROUP CITIZENS FINANCIAL GROUP 3.750% 07/01/24		04/26/2016	CREDIT SUISSE SECURITIES		2,937,570	3,000,000	36,875
178180-GD-1	CITY NATIONAL BANK CITY NATIONAL BANK 5.375% 07/15/22		08/23/2016	JEFFRIES & CO.		2,652,567	2,300,000	14,080
185508-B@-6	CLECO POWER LLC CLECO POWER LLC 3.570% 12/16/28		12/20/2016	MIZUHO SECURITIES		9,000,000	9,000,000	
18551P-AA-7	CLECO CORPORATION CLECO CORPORATION 3.743% 05/01/26		05/12/2016	MIZUHO SECURITIES		14,000,000	14,000,000	
189054-AU-3	CLOROX COMPANY CLOROX COMPANY 3.500% 12/15/24		01/07/2016	Various		9,026,725	9,000,000	23,625
191216-BZ-2	COCA-COLA COMPANY COCA-COLA 2.250% 09/01/26		08/29/2016	JP MORGAN SECURITIES		19,976,800	20,000,000	
194162-EJ-5	COLGATE PALMOLIVE CO 4.000% 08/15/45		04/01/2016	BARCLAYS CAPITAL GROUP		11,108,500	10,000,000	56,667
19828J-AB-4	COLUMBIA PRPTY TRUST COLUMBIA PROPERTY TRUST 3.650% 08/15/26		08/04/2016	JP MORGAN SECURITIES		15,015,120	15,000,000	
20030N-BP-5	COMCAST CORP COMCAST CORP 4.400% 08/15/35		03/22/2016	MORGAN STANLEY		4,340,320	4,000,000	21,022
20030N-BS-9	COMCAST CORP COMCAST CORP 3.150% 03/01/26		02/16/2016	WELLS FARGO		4,990,600	5,000,000	
202795-JH-4	COMMONWEALTH EDISON COMMONWEALTH EDISON CO 2.550% 06/15/26		06/20/2016	CITIGROUP GLOBAL MARKETS		2,000,000	2,000,000	
20903E-AX-3	CONSOLIDATED COMMUNICATIONS CONSOLIDATED COMM INC 2016 TLB 3.868% 10/05/23		10/14/2016	DIRECT		4,000,000	4,000,000	
210518-CZ-7	CONSUMERS ENERGY CO CONSUMERS ENERGY CO 3.250% 08/15/46		08/01/2016	BANK OF AMERICA		9,922,200	10,000,000	
224044-CA-3	COX COMMUNICATIONS INC COX COMMUNICATIONS INC 2.950% 06/30/23		11/08/2016	CITIGROUP GLOBAL MARKETS		4,831,850	5,000,000	54,903
224044-CG-0	COX COMMUNICATIONS INC COX COMMUNICATIONS INC 3.350% 09/15/26		09/08/2016	WELLS FARGO		7,986,480	8,000,000	
22541Q-7L-0	CREDIT SUISSE FIRST BOSTON CREDIT SUISSE FIRST BOSTON MTG 2.921% 03/25/34		04/13/2016	DIRECT		4,158,919	5,071,853	6,609
22544Q-AG-4	CREDIT SUISSE MTGE TRST CREDIT SUISSE MORTGAGE TRUST 5.687% 06/15/39		09/21/2016	APOLLO		8,892,049	8,830,500	31,737
22546N-AF-1	CREDIT SUISSE MORTGAGE TRST CREDIT SUISSE MORTGAGE TRUST 6.062% 02/15/41		09/21/2016	APOLLO		3,436,542	3,330,000	12,173
22546Q-AL-1	CREDIT SUISSE CREDIT SUISSE NEW YORK 1.375% 05/26/17		05/25/2016	MORGAN STANLEY		4,000,440	4,000,000	764
22757#-AG-0	CROSS TEXAS TRANSMISSION 2.760% 08/18/31		08/18/2016	DIRECT		4,000,000	4,000,000	
22757#-AJ-4	CROSS TEXAS TRANSMISSION 3.530% 08/18/46		08/18/2016	DIRECT		4,000,000	4,000,000	
228227-BD-5	CROWN CASTLE INTL CORP CROWN CASTLE INTL CORP 5.250% 01/15/23		02/03/2016	JP MORGAN SECURITIES		3,187,500	3,000,000	10,063
22822R-BD-1	CROWN CASTLE TOWERS LLC 3.663% 05/15/25		09/01/2016	MORGAN STANLEY		5,272,850	5,000,000	11,193
22822V-AB-7	CROWN CASTLE INTL CORP 4.450% 02/15/26		01/28/2016	BANK OF AMERICA		1,993,420	2,000,000	
22822V-AC-5	CROWN CASTLE INTL CORP CROWN CASTLE INTL CORP 3.700% 06/15/26		04/26/2016	MORGAN STANLEY		7,975,600	8,000,000	
22966R-AD-8	CUBESMART CUBESMART LP 3.125% 09/01/26		08/08/2016	WELLS FARGO		16,915,680	17,000,000	
22976#-AA-8	CTL 2016-05 TR (DOW CHEMICAL) CTL 2016-05 TR (DOW CHEMICAL) 4.010% 10/15/36		07/14/2016	DIRECT		4,983,813	4,983,813	
22977@-AA-9	PENNSYLVANIA MANUFACTURERS PENNSYLVANIA MAN ASSOC 3.870% 12/15/38		12/15/2016	BOSTON INSTITUTIONAL		23,134,700	23,134,700	
23307C-AG-0	DBWF MORTGAGE TRUST DBWF MORTGAGE TRUST 3.808% 12/10/36		12/09/2016	DEUTSCHE BANK		6,475,654	6,500,000	13,751
23312V-AH-9	DEUTSCHE BANK COMM MTGE TRST DEUTSCHE BANK COMM MTGE TRUST 3.041% 09/10/49		07/26/2016	DEUTSCHE BANK		7,209,600	7,000,000	5,913
23312V-AJ-5	DEUTSCHE BANK COMM MTGE TRST 3.264% 09/10/49		07/26/2016	DEUTSCHE BANK		8,754,422	8,500,000	7,707
23317*-AD-2	DD SOUTH LC DD SOUTH LC 5.680% 08/05/33		12/05/2016	Various		9,244,930	9,244,930	
23357*-AG-6	DTE GAS COMPANY 4.070% 12/15/46		12/15/2016	TD SECURITIES		9,000,000	9,000,000	
235851-AR-3	DANAHER CORP DANAHER CORP 4.375% 09/15/45		12/09/2016	Various		22,241,700	20,000,000	261,892
24702N-AL-4	DELL DELL 2016 TERM LOAN B 4.201% 09/07/23		09/27/2016	DIRECT		7,477,115	7,500,000	
25272K-AD-5	DIAMOND 1 FINANCE DIAMOND 1 FINANCE 4.420% 06/15/21		05/17/2016	JP MORGAN SECURITIES		2,999,130	3,000,000	
25272K-AU-7	DIAMOND 1 FINANCE DIAMOND 1 FIN/DIAMOND 2 5.875% 06/15/21		06/08/2016	JP MORGAN SECURITIES		2,750,000	2,750,000	
25365E-AK-1	DIEBOLD INC DIEBOLD INC TERM B 5.497% 03/18/23		05/16/2016	DIRECT		264,670	264,670	
25389N-AM-9	DIGITALGLOBE INC DIGITALGLOBE INC 2016 TL B 3.747% 12/22/23		12/29/2016	DIRECT		6,000,000	6,000,000	
25466A-AJ-0	DISCOVER BANK DISCOVER BANK 3.450% 07/27/26		07/21/2016	CITIGROUP GLOBAL MARKETS		3,995,640	4,000,000	
25674D-AF-0	DOLLAR TREE INC DOLLAR TREE INC TERM LN B2 4.250% 07/06/22		07/28/2016	DIRECT		1,000,000	1,000,000	
25674D-AJ-2	DOLLAR TREE INC DOLLAR TREE TL B3 Assign 3.372% 07/06/22		09/27/2016	DIRECT		1,449,647	1,449,647	
26208A-AF-9	DRIVE AUTO RECEIVABLES TRUST DRIVE AUTO REC TRUST 3.190% 07/15/22		05/18/2016	WELLS FARGO		2,999,753	3,000,000	
26208A-AG-7	DRIVE AUTO RECEIVABLES TRUST DRIVE AUTO RECEIVABLES TRUST 4.530% 08/15/23		05/18/2016	WELLS FARGO		24,996,233	25,000,000	
26208B-AN-0	DRIVE AUTO REC TRUST DRIVE AUTO REC TRUST 4.180% 03/15/24		11/16/2016	DEUTSCHE BANK		12,197,609	12,200,000	
26208L-AB-4	DRIVEN BRANDS FUNDING LLC DRIVEN BRANDS FUNDING LLC 6.125% 07/20/46		05/13/2016	BARCLAYS CAPITAL GROUP		6,359,812	6,384,000	
26244M-AE-2	DRYDEN SR LOAN FUND DRYDEN SR LOAN FUND 3.282% 07/15/27		08/23/2016	WELLS FARGO		9,000,000	9,000,000	
26245C-AG-8	DRYDEN SR LOAN FUND DRYDEN SR LOAN FUND 3.360% 07/20/29		07/15/2016	DEUTSCHE BANK		11,000,000	11,000,000	
26441Y-AZ-0	DUKE-WEEKS REALTY 3.250% 06/30/26		06/16/2016	JP MORGAN SECURITIES		5,944,200	6,000,000	
26442T-AD-9	DUKE UNIVERSITY DUKE UNIVERSITY 3.199% 10/01/38		10/12/2016	JP MORGAN SECURITIES		18,000,000	18,000,000	
26442T-AE-7	DUKE UNIVERSITY DUKE UNIVERSITY 3.299% 10/01/46		10/12/2016	JP MORGAN SECURITIES		10,000,000	10,000,000	
268602-AB-5	ELM TRUST MDCP ELM TRUST MDCP 5.535% 06/20/25		12/08/2016	GUGGENHEIM CAPITAL MKTS		6,124,849	6,125,000	
26884A-BF-9	ERP OPERATING LP ERP OPERATING LP 2.850% 11/01/26		10/05/2016	Various		21,879,220	22,000,000	
26884T-AE-2	ERAC USA FINANCE COMPANY 144A 5.625% 03/15/42		12/06/2016	JP MORGAN SECURITIES		4,380,440	4,000,000	52,500
26884U-A*-0	EPR PROPERTIES EPR PROPERTIES 4.350% 08/22/24		08/22/2016	BANK OF AMERICA		10,000,000	10,000,000	
26885B-AA-8	EQT MIDSTREAM PARTNERS L 4.000% 08/01/24		04/11/2016	MORGAN STANLEY		1,153,672	1,300,000	10,544
26885B-AB-6	EQT MIDSTREAM PARTNERS L EQT MIDSTREAM PARTNERS 4.125% 12/01/26		11/01/2016	DEUTSCHE BANK		14,878,650	15,000,000	
285512-AD-1	ELECTRONIC ARTS INC ELECTRONIC ARTS INC 4.800% 03/01/26		02/17/2016	BANK OF AMERICA		28,904,010	29,000,000	
29103D-AK-2	EMERA US FINANCE LP EMERA US FINANCE LP 4.750% 06/15/46		06/09/2016	JP MORGAN SECURITIES		14,893,200	15,000,000	
29336U-AB-3	ENLINK MIDSTREAM PARTNER ENLINK MIDSTREAM PARTNERS 4.400% 04/01/24		07/27/2016	MORGAN STANLEY		2,922,120	3,000,000	44,000
29336U-AF-4	ENLINK MIDSTREAM PARTNER ENLINK MIDSTREAM PARTNERS 4.850% 07/15/26		08/09/2016	Various		1,989,080	2,000,000	3,772

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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
29364W-AV-0	ENTERGY LOUISIANA LLC ENTERGY LOUISIANA LLC 4.950% 01/15/45		03/07/2016	JP MORGAN SECURITIES		1,940,120	2,000,000	15,125
293791-AF-6	ENTERPRISE PRODUCTS OPER ENTERPRISE PRODUCTS OPER 6.875% 03/01/33		02/25/2016	MORGAN STANLEY		1,375,998	1,310,000	
293791-AP-4	ENTERPRISE PRODUCTS OPER 6.665% 10/15/34		01/19/2016	MORGAN STANLEY		1,561,605	1,500,000	26,877
29379V-AP-8	ENTERPRISE PRODUCTS OPER ENTERPRISE PRODUCTS 5.200% 09/01/20		09/07/2016	MORGAN STANLEY		5,622,450	5,000,000	7,944
29379V-AZ-6	ENTERPRISE PRODUCTS OPER ENTERPRISE PRODUCTS 3.350% 03/15/23		08/24/2016	SUNTRUST CAPITAL		4,662,270	4,500,000	68,675
29379V-BH-5	ENTERPRISE PRODUCTS OPER ENTERPRISE PRODUCTS OPERATING 3.700% 02/15/26		09/20/2016	GOLDMAN SACHS & CO.		2,039,240	2,000,000	7,811
29379V-BL-6	ENTERPRISE PRODUCTS OPER ENTERPRISE PRODUCTS OPER 3.950% 02/15/27		04/04/2016	JP MORGAN SECURITIES		5,985,600	6,000,000	
29429E-AH-4	CITIGROUP COMM MTGE TRUST CITIGROUP COMM MTGE TRUST 3.075% 07/10/49		07/14/2016	CITIGROUP GLOBAL MARKETS		5,150,000	5,000,000	11,958
29429E-AJ-0	CITIGROUP COMM MTGE TRUST CITIGROUP COMM MTGE TRUST 3.377% 07/10/49		07/14/2016	CITIGROUP GLOBAL MARKETS		11,077,325	10,755,000	28,249
29429E-AK-7	CITIGROUP COMM MTGE TRUST CITIGROUP COMM MTGE TRUST 3.977% 07/10/49		07/14/2016	CITIGROUP GLOBAL MARKETS		9,779,190	9,853,000	31,681
29669*-AB-7	ESSENTIA HEALTH ESSENTIA HALTH 3.900% 02/15/40		12/21/2016	Various		23,000,000	23,000,000	
299808-AF-2	EVEREST REINSURANCE HLDG 4.868% 06/01/44		06/06/2016	DIRECT		4,545,405	4,500,000	4,868
30161N-AV-3	EXELON CORP EXELON CORP 4.450% 04/15/46		04/04/2016	BARCLAYS CAPITAL GROUP		1,989,800	2,000,000	
30219G-AM-0	EXPRESS SCRIPTS HOLDING EXPRESS SCRIPTS HOLDING 4.500% 02/25/26		02/22/2016	CITIGROUP GLOBAL MARKETS		7,957,360	8,000,000	
30219G-AN-8	EXPRESS SCRIPTS HOLDING EXPRESS SCRIPTS HOLDING 3.400% 03/01/27		06/29/2016	CREDIT SUISSE SECURITIES		4,997,950	5,000,000	
30231G-AT-9	EXXON MOBIL CORPORATION EXXON MOBIL CORPORATION 3.043% 03/01/26		02/29/2016	CITIGROUP GLOBAL MARKETS		2,250,000	2,250,000	
30231G-AW-2	EXXON MOBIL CORPORATION EXXON MOBIL CORPORATION 4.114% 03/01/46		03/01/2016	Various		35,033,250	35,000,000	571
30251B-AD-0	FMR LLC FMR LLC 4.950% 02/01/33		05/18/2016	BANK OF AMERICA		7,434,380	7,000,000	105,875
30261Q-AM-5	FREMF MTGE TRUST FREMF MTGE TRUST 3.599% 12/25/45		05/23/2016	Performance Trust Capital		9,646,484	10,000,000	25,851
30290T-AQ-5	FREMF MORTGAGE TRUST FREMF MORTGAGE TRUST 3.938% 07/25/45		05/04/2016	Performance Trust Capital		9,975,000	10,000,000	9,046
30290X-AN-3	FREMF MTGE TRUST FREMF MTGE TRUST 3.502% 11/25/45		09/09/2016	BARCLAYS CAPITAL GROUP		13,771,041	13,180,000	17,241
30290X-AQ-6	FREMF MTGE TRUST FREMF MTGE TRUST 3.502% 11/25/45		05/09/2016	Performance Trust Capital		9,696,875	10,000,000	11,069
30291K-AQ-3	FREMF MTGE TRUST FREMF MTGE TRUST 3.557% 06/25/45		05/23/2016	Performance Trust Capital		9,404,688	10,000,000	25,471
313747-AX-5	FEDERAL REALTY INVS TRUST FEDERAL REALTY INVESTMENT 3.625% 08/01/46		11/03/2016	Various		25,688,797	26,050,000	104,793
31428X-BF-2	FEDEX CORP FEDEX CORP 3.250% 04/01/26		03/21/2016	DEUTSCHE BANK		4,989,800	5,000,000	
316773-CP-3	FIFTH THIRD BANCORP 4.300% 01/16/24		11/08/2016	CITIGROUP GLOBAL MARKETS		4,476,318	4,200,000	59,197
31677A-AB-0	FIFTH THIRD BANK FIFTH THIRD BANK 3.850% 03/15/26		03/10/2016	DEUTSCHE BANK		3,996,040	4,000,000	
32051G-T2-1	FIRST HORIZON ALTERNATIVE MTG FIRST HORIZON ALT MTGE 5.750% 04/25/36		08/09/2016	CREDIT SUISSE SECURITIES		1,480,579	2,277,813	14,636
32057H-AJ-6	FIRST INVESTORS AUTO OWNERS TR FIRST INVESTORS AUTO OWNERS TR 3.350% 11/15/22		09/12/2016	WELLS FARGO		2,249,958	2,250,000	
33616C-AB-6	FIRST REPUBLIC BANK FIRST REPUBLIC BANK 4.375% 08/01/46		07/26/2016	BANK OF AMERICA		22,636,490	23,000,000	
337738-AP-3	FISERV INC FISERV INC 3.850% 06/01/25		11/08/2016	BARCLAYS CAPITAL GROUP		1,056,540	1,000,000	17,432
33829T-AA-4	FIVE CORNERS FUNDING TRS 144A 4.419% 11/15/23		09/13/2016	CITIGROUP GLOBAL MARKETS		7,505,530	7,000,000	103,969
33843P-AG-1	FLAGSHIP CREDIT AUTO TRUST FCAT 2016-3 2.720% 07/15/22		08/03/2016	DEUTSCHE BANK		21,498,955	21,500,000	
33844F-AD-9	FLAGSHIP CREDIT AUTO TRUST FLAGSHIP CREDIT AUTO TRUST 2.710% 11/15/22		10/19/2016	BARCLAYS CAPITAL GROUP		10,199,436	10,200,000	
33844F-AE-7	FLAGSHIP CREDIT AUTO TRUST FLAGSHIP AUTO CREDIT TRUST 3.890% 11/15/22		10/19/2016	BARCLAYS CAPITAL GROUP		3,749,379	3,750,000	
33938E-AS-6	FLEXTRONICS INTL LTD FLEXTRONICS INTL LTD 5.000% 02/15/23		08/10/2016	STIFEL NICOLAUS		14,075,100	13,000,000	
33972P-AA-7	FLNG LIQUEFICATION 2 LLC FLNG LIQUEFICATION 2 LLC 4.125% 03/31/38		07/12/2016	GRANTCHESTER SECS		10,000,000	10,000,000	
343498-AA-9	FLOWERS FOODS INC 4.375% 04/01/22		01/07/2016	BANK OF AMERICA		6,806,800	6,500,000	79,783
343498-AB-7	FLOWERS FOODS INC FLOWERS FOODS INC 3.500% 10/01/26		09/23/2016	DEUTSCHE BANK		19,894,600	20,000,000	
345370-CQ-1	FORD MOTOR COMPANY 4.750% 01/15/43		11/09/2016	Various		10,079,150	10,000,000	155,035
34959J-AD-0	FORTIVE CORPORATION 4.300% 06/15/46		06/09/2016	Various		35,475,500	35,000,000	
35563B-AL-4	FREMF MTGE TRUST FREMF MTGE TRUST 4.558% 01/25/47		06/20/2016	Performance Trust Capital		15,060,993	14,915,000	44,674
361920-AG-9	GS MTG SECURITIES TRUST GS MTGE SECURITIES TRUST 3.410% 12/10/22		03/04/2016	BANK OF AMERICA		3,922,188	4,000,000	3,031
361920-AJ-3	GS MTG SECURITIES TRUST GS MORTGAGE SEC TRUST 3.458% 12/10/30		02/01/2016	MERRILL LYNCH				158
36221*-AB-3	GRAMERCY PROPERTY TRUST GRAMERCY PROPERTY TRUST 3.890% 12/15/22		12/15/2016	BANK OF AMERICA		8,000,000	8,000,000	
3622E8-AC-9	GSAA HOME EQUITY TRUST GSAA 2006-15 5.882% 09/25/36		08/03/2016	KEYBANC CAPITAL MARKETS		6,744,115	10,579,005	7,591
36248E-AG-0	GS MTGE SEC TRUST GS MTGE SEC TRUST 5.184% 12/10/43		05/04/2016	SANDLER O'NEILL		5,214,844	5,000,000	5,953
36248P-AJ-9	GS MORTGAGE SEC TRUST GS MORTGAGE SEC TRUST 3.790% 01/10/21		08/25/2016	GOLDMAN SACHS & CO.		5,758,257	5,491,000	16,764
36248P-AN-0	GS MORTGAGE SEC TRUST GSMS 2014-NEW D 3.790% 01/10/31		08/25/2016	Various		10,931,172	11,000,000	15,686
36251E-AH-2	GSMSC RESECURITIZATION GSMSC RECURITIZATION TRUST 3.173% 01/26/36		04/25/2016	GOLDMAN SACHS & CO.		6,962,325	10,700,980	23,606
36251P-AJ-3	GS MORTGAGE SECURITIES TRST GS MORTGAGE SECURITIES TRST 3.395% 10/10/49		09/22/2016	GOLDMAN SACHS & CO.		10,299,425	10,000,000	27,349
36251P-AL-8	GS MORTGAGE SECURITIES TRST GS MORTGAGE SECURITIES TRST 4.000% 10/10/49		09/23/2016	GOLDMAN SACHS & CO.		9,451,431	9,250,000	29,807
36251P-AM-6	GS MORTGAGE SECURITIES TRST GS MORTGAGE SEC TRUST 2.620% 10/10/49		09/22/2016	GOLDMAN SACHS & CO.		711,815	1,000,000	2,111
36251X-AA-5	GS MORTGAGE SEC TRUST GS MTGE SEC TRUST 3.233% 11/10/49		11/16/2016	GOLDMAN SACHS & CO.		1,031,858	1,400,365	3,647
36251X-AV-9	GS MORTGAGE SEC TRUST GS MTGE SEC TRUST 3.645% 11/10/49		11/16/2016	GOLDMAN SACHS & CO.		7,209,910	7,000,000	20,554
36251X-AW-7	GS MORTGAGE SEC TRUST GS MORTGAGE SEC TRUST 3.703% 11/10/49		11/16/2016	GOLDMAN SACHS & CO.		2,071,169	2,011,000	5,999
36251X-AY-3	GS MORTGAGE SEC TRUST GS MORTGAGE SEC TRUST 3.804% 11/10/49		11/16/2016	GOLDMAN SACHS & CO.		4,643,821	4,772,391	14,624
36251X-BK-2	GS MORTGAGE SEC TRUST GSMS 2016-GS4 3.557% 10/10/31		11/29/2016	GOLDMAN SACHS & CO.		13,725,732	14,207,300	40,712
36252T-AY-1	GS MTGE SECURITIES TRUST GS MTGE SECURITIES TRUST 4.530% 05/10/49		05/17/2016	GOLDMAN SACHS & CO.		8,474,372	8,250,000	32,182
36253B-BB-8	GS MORTGAGE SECURITIES TRUST GSMS 2014-GC22 C 4.646% 06/10/47		04/21/2016	CITIGROUP GLOBAL MARKETS		4,297,617	4,200,000	13,549
37045V-AK-6	GENERAL MOTORS CO GENERAL MOTORS CO 6.600% 04/01/36		02/18/2016	GOLDMAN SACHS & CO.		4,996,000	5,000,000	
37045X-BG-0	GENERAL MOTORS FINL CO GENERAL MOTORS FINANCIAL CO 5.250% 03/01/26		07/27/2016	Various		17,765,430	17,000,000	130,521
37045X-BQ-8	GENERAL MOTORS FINL CO GENERAL MOTORS FINL 4.000% 10/06/26		10/03/2016	BANK OF AMERICA		3,994,440	4,000,000	
37331N-AD-3	GEORGIA-PACIFIC LLC 144A 3.734% 07/15/23		07/25/2016	JEFFRIES & CO.		7,548,940	7,000,000	9,439
37331N-AH-4	GEORGIA-PACIFIC LLC GEORGIA-PACIFIC LLC 3.600% 03/01/25		12/12/2016	JEFFRIES & CO.		6,072,180	6,000,000	62,100

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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
37943V-BE-2	GLOBAL PAYMENTS GLOBAL PAYMENTS-REPRICE TL B 3.382% 04/22/23		11/09/2016	DIRECT		778,547	778,547	
379463-A*-3	GLOBAL WATER RESOURCES INC GLOBAL WATER RESOURCES INC 4.380% 06/15/28		06/24/2016	US BANCORP		2,750,000	2,750,000	
379463-A@-1	GLOBAL WATER RESOURCES INC GLOBAL WATER RESOURCES INC 4.580% 06/15/36		06/24/2016	US BANCORP		8,250,000	8,250,000	
38081E-AA-9	GOLDEN BEAR 2016-1A A GOLDEN BEAR 3.750% 09/20/47		06/15/2016	NATIXIS		8,609,257	8,609,257	
38141G-ES-9	GOLDMAN SACHS GROUP INC 5.950% 01/15/27		01/06/2016	DIRECT		3,366,120	3,000,000	87,267
38143U-BH-7	GOLDMAN SACHS GROUP INC GOLDMAN SACHS GROUP INC 3.750% 02/25/26		02/22/2016	GOLDMAN SACHS & CO.		2,993,070	3,000,000	
38145G-AG-5	GOLDMAN SACHS GROUP INC GOLDMAN SACHS GROUP INC 2.350% 11/15/21		09/22/2016	GOLDMAN SACHS & CO.		4,994,850	5,000,000	
39303N-AB-7	GREEN ENERGY PARTNERS GREEN ENERGY PTNR TL B1 6.406% 11/13/21		10/13/2016	GOLDMAN SACHS & CO.		2,234,262	2,277,841	
39538W-EE-4	GREENPOINT MORTGAGE FUNDING TR GREENPOINT MTGE FUND TRST 1.036% 11/25/45		01/27/2016	NOMURA SECURITIES INTL		3,541,786	6,528,638	897
398079-AG-8	GREYWOLF CLO LTD GREYWOLF CLO LTD 4.712% 04/15/25		03/07/2016	Various		5,152,500	6,000,000	34,132
404122-AS-2	HCA, INC HCA INC 4.247% 03/18/23		03/22/2016	DIRECT		496,250	496,250	
404122-AT-0	HCA, INC HCA INC-TERM LN B7 3.637% 02/09/24		08/22/2016	DIRECT		2,992,500	2,992,500	
40414L-AG-4	HCP INC 3.150% 08/01/22		02/25/2016	WELLS FARGO		3,774,000	4,000,000	10,500
40414L-AJ-8	HCP INC HCP INC 4.250% 11/15/23		03/01/2016	WELLS FARGO		976,840	1,000,000	12,868
406216-BD-2	HALLIBURTON COMPANY 3.500% 08/01/23		10/06/2016	MORGAN STANLEY		5,182,400	5,000,000	34,514
406216-BE-0	HALLIBURTON COMPANY HALLIBURTON CO 4.750% 08/01/43		09/01/2016	GOLDMAN SACHS & CO.		5,309,925	5,000,000	23,750
406216-BG-5	HALLIBURTON COMPANY HALLIBURTON CO 3.800% 11/15/25		11/09/2016	Various		12,076,951	11,695,000	109,156
406216-BJ-9	HALLIBURTON COMPANY HALIBURTON COMPANY 4.850% 11/15/35		07/13/2016	MORGAN STANLEY		5,626,900	5,000,000	42,438
41151P-AL-9	HARBOR FREIGHT HARBOR FREIGHT TOOLS USA 4.159% 08/16/23		08/24/2016	DIRECT		3,750,471	3,750,471	
41161U-AE-2	HARBORVIEW MTGE LN TRUST HARBORVIEW MTGE LN TRUST 3.376% 03/01/56		09/13/2016	Various		5,392,426	6,774,998	6,308
411707-AA-0	CKE RESTAURANT'S HOLDINGS INC. 144A 4.474% 03/20/43		10/04/2016	BARCLAYS CAPITAL GROUP		3,986,866	4,001,500	14,905
413086-AH-2	HARMAN INTL IND HARMAN INTL IND 4.150% 05/15/25		03/24/2016	SEA PORT GROUP SEC LLC		1,965,480	2,000,000	31,125
42225U-AD-6	HEALTHCARE TRUST OF AMERICA HEALTHCARE TRUST OF AMERICA 3.500% 08/01/26		11/01/2016	Various		8,510,750	8,500,000	49,194
42251#-AW-4	HEB GROCERY COMPANY LP HEB GROCERY COMPANY LP 3.800% 03/30/35		03/30/2016	JP MORGAN SECURITIES		7,000,000	7,000,000	
42251#-AX-2	HEB GROCERY COMPANY LP HEB GROCERY COMPANY LP 4.030% 03/30/37		03/30/2016	JP MORGAN SECURITIES		5,000,000	5,000,000	
42770W-AA-7	HERO FUNDING TRUST HERO FUNDING TRUST 3.750% 09/20/41		05/26/2016	MORGAN STANLEY		5,509,138	5,510,942	
427866-AW-8	HERSHEY FOODS HERSHEY COMPANY 3.375% 08/15/46		08/02/2016	BANK OF AMERICA		9,951,300	10,000,000	
42806D-AZ-2	HERTZ HERTZ 2016-3A B 3.110% 07/25/20		06/01/2016	DEUTSCHE BANK		3,499,909	3,500,000	
42806D-BA-6	HERTZ HERTZ 2016-3A C 4.430% 07/25/20		06/01/2016	DEUTSCHE BANK		1,999,420	2,000,000	
42806D-BE-8	HERTZ HERTZ 2016-4A C 5.060% 07/25/22		06/01/2016	DEUTSCHE BANK		3,749,580	3,750,000	
42824C-AW-9	HP ENTERPRISE CO HP ENTERPRISE CO 4.900% 10/15/25		12/21/2016	Tax Free Exchange		29,925,677	30,000,000	269,500
43132R-AG-6	HILDENECLO LTD HILDENE CLO LTD 3.881% 01/17/26		03/07/2016	CREDIT SUISSE SECURITIES		3,785,000	4,000,000	20,511
43289D-AE-3	HILTON WORLDWIDE FINANCE HILTON WWIDE FIN 2016 TL B2 3.382% 10/25/23		08/23/2016	DIRECT		1,813,085	1,813,085	
43300L-AN-0	HILTON USA TRUST HILTON USA TRUST 4.200% 11/22/46		11/22/2016	NATIONAL FINANCIAL SVS		20,190,875	25,000,000	78,628
438516-BL-9	HONEYWELL INTERNATIONAL INC HONEYWELL INTERNATIONAL 2.500% 11/01/26		10/24/2016	JP MORGAN SECURITIES		9,964,000	10,000,000	
44043V-AD-0	HORIZON PHARMA 4.034% 04/29/21		07/28/2016	DIRECT		5,484,303	5,486,111	
443510-AG-7	HUBBELL INC HUBBELL INC 3.350% 03/01/26		02/23/2016	JP MORGAN SECURITIES		18,856,360	19,000,000	
44421L-AE-2	HUDSON YARDS HUDSON YARDS 2.977% 08/10/38		08/08/2016	DEUTSCHE BANK		5,412,922	5,250,000	9,866
44421L-AG-7	HUDSON YARDS HUDSON YARDS 2.977% 08/10/38		08/08/2016	DEUTSCHE BANK		10,050,153	10,000,000	18,792
44422P-BN-1	HUDSONS BAY SIMON JV TRUST HUDSONS BAY SIMON JV TRUST 4.155% 08/05/34		11/09/2016	KGS-ALPHA CAPITAL MA		10,096,719	9,500,000	15,349
446150-AJ-3	HUNTINGTON BANCSHARES HUNTINGTON BANCSHARES 3.150% 03/14/21		03/09/2016	GOLDMAN SACHS & CO.		5,988,180	6,000,000	
448579-AF-9	HYATT HOTELS CORPS HYATT HOTELS CORP 4.850% 03/15/26		02/29/2016	JP MORGAN SECURITIES		2,997,600	3,000,000	
44891A-AF-4	HYUNDAI CAPITAL AMERICA HYUNDAI CAPITAL AMERICA 3.000% 03/18/21		03/14/2016	CITIGROUP GLOBAL MARKETS		28,957,370	29,000,000	
44891A-AK-3	HYUNDAI CAPITAL AMERICA HYUNDAI CAPITAL AMERICA 2.750% 09/27/26		09/22/2016	BARCLAYS CAPITAL GROUP		5,994,780	6,000,000	
44969C-BD-1	IMS HEALTH INC IMS HEALTH INC 2016 TL B ASS 3.497% 03/17/21		11/14/2016	DIRECT		2,268,540	2,268,540	
45660L-WE-5	RESIDENTIAL ASSET SEC TR SER 05-AR1B CLASS 2A1B 1.541% 10/25/36		01/20/2016	CITIGROUP GLOBAL MARKETS		2,876,416	4,116,517	
456681-AE-5	INYMAC INDX MTGE LN TRST INDYMAC INDX MTGE LOAN TRUST 2.999% 07/25/37		05/19/2016	ASG BROKERAGE LTD		7,634,106	11,176,964	16,514
45672J-AF-7	INEOS US FINANCE LLC INEOS US FINANCE LLC 3.743% 12/15/20		08/22/2016	DIRECT		4,973,087	4,974,642	
457187-AB-8	INGREDION INC INGREDION INC 3.200% 10/01/26		10/18/2016	Various		24,256,980	24,000,000	25,778
45905U-XK-5	INTL BANK & RECON DEV INTL BANK RECON & DEVELOPMENT 2.750% 07/27/46		07/07/2016	BARCLAYS CAPITAL GROUP		50,000,000	50,000,000	
459200-JH-5	INT'L BUSINESS MACHINES CORP IBM CORP 4.700% 02/19/46		02/16/2016	JP MORGAN SECURITIES		4,961,800	5,000,000	
460146-CQ-4	INTERNATIONAL PAPER COMPANY INTERNATIONAL PAPER 4.400% 08/15/47		08/02/2016	DEUTSCHE BANK		4,994,950	5,000,000	
462478-AA-2	IOWA INTERSTATE RAILROAD 4.530% 01/28/28		02/02/2016	BANK OF AMERICA		15,000,000	15,000,000	
46590M-AV-2	JP MORGAN CHASE COMM MTGE JP MORGAN CHASE COMM MTGE 3.056% 08/15/49		07/08/2016	JP MORGAN SECURITIES		10,608,949	10,300,000	24,479
46590M-AW-0	JP MORGAN CHASE COMM MTGE JP MORGAN CHASE COMM MTGE 3.460% 08/15/49		07/08/2016	JP MORGAN SECURITIES		5,767,994	5,600,000	15,068
46590R-AK-5	JP MORGAN CHASE COMM MTGE JP MORGAN CHASE COMM MTGE 3.397% 08/15/49		09/22/2016	JP MORGAN SECURITIES		5,149,965	5,000,000	13,681
46590R-AL-3	JP MORGAN CHASE COMM MTGE JP MORGAN CHASE COMM MTGE 3.483% 08/15/49		09/22/2016	JP MORGAN SECURITIES		4,374,563	4,500,000	12,627
466247-WS-8	JP MORGAN MORTGAGE TRUST JP MORGAN MTGE TRUST 3.245% 10/25/35		04/14/2016	JP MORGAN SECURITIES		2,991,554	3,242,877	5,086
46625H-JQ-4	JP MORGAN CHASE & CO JP MORGAN & CO 6.750% Perpet.		02/11/2016	DIRECT		1,008,750	1,000,000	3,000
46625H-RW-2	JP MORGAN CHASE & CO JPMORGAN CHASE & CO 2.112% 10/24/23		10/17/2016	JP MORGAN SECURITIES		3,000,000	3,000,000	
46627M-FV-4	JP MORGAN ALT LN TRUST JPALT 2006-S1 3A 6.180% 03/25/36		03/29/2016	ASG BROKERAGE LTD		2,545,525	3,967,269	
46627Q-BC-1	JP MORGAN CHASE COMM MTGE JP MORGAN CHASE COMM MTGE 5.855% 06/12/43		09/21/2016	APOLLO		1,593,255	1,602,926	5,735
46628S-AH-6	JP MORGAN MTGE JP MORGAN MORTGAGE 6.410% 07/25/36		08/25/2016	GOLDMAN SACHS & CO.		1,291,746	2,296,437	11,858
46629Q-AE-6	JP MORGN MTGE ACQUISITION JP MORGAN MTGE ACQUISITION 4.908% 08/25/46		01/01/2016	MORGAN STANLEY		(425,744)	(558,352)	(268)
46630G-AW-5	JP MORGAN MTGE TRUST JPMORGAN MTGE TRUST 3.178% 07/25/35		03/29/2016	JP MORGAN SECURITIES		1,181,862	1,335,855	2,477

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
46630M-AE-2	JPM MTGE ACQUISITION JPM MTGE ACQUISITION 4.815% 01/25/37		05/27/2016	CITIGROUP GLOBAL MARKETS		2,078,100	2,995,460	481
46631B-AJ-4	JP MORGAN CHASE COMM MTGE JP MORGAN CHASE COMM MTGE 5.759% 06/15/49		09/21/2016	APOLLO		754,737	750,000	2,723
46635B-AN-1	JP MORGAN REREMIC JP MORGAN REREMIC 4.500% 06/26/40		05/06/2016	MORGAN STANLEY		3,174,287	4,260,788	5,326
46635B-AN-1	JP MORGAN REREMIC JP MORGAN REREMIC 4.500% 06/26/40		06/01/2016	Interest Capitalization		23,217	23,217	
46636V-AR-7	JP MORGAN CHASE COMM MTG SE JPMCC 2011-C5 144A 5.408% 08/15/46		12/12/2016	SANDLER O'NEILL		5,510,338	5,440,000	11,797
46639E-AL-5	JP MORGAN CHASE COMM MTG SE 2012-LC9 CLASS C 144 A 4.415% 12/15/47		04/27/2016	JEFFRIES & CO.		6,548,774	6,340,000	804
46639E-AN-1	JP MORGAN CHASE COMM MTG SE JP MORGAN CHASE COMM MTGE 4.415% 12/15/47		05/24/2016	SANDLER O'NEILL		4,331,602	4,426,000	14,120
46639N-AW-1	JPMBB JPMBB COMM MTGE SEC 4.086% 07/15/45		09/09/2016	BARCLAYS CAPITAL GROUP		1,533,548	1,453,708	2,216
46640J-AX-5	JP MORGAN CHASE COMM MTGE JP MORGAN CHASE COMM MTGE 4.053% 01/15/46		05/18/2016	Various		8,273,776	8,520,000	27,017
46640L-AK-8	JPMBB COMMERCIAL MTG SECS 2013-C14 C 4.562% 08/15/46		01/25/2016	Various		5,555,308	5,540,000	18,735
46640L-AN-2	JPMBB COMMERCIAL MTG SECS 4.562% 08/15/46		03/09/2016	JP MORGAN SECURITIES		2,099,219	2,500,000	4,119
46645U-AY-3	JPMORGAN CHASE COMM MTGE JPMORGAN CHASE COMM MTGE 4.053% 12/15/49		12/05/2016	JP MORGAN SECURITIES		9,784,962	9,500,000	22,458
46645U-AZ-0	JPMORGAN CHASE COMM MTGE JPMORGAN CHASE COMM MTGE 3.462% 12/15/49		12/05/2016	JP MORGAN SECURITIES		6,727,305	7,500,000	15,146
46646R-AP-8	JPMDB COMM MTGE SEC JPMDB COMM MTGE SEC 3.638% 12/15/49		10/31/2016	JP MORGAN SECURITIES		6,179,994	6,000,000	12,732
478111-AC-1	JOHN HOPKINS HEALTH SYS JOHNS HOPKINS HEALTH SYS 3.837% 05/15/46		11/23/2016	RBC CAPITAL MARKETS		9,473,700	10,000,000	20,251
478160-BV-5	JOHNSON & JOHNSON Johnson & Johnson 3.700% 03/01/46		02/26/2016	JP MORGAN SECURITIES		9,933,600	10,000,000	
48126H-AC-4	JPMORGAN CHASE & CO JPMORGAN CHASE & CO 6.100% Perpet.		02/11/2016	DIRECT		1,902,500	2,000,000	46,089
48250V-AN-7	KKR FIN CLO LTD KKR FINANCIAL CLO LTD 4.141% 01/16/28		04/20/2016	GOLDMAN SACHS & CO.		1,995,000	2,000,000	1,501
48250W-AE-5	KKRCLO TRUST KKR CLO TRUST 4.088% 07/15/28		05/31/2016	NATIONSBANC		4,727,202	4,740,000	
48250W-AF-2	KKRCLO TRUST KKR FINANCIAL CLO 5.228% 07/15/28		05/31/2016	NATIONSBANC		5,489,100	5,700,000	
485170-AV-6	KANSAS CITY SOUTHERN KANSAS CITY SOUTHERN 3.000% 05/15/23		07/26/2016	Tax Free Exchange		19,435,135	20,000,000	
48562R-AH-2	KAR AUCTION SERVICES, INC KAR AUCTION SERVICES 4.457% 03/09/23		03/17/2016	DIRECT		496,250	496,250	
49327M-2K-9	KEY BANK NA 3.300% 06/01/25		02/17/2016	KEYBANC CAPITAL MARKETS		5,045,700	5,000,000	37,125
49338L-AB-9	KEYSIGHT TECHNOLOGIES KEYSIGHT TECHNOLOGIES 4.550% 10/30/24		09/14/2016	JEFFRIES & CO.		5,147,600	5,000,000	87,840
494368-BV-4	KIMBERLY-CLARK CORP KIMBERLY-CLARK CORP 3.200% 07/30/46		07/26/2016	GOLDMAN SACHS & CO.		6,983,900	7,000,000	
49446R-AP-4	KIMCO REALTY CORP KIMCO REALTY CORP 2.800% 10/01/26		08/09/2016	Various		14,877,960	15,000,000	
49446R-AQ-2	KIMCO REALTY CORP KIMCO REALTY CORP 4.125% 12/01/46		11/01/2016	CITIGROUP GLOBAL MARKETS		9,921,300	10,000,000	
50076Q-AR-7	KRAFT FOODS GROUP INC KRAFT HEINZ FOODS CO 6.875% 01/26/39		04/06/2016	DEUTSCHE BANK		4,976,581	3,842,000	55,029
50077L-AD-8	KRAFT HEINZ FOODS KRAFT HEINZ FOODS CO 3.000% 06/01/26		08/19/2016	Tax Free Exchange		1,002,792	1,000,000	
50077L-AL-0	KRAFT HEINZ FOODS KRAFT HEINZ FOODS 5.000% 07/15/35		09/08/2016	HSBC SECURITIES, INC		4,633,040	4,000,000	32,222
501044-DC-2	KROGER CO KR 3.500% 02/01/26		01/08/2016	US BANK NA		4,988,150	5,000,000	
50212X-AS-5	LPL HOLDINGS INC LPL HODINGS INC-TERM LN B 4.916% 11/20/22		10/05/2016	DIRECT		992,344	994,975	
50212X-AU-0	LPL HOLDINGS INC LPL HOLDINGS INC 4.498% 03/29/21		10/05/2016	DIRECT		1,978,883	1,989,950	
50540R-AP-7	LABORATORY CORP OF AMER HLDGS LABORATORY CORP OF AMERICA 3.200% 02/01/22		01/07/2016	GOLDMAN SACHS & CO.		4,948,350	5,000,000	71,556
50543L-AA-0	LABRADOR AVIATION FINANCE LTD LABRADOR AVIATION FINANCE LTD 4.300% 01/15/42		12/08/2016	MIZUHO SECURITIES		9,021,496	9,200,000	
50587K-AB-7	LAFARGEHOLCIM FINANCE US LAFARGEHOLCIM FINANCE US 4.750% 09/22/46		09/16/2016	CITIGROUP GLOBAL MARKETS		14,779,800	15,000,000	
50987*-AA-0	LAKE HEALTH 2016 CTL PT TR LAKE HEALTH 2016 CTL PT 3.750% 11/15/35		09/23/2016	PIPER JAFFRAY		5,000,000	5,000,000	
512807-AN-8	LAM RESEARCH CORP 3.800% 03/15/25		11/14/2016	MORGAN STANLEY		5,048,550	5,000,000	32,722
521865-AX-3	LEAR CORP LEAR CORP 5.250% 01/15/25		11/18/2016	CITIGROUP GLOBAL MARKETS		10,550,000	10,000,000	186,667
53359#-AF-9	LINCOLN ELECTRIC HOLDINGS, INC LINCOLN ELECTRIC HOLDINGS INC 3.030% 10/20/33		10/20/2016	BANK OF AMERICA		3,000,000	3,000,000	
53359#-AG-7	LINCOLN ELECTRIC HOLDINGS, INC LINCOLN ELECTRIC HOLDINGS INC 3.270% 10/20/37		10/20/2016	BANK OF AMERICA		5,000,000	5,000,000	
53359#-AH-5	LINCOLN ELECTRIC HOLDINGS, INC LINCOLN ELECTRIC HOLDINGS INC 3.520% 10/20/41		10/20/2016	BANK OF AMERICA		2,000,000	2,000,000	
53803H-AK-6	LIVE NATION ENTERTAINMENT INC LIVE NATION ENT INC-TL B ASSIG 3.382% 10/27/23		11/04/2016	DIRECT		2,976,478	2,976,478	
540424-AS-7	LOEWS CORP LOEWS CORP 3.750% 04/01/26		03/24/2016	Various		10,057,520	10,000,000	3,333
548661-DN-4	LOWE'S COMPANIES INC LOWE'S COS INC 3.700% 04/15/46		04/11/2016	WELLS FARGO		3,977,760	4,000,000	
55312T-AF-0	ML-CFC COMMERCIAL MTGE TRUST ML CFC COMM MORTGAGE TRST 5.526% 03/12/51		09/21/2016	APOLLO		6,187,338	6,110,805	19,698
55336V-AA-8	MPLX LP 4.000% 02/15/25		11/03/2016	SUNTRUST CAPITAL		4,958,750	5,000,000	46,111
55336V-AE-0	MPLX LP MPLX LP 4.500% 07/15/23		10/21/2016	MORGAN STANLEY		3,078,560	2,975,000	37,559
55336V-AG-5	MPLX LP MPLX LP 4.875% 12/01/24		11/15/2016	BANK OF AMERICA		5,110,650	5,000,000	113,073
55336V-AJ-9	MPLX LP MPLX LP 4.875% 06/01/25		09/30/2016	Tax Free Exchange		2,053,761	2,000,000	32,500
553894-AB-2	MVW OWNER TRUST MVWOT 2016-1A 2.640% 12/20/33		08/02/2016	CREDIT SUISSE SECURITIES		2,704,529	2,705,316	
559080-AK-2	MAGELLAN MIDSTREAM PARTNERS MAGELLAN MIDSTREAM PARTNERS 5.000% 03/01/26		02/22/2016	BARCLAYS CAPITAL GROUP		3,995,000	4,000,000	
57169*-BA-4	MARS INC MARS INC 3.340% 09/27/36		09/27/2016	JP MORGAN SECURITIES		5,000,000	5,000,000	
571903-AV-5	MARRIOTT INTERNATIONAL MARRIOTT INTERNATIONAL 3.125% 02/15/23		12/20/2016	Tax Free Exchange		24,927,803	25,000,000	271,267
571903-AX-1	MARRIOTT INTERNATIONAL MARRIOTT INTERNATIONAL 4.500% 10/01/34		12/20/2016	Tax Free Exchange		4,865,090	5,000,000	49,375
57636Q-AH-7	MASTERCARD INC MASTERCARD INC 3.800% 11/21/46		11/16/2016	CITIGROUP GLOBAL MARKETS		4,916,400	5,000,000	
58013M-EV-2	MCDONALDS CORP 4.600% 05/26/45		01/26/2016	DEUTSCHE BANK		1,953,600	2,000,000	16,100
59020U-QX-6	MERRILL LYNCH MTG INVESTORS TR MLMI 2005-WMC1 M3 1.886% 09/25/35		03/30/2016	DIRECT		1,118,037	1,159,989	100
594088-AM-8	MICHAELS STORES INC MICAELS STR-2016 TL B1 Assign 3.632% 01/28/23		09/29/2016	DIRECT		3,953,283	3,953,283	
594918-BS-2	MICROSOFT CORP MICROSOFT CORP 3.450% 08/08/36		08/01/2016	BANK OF AMERICA		7,969,040	8,000,000	
595112-BH-5	MICRON TECHNOLOGY INC MICRON TECHNOLOGY INC 7.500% 09/15/23		04/20/2016	MORGAN STANLEY		5,272,500	5,250,000	
59514U-AW-8	MICROSEMI CORP 2015 TERM LOAN B 5.036% 01/15/23		07/27/2016	DIRECT		3,728,338	3,808,665	
60040*-AB-2	MILLENIUM PARKING MILLENIUM PARKING GARAGES 3.840% 11/22/32		11/22/2016	CAPITAL WEST		5,000,000	5,000,000	
60871R-AD-2	MOLSON COORS BREWING CO 5.000% 05/01/42		07/20/2016	DEUTSCHE BANK		3,494,970	3,000,000	35,000
60871R-AH-3	MOLSON COORS BREWING CO MOLSON COORS BREWING CO 4.200% 07/15/46		09/08/2016	Various		10,576,846	10,375,000	28,683

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
61690Y-BY-7	MORGAN STANLEY CAPITAL I TRST MORGAN STANLEY CAPITAL I TRST 3.485% 11/15/49		11/04/2016	MORGAN STANLEY		3,604,702	3,500,000	7,115
61690Y-BZ-4	MORGAN STANLEY CAPITAL I TRST MORGAN STANLEY CAPIAL I TRST 3.912% 11/15/49		11/04/2016	MORGAN STANLEY		4,024,943	4,000,000	9,128
61691B-AJ-0	MORGAN STNLY CAP BARCLAYS BNK MORGAN STANLEY CAP BARCLAYS BA 2.817% 09/13/31		09/14/2016	MORGAN STANLEY		10,099,990	10,100,000	20,547
61691E-BD-6	MORGAN STANLEY CAP I TRUST MORGAN STANLEY CAPITAL I TRUST 3.778% 12/15/49		11/22/2016	MORGAN STANLEY		8,239,702	8,000,000	5,037
61691E-BE-4	MORGAN STANLEY CAP I TRUST 4.030% 12/15/49		11/22/2016	MORGAN STANLEY		7,209,806	7,000,000	4,702
61691E-BF-1	MORGAN STANLEY CAP I TRUST MORGAN STANLEY CAP I TRUST 4.151% 12/15/49		11/22/2016	MORGAN STANLEY		6,695,529	7,000,000	4,843
61691G-AW-0	MORGAN STANLEY BAML TRUST MORGAN STANLEY BAML TRUST 4.095% 12/15/49		12/06/2016	BANK OF AMERICA		7,724,768	7,500,000	17,063
61691G-AX-8	MORGAN STANLEY BAML TRUST MORGAN STANLEY BAML TRUST 4.297% 12/15/49		12/06/2016	BANK OF AMERICA		5,337,228	5,500,000	13,129
61748H-QW-4	MORGAN STANLEY MORTGAGE LN TR MORGAN STANLEY MTGE LN TRST 1.051% 12/25/35		02/03/2016	CITIGROUP GLOBAL MARKETS		2,976,168	3,928,935	1,173
61748J-AE-7	MORGAN STANLEY MTGE LN TRUST MORGAN STANLEY MTGE LOAN TRUST 1.021% 08/25/36		10/18/2016	ASG BROKERAGE LTD		3,825,888	7,176,342	3,914
61749W-AH-0	MORGAN STANLEY MTGE LN TRUST MORGAN STANLEY MTGE LN TRUST 6.354% 08/25/36		07/21/2016	KEYBANC CAPITAL MARKETS		7,927,560	16,645,795	70,512
61750Y-AJ-8	MORGAN STANLEY MTGE LN TRST MORGAN STANLEY MTGE TRST 5.910% 11/25/36		03/10/2016	MORGAN STANLEY		1,517,246	3,128,342	2,562
61752R-AH-5	MORGAN STANLEY MTGE LOAN TRST 5.700% 01/25/47		01/08/2016	DIRECT		1,984,449	3,225,886	6,073
61752R-AJ-1	MORGAN STANLEY MTGE LOAN TRST MORGAN STANLEY MTG LN 5.858% 01/25/47		04/26/2016	GOLDMAN SACHS & CO.		3,444,115	5,423,802	24,711
61754H-AD-4	MORGAN STANLEY MTGE LN TRUST 2007-7 AX 2A3 1.121% 04/25/37		07/21/2016	MORGAN STANLEY		2,491,059	4,837,007	114
61758V-AR-8	MORGAN STANLEY REREMIC TRST MORGAN STANLEY REREMIC TRUST 1.001% 05/26/36		07/12/2016	CREDIT SUISSE SECURITIES		3,104,513	4,061,505	1,393
61759F-AJ-0	MORGAN STANLEY REREMERIC MSRR 2010-R42B 1.021% 07/26/36		02/01/2016	MORGAN STANLEY		(669,589)	(958,268)	(244)
61759H-BA-4	MORGAN STANLEY REREMIC TRST MORGAN STANLEY REREMIC TRST 0.921% 06/26/36		05/18/2016	MORGAN STANLEY		3,156,673	4,561,392	1,798
61761D-AS-1	MORGAN STANLEY BAML TRUST MORGAN STANLEY BAML TRST 4.648% 11/15/45		08/18/2016	SANDLER O'NEILL		6,629,388	6,870,000	20,285
61761J-3R-8	MORGAN STANLEY MORGAN STANLEY 3.125% 07/27/26		07/20/2016	MORGAN STANLEY		4,966,000	5,000,000	
61761Q-AK-9	MORGAN STANLEY BAML TRUST 2013 C8 CLASS C 4.062% 12/15/48		01/25/2016	GOLDMAN SACHS & CO.		2,170,050	2,220,000	6,942
61762D-AG-6	MORGAN STANLEY BAML TRUST MORGAN STANLEY BAML TRUST 4.155% 05/15/46		08/22/2016	SANDLER O'NEILL		1,221,809	1,275,000	3,650
61762D-AG-6	MORGAN STANLEY BAML TRUST MORGAN STANLEY BAML TRUST 4.155% 05/15/46		11/01/2016	Interest Capitalization				
61762D-AZ-4	MORGAN STANLEY BAML TRUST MSBAM 2013-C9 CLASS B 3.708% 05/15/46		01/15/2016	SOCIETE GENERALE		259,025	260,000	536
61762D-BB-6	MORGAN STANLEY BAML TRUST MORGAN STANLEY BAML TRUST 4.067% 05/15/46		05/06/2016	DEUTSCHE BANK		6,249,457	6,150,000	7,186
61762F-AU-0	MORGAN STANLEY REREMIC TRUST MSRR 2013-R4 4B2 3.243% 07/26/36		09/28/2016	BIGELOW & COMPANY		1,871,007	2,235,409	397
61762F-AU-0	MORGAN STANLEY REREMIC TRUST MSRR 2013-R4 4B2 3.243% 07/26/36		11/01/2016	Interest Capitalization		5,956	5,956	
61762M-BC-4	MORGAN STANLEY BAML TRUST 2013-C10 D 144A 4.084% 07/15/46		09/16/2016	Various		3,482,601	3,743,000	8,699
61762M-CB-5	MORGAN STANLEY BAML TRUST BBCMS 2015 VFM C 4.084% 07/15/46		04/28/2016	MORGAN STANLEY		4,618,984	4,583,000	1,074
61763P-BC-6	MORGAN STANLEY REREMIC TRUST MORGAN STANLEY RE REMIC 1.098% 07/26/46		11/18/2016	MORGAN STANLEY		9,590,793	12,703,038	15,375
61764W-AD-9	MORGAN STANLEY REREMIC TRUST MORGAN STANLEY REREMIC TRUST 2.981% 11/20/36		08/12/2016	MORGAN STANLEY		1,452,862	1,892,980	2,345
61765Y-AC-6	MORGAN STANLEY CAP I TRUST MSC 2016-PSQ B 3.826% 12/10/47		01/29/2016	MORGAN STANLEY		9,804,530	10,000,000	10,628
61765Y-AD-4	MORGAN STANLEY CAP I TRUST MSC 2016 -PSQ C 3.826% 12/10/47		01/29/2016	MORGAN STANLEY		4,561,255	5,000,000	5,314
61766C-AK-5	MORGAN STANLEY CAP I TRUST MORGAN STANLEY CAP I TRUST 4.530% 03/15/49		02/19/2016	MORGAN STANLEY		10,299,325	10,000,000	9,104
61766C-AL-3	MORGAN STANLEY CAP I TRUST MORGAN STANLEY CAP I TRUST 4.546% 03/15/49		02/19/2016	MORGAN STANLEY		1,842,398	2,000,000	1,827
61766E-BJ-3	MORGAN STANLEY BAML TRUST MORGAN STANLEY BAML TRUST 4.039% 05/15/49		04/22/2016	MORGAN STANLEY		7,724,866	7,500,000	3,366
61766E-BK-0	MORGAN STANLEY BAML TRUST MORGAN STANLEY BAML TRUST 4.912% 05/15/49		04/22/2016	MORGAN STANLEY		2,659,118	2,700,000	1,474
61766L-AC-3	MORGAN STANLEY BAML TRUST MORGAN STANLEY BAML TRUST 3.000% 01/15/26		02/12/2016	BANK OF AMERICA		2,237,820	3,582,803	7,166
61766L-BX-6	MORGAN STANLEY BAML TRUST MORGAN STANLEY BAML TRUST 4.595% 01/15/26		02/17/2016	Various		5,370,378	5,878,378	18,009
61766N-BF-1	MS BAML TRUST MORGAN STANLEY BAML TRUST 3.307% 09/15/49		09/26/2016	MORGAN STANLEY		6,179,974	6,000,000	15,433
61766N-BG-9	MS BAML TRUST MS BAML MTGE TRUST 4.134% 09/15/49		09/26/2016	MORGAN STANLEY		6,080,824	6,000,000	19,294
61766R-BD-7	MORGAN STANLEY BAML TRUST MORGAN STANLEY BAML TRUST 3.880% 11/15/49		10/25/2016	BANK OF AMERICA		6,179,754	6,000,000	8,407
61766R-BE-5	MORGAN STANLEY BAML TRUST 4.322% 11/15/49		10/25/2016	BANK OF AMERICA		5,905,583	6,000,000	9,364
61767F-AJ-0	MORGAN STANLEY CAPITAL I TRST MORGAN STANLETY CAP I TRST 3.500% 08/15/26		08/12/2016	MORGAN STANLEY		2,381,733	2,975,124	6,942
61767F-BE-0	MORGAN STANLEY CAPITAL I TRST MORGAN STANLEY CAP I TRUST 3.136% 08/15/49		08/12/2016	MORGAN STANLEY		7,209,776	7,000,000	14,635
61767F-BF-7	MORGAN STANLEY CAPITAL I TRST MORGAN STANLEY CAP I TRUST 3.691% 08/15/49		08/12/2016	MORGAN STANLEY		12,491,651	12,128,200	29,843
62431X-AE-6	MOUNTAIN VIEW CLO LTD MOUNTAIN VIEW CLO LTD 3.292% 10/15/26		08/09/2016	WELLS FARGO		4,997,500	5,000,000	12,017
62937N-AW-7	NRG ENERGY INC NRG ENERGY INC 2016 TRM LN B 3.748% 06/30/23		08/22/2016	DIRECT		4,969,873	4,975,000	
63730*-AB-1	NATIONAL RAILROAD PASSENGER CO NATIONAL RAILROAD PASSENGER CO 3.600% 11/15/33		12/06/2016	MORGAN STANLEY		20,000,000	20,000,000	
637417-AJ-5	NATIONAL RETAIL PROPERTIES NATIONAL RETAIL PROP INC 3.600% 12/15/26		12/05/2016	BANK OF AMERICA		4,944,850	5,000,000	
64072U-AD-4	NEPTUNE FINANCE CORP CSC HOLDINGS LLC TL ASSIGNMEN 3.882% 10/31/24		10/14/2016	DIRECT		3,289,474	3,289,474	
645869-E#-1	NEW JERSEY NATURAL GAS NEW JERSEY NATURAL GAS 3.630% 06/21/46		06/21/2016	WELLS FARGO		12,000,000	12,000,000	
646025-C*-5	New Jersey Resources NEW JERSEY RESOURCES 3.540% 08/18/26		08/18/2016	DIRECT		7,000,000	7,000,000	
649322-AC-8	NY & PRESBYTERIAN HOSPITAL NY & PRESBYTERIAN HOSPITAL 3.563% 08/01/36		06/21/2016	GOLDMAN SACHS & CO.		4,999,850	5,000,000	
651229-AN-6	NEWELL RUBBERMAID INC NEWELL RUBBERMAID INC 2.050% 12/01/17		10/06/2016	MORGAN STANLEY		6,307,414	6,265,000	46,735
651229-AV-8	NEWELL RUBBERMAID INC NEWELL RUBBERMAID INC 3.850% 04/01/23		09/20/2016	BNP PARIBAS		5,323,000	5,000,000	92,507
651229-AW-6	NEWELL RUBBERMAID INC NEWELL RUBBERMAID INC 4.200% 04/01/26		10/18/2016	Various		25,108,230	24,500,000	10,500
654106-AE-3	NIKE INC NIKE INC 3.875% 11/01/45		12/12/2016	BANK OF AMERICA		4,828,500	5,000,000	23,681
65539C-AK-2	NOMURA RESECURITIZATION NOMURA RESECURITIZATION TRST 2.768% 12/26/36		04/19/2016	GOLDMAN SACHS & CO.		6,502,245	8,316,220	13,600
65539K-AF-5	NOMURA RESECURITIZATION TRST NOMURA RESECURITIZATION TRST 3.009% 03/26/36		02/19/2016	DIRECT		1,297,602	1,491,497	2,823
666807-BK-7	NORTHROP GRUMMAN CORP NORTHROP GRUMMAN CORP 3.200% 02/01/27		11/28/2016	JP MORGAN SECURITIES		8,985,510	9,000,000	
667274-AA-2	NORTHWELL HEALTHCARE INC NORTHWELL HEALTHCARE INC 3.979% 11/01/46		09/20/2016	CITIGROUP GLOBAL MARKETS		8,000,000	8,000,000	
668457-AA-2	NORTHWIND HOLDINGS LLC 2007-1A A1 144A 1.715% 12/01/37		03/16/2016	Storm Harbour		2,466,401	2,637,863	2,074
66859T-AC-3	NORTHWOODS CAPITAL LTD WOODS 2014-14A B 3.366% 11/12/25		08/02/2016	BANK OF AMERICA		2,250,000	2,250,000	15,827
67066G-AE-4	NVIDIA CORP NVIDIA CORP 3.200% 09/16/26		09/21/2016	Various		35,015,070	35,000,000	13,778

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
67085K-AA-0	OFFUTT AFB AMERICA FIRST OFFUTT AFB AMEICA FIRST 5.460% 09/01/50		11/30/2016	Various		29,999,071	29,051,810	640,676
67091R-AG-4	OCP CLO LTD OCP CLO LTD 4.531% 04/17/27		04/01/2016	DEUTSCHE BANK		1,370,993	1,641,908	15,584
67102S-AE-4	OCP CLO LTD OCP CLO LTD 3.562% 04/26/26		03/15/2016	WELLS FARGO		3,375,781	3,625,000	17,274
67103H-AE-7	O'REILLY AUTOMOTIVE INC O'REILLY AUTOMOTIVE INC 3.550% 03/15/26		03/10/2016	Various		9,031,160	9,000,000	2,071
67107F-AL-1	OZLM LTD OZLM LTD 4.381% 10/17/26		04/26/2016	CREDIT SUISSE SECURITIES		3,878,125	4,250,000	5,367
67108W-AJ-8	OZLM LTD OZLM LTD 4.478% 07/17/26		04/26/2016	CREDIT SUISSE SECURITIES		1,187,875	1,300,000	1,681
67110D-AL-1	OCP CLO LTD OCP CLO LTD 5.882% 04/26/28		04/22/2016	CITIGROUP GLOBAL MARKETS		7,445,261	7,875,000	
674599-CH-6	OCCIDENTAL PETROLEUM CO OCCIDENTAL PETROLEUM CORP 3.400% 04/15/26		03/28/2016	Various		5,986,320	6,000,000	
674599-CJ-2	OCCIDENTAL PETROLEUM CO OCCIDENTAL PETROLEUM CORP 4.400% 04/15/46		03/28/2016	JP MORGAN SECURITIES		2,976,720	3,000,000	
674599-CL-7	OCCIDENTAL PETROLEUM CO OCCIDENTAL PETROLEUM CORP 4.100% 02/15/47		11/02/2016	CITIGROUP GLOBAL MARKETS		4,988,800	5,000,000	
674599-CM-5	OCCIDENTAL PETROLEUM CO OCCIDENTAL PETROLEUM CORP 3.000% 02/15/27		11/02/2016	WELLS FARGO		995,790	1,000,000	
67502#-AA-6	OCEAN SPRAY OCEAN SPRAY 3.390% 08/15/36		09/30/2016	WM BLAIR & CO.		6,411,000	6,411,000	
681919-AZ-9	OMNICOM GROUP INC 3.625% 05/01/22		01/28/2016	GOLDMAN SACHS & CO.		4,102,960	4,000,000	36,653
68216F-AT-0	ON ASSIGNMENT INC ON ASSIGNMENT 2016 TL 3.698% 06/05/22		08/11/2016	DIRECT		1,096,761	1,096,761	
68217F-AA-0	OMNICOM GROUP INC OMNICOM GROUP INC 3.600% 04/15/26		03/28/2016	CITIGROUP GLOBAL MARKETS		4,995,350	5,000,000	
68218E-AD-6	ON SEMICONDUCTOR ON SEMICONDUCTOR INCR TL 4.248% 03/31/23		10/04/2016	DIRECT		5,985,000	5,985,000	
68267A-AB-8	ONEMAIN DIRECT AUTO REC ONEMAIN DIRECT AUTO REC 2.760% 05/15/21		07/12/2016	CREDIT SUISSE SECURITIES		3,999,913	4,000,000	
68268E-AA-1	ONEMAIN FINANCIAL ONEMAIN FINANCIAL ISSUANCE TRU 3.190% 03/18/26		04/19/2016	Various		1,399,410	1,400,000	496
68268E-AB-9	ONEMAIN FINANCIAL ONEMAIN FINANCIAL 3.850% 03/18/26		03/30/2016	CITIGROUP GLOBAL MARKETS		4,962,049	5,209,500	8,914
68268G-AA-6	ONEMAIN FINANCIAL ISSUANCE ONEMAIN FINANCIAL ISSUANCE 3.660% 02/20/29		02/03/2016	BARCLAYS CAPITAL GROUP		3,162,685	3,163,500	
68268G-AB-4	ONEMAIN FINANCIAL ISSUANCE ONEMAIN FINANCIAL ISSUANCE TRT 4.570% 02/20/29		02/03/2016	BARCLAYS CAPITAL GROUP		1,669,720	1,670,000	
68268H-AA-4	ONEMAIN FINANCIAL ISSUANCE ONEMAIN FINANCIAL ISSUANCE TRS 3.830% 06/18/31		06/02/2016	RBC CAPITAL MARKETS		47,662,157	47,900,000	
68268H-AB-2	ONEMAIN FINANCIAL ISSUANCE ONEMAIN FINANCIAL ISSUANCE TRS 5.610% 06/18/31		06/02/2016	RBC CAPITAL MARKETS		9,446,885	9,500,000	
68268H-AC-0	ONEMAIN FINANCIAL ISSUANCE ONEMAIN FIN ISSUANCE TRUST 6.860% 06/18/31		06/02/2016	RBC CAPITAL MARKETS		7,499,075	7,500,000	
68389X-BH-7	ORACLE CORP ORACLE CORPORATION 3.850% 07/15/36		06/29/2016	BANK OF AMERICA		4,999,250	5,000,000	
689648-D@-9	OTTER TAIL POWER CO OTTER TAIL CORPORATION 3.550% 12/15/26		12/13/2016	BANK OF AMERICA		12,000,000	12,000,000	
690742-AF-8	OWENS CORNING INC OWENS CORNING 3.400% 08/15/26		08/03/2016	WELLS FARGO		2,987,610	3,000,000	
694308-HP-5	PACIFIC GAS & ELECTRIC PACIFIC GAS & ELECTRIC 2.950% 03/01/26		02/23/2016	MORGAN STANLEY		2,992,020	3,000,000	
694308-HR-1	PACIFIC GAS & ELECTRIC PACIFIC GAS & ELECTRIC 4.000% 12/01/46		11/28/2016	JP MORGAN SECURITIES		9,816,400	10,000,000	
695156-AR-0	PACKAGING CORP OF AMERICA PACKAGING CORP OF AMERICA 3.650% 09/15/24		11/09/2016	BARCLAYS CAPITAL GROUP		4,079,240	4,000,000	24,333
69688V-AG-0	PALMER SQUARE CLO LTD PALMER SQUARE CLO LTD 3.928% 10/17/25		04/20/2016	GOLDMAN SACHS & CO.		1,973,000	2,000,000	1,432
709599-AN-4	PENSKE TRUCK LEASING/PTL 144A 4.250% 01/17/23		03/10/2016	KEYBANC CAPITAL MARKETS		2,506,350	2,500,000	17,118
709599-AW-4	PENSKE TRUCK LEASING/PTL PENSKE TRUCK LEASING 3.400% 11/15/26		10/28/2016	Various		14,995,640	15,000,000	
71677H-AG-0	PET SMART INC 1ST LIEN PET SMART TRM LOAN B2 3.957% 03/10/22		10/20/2016	DIRECT		7,062,688	7,062,688	
720186-AK-1	PIEDMONT NATURAL GAS CO PIEDMONT NATURAL GAS COMPANY 3.640% 11/01/46		07/25/2016	WELLS FARGO		2,996,340	3,000,000	
720198-AC-4	PIEDMONT OPERATING PRTNR PIEDMONT OPERATING PARTNERS 3.400% 06/01/23		10/17/2016	JEFFRIES & CO.		6,868,750	7,000,000	91,894
73179Y-AE-7	POLYONE CORP POLYONE CORP- 2016 TERM LN B 3.656% 11/12/22		08/18/2016	DIRECT		1,989,950	1,989,950	
74005P-BQ-6	PRAXAIR, INC. PRAXAIR INC 3.200% 01/30/26		02/04/2016	JP MORGAN SECURITIES		5,106,300	5,000,000	4,889
74052B-AA-5	PREMIER HEALTH PARTNERS PREMIER HEALTH PARTNERS 2.911% 11/15/26		08/24/2016	BARCLAYS CAPITAL GROUP		5,000,000	5,000,000	
74052B-AB-3	PREMIER HEALTH PARTNERS PREMIER HEALTH PARTNERS 3.992% 11/15/46		08/24/2016	BARCLAYS CAPITAL GROUP		5,000,000	5,000,000	
740816-AM-5	PRES & FELLOWS OF HARVARD PRES & FELLOWS OF HARVARD 3.150% 07/15/46		10/06/2016	GOLDMAN SACHS & CO.		9,983,000	10,000,000	
741503-AW-6	PRICELINE GROUP INC 3.650% 03/15/25		11/09/2016	BARCLAYS CAPITAL GROUP		10,321,800	10,000,000	60,833
74166N-AA-2	PRIME SECURITY ONE MS IN PRIME SECURITY ONE MS IN 4.875% 07/15/32		05/02/2016	TENDER OFFER		25,000,000	25,000,000	
74251V-AJ-1	PRINCIPAL FINANCIAL GROUP PRINCIPAL FINANCIAL GROUP 4.350% 05/15/43		07/07/2016	BARCLAYS CAPITAL GROUP		5,243,050	5,000,000	34,438
74256L-AU-3	PRINCIPAL LIFE GLB FND II PRINCIPAL LIFE BLB FND II 3.000% 04/18/26		04/11/2016	CREDIT SUISSE SECURITIES		4,488,030	4,500,000	
74264*-AC-0	PRISA LHC LLC PRISA LHC LLC 3.750% 04/01/26		06/01/2016	JP MORGAN SECURITIES		4,000,000	4,000,000	
74264*-AD-8	PRISA LHC LLC PRISA LHC LLC 3.850% 04/01/28		06/01/2016	JP MORGAN SECURITIES		8,000,000	8,000,000	
743315-AM-5	PROGRESSIVE CORP 6.700% 06/15/37		08/25/2016	JEFFRIES & CO.		1,930,000	2,000,000	27,917
743315-AR-4	PROGRESSIVE CORP PROGRESSIVE CORP 2.450% 01/15/27		08/22/2016	CREDIT SUISSE SECURITIES		4,998,250	5,000,000	
743756-AC-2	PROV ST JOSEPH HEALTH OBL PROV ST JOSEPH HEALTH OBL 3.744% 10/01/47		09/20/2016	BANK OF AMERICA		5,000,000	5,000,000	
74432Q-BU-8	PRUDENTIAL FINANCIAL INC PRUDENTIAL FINANCIAL INC 5.800% 11/16/41		06/20/2016	JEFFRIES & CO.		5,291,055	4,500,000	26,825
74432Q-BZ-7	PRUDENTIAL FINANCIAL INC PRUDENTIAL FINANCIAL INC 3.500% 05/15/24		09/13/2016	UBS FINANCIAL SERVICES		2,073,380	2,000,000	23,528
744560-BQ-8	PUB SVC ELEC & GAS PUBLIC SERVICE ELECTRIC 3.800% 03/01/46		02/29/2016	MITSUBISHI		19,911,200	20,000,000	
74837H-B#-2	QUESTAR GAS COMPANY QUESTAR GAS COMPANY 3.670% 12/01/51		12/15/2016	JP MORGAN SECURITIES		6,000,000	6,000,000	
74927X-AE-2	RBSGC MTGE PASS THROUGH RBSGC MTGE PASS THROUGH 6.000% 01/25/37		03/21/2016	WELLS FARGO		1,623,574	1,878,322	7,200
74928U-BT-3	RBSSP RESECURITIZATION TRUST RBSSP RESECURITIZATION TRST 2.847% 10/25/35		01/01/2016	BANK OF AMERICA				1,198
74928X-BB-6	RBSSP RESECURITIZATION TRUST RBSSP RESECURITIZATION TRUST 0.931% 01/26/36		04/08/2016	Various		21,796,145	25,562,640	36,938
74929X-BZ-2	RBSSP RESECURITIZATION TRUST RBSSP RESECURITIZATION TRST 6.923% 07/26/36		07/26/2016	JEFFRIES & CO.		2,895,491	3,902,936	21,506
74981H-AE-0	RACE POINT CLO LTD 2015-9A CL B 3.982% 04/15/27		08/03/2016	CITIGROUP GLOBAL MARKETS		4,859,094	4,850,000	12,222
74986@-AT-8	RREEF AMERICA REIT II 3.730% 01/05/26		01/05/2016	WELLS FARGO		4,000,000	4,000,000	
74986@-AU-5	RREEF AMERICA REIT II 3.830% 01/05/28		01/05/2016	WELLS FARGO		4,000,000	4,000,000	
75114T-AJ-0	RESIDENTIAL ACCREDIT LOANS INC RESIDENTIAL ACCREDIT LNS INC 6.000% 05/25/36		04/26/2016	BANK OF AMERICA		1,850,194	2,215,802	10,340
754730-AE-9	RAYMOND JAMES FINANCIAL RAYMOND JAMES FINANCIAL 3.625% 09/15/26		07/07/2016	BANK OF AMERICA		18,969,790	19,000,000	
754730-AF-6	RAYMOND JAMES FINANCIAL RAYMOND JAMES FINANCIAL 4.950% 07/15/46		07/07/2016	BANK OF AMERICA		15,989,920	16,000,000	
756109-AS-3	REALTY INCOME CORP REALTY INCOME CORP 3.000% 01/15/27		10/05/2016	CITIGROUP GLOBAL MARKETS		11,851,080	12,000,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
75974@-AA-0	RENEWABLE POWER GENERATION LLC RENEWABLE POWER GENERATION LLC 4.110% 03/31/35		03/31/2016	MORGAN STANLEY		9,399,121	9,399,121	
760759-AQ-3	REPUBLIC SERVICES INC 3.200% 03/15/25		12/02/2016	DEUTSCHE BANK		4,963,550	5,000,000	36,444
760985-YW-5	RESIDENTIAL ASSET MTG PRODUCTS 2003-RZ4 M1 5.770% 10/25/33		05/01/2016	Interest Capitalization				
76110H-T7-4	RESIDENTIAL ACCREDIT LNS INC RESIDENTIAL ACCREDIT LOANS 3.377% 02/25/35		02/16/2016	KGS-ALPHA CAPITAL MA		2,536,713	2,962,585	4,729
761118-MC-9	RESIDENTIAL ACCREDIT LOANS INC RESIDENTIAL ACCREDIT LOANS 5.750% 11/25/35		02/17/2016	KGS-ALPHA CAPITAL MA		4,139,769	4,727,788	15,858
76113N-AC-7	RESIDENTIAL ASSET SEC RESIDENTIAL ASSET SEC 6.250% 07/25/36		04/26/2016	BANK OF AMERICA		1,718,378	1,813,592	8,816
76114H-AM-7	RAST RESIDENTIAL ASSET SEC TRUST 6.000% 05/25/37		04/20/2016	BANK OF AMERICA		4,639,384	5,371,212	21,485
761713-AZ-9	REYNOLDS AMERICAN INC REYNOLDS AMERICAN INC 6.150% 09/15/43		08/30/2016	GOLDMAN SACHS & CO.		10,751,440	8,000,000	228,233
771196-BH-4	ROCHE HOLDINGS INC 144A 4.000% 11/28/44		12/09/2016	BANK OF AMERICA		4,984,050	5,000,000	8,889
774341-AF-8	ROCKWELL COLLINS INC 4.800% 12/15/43		05/20/2016	CITIGROUP GLOBAL MARKETS		11,514,200	10,000,000	213,333
776743-AB-2	ROPER TECHNOLOGIES ROPER TECHNOLOGIES INC 3.850% 12/15/25		11/08/2016	JP MORGAN SECURITIES		2,090,760	2,000,000	31,869
778296-AA-1	ROSS STORES INC 3.375% 09/15/24		10/14/2016	Various		11,032,249	10,515,000	31,688
77937R-AD-8	ROVI SOLUTIONS CORP ROVI SOLUTIONS CORP 3.853% 07/02/21		08/10/2016	DIRECT		4,967,702	4,974,490	
78355H-KB-4	RYDER SYSTEM INC RYDER SYSTEMS INC 3.450% 11/15/21		02/17/2016	WELLS FARGO		4,995,900	5,000,000	
78403D-AK-6	SBA TOWER TRUST SBA TOWER TRUST 2.877% 07/15/21		06/21/2016	BARCLAYS CAPITAL GROUP		9,000,000	9,000,000	(5,754)
78409V-AB-0	S + P GLOBAL INC S+P GLOBAL INC 6.550% 11/15/37		07/29/2016	Tax Free Exchange		19,319,117	17,855,000	240,398
78409V-AD-6	S + P GLOBAL INC S+P GLOBAL INC 4.000% 06/15/25		07/29/2016	Tax Free Exchange		9,932,883	10,000,000	48,889
78409V-AK-0	S + P GLOBAL INC S+P GLOBAL INC 4.400% 02/15/26		07/29/2016	Tax Free Exchange		1,992,524	2,000,000	40,089
78413M-AQ-1	SFAVE COMM MTG SEC TR 2015-5AVE CL D 144A 4.388% 01/05/35		09/13/2016	BANK OF AMERICA		3,550,344	4,100,000	7,746
78443C-CV-4	SLM STUDENT LOAN TRUST SLM STUDENT LOAN TRUST 1.283% 12/15/39		04/13/2016	GOLDMAN SACHS & CO.		4,472,400	6,168,827	5,382
78466D-AV-6	SS & C TECHNOLOGIES 3.779% 07/08/22		07/25/2016	DIRECT		2,461,273	2,462,094	
78466D-AW-4	SS & C TECHNOLOGIES 3.779% 07/08/22		07/25/2016	DIRECT		265,263	265,351	
78469P-AC-8	SOCIAL PROFESSIONAL LN PRGRM SOCIAL PROFESSIONAL LN PRGRM 3.570% 01/26/38		02/26/2016	GOLDMAN SACHS & CO.		3,841,711	3,977,867	
78488@-AC-9	SVF HOLDING REIT SVF HOLDING REIT 3.740% 04/01/26		04/01/2016	WELLS FARGO		1,000,000	1,000,000	
78488@-AD-7	SVF HOLDING REIT 3.740% 04/01/26		06/07/2016	DIRECT		2,000,000	2,000,000	
78488@-AE-5	SVF HOLDING REIT SVF HOLDING REIT 3.890% 04/01/28		04/01/2016	WELLS FARGO		3,000,000	3,000,000	
78488@-AF-2	SVF HOLDING REIT 3.890% 04/01/28		06/07/2016	DIRECT		6,000,000	6,000,000	
80284R-AG-4	SANTANDER DRIVE AUTO RECEIVABL SANTANDER AUTO REC TRST 2.800% 08/15/22		10/04/2016	JP MORGAN SECURITIES		35,488,793	35,500,000	
80285C-AH-4	SANTANDER DRIVE AUTO REC SANTANDER DRIVE AUTO REC 2.660% 11/15/21		05/03/2016	JP MORGAN SECURITIES		2,374,474	2,375,000	
80285C-AJ-0	SANTANDER DRIVE AUTO REC SANTANDER DRIVE AUTO REC 3.390% 04/15/22		05/03/2016	JP MORGAN SECURITIES		2,049,926	2,050,000	
811065-AC-5	SCRIPPS NETWORKS INTERAC 3.900% 11/15/24		07/14/2016	MORGAN STANLEY		4,217,000	4,000,000	27,733
82510W-AJ-9	SHOPS AT CRYSTALS TRUST SHOPS AT CRYTALS TRUST 3.855% 07/05/36		06/24/2016	JP MORGAN SECURITIES		10,137,380	10,000,000	20,348
826418-BM-6	SIERRA PACIFIC POWER CO SIERRA PACIFIC POWER CO 2.600% 05/01/26		11/01/2016	Tax Free Exchange		2,992,738	3,000,000	42,467
82652W-AB-4	SIERRA RECEIVABLES SIERRA RECEIVABLES FUNDING CO 2.780% 07/20/33		07/11/2016	BARCLAYS CAPITAL GROUP		6,938,115	6,938,505	
82652X-AB-2	SRFC -2016-1A B SIERRA RECEIVABLES FUNDING CO 3.670% 03/21/33		03/15/2016	DEUTSCHE BANK		9,451,228	9,453,370	
82669G-AS-3	SIGNATURE BANK SIGNATURE BANK 5.300% 04/22/26		04/19/2016	BARCLAYS CAPITAL GROUP		19,000,000	19,000,000	
828807-CY-1	SIMON PROPERTY GROUP LP SIMON PROPERTY GROUP LP 3.250% 11/30/26		11/15/2016	CITIGROUP GLOBAL MARKETS		9,973,700	10,000,000	
82894*-AX-5	J.R. SIMPLOT COMPANY JR SIMPLOT 4.060% 02/19/28		02/19/2016	BANK OF AMERICA		12,000,000	12,000,000	
82894*-AY-3	J.R. SIMPLOT COMPANY JR SIMPLOT 4.210% 02/19/31		02/19/2016	BANK OF AMERICA		8,000,000	8,000,000	
829229-AP-8	SINCLAIR TELEVISION GROUP TERM LOAN B1 3.284% 07/31/21		01/07/2016	DIRECT		1,970,321	1,974,937	
832696-AP-3	SMUCKER (JM) COMPANY JM SMUCKER CO 4.375% 03/15/45		07/19/2016	STIFEL NICOLAUS		4,496,360	4,000,000	61,736
834017-AC-9	SOCIAL PROFESSIONAL LOAN PGM SOCIAL PREFESSIONAL LOAN PGM 3.520% 03/25/36		04/20/2016	DEUTSCHE BANK		3,617,455	3,693,047	
83421#-AA-1	SOLGEN LLC SOLGEN LLC 3.930% 09/30/36		09/30/2016	BNP PARIBAS		8,000,000	8,000,000	
83546D-AD-0	SONIC CAPITAL LLC SONIC CAPITAL LLC 4.472% 05/20/46		12/02/2016	Various		22,983,573	22,948,680	2,099
83609J-AG-4	SOUND POINT CLO SOUND POINT CLO 4.082% 07/20/28		04/25/2016	CREDIT SUISSE SECURITIES		3,465,000	3,500,000	
84148D-AB-4	SOUTHEAST POWER GEN SOUTHEAST POWERGEN 4.446% 12/02/21		06/09/2016	DIRECT		2,948,225	2,951,803	
842587-CW-5	SOUTHERN CO SOUTHERN CO 4.250% 07/01/36		05/19/2016	CITIGROUP GLOBAL MARKETS		995,790	1,000,000	
8426EP-AB-4	SOUTHERN CO GAS CAPITAL SOUTHERN CO GAS CAPITAL 3.950% 10/01/46		09/08/2016	JP MORGAN SECURITIES		1,996,460	2,000,000	
844895-AX-0	SOUTHWEST GAS CORP SOUTHWEST GAS CORP 3.800% 09/29/46		09/26/2016	BANK OF AMERICA		6,978,860	7,000,000	
84610W-AB-1	SOVRAN ACQUISITION LP SOVRAN ACQUISITION LP 3.500% 07/01/26		08/19/2016	Various		19,417,910	19,000,000	105,778
84755T-AE-7	SPECTRA ENERGY CAPITAL CO SPECTRA ENERGY CAPITALL LLC 3.300% 03/15/23		07/26/2016	JP MORGAN SECURITIES		6,831,400	7,000,000	86,300
84762N-BG-5	SPECTRUM BRANDS SPECTRUM BRANDS 2016 TL ASSIGN 3.497% 06/23/22		10/11/2016	DIRECT		1,914,756	1,914,756	
85022W-AA-2	SPRINGCASTLE SPV SPRINGCASTLE SPV 3.050% 04/25/29		09/16/2016	BANK OF AMERICA		32,002,288	32,003,514	
85205T-AG-5	SPIRIT AEROSYSTEMS INC SPIRIT AEROSYSTEMS INC 3.850% 06/15/26		05/24/2016	Various		14,067,120	14,000,000	
862121-A#-7	STORE CAPITAL CORP STORE CAPITAL CORP 4.730% 04/28/26		04/28/2016	MORGAN STANLEY		5,000,000	5,000,000	
86213C-AB-1	STORE MASTER FUNDING LLC STR 1 STORE MASTER FUNDING LLC STR_1 4.170% 04/20/45		09/28/2016	Various		2,078,513	2,047,792	3,084
863579-RT-7	STRUCTURED ADJ RATE MTG LOAN STRUCTURED ADJ RATE MTGE 3.126% 05/25/35		08/24/2016	GUGGENHEIM CAPITAL MKTS		6,182,208	6,719,041	15,456
86359B-3J-8	STRUCTURED ASSET SECS CORP STRUCTURED ASSET SEC CORP 5.500% 02/25/35		03/30/2016	DIRECT		3,292,995	3,500,000	15,507
86359B-JV-4	STRUCTURED ASSET SECS CORP STRUCTURED ASSET SECURITIES 5.596% 03/25/34		07/18/2016	CAPITAL WEST		1,550,292	1,560,042	4,914
86359D-JX-6	STRUCTURED ASSET SEC CORP 2005-14 2A5 5.750% 07/25/35		04/14/2016	FIFTH THIRD BANK		1,378,948	1,398,838	3,013
86361W-AA-9	STRUCTURED ASSET MTGE INVEST STRUCTURED ASSET MTGE INVEST 0.961% 10/25/36		07/06/2016	CITIGROUP GLOBAL MARKETS		5,401,965	6,547,836	1,664
864662-AE-1	SUDBURY MILL CLO LTD SUDSM 2013-1A B1 3.078% 01/17/26		08/05/2016	JP MORGAN SECURITIES		5,450,500	5,500,000	10,117
86787G-AJ-1	SUNTRUST BANK SUNTRUST BANK 3.300% 05/15/26		05/11/2016	DIRECT		1,989,880	2,000,000	
87229W-AD-3	TCI - SYMPHONY CLO TCI SYMPHONY CLO 3.280% 10/13/29		09/08/2016	BANK OF AMERICA		6,250,000	6,250,000	
87244C-AG-1	TIAA CHURCHILL MD MKT CLO TIAA CHURCHILL MID MKT CLO 6.282% 10/20/28		08/25/2016	WELLS FARGO		5,064,157	5,250,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
87247U-AJ-2	TICP CLO LTD TICP CLO LTD 4.132% 01/20/27		03/14/2016	CREDIT SUISSE SECURITIES		6,527,500	7,000,000	42,935
872540-AQ-2	TJX COS INC TJX COS INC 2.250% 09/15/26		12/06/2016	Various		23,948,250	25,000,000	61,000
87264J-AG-1	TMSQ 2014-1500 C TMSQ 2014-1500B 3.835% 10/10/36		08/25/2016	CREDIT SUISSE SECURITIES		641,438	600,000	1,915
87264J-AL-0	TMSQ 2014-1500 C 2014-1500 D 3.835% 10/10/36		06/30/2016	BANK OF AMERICA		9,046,055	9,000,000	4,953
87271L-AG-7	TEACHERS INSURANCE & ANNUITY TEACHERS INSURANCE & ANNUITY 6.082% 07/20/28		06/03/2016	WELLS FARGO		2,896,113	3,000,000	
87305Q-CM-1	TTX CO 4.200% 07/01/46		06/06/2016	DIRECT		9,989,600	10,000,000	
87342R-AA-2	BELL 2016-1A TACO BELL FUNDING 3.832% 05/25/46		05/04/2016	BARCLAYS CAPITAL GROUP		1,995,000	1,995,000	
87342R-AB-0	BELL 2016-1A TACO BELL FUNDING 4.377% 05/25/46		05/04/2016	BARCLAYS CAPITAL GROUP		2,793,000	2,793,000	
87342R-AC-8	BELL 2016-1A BELL 2016-1A 4.970% 05/25/46		05/04/2016	BARCLAYS CAPITAL GROUP		37,486,050	37,486,050	
87407P-AR-1	TAL ADVANTAGE LLC TAL ADVANTAGE LLC 3.270% 11/21/39		08/31/2016	BARCLAYS CAPITAL GROUP		1,723,995	1,775,313	2,580
87407P-AT-7	TAL ADVANTAGE LLC TAL ADVANTAGE LLC 4.150% 11/21/39		08/24/2016	CREDIT SUISSE SECURITIES		1,494,889	1,583,333	1,643
875484-AJ-6	TANGER PROPERTIES LP TANGER PROPERTIES LP 3.125% 09/01/26		10/06/2016	Various		34,811,600	35,000,000	68,316
88233F-AJ-9	VISTRA OPERATIONS CO VISTRA OPERATIONS LLC TL B2 4.133% 08/04/23		12/22/2016	DIRECT		2,000,000	2,000,000	
883203-BW-0	TEXTRON INC TEXTRON INC 4.000% 03/15/26		03/04/2016	JP MORGAN SECURITIES		3,969,680	4,000,000	
884903-BV-6	THOMSON REUTERS CORP THOMSON REUTERS CORP 3.350% 05/15/26		05/02/2016	GOLDMAN SACHS & CO.		8,961,300	9,000,000	
88579Y-AW-1	3M CO 3 M COMPANY 3.125% 09/19/46		09/14/2016	MORGAN STANLEY		9,534,300	10,000,000	
886313-AA-3	TIAA CHURCHILL MID MKT CLO TIAA CHURCHILL MID MKT CLO 8.882% 10/20/28		08/25/2016	WELLS FARGO		1,932,540	2,100,000	
886546-AD-2	TIFFANY & CO 4.900% 10/01/44		03/30/2016	BARCLAYS CAPITAL GROUP		12,859,825	13,750,000	5,615
887317-AU-9	TIME WARNER INC TIME WARNER INC 4.650% 06/01/44		08/17/2016	MORGAN STANLEY		5,538,150	5,000,000	52,313
887389-AJ-3	TIMKEN CO 3.875% 09/01/24		11/03/2016	STIFEL NICOLAUS		1,006,650	1,000,000	7,212
89171V-AD-9	TOWD POINT MTGE TRUST TOWD POINT MTGE TRUST 3.500% 05/25/55		04/08/2016	MERRILL LYNCH		10,151,602	10,885,269	12,699
89171V-AE-7	TOWD POINT MTGE TRUST TOWD POINT MTGE TRUST 3.804% 05/25/55		04/08/2016	MERRILL LYNCH		9,997,022	11,514,259	14,092
89172E-AG-9	TOWD POINT MTGE TRUST TOWD POINT MTGE TRUST 3.500% 02/25/55		06/22/2016	BANK OF AMERICA		9,515,235	10,155,000	25,670
89417E-AL-3	TRAVELERS COS INC TRAVELERS COS INC 3.750% 05/15/46		05/06/2016	Various		6,979,080	7,000,000	
89613B-AC-1	TRICON AMERICAN HOMES TRICON AMERICAN HOMES 3.487% 11/17/33		10/14/2016	DEUTSCHE BANK		3,249,869	3,250,000	
89613B-AD-9	TRICON AMERICAN HOMES TRICON AMERICAN HOMES 3.886% 11/17/33		10/14/2016	DEUTSCHE BANK		1,201,499	1,201,500	
90131H-BW-4	21ST CENTURY FOX AMERICA 21st CENTURY FOX AMERICA 3.700% 10/15/25		01/15/2016	Tax Free Exchange		3,990,616	4,000,000	34,533
902055-AE-2	LIBERTY STREET TRUST LIBERTY STREET TRUST 4.501% 02/10/36		02/17/2016	CITIGROUP GLOBAL MARKETS		17,251,763	16,750,000	58,638
902494-AX-1	TYSON FOODS INC 3.950% 08/15/24		07/14/2016	JEFFRIES & CO.		4,329,360	4,000,000	67,589
90265E-AL-4	UDR INC UDR INC 2.950% 09/01/26		08/16/2016	CREDIT SUISSE SECURITIES		7,000,000	7,000,000	
90268T-AS-3	UBS-CITIGROUP COMM MTG TRUST UBSC 2011-C1 E 6.063% 01/10/45		01/01/2016	CREDIT SUISSE SECURITIES				(959)
902691-A#-1	UGI UTILITIES INC UGI UTILITIES 4.120% 09/30/46		09/30/2016	JP MORGAN SECURITIES		8,000,000	8,000,000	
902691-B*-4	UGI UTILITIES INC UGI UTILITIES INC 4.120% 10/31/46		10/31/2016	JP MORGAN SECURITIES		6,000,000	6,000,000	
90269G-AN-1	UBS COMMERCIAL MORTGAGE TRUST UBS CM 2012-C1 CL D 144a 5.546% 05/10/45		12/19/2016	SANDLER O'NEILL		5,028,906	5,000,000	16,176
903203-BQ-9	UPC FINANCING PARTNER UPC FINANCING PARTNERSHIP 3.935% 08/31/24		08/26/2016	DIRECT		5,000,000	5,000,000	
90349G-AS-4	UBS BARCLAYS COMMERCIAL MTG 2013-C6 CL D 4.345% 04/10/46		07/14/2016	GOLDMAN SACHS & CO.		95,166	103,000	224
904311-AA-5	UNDER ARMOUR INC UNDER ARMOUR INC 3.250% 06/15/26		10/11/2016	JP MORGAN SECURITIES		15,039,840	15,000,000	163,854
906548-CL-4	UNION ELECTRIC CO UNION ELECTRIC CO 3.650% 04/15/45		06/20/2016	Various		3,993,460	4,000,000	27,578
907818-EJ-3	UNION PACIFIC CORP UNION PACIFIC CORP 4.050% 03/01/46		02/25/2016	MORGAN STANLEY		4,934,100	5,000,000	
90932D-AA-3	UNITED AIR UNITED AIR 2016-2 A PTT 3.100% 10/07/28		09/13/2016	CREDIT SUISSE SECURITIES		24,000,000	24,000,000	
90964*-AH-8	COKE UNITED COKE UNITED 4.240% 12/21/31		12/21/2016	US BANCORP		12,000,000	12,000,000	
911312-AZ-9	UNITED PARCEL SERVICE-CL B UNITED PARCEL SERVICE 3.400% 11/15/46		10/19/2016	GOLDMAN SACHS & CO.		14,868,450	15,000,000	
91159H-HM-5	US BANCORP US BANCORP 3.100% 04/27/26		04/21/2016	US BANCORP		18,985,370	19,000,000	
91324P-CX-8	UNITEDHEALTH GROUP INC UNITED HEALTH GROUP INC 4.200% 01/15/47		12/15/2016	BANK OF AMERICA		9,925,300	10,000,000	
91823A-AA-9	VB-S1 ISSUER LLC 3.065% 06/15/46		06/08/2016	DEUTSCHE BANK		1,800,000	1,800,000	
91823A-AC-5	VB-S1 ISSUER LLC VB-S1 ISSUER LLC 4.459% 06/15/46		06/08/2016	DEUTSCHE BANK		1,000,000	1,000,000	
918290-AB-3	VSE VOI MORTGAGE LLC VSE VOI MORTGAGE LLC 2.740% 07/20/33		09/14/2016	BANK OF AMERICA		3,450,233	3,450,774	
91830C-AL-2	VNDO 2012-6 3.337% 11/15/30		03/16/2016	JEFFRIES & CO.		565,500	600,000	1,112
91831U-AE-7	VNO MTGE TRUST VNO MTGE TRUST 3.903% 01/10/35		12/14/2016	GOLDMAN SACHS & CO.		4,516,505	4,500,000	10,732
91913Y-AU-4	VALERO ENERGY CORP VALERO ENERGY GROUP 3.400% 09/15/26		09/07/2016	CITIGROUP GLOBAL MARKETS		3,986,200	4,000,000	
91914J-AA-0	VALERO ENERGY PARTNERS VALERO ENERGY PARTNERS 4.375% 12/15/26		12/08/2016	Various		15,062,250	15,000,000	4,861
91927#-AA-3	VALLEY HEALTH VALLEY HEALTH 4.000% 03/03/43		10/25/2016	PIPER JAFFRAY		13,000,000	13,000,000	
92276M-AX-3	VENTAS REALTY 4.250% 03/01/22		02/18/2016	Various		4,483,535	4,290,000	87,111
92277G-AJ-6	VENTAS REALTY VENTAS REALTY LP 3.250% 10/15/26		09/14/2016	CITIGROUP GLOBAL MARKETS		6,986,770	7,000,000	
92343V-DC-5	VERIZON COMMUNICATIONS VERIZON COMMUNICATIONS 4.125% 08/15/46		07/27/2016	GOLDMAN SACHS & CO.		11,993,640	12,000,000	
92343V-DD-3	VERIZON COMMUNICATIONS VERIZON COMMUNICATIONS 2.625% 08/15/26		07/27/2016	BANK OF AMERICA		14,961,750	15,000,000	
92532W-AA-1	VERSUM MATERIALS INC VERSUM MATRIALS INC 5.500% 09/30/24		09/21/2016	DEUTSCHE BANK		1,000,000	1,000,000	
92532Y-AB-5	VERSUM MATERIALS VERSUM MATERIALS TERM LOAN ASS 3.498% 09/30/23		10/17/2016	DIRECT		2,992,500	2,992,500	
92535V-AA-0	VERTICAL BRIDGE CC LLC VERTICAL BRIDGE CC LLC 5.193% 10/15/46		10/12/2016	GUGGENHEIM CAPITAL MKTS		4,790,828	4,790,999	
927804-FU-3	VIRGINIA ELECTRIC & POWER CO VIRGINIA ELEC & POWER CO 3.150% 01/15/26		01/12/2016	GOLDMAN SACHS & CO.		13,998,740	14,000,000	
92826C-AE-2	VISA INC VISA INC 4.150% 12/14/35		08/02/2016	STIFEL NICOLAUS		9,079,360	8,000,000	47,033
92890F-AZ-9	WF-RBS COMMERCIAL MORTGAGE TR 2014-C20 CL C 4.513% 05/15/47		09/06/2016	Various		8,221,625	7,700,000	17,739
92890K-BF-1	WF-RBS COMMERCIAL MORTGAGE TR 2014-C22 CLASS B 4.371% 09/15/57		09/14/2016	WELLS FARGO		2,148,672	2,000,000	4,371
92890N-AE-9	WF-RBS COMMERCIAL MORTGAGE TR 2012-C10 CLASS D 144a 4.452% 12/15/22		07/26/2016	JEFFRIES & CO.		4,436,191	4,500,000	15,586
92915C-AE-4	VOYA CLO LTD 2016-1A A2B 3.920% 01/20/27		01/22/2016	JP MORGAN SECURITIES		5,000,000	5,000,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
92930R-AJ-1	WF-RBS COMMERCIAL MTG TRUST 4.800% 11/15/45		09/29/2016	SANDLER O'NEILL		3,474,434	3,500,000	1,447
92935V-AS-7	WF -RBS COMMERCIAL MTG TRUST 2011-C3 Class D 144A 5.640% 03/15/44		02/02/2016	MERRILL LYNCH		5,165,820	5,000,000	3,194
92936J-AN-4	WF-RBS COMM MTG TRUST 2011-C5 Class E 144 A 5.672% 11/15/44		10/19/2016	SANDLER O'NEILL		1,033,828	1,000,000	3,628
92936Q-AS-7	WF-RBS COMMERCIAL MTG TR WFRBS 2012-C6 CL D 144A 5.589% 04/15/45		12/12/2016	WELLS FARGO		548,023	550,000	1,235
92936T-AE-2	WF-RBS COMMERCIAL MTG TRUST 4.835% 06/15/45		05/18/2016	WELLS FARGO		7,144,400	6,740,000	20,562
92936T-AJ-1	WF-RBS COMMERCIAL MTG TRUST WF-RBS COMM MTGE TRUST 4.835% 06/15/45		04/25/2016	WELLS FARGO		5,548,792	5,353,000	20,042
92936T-AK-8	WF-RBS COMMERCIAL MTG TRUST 2012-C7 CLASS E 144A 4.835% 06/15/45		09/27/2016	Various		2,670,850	2,699,533	10,542
92936U-AE-9	WP CAREY INC WP CAREY INC 4.250% 10/01/26		09/09/2016	Various		14,962,400	15,000,000	1,181
92936Y-AG-6	WF-RBS COMMERCIAL MTG TRUST WF-RBS COMM MTGE TRUST 4.897% 08/15/45		09/15/2016	MORGAN STANLEY		6,434,766	6,000,000	15,931
92937F-AU-5	WF-RBS COMM MTG TRUST 2013-C12 CL D 144A 4.351% 03/15/48		02/17/2016	GOLDMAN SACHS & CO.		2,450,953	2,900,000	7,363
92939V-AG-9	JPMDB COMM MTGE SEC 2015-WPG C 3.516% 06/05/35		07/07/2016	CREDIT SUISSE SECURITIES		13,068,555	13,000,000	13,966
92978T-AH-4	WACHOVIA BANK COMM MTGE TRST WACHOVIA BANK COMM MTGE TRST 5.591% 04/15/47		09/21/2016	APOLLO		3,042,093	3,000,000	10,250
000000-00-0	CAVIUM INC CAVIUM INC TERM LN B 3.909% 08/16/22		08/24/2016	DIRECT		2,990,114	2,990,114	
931427-AM-0	WALGREENS BOOTS ALLIANCE WALGREENS BOOTS ALLIANCE INC 1.750% 05/30/18		10/06/2016	MORGAN STANLEY		3,013,200	3,000,000	19,104
93363C-AB-5	WAMU MTGE PASS THRU CERT WAMU 2006-AR7 2A 1.098% 07/25/46		09/09/2016	BAY CREST PARTNERS		1,289,139	1,532,409	813
93884P-DW-7	WASHINGTON GAS LIGHT CO WASHINGTON GAS LIGHT CO 3.796% 09/15/46		09/13/2016	WELLS FARGO		10,000,000	10,000,000	
948741-AM-5	WEINGARTEN REALTY INVST WEINGARTEN REALTY INVESTMENT 3.250% 08/15/26		08/02/2016	BANK OF AMERICA		4,957,750	5,000,000	
949746-RG-8	WELLS FARGO CO WELLS FARGO & CO 5.900% Perpet.		02/11/2016	DIRECT		1,920,000	2,000,000	20,322
949746-RW-3	WELLS FARGO CO WELLS FARGO & COMPANY 3.000% 04/22/26		04/15/2016	WELLS FARGO		4,982,850	5,000,000	
94987F-AJ-5	WELLS FARGO MTGE LOAN TRUST WELLS FARGO MTGE LOAN TRUST 3.248% 08/27/35		11/18/2016	MORGAN STANLEY		3,546,931	3,573,366	9,819
94988H-AG-6	WELLS FARGO COMMERCIAL MTG TR 2012-LC5 C 4.693% 10/15/45		02/17/2016	CITIGROUP GLOBAL MARKETS		5,716,533	5,750,000	15,741
94989H-BJ-8	WFCM 2015-NXS1 C 3.848% 05/15/48		09/13/2016	WELLS FARGO		995,625	1,000,000	1,496
94989Y-BE-2	WELLS FARGO COMM MTGE TRST SER 2016-C32 CLASS B 4.721% 01/15/59		02/03/2016	WELLS FARGO		14,834,505	15,000,000	33,438
95000F-AV-8	WELLS FARGO COMM MTGE TRUST WELLS FARBGO COMM MTGE TRUST 3.184% 07/15/48		07/15/2016	WELLS FARGO		9,573,748	9,295,000	22,196
95000F-AY-2	WELLS FARGO COMM MTGE TRUST WELLS FARGO COMM MTGE TRUST 3.438% 07/15/48		07/15/2016	WELLS FARGO		13,508,214	13,115,000	33,817
95000F-AZ-9	WELLS FARGO COMM MTGE TRUST WELLS FARGO COMM MORTGAGE 4.176% 07/15/48		07/15/2016	WELLS FARGO		19,586,647	19,587,000	61,346
95000G-AJ-3	WELLS FARGO COMM MTGE TRUST WFCM 2016-BNK! D 3.000% 08/15/49		08/04/2016	WELLS FARGO		2,006,920	2,500,000	3,542
95000G-BD-5	WELLS FARGO COMM MTGE TRUST WFCM 2016-BNK1 CLASS B 2.967% 08/15/49		08/04/2016	WELLS FARGO		7,467,217	7,250,000	10,158
95000G-BE-3	WELLS FARGO COMM MTGE TRUST WFCM 2016-BNK1 C 3.071% 08/15/49		08/05/2016	WELLS FARGO		15,995,157	16,000,000	23,203
95000H-BL-5	WELLS FARGO COMM MTGE TRUST WELLS FARGO COMM MTGE TRUST 3.621% 10/15/49		09/14/2016	WELLS FARGO		9,784,592	9,500,000	26,755
95000H-BM-3	WELLS FARGO COMM MTGE TRUST WELLS FARGO COMM MTGE TRUST 4.465% 10/15/49		09/14/2016	WELLS FARGO		7,591,575	7,500,000	26,044
95000J-AX-6	WELLS FARGO COMM MTGE TRUST WELLS FARGO COMM MTGE TRUST 3.968% 12/15/59		11/22/2016	WELLS FARGO		10,299,580	10,000,000	7,715
95000J-BA-5	WELLS FARGO COMM MTGE TRUST 4.437% 12/15/59		11/22/2016	WELLS FARGO		7,133,896	7,000,000	6,039
95000K-BG-9	WELLS FARGO COMM MTGE TRST 3.811% 11/15/49		09/29/2016	WELLS FARGO		8,239,992	8,000,000	10,163
95000K-BH-7	WELLS FARGO COMM MTGE TRST WELLS FARGO COMM MTGE TRST 4.452% 11/15/49		09/29/2016	WELLS FARGO		5,004,415	5,000,000	7,421
95000L-BE-2	WFCM 2016 WFCM 2016-C3 B 4.506% 03/15/59		03/18/2016	WELLS FARGO		15,449,040	15,000,000	56,325
95000L-BF-9	WFCM 2016 WELLS FARGO COMM MTGE 3.900% 03/15/59		04/05/2016	WELLS FARGO		7,443,095	8,500,000	23,863
95000M-BU-4	WELLS FARGO COMM MTGE TRUST WELLS FARGO COMM MTGE TRUST 3.671% 11/15/59		10/21/2016	WELLS FARGO		6,694,773	6,500,000	1,326
95000M-BV-2	WELLS FARGO COMM MTGE TRUST WELLS FARGO COMM MTGE TRUST 4.192% 11/15/59		10/21/2016	WELLS FARGO		5,423,908	5,500,000	1,281
95000P-AK-0	WELLS FARGO COMM MTGE TRUST WELL FARGO COMM MTGE 4.320% 12/15/49		12/12/2016	WELLS FARGO		6,694,844	6,500,000	16,380
95000P-AL-8	WELLS FARGO COMM MTGE TRUST WELLS FARGO COMM MTGE TRUST 4.495% 12/15/49		12/12/2016	WELLS FARGO		5,329,137	5,500,000	14,421
95040Q-AC-8	WELLTOWER INC WELLTOWER INC 4.250% 04/01/26		02/23/2016	WELLS FARGO		9,922,700	10,000,000	
95058X-AC-2	WENDYS FUNDING WENDYS FUNDING LLC 4.497% 06/15/45		09/15/2016	CREDIT SUISSE SECURITIES		3,085,599	3,090,625	13,032
958102-AJ-4	WESTERN DIGITAL CORP WESTEN DIGITAL CORPORATION 7.375% 04/01/23		08/02/2016	Various		5,445,000	5,000,000	113,493
95810D-AF-8	WESTERN DIGITAL CORP WESTERN DIGITAL CORP TL B1 4.632% 04/29/23		08/19/2016	DIRECT		3,924,731	3,924,731	
960386-AJ-9	WABTEC WABTEC 3.450% 11/15/26		11/01/2016	Various		10,034,060	10,000,000	383
960413-AH-5	WESTLAKE CHEMICAL CORP WESTLAKE CHEMICAL CORP 3.600% 08/15/26		08/04/2016	GOLDMAN SACHS & CO.		17,944,500	18,000,000	
98389B-AR-1	XCEL ENERGY INC XCEL ENERGY INC 3.300% 06/01/25		03/03/2016	BARCLAYS CAPITAL GROUP		5,034,250	5,000,000	44,458
98419M-AK-6	XYLEM INC XYLEM INC 4.375% 11/01/46		10/04/2016	Various		19,279,230	19,000,000	
98420E-AC-9	XLIT LTD XLIT LTD 4.450% 03/31/25		04/22/2016	Various		7,058,693	7,073,000	37,318
98420E-AD-7	XLIT LTD 5.500% 03/31/45		02/04/2016	JEFFRIES & CO.		1,901,680	2,000,000	39,417
984851-AD-7	YARA INTERNATIONAL ASA YARA INTERNATIONAL ASA 3.800% 06/06/26		06/01/2016	JP MORGAN SECURITIES		33,862,640	34,000,000	
98886M-AE-4	ZAIS CLO 1 LTD ZAIS CLO 1 LTD 3.512% 04/15/26		05/05/2016	CITIGROUP GLOBAL MARKETS		3,117,500	3,440,000	7,784
98919M-AD-7	ZAYO GROUP ZAYO GROUP TERM LN B 3.633% 05/06/21		09/08/2016	DIRECT		1,994,167	2,000,000	
98920U-AG-9	ZEBRA TECHNOLOGIES CORP ZEBRA TECHNOLOGIES CORP 4.132% 10/27/21		06/08/2016	DIRECT		4,309,946	4,309,946	
BANODS-6G-5	ARPAD SOLAR BORROWER LLC ARPAD SOLAR BORROWER LLC 5.250% 07/15/34		09/08/2016	US BANCORP		15,000,000	15,000,000	
G2967L-AG-8	AVAGO TECHNOLIOGIES AVAGO TECH TERM LN B3 3.881% 02/01/23		09/02/2016	DIRECT		6,203,697	6,203,697	
136375-CK-6	CANADIAN NATL RAILROAD CANADIAN NATL RAILWAY 3.200% 08/02/46	A	07/28/2016	WELLS FARGO		9,891,400	10,000,000	
15135U-AJ-8	CENOVUS ENERGY INC CENOVUS ENERGY INC 3.800% 09/15/23	A	10/25/2016	JP MORGAN SECURITIES		995,710	1,000,000	4,539
29250N-AF-2	ENBRIDGE INC 4.000% 10/01/23	A	01/08/2016	MORGAN STANLEY		2,685,810	3,000,000	34,000
29250N-AH-8	ENBRIDGE INC ENBRIDGE INC 3.500% 06/10/24	A	03/02/2016	MORGAN STANLEY		2,578,980	3,000,000	25,375
380956-AD-4	GOLDCORP INC 3.700% 03/15/23	A	08/01/2016	HSBC SECURITIES, INC		6,236,760	6,000,000	85,717
56501R-AD-8	MANULIFE FINANCIAL CORP MANULIFE FINANCIAL CORP 5.375% 03/04/46	A	03/02/2016	CITIGROUP GLOBAL MARKETS		25,912,850	26,000,000	2,240
780082-AD-5	ROYAL BANK OF CANADA 4.650% 01/27/26	A	01/22/2016	DIRECT		2,993,580	3,000,000	
87971M-BD-4	TELUS CORP TELUS CORP 2.800% 02/16/27	A	09/14/2016	RBC CAPITAL MARKETS		39,675,600	40,000,000	

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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
891160-MJ-9	TORONTO DOMINION BANK TORONTO DOMINION BANK 3.625% 09/15/31	A	09/08/2016	GOLDMAN SACHS & CO.		2,994,750	3,000,000	
895945-D#-7	TRICAN WELL SERVICES TRICAN WELL SERVICES 5.900% 04/28/21	A	04/28/2016	Interest Capitalization		15,707	15,707	
000000-00-0	AIR CANADA AIR CANADA 2016 TL B 3.747% 09/23/23	A	10/12/2016	DIRECT		3,000,000	3,000,000	
960410-AC-2	WESTJET AIRLINS LTD WESTJET AIRLINES LTD 3.500% 06/16/21	A	06/23/2016	Various		20,009,020	20,000,000	14,194
000000-00-0	TELESAT CANADA TLESAT CA-USD TL B ASSIGN 4.652% 11/10/23	A	11/22/2016	DIRECT		4,385,224	4,385,224	
C7052B-AD-6	GFL ENVIRONMENTAL GFL ENVIRONMENTAL TL B ASSIGN 3.748% 09/27/23	A	10/05/2016	DIRECT		2,551,744	2,551,744	
C9413P-AU-7	VALEANT PHARMACEUTICALS 4.103% 03/13/22		08/29/2016	DIRECT		990,886	992,347	
000000-00-0	MAF GLOBAL SECURITIES MAF GLOBAL SECURITIES LTD 4.750% 05/07/24	D	08/03/2016	Various		7,915,625	7,500,000	83,125
000000-00-0	PT PELABUHAN INDO II PT PELABUHAN INDO II 4.250% 05/05/25	D	08/01/2016	Various		6,116,250	6,000,000	62,333
00185A-AK-0	AON PLC AON PLC 3.875% 12/15/25	D	02/23/2016	MORGAN STANLEY		4,998,600	5,000,000	
002030-AB-3	AP MOELLER 144a 3.750% 09/22/24	D	05/04/2016	HSBC SECURITIES, INC		1,871,614	1,900,000	9,302
00913R-AB-2	AIR LIQUIDE FINANCE AIR LIQUIDE FINANCE SA 1.750% 09/27/21	D	09/22/2016	HSBC SECURITIES, INC		4,973,150	5,000,000	
00913R-AE-6	AIR LIQUIDE FINANCE AIR LIQUIDE FINANCE 3.500% 09/27/46	D	09/22/2016	Various		14,085,400	14,000,000	
02343U-AA-3	AMCOR FINANCE USA INC AMCOR FINANCE USA INC 3.625% 04/28/26	C	04/19/2016	Various		15,081,750	15,000,000	
033290-AN-7	ANCHORORAGE CAPITAL CLO LTD ANCHORAGE CAPITAL CLO LTD 2.980% 01/13/27	D	09/22/2016	JP MORGAN SECURITIES		7,000,000	7,000,000	
033290-AS-6	ANCHORORAGE CAPITAL CLO LTD ANCHORAGE CAPITAL CLO LTD 5.030% 01/13/27	D	09/22/2016	JP MORGAN SECURITIES		4,971,000	5,000,000	
04016D-AE-5	ARES CLO LTD ARES CLO LTD 3.482% 01/15/29	D	11/29/2016	BNP PARIBAS		12,000,000	12,000,000	
04016G-AD-0	ARES CLO LTD ARES CLO LTD 3.282% 10/15/27	D	09/13/2016	GOLDMAN SACHS & CO.		4,800,000	4,800,000	
052528-AK-2	AUST & NZ BANKING GROUP AUST & NZ BANKING GRP 4.400% 05/19/26	D	05/12/2016	JP MORGAN SECURITIES		999,520	1,000,000	
05565Q-DF-2	BP CAPITAL MARKETS PLC BP CAPITAL MARKETS PLC 3.017% 01/16/27	D	09/13/2016	BANK OF AMERICA		5,000,000	5,000,000	
05565Q-DH-8	BP CAPITAL MARKETS PLC BP CAPITAL MKTS PLC 3.723% 11/28/28	D	11/21/2016	BANK OF AMERICA		10,000,000	10,000,000	
05580H-AB-5	BNPP 2014 BNPIP 2014-2A B 3.032% 10/30/25	D	08/04/2016	BNP PARIBAS		1,492,500	1,500,000	968
05583B-AA-7	BRF GMBH BRF GMBH 4.350% 09/29/26	D	09/22/2016	JP MORGAN SECURITIES		7,825,440	8,000,000	
05618P-AG-2	BABSON CLO LTD SER 16-1A B2 3.820% 04/23/27	D	01/22/2016	MORGAN STANLEY		5,000,000	5,000,000	
056828-AE-6	BAIN CAPITAL CREDIT CLO LTD BAIN CAPITAL CREDIT CLO LTD 3.482% 01/15/29	D	11/30/2016	MITSUBISHI		19,890,000	19,890,000	
056828-AG-1	BAIN CAPITAL CREDIT CLO LTD BAIN CAPITAL CREDIT CLO 5.132% 01/16/29	D	11/30/2016	MITSUBISHI		3,633,300	3,670,000	
067316-AD-1	BACARDI LTD BACARDI LTD 2.750% 07/15/26	D	07/27/2016	Various		34,921,110	35,000,000	8,174
06738E-AN-5	BARCLAYS PLC 4.375% 01/12/26	D	01/05/2016	DIRECT		6,965,840	7,000,000	
06738E-AP-0	BARCLAYS PLC BARCLAYS PLC 5.200% 05/12/26	D	05/05/2016	BARCLAYS CAPITAL GROUP		3,999,680	4,000,000	
111013-AK-4	BRITISH SKY BROADCASTING 144A 3.125% 11/26/22	D	10/13/2016	Susquehana Financial		3,427,801	3,344,000	41,219
111013-AL-2	BRITISH SKY BROADCASTING SKY PLC 3.750% 09/16/24	D	08/03/2016	Susquehana Financial		5,277,500	5,000,000	73,958
11778B-AB-8	SKY GROUP FINANCE SKY GRP FIN GTD SR NTS 6.500% 10/15/35	D	08/03/2016	Susquehana Financial		1,622,772	1,344,000	27,421
12232K-AE-0	BURNHAM PARK CLO LTD BURNHAM PARK CLO LTD 3.282% 10/20/29	D	10/07/2016	WELLS FARGO		13,050,000	13,050,000	
12563T-AB-6	CK HUTCHINSON INTL 16 LTD CK HUTCHINSON INTL 16 LTD 2.750% 10/03/26	D	10/11/2016	Various		14,802,150	15,000,000	4,201
13079W-AG-3	SYMPHONY CLO LTD SYMPHONY CLO LTD 3.332% 10/16/28	D	09/30/2016	MORGAN STANLEY		10,500,000	10,500,000	
2027A0-HY-8	COMMONWEALTH BANK AUST COMMONWEALTH BANK AUSTRALIA 2.625% 09/06/26	D	08/29/2016	GOLDMAN SACHS & CO.		24,925,750	25,000,000	
225433-AM-3	CREDIT SUISSE GRP FUND LTD CREDIT SUISSE GRO FUND LTD 3.450% 04/16/21	D	12/01/2016	Tax Free Exchange		2,004,113	2,000,000	8,625
225433-AR-2	CREDIT SUISSE GRP FUND LTD CREDIT SUISSE GRP FND LTD 4.550% 04/17/26	C	12/01/2016	Tax Free Exchange		6,998,404	7,000,000	38,043
23636T-AE-0	DANONE DANONE SA 2.947% 11/02/26	D	10/26/2016	CITIGROUP GLOBAL MARKETS		10,000,000	10,000,000	
24713G-AD-4	DELPHI AUTOMOTIVE PLC DELPHI AUTOMOTIVE PLC 4.400% 10/01/46	D	09/16/2016	Various		15,023,770	15,000,000	978
26827E-AE-5	ECAF LTD ECAF LTD 2015 5.802% 06/15/40	D	12/13/2016	HUNTER SECS CORP		1,570,327	1,594,241	257
29441W-AC-9	EQUATE PETROCHEMICAL BV EQUATE PETROCHEMICAL BV 4.250% 11/03/26	D	11/04/2016	Various		19,842,175	20,000,000	8,854
31683T-AD-7	FIGUEROA CLO LTD FIG 2013-1A C 4.570% 03/21/24	D	08/01/2016	MORGAN STANLEY		4,405,625	4,750,000	42,975
36164Q-6M-5	GE CAPITAL INTL FUNDING GE CAPITAL INTL FUNDING 3.373% 11/15/25	D	07/08/2016	Tax Free Exchange		2,736,366	2,980,000	
36164Q-NA-2	GE CAPITAL INTL FUNDING GE CAPITAL INTL FUNDING 4.418% 11/15/35	D	07/08/2016	Tax Free Exchange		33,025,813	42,208,000	
38137F-AG-7	GOLDENTREE LOAN OPP XI LTD GOLDENTREE LOAN OPP XI LTD 3.481% 04/18/27	D	11/07/2016	GreensLedge Capital		5,000,000	5,000,000	
38137Q-AE-8	GOLDENTREE LOAN OPP IX LTD GOLDEN TREE OPP IX LTD 3.274% 10/29/26	D	10/07/2016	CITIGROUP GLOBAL MARKETS		9,500,000	9,500,000	
38137Q-AG-3	GOLDENTREE LOAN OPP IX LTD GOLDENTREE LOAN OPP IX LTD 3.382% 10/29/26	D	10/07/2016	CITIGROUP GLOBAL MARKETS		25,000,000	25,000,000	
40428Q-AU-3	HSBC HOLDINGS PLC HSBC HOLDINGS PLC 4.250% 08/18/25	D	04/19/2016	HSBC SECURITIES, INC		4,012,640	4,000,000	30,222
40428Q-AW-9	HSBC HOLDINGS PLC HSBC HOLDINGS PLC 4.300% 03/08/26	D	03/01/2016	HSBC SECURITIES, INC		998,550	1,000,000	
40428Q-BB-4	HSBC HOLDINGS PLC HSBC HOLDINGS PLC 3.900% 05/25/26	D	05/18/2016	HSBC SECURITIES, INC		996,470	1,000,000	
40428Q-BG-3	HSBC HOLDINGS PLC HSBC HOLDINGS PLC 2.368% 01/05/22	D	10/04/2016	DEUTSCHE BANK		2,010,000	2,000,000	262
43132Q-AC-7	HILDENE CLO LTD HILDENE CLO LTD 3.081% 07/19/26	D	07/28/2016	BNP PARIBAS		2,069,813	2,075,000	2,330
449786-AY-8	ING BANK NV ING BANKS NV 5.800% 09/25/23	D	04/19/2016	HSBC SECURITIES, INC		6,605,520	6,000,000	26,100
453140-AF-2	IMPERIAL TOBACCO FINANCE IMPERIAL BRANDS FINANCE 4.250% 07/21/25	D	11/10/2016	BANK OF AMERICA		5,294,150	5,000,000	67,882
45662N-A#-0	INFINEON TECHNOLOGIES INFINEON TECHNOLOGIES AG 4.300% 04/05/28	D	04/05/2016	BANK OF AMERICA		10,000,000	10,000,000	
45662N-A@-2	INFINEON TECHNOLOGIES INFINEON TECHNOLOGIES AG 4.100% 04/05/26	D	04/05/2016	BANK OF AMERICA		8,000,000	8,000,000	
45950V-JM-9	INTL FINANCE CORP INTL FINANCE CORP 2.900% 07/27/46	D	07/18/2016	BARCLAYS CAPITAL GROUP		50,000,000	50,000,000	
46603B-AB-5	IVY HILL MIDDLE MARKET CREDIT IVY HILL MID MKT CREDIT FUND 5.545% 10/18/25	D	10/13/2016	RAYMOND JAMES & ASSOCIATES		1,389,500	1,400,000	
46617R-AG-3	JFIN REVOLVER CLO LTD JFIN REVOLVER CLO LTD 3.666% 02/20/22	D	09/22/2016	CREDIT SUISSE SECURITIES		2,425,000	2,500,000	8,903
47206V-AE-4	JAY PARK CLO LTD JAY PARK CLO LTD 3.282% 10/20/27	D	08/23/2016	CITIGROUP GLOBAL MARKETS		16,100,000	16,100,000	
47215T-AA-6	JB Y CO SA DE CV JB Y CO SA DE CV 3.750% 05/13/25	D	08/25/2016	Various		9,221,840	9,000,000	131,042
478375-AG-3	JOHNSON CONTROLS INTL PLC 3.625% 07/02/24	D	12/28/2016	Tax Free Exchange		4,981,788	5,000,000	88,611
478375-AH-1	JOHNSON CONTROLS INTL PLC JOHNSON CONTROLS INTL PL 6.000% 01/15/36	C	12/28/2016	Tax Free Exchange		13,857,954	13,512,000	367,076
478375-AK-4	JOHNSON CONTROLS INTL PLC JOHNSON CONTROLS INTL PLC 5.250% 12/01/41	D	12/28/2016	Tax Free Exchange		7,928,535	7,331,000	28,866

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
478375-AR-9	JOHNSON CONTROLS INTL PLC JOHNSON CONTROLS INTL PLC 3.900% 02/14/26	C	12/28/2016	Tax Free Exchange		24,867,518	25,000,000	362,917
48251B-AJ-9	KKR FINANCIAL CLO LTD KKR FINANCIAL CLO LTD 4.800% 01/20/29	D	11/22/2016	CITIGROUP GLOBAL MARKETS		3,800,000	3,800,000	
493738-AD-0	KIA MOTORS CORP KIA MOTORS CORP 3.250% 04/21/26	D	04/14/2016	HSBC SECURITIES, INC		994,080	1,000,000	
494386-AB-1	KIMBERLY-CLARK DE MEXICO 3.800% 04/08/24	D	02/17/2016	BARCLAYS CAPITAL GROUP		1,904,826	1,900,000	26,874
50189G-AD-4	LCM LTD PARTNERSHIP LCM LIMITED PARTNERSHIP 3.282% 10/20/28	D	09/15/2016	NATIXIS		20,300,000	20,300,000	
52111P-AD-3	LCM LTD PARTNERSHIP LCM LTD PARTNERSHIP 3.432% 10/20/29	D	11/30/2016	GreensLedge Capital		22,000,000	22,000,000	
55312Y-AG-7	ML CFC COMM MTGE TRUST ML CFC COMM MTGE TRST 5.419% 08/12/48	D	09/21/2016	APOLLO		1,748,295	1,732,573	5,477
55818X-BA-0	MADISON PARK FUNDING LTD MADISON PARK FUNDING LTD 3.532% 04/20/26	D	12/14/2016	DEUTSCHE BANK		9,000,000	9,000,000	
55819T-AE-1	MADISON PARK FUNDING LTD MADISON PARK FUNDING LTD 3.720% 04/27/27	D	04/07/2016	JP MORGAN SECURITIES		14,350,000	14,350,000	
55819X-AE-2	MADISON PARK FUNDING LTD 3.282% 10/25/29	D	09/15/2016	WELLS FARGO		22,532,500	22,532,500	
55820J-AE-0	MADISON PARK FUNDING MADISON PARK FUNDING LTD 3.632% 07/25/29	D	07/15/2016	CITIGROUP GLOBAL MARKETS		5,000,000	5,000,000	
55820N-AE-1	MADISON PARK FUNDING LTD MADISON PARK FUNDING LTD 3.482% 01/20/28	D	11/22/2016	JP MORGAN SECURITIES		8,934,300	9,000,000	
628788-AA-9	NORWEGIAN AIR 16-1 A PTT NORWEGIAN AIR 16-1 A PTT 4.875% 05/10/28	D	05/06/2016	MORGAN STANLEY		9,000,000	9,000,000	
63254A-AP-3	NATIONAL AUSTRALIA BK/NY NATIONAL AUSTRALIA BAK/NY 3.375% 01/14/26	D	01/06/2016	Various		16,868,760	17,000,000	
67102Q-AM-0	OAK HILL CREDIT PARTNERS OAK HILL CREDIT PARTNERS 4.000% 11/20/27	D	12/09/2016	CITIGROUP GLOBAL MARKETS		6,500,000	6,500,000	14,041
67102Q-AP-3	OAK HILL CREDIT PARTNERS OAK HILL CREDIT 3.616% 11/20/27	D	12/09/2016	CITIGROUP GLOBAL MARKETS		12,497,500	12,500,000	36,692
67106B-AJ-6	OCP CLO LTD OCP CLO LTD 4.531% 07/17/26	D	05/05/2016	CREDIT SUISSE SECURITIES		1,732,500	2,000,000	5,235
67108B-AL-9	OZLM FUNDING LTD OZMLF 2012-21 A2AR 2.882% 10/30/27	D	10/06/2016	MERRILL LYNCH		7,000,000	7,000,000	
67108B-AQ-8	OZLM FUNDING LTD OZMLF 2012-2A CR 4.882% 10/30/27	D	10/06/2016	MERRILL LYNCH		7,931,200	8,000,000	
67109B-CJ-1	OHALF 2015-1A C OHA LOAN FUNDING LTD 3.456% 08/15/29	D	11/29/2016	JP MORGAN SECURITIES		22,550,000	22,550,000	
67110K-AA-9	OM ASSET MANAGEMENT OM ASSET MANAGEMENT 4.800% 07/27/26	D	07/20/2016	CITIGROUP GLOBAL MARKETS		24,954,750	25,000,000	
67110U-AE-9	OHA LOAN FUNDING LTD OHA LOAN FUNDING LTD 3.370% 01/20/28	D	10/31/2016	MORGAN STANLEY		15,000,000	15,000,000	
67110U-AG-4	OHA LOAN FUNDING LTD OHA LOAN FUNDING LTD 3.432% 01/20/28	D	10/31/2016	MORGAN STANLEY		6,000,000	6,000,000	
67591E-AE-3	OCTAGON INV PARTNERS 28 LTD OCTAGON INV PARTNERS 28 LTD 3.100% 10/24/27	D	09/08/2016	MORGAN STANLEY		7,000,000	7,000,000	
67591J-AE-2	OCTAGON CREDIT OCTAGON CREDIT 3.432% 01/24/28	D	12/06/2016	CREDIT SUISSE SECURITIES		28,398,911	28,500,000	
780097-BA-8	ROYAL BK SCOTLAND ROYAL BANK OF SCOTLAND GRP 4.800% 04/05/26	D	10/24/2016	Various		8,286,900	8,000,000	97,200
78448T-AA-0	SMBC AVIATION CAPITAL FINANCE SMBC AVIATION CAPITAL FINANCE 2.650% 07/15/21	D	07/12/2016	CITIGROUP GLOBAL MARKETS		4,993,050	5,000,000	
78467K-C#-2	SSE PLC SSE PLC 3.670% 09/06/26	D	09/06/2016	NATIONAL AUSTRALIAN BK		15,000,000	15,000,000	
81789G-AE-1	SEVEN STICKS CLO LTD SEVEN STICKS CLO LTD 4.128% 07/15/28	D	06/15/2016	CITIGROUP GLOBAL MARKETS		4,000,000	4,000,000	
81789G-AG-6	SEVEN STICKS CLO LTD SEVEN STICKS CLO LTD 4.982% 07/15/28	D	06/15/2016	CITIGROUP GLOBAL MARKETS		5,246,534	5,650,000	
822582-BQ-4	SHELL INTERNATIONAL FIN SHELL INTL FIN 4.000% 05/10/46	D	05/05/2016	BARCLAYS CAPITAL GROUP		2,945,940	3,000,000	
822582-BT-8	SHELL INTERNATIONAL FIN SHELL INTERNATIONAL FINANCE 2.875% 05/10/26	D	05/05/2016	MORGAN STANLEY		4,983,600	5,000,000	
82481L-AD-1	SHIRE ACQUISITIONS INVESTMENTS SHIRE ACQUISITIONS INVESTMENTS 3.200% 09/23/26	D	09/19/2016	BARCLAYS CAPITAL GROUP		4,994,050	5,000,000	
82620K-AM-5	SIEMENS FINANCIERINGSMAT SIEMENS FINANCIERINGSMAT 3.300% 09/15/46	D	09/06/2016	GOLDMAN SACHS & CO.		4,982,050	5,000,000	
82939C-AH-0	SINOPEC GRP OVERSEAS DEV SINOPEC GRP OVERSEAS DEV 2.750% 09/29/26	D	09/22/2016	GOLDMAN SACHS & CO.		24,747,250	25,000,000	
82968F-AA-2	SIRIUS INTRNATIONAL GROUP SIRIUS INTERNATIONAL GROUP 4.600% 11/01/26	D	10/27/2016	JP MORGAN SECURITIES		19,841,800	20,000,000	
85771P-AC-6	STATOIL ASA 5.100% 08/17/40	D	02/24/2016	MORGAN STANLEY		2,009,980	2,000,000	3,400
87124V-AF-6	SYDNEY AIRPORT FINANCE SYDNEY AIRPORT FINANCE 3.625% 04/28/26	D	04/21/2016	Various		22,001,705	22,000,000	
87154G-AE-5	SYMPHONY CLO LTD SYMPHONY CLO LTD 3.382% 01/23/28	D	11/16/2016	BNP PARIBAS		8,250,000	8,250,000	
87231L-AE-1	TCI-CENT CLO TCI CENT CLO 3.482% 12/21/29	D	12/02/2016	CITIGROUP GLOBAL MARKETS		20,343,175	20,500,000	
87246M-AC-6	TICP CLO LTD TICP CLO LTD 3.678% 01/15/29	D	10/26/2016	BANK OF AMERICA		3,665,000	3,665,000	
87246M-AD-4	TICP CLO LTD TICP CLO LTD 5.082% 01/15/29	D	10/26/2016	BANK OF AMERICA		4,160,300	4,335,000	
87974H-AE-1	TELOS CLO LTD TELOS CLO LTD 2.678% 07/17/24	D	07/28/2016	BNP PARIBAS		2,457,500	2,500,000	2,582
89366L-AA-2	TRANSELEC SA TRANSELEC SA 4.625% 07/26/23	D	07/27/2016	Larrian Vial Securities		2,165,000	2,000,000	1,285
89641U-AC-5	TRINITY ACQUISITION PLC TRINITY ACQUISITION PLC 4.400% 03/12/26	D	03/24/2016	BANK OF AMERICA		20,159,520	20,000,000	11,367
902133-AT-4	TYCO ELECTRONICS GROUP TYCO ELECTRONICS GROUP 3.700% 02/15/26	D	01/25/2016	JP MORGAN SECURITIES		9,975,700	10,000,000	
90351D-AF-4	UBS FUNDING JERSEY LTD UBS GROUP FUNDING JERSEY LTD 4.125% 04/15/26	D	03/29/2016	UBS FINANCIAL SERVICES		6,984,530	7,000,000	
92915T-AE-7	VOYA CLO LTD VOYA CLO LTD 3.740% 04/20/29	D	11/17/2016	MORGAN STANLEY		19,400,000	19,400,000	
92936M-AE-7	WPP FINANCE 2010 WPP FINANCE 5.625% 11/15/43	D	11/08/2016	RBC CAPITAL MARKETS		4,633,680	4,000,000	111,875
961214-DC-4	WESTPAC BANKING CORP WESTPAC BANKING CORP 2.700% 08/19/26	D	08/11/2016	BANK OF AMERICA		34,951,350	35,000,000	
980236-AN-3	WOODSIDE FINANCE LTD WOODSIDE FINANCE LTD 3.700% 09/15/26	D	09/08/2016	CITIGROUP GLOBAL MARKETS		4,996,700	5,000,000	
BANQDM-4T-2	NORDIC AVIATION CAPITAL A/S NORDIC AVIATION CAPITAL TL 2 9.875% 06/20/18	D	06/30/2016	DIRECT		24,250,000	25,000,000	
BCC2CA-EB-1	BRIGHTWOOD CAP FUND III BRIGHTWOOD CAP FUND III 5.859% 11/16/28	D	11/22/2016	NATIXIS		8,666,000	8,666,000	
G03698-AW-6	ANGLIAN WATER SERVICES FIN ANGLIAN WATER 3.290% 04/27/26	D	04/26/2016	DIRECT		12,000,000	12,000,000	
G4588#-BK-6	INTERMEDIATE CAPITAL GROUP INTERMEDIATE CAPITAL GROUP 4.660% 09/29/24	D	09/29/2016	CITIGROUP GLOBAL MARKETS		13,000,000	13,000,000	
G5963#-AH-6	MEGGITT MEGGITT 3.600% 07/06/26	D	07/06/2016	BANK OF AMERICA		10,000,000	10,000,000	
G8056*-AA-7	SEVERN TRENT WATER SEVERN TRENT WATER 3.690% 03/03/27	D	03/03/2016	BARCLAYS CAPITAL GROUP		5,000,000	5,000,000	
G90068-AH-9	TRANSMISSION FINANCE DAC TRANSMISSION FINANCE DAC 3.180% 05/04/26	D	05/04/2016	CITIGROUP GLOBAL MARKETS		20,000,000	20,000,000	
L29678-AF-3	ENDO LUXEMBOURG ENDO LUXEMBOURG FIN CO TERM LN 3.997% 09/25/22	D	08/16/2016	DIRECT		2,957,157	2,977,444	
L8030P-AD-0	SAMSONITE INTL SAMSONITE INTL SA 4.131% 04/12/23	D	05/26/2016	DIRECT		498,750	498,750	
N5945L-AP-0	NXP BV NXP BV TERM LN F ASSIGN 3.451% 12/07/20	D	09/23/2016	DIRECT		2,127,471	2,127,471	
Q3915*-AC-4	FLETCHER BUILDING HOLDINGS LTD FLETCHER BUILDING HOLDINGS LTD 3.700% 07/20/26	D	07/20/2016	BANK OF AMERICA		6,000,000	6,000,000	
Q6235#-AN-2	MIRVAC GROUP FINANCE LTD MIRVAC GROUP FINANCE LTD 3.630% 09/18/28	D	09/20/2016	NATIONAL AUSTRALIAN BK		10,000,000	10,000,000	
Q6235#-AP-7	MIRVAC GROUP FINANCE LTD MIRVAC GROUP FINANCE LTD 3.780% 09/18/31	D	09/20/2016	NATIONAL AUSTRALIAN BK		10,000,000	10,000,000	
Q65188-AB-8	NSW ELECTRICITY NETWORKS NSW ELECTRICITY NETWORKS 3.180% 03/16/29	D	09/16/2016	RBC CAPITAL MARKETS		2,000,000	2,000,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Q6518@-AC-6	NSW ELECTRICITY NETWORKS NSW ELECTRICITY NETWORKS 3.330% 09/16/31	D	09/16/2016	RBC CAPITAL MARKETS		2,000,000	2,000,000	
Q8773@-AK-4	STOCKLAND STOCKLAND 3.190% 08/24/28	D	08/24/2016	JP MORGAN SECURITIES		10,000,000	10,000,000	
Q8773@-AL-2	STOCKLAND STOCKLAND 3.340% 08/24/31	D	08/24/2016	JP MORGAN SECURITIES		10,000,000	10,000,000	
Q9326#-AD-8	UNIVERSITY OF MELBOURNE UNIVERSITY OF MELBOURNE 4.360% 02/17/46	D	02/17/2016	JP MORGAN SECURITIES		6,000,000	6,000,000	
Q9396#-AH-4	POWERCOR AUSTRALIA 3.750% 11/12/26	D	02/01/2016	Tax Free Exchange		14,000,000	14,000,000	
R9836#-AA-6	WELCO ECO SHIP WELCO ECO SHIP AS 5.300% 04/30/31	D	05/11/2016	DIRECT		5,824,880	5,883,717	
R9836#-AB-4	WELCO ECO SHIP WELCO ECO SHIP 5.360% 04/30/31	D	06/24/2016	DIRECT		5,844,505	5,903,541	
W2710@-AF-7	ELLEVIO AB ELLEVIO AB 3.440% 10/27/31	D	10/25/2016	RBS SECURITIES INC		20,000,000	20,000,000	
X4771#-AE-9	LANDSNET HF LANDSNET HF 4.610% 12/28/26	D	12/28/2016	BARCLAYS CAPITAL GROUP		8,000,000	8,000,000	
24668P-AF-4	DELHAIZE GROUP	D	01/01/2016	DIRECT		5,000,000	5,000,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						7,124,516,642	7,223,997,344	15,001,439
8399997. Total - Bonds - Part 3						8,591,944,570	8,683,617,309	15,865,503
8399998. Total - Bonds - Part 5						258,449,398	263,580,834	674,845
8399999. Total - Bonds						8,850,393,968	8,947,198,143	16,540,348
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
000000-00-0	EAGLE LIFE INSURANCE COMPANY		09/02/2016	Capital Contribution	0.000	100,002,610		
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						100,002,610	XXX	
9799997. Total - Common Stocks - Part 3						100,002,610	XXX	
9799998. Total - Common Stocks - Part 5						(2,590)	XXX	
9799999. Total - Common Stocks						100,000,020	XXX	
9899999. Total - Preferred and Common Stocks						100,000,020	XXX	
9999999 - Totals						8,950,393,988	XXX	16,540,348

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
912828-C7-3	U S TREASURY NOTES US TREASURY NOTES 0.875% 04/15/17		09/29/2016	CITIGROUP GLOBAL MARKETS		30,060,938	30,000,000	30,001,172	30,001,170		(647)		(647)		30,000,523		60,414	60,414	251,742	04/15/2017
912828-D4-9	U S TREASURY NOTES TREASURY NOTES 0.875% 08/15/17		12/14/2016	BARCLAYS CAPITAL GROUP		200,191,406	200,000,000	199,539,063	199,539,853		258,166		258,166		199,798,019		393,387	393,387	2,256,454	08/15/2017
912828-SS-0	U S TREASURY NOTES 0.875% 04/30/17		10/19/2016	BARCLAYS CAPITAL GROUP		100,195,313	100,000,000	99,949,219	99,949,325		30,577		30,577		99,979,902		215,410	215,410	848,845	04/30/2017
912828-WT-3	U S TREASURY NOTES TREASURY NOTES 0.875% 07/15/17		10/28/2016	BARCLAYS CAPITAL GROUP		100,179,688	100,000,000	99,824,219	99,824,532		94,713		94,713		99,919,244		260,443	260,443	1,131,793	07/15/2017
925387-AG-7	VESSEL MANAGEMENT SERVICE SERIES A 3.477% 01/16/37		01/16/2016	Call 100.0000		159,000	159,000	164,366	163,930		(4,930)		(4,930)		159,000				2,764	01/16/2037
925387-AG-7	VESSEL MANAGEMENT SERVICE SERIES A 3.477% 01/16/37		06/28/2016	Tax Free Exchange		6,861,056	6,658,000	6,882,708	6,864,446		(3,390)		(3,390)		6,861,056				115,749	01/16/2037
0599999. Subtotal - Bonds - U.S. Governments						437,647,401	436,817,000	436,360,747	436,343,256		374,489		374,489		436,717,744		929,654	929,654	4,607,347	XXX
000000-00-0	REPUBLIC OF COLOMBIA 2.625% 03/15/23	D	10/04/2016	NOMURA SECURITIES INTL		4,912,500	5,000,000	4,675,000	4,707,599		27,687		27,687		4,735,285		177,215	177,215	139,271	03/15/2023
00386S-AA-0	TAQA ABU DHABI NATIONAL 144A 5.875% 10/27/16	D	10/27/2016	Redemption 100.0000		4,400,000	4,400,000	4,158,000	4,366,915		33,085		33,085		4,400,000				258,500	10/27/2016
455780-AM-8	INDONESIA AID 6.650% 07/15/29	C	07/15/2016	Redemption 100.0000		741,470	741,470	905,238	868,100		(126,630)		(126,630)		741,470				37,182	07/15/2029
1099999. Subtotal - Bonds - All Other Governments						10,053,970	10,141,470	9,738,238	9,942,614		(65,858)		(65,858)		9,876,755		177,215	177,215	434,953	XXX
20772G-F4-5	CONNECTICUT ST GENERAL OBLIGATION 5.850% 03/15/32		05/13/2016	RBC CAPITAL MARKETS		4,700,533	3,710,000	4,007,208	3,956,774		(4,253)		(4,253)		3,952,521		748,012	748,012	146,499	03/15/2032
20772J-AA-0	CONNECTICUT ST GENERAL OBLIGATION 5.295% 10/01/29		04/20/2016	RBC CAPITAL MARKETS		10,810,530	9,000,000	9,141,560	9,114,849		(1,841)		(1,841)		9,113,008		1,697,522	1,697,522	270,045	10/01/2029
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						15,511,063	12,710,000	13,148,768	13,071,623		(6,094)		(6,094)		13,065,529		2,445,534	2,445,534	416,544	XXX
167486-HL-6	CHICAGO IL TAXABLE REF PROJ GENERAL OLBIGATION 6.207% 01/01/32		08/22/2016	WELLS FARGO		4,975,850	5,000,000	4,986,550	4,988,797		274		274		4,989,070		(13,220)	(13,220)	356,903	01/01/2032
167486-HM-4	CHICAGO IL TAXABLE REF PROJ GENERAL OBLIGATION 6.207% 01/01/36		08/22/2016	WELLS FARGO		2,395,365	2,450,000	2,445,639	2,446,286		(172)		(172)		2,446,114		(50,749)	(50,749)	174,882	01/01/2036
170016-XJ-3	CHIPPEWA VALLEY MICH SCHS GENERAL OBLIGATION 6.850% 05/01/35		03/01/2016	Redemption 103.0000		12,875,000	12,500,000	13,100,000	12,805,790		69,210		69,210		12,875,000				285,417	05/01/2035
199491-S3-6	COLUMBUS OHIO GENERAL OBLIGATION 5.550% 06/01/31		03/07/2016	Redemption 100.0000		8,900,000	8,900,000	8,900,000	8,900,000						8,900,000				131,720	06/01/2031
424794-CA-1	HENDERSON COUNTY KY GENERAL OBLIGATION 5.500% 11/01/30		04/04/2016	Call 100.0000		4,190,000	4,190,000	4,190,000	4,190,000						4,190,000				97,941	11/01/2030
623307-ES-0	MOUNT UNION PA AREA SCH DIST GENERAL OBLIGATION 6.750% 02/01/31		02/01/2016	Call 100.0000		15,000	15,000	15,030	15,025		(25)		(25)		15,000				506	02/01/2031
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						33,351,215	33,055,000	33,637,219	33,345,898		69,287		69,287		33,415,184		(63,969)	(63,969)	1,047,369	XXX
3130A2-AU-0	FEDERAL HOME LOAN BANK 3.375% 06/08/29		12/16/2016	TORONTO DOMINION		20,181,200	20,000,000	19,557,400	19,592,844		23,275		23,275		19,616,119		565,081	565,081	695,625	06/08/2029
3130A6-W2-9	FEDERAL HOME LOAN BANK FEDERAL HOME LOAN BANK 3.500% 12/23/30		03/23/2016	Call 100.0000		50,000,000	50,000,000	50,000,000	50,000,000						50,000,000				437,500	12/23/2030
313381-PH-2	FEDERAL HOME LOAN BANK 3.200% 12/28/32		03/28/2016	Call 100.0000		41,520,000	41,520,000	35,624,160	36,138,840		5,381,160		5,381,160		41,520,000				332,160	12/28/2032
313381-X5-9	FEDERAL HOME LOAN BANK 2.960% 02/07/28		07/28/2016	Call 100.0000		24,350,000	24,350,000	24,262,340	24,276,393		73,607		73,607		24,350,000				702,741	02/07/2028
31339W-LL-8	FED HM LN MTG CORP SR 2419 CLS J 7.351% 02/15/32		12/01/2016	Paydown		388,562	388,562	388,562	388,562						388,562				16,010	02/15/2032
3133EE-GS-3	FEDERAL FARM CREDIT BANK 3.850% 12/29/34		02/10/2016	Call 100.0000		39,600,000	39,600,000	39,600,000	39,600,000						39,600,000				173,635	12/29/2034
3133EE-L3-2	FEDERAL FARM CREDIT BANK FEDERAL FARM CREDIT BANK 3.330% 05/20/30		05/20/2016	Call 100.0000		6,211,000	6,211,000	6,152,772	6,153,169		57,831		57,831		6,211,000				103,413	05/20/2030
3133EE-NA-4	FEDERAL FARM CREDIT BANK 3.540% 02/05/35		03/25/2016	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				45,233	02/05/2035
3133EF-CM-7	FEDERAL FARM CREDIT BANK FEDERAL FARM CREDIT BANK 3.260% 09/08/26		09/08/2016	Call 100.0000		55,000,000	55,000,000	54,898,800	54,901,221		98,779		98,779		55,000,000				1,782,000	09/08/2026
3133EF-MT-1	FEDERAL FARM CREDIT BANK FEDERAL FARM CREDIT BANK 3.650% 11/02/35		11/02/2016	Call 100.0000		20,000,000	20,000,000	19,980,000	19,980,113		19,887		19,887		20,000,000				730,000	11/02/2035
3133FX-GF-8	FEDERAL FARM CREDIT BANK FEDERAL FARM CREDIT BANK 3.600% 11/15/35		11/15/2016	Call 100.0000		2,873,000	2,873,000	2,847,143	2,847,244		25,756		25,756		2,873,000				102,279	11/15/2035
3135G0-TE-3	FANNIE MAE 3.000% 12/27/27		06/27/2016	Call 100.0000		250,000,000	250,000,000	250,000,000	250,000,000						250,000,000				3,750,000	12/27/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
313560-XN-8	FANNIE MAE 2.625% 06/12/28		06/13/2016	Call 100.0000		100,000,000	100,000,000	99,100,000	99,136,906		863,094		863,094		100,000,000				1,312,500	06/12/2028
3136AC-GN-5	FANNIE MAE - ACES 2013-M3 3.345% 01/25/33		12/01/2016	Paydown		390,424	390,424	388,594	388,596		1,828		1,828		390,424				7,249	01/25/2033
3136G1-D2-2	FNMA 3.060% 02/14/28		02/16/2016	Call 100.0000		100,000,000	100,000,000	100,000,000	100,000,000						100,000,000				1,530,000	02/14/2028
3136G1-D5-5	FNMA 3.150% 02/25/28		02/25/2016	Call 100.0000		100,000,000	100,000,000	100,000,000	100,000,000						100,000,000				1,575,000	02/25/2028
3136G1-DP-1	FNMA 3.150% 02/25/28		02/25/2016	Call 100.0000		50,000,000	50,000,000	50,000,000	50,000,000						50,000,000				787,500	02/25/2028
3136G1-DR-7	FNMA 3.170% 03/06/28		03/07/2016	Maturity		50,000,000	50,000,000	50,000,000	50,000,000						50,000,000				792,500	03/06/2028
3136G1-HR-3	FNMA 2.750% 04/03/28		04/04/2016	Call 100.0000		50,000,000	50,000,000	49,600,000	49,617,655		382,345		382,345		50,000,000				687,500	04/03/2028
3136G1-LK-3	FNMA 2.350% 04/28/28		04/28/2016	Call 100.0000		49,745,000	49,745,000	48,998,825	49,030,195		714,805		714,805		49,745,000				584,504	04/28/2028
3136G1-N2-1	FNMA 3.430% 05/27/33		08/29/2016	Call 100.0000		4,500,000	4,500,000	4,142,250	4,164,724		335,276		335,276		4,500,000				115,763	05/27/2033
31381R-4H-4	FNMA POOL 468924 5.350% 08/01/41		12/01/2016	Paydown		24,577	24,577	25,591	25,361		(784)		(784)		24,577				733	08/01/2041
31381R-G5-7	FNMA POOL 468320 5.420% 07/01/41		12/01/2016	Paydown		49,741	49,741	50,767	50,508		(768)		(768)		49,741				1,504	07/01/2041
31381S-PX-4	FNMA POOL 469438 4.510% 10/01/41		12/01/2016	Paydown		123,314	123,314	127,014	126,158		(2,844)		(2,844)		123,314				3,099	10/01/2041
31381T-7A-2	FNMA POOL 470789 4.400% 03/01/42		12/01/2016	Paydown		14,325	14,325	15,000	14,932		(607)		(607)		14,325				351	03/01/2042
31381T-WA-4	FNMA POOL 470541 4.830% 03/01/42		12/01/2016	Paydown		21,023	21,023	22,271	22,018		(995)		(995)		21,023				555	03/01/2042
31381V-BT-1	FNMA POOL 471750 3.970% 07/01/42		12/01/2016	Paydown		114,184	114,184	116,753	116,246		(2,062)		(2,062)		114,184				2,524	07/01/2042
31381V-J7-1	FNMA POOL 471986 4.070% 07/01/42		12/01/2016	Paydown		45,682	45,682	46,981	46,706		(1,024)		(1,024)		45,682				1,016	07/01/2042
3138L0-VV-0	FNMA POOL AM0627 3.950% 09/01/42		12/01/2016	Paydown		22,607	22,607	23,313	23,188		(581)		(581)		22,607				496	09/01/2042
3138L1-NU-9	FNMA POOL AM1302 3.490% 11/01/42		12/01/2016	Paydown		81,158	81,158	81,513	81,430		(273)		(273)		81,158				1,574	11/01/2042
3138L2-3B-1	FNMA POOL AM2593 3.900% 03/01/43		12/01/2016	Paydown		44,244	44,244	46,014	45,751		(1,507)		(1,507)		44,244				959	03/01/2043
3138L2-GN-1	FNMA POOL FN AM2004 3.490% 01/01/31		12/01/2016	Paydown		24,146	24,146	22,818	22,948		1,198		1,198		24,146				469	01/01/2031
3138L2-GP-6	FNMA POOL FN AM2005 3.490% 01/01/31		12/01/2016	Paydown		24,193	24,193	22,863	22,993		1,200		1,200		24,193				469	01/01/2031
3138L2-NT-0	FNMA POOL AM 2201 3.880% 02/01/43		12/01/2016	Paydown		46,364	46,364	47,899	47,661		(1,297)		(1,297)		46,364				982	02/01/2043
3138L2-YY-7	FNMA POOL AM2526 3.460% 03/01/43		12/01/2016	Paydown		76,133	76,133	76,085	76,072		61		61		76,133				1,464	03/01/2043
3138L2-ZY-6	FNMA POOL AM2558 3.730% 03/01/38		12/01/2016	Paydown		64,309	64,309	66,058	65,793		(1,484)		(1,484)		64,309				1,333	03/01/2038
3138L3-4D-4	FNMA POOL FN AM3519 3.490% 06/25/43		12/01/2016	Paydown		77,577	77,577	77,517	77,508		69		69		77,577				1,477	06/25/2043
3138L3-6E-0	FNMA POOL AM3568 4.100% 05/01/43		12/01/2016	Paydown		16,054	16,054	16,691	16,699		(645)		(645)		16,054				399	05/01/2043
3138L3-AH-8	FNMA POOL AM2707 4.020% 03/01/43		12/01/2016	Paydown		28,330	28,330	29,631	29,437		(1,107)		(1,107)		28,330				622	03/01/2043
3138L3-AQ-8	FNMA POOL AM2714 3.730% 03/01/43		12/01/2016	Paydown		55,797	55,797	57,279	57,054		(1,258)		(1,258)		55,797				1,157	03/01/2043
3138L3-AZ-8	FNMA POOL AM2723 3.690% 03/01/43		12/01/2016	Paydown		82,027	82,027	84,078	83,765		(1,738)		(1,738)		82,027				1,683	03/01/2043
3138L3-CW-3	FNMA POOL AM2784 3.820% 03/01/43		12/01/2016	Paydown		57,694	57,694	59,714	59,413		(1,718)		(1,718)		57,694				1,225	03/01/2043
3138L3-H7-3	FNMA POOL AM2953 3.960% 04/01/43		12/01/2016	Paydown		19,761	19,761	20,545	20,430		(669)		(669)		19,761				436	04/01/2043
3138L3-PC-3	FNMA POOL AM 3118 3.770% 05/01/43		12/01/2016	Paydown		35,946	35,946	37,103	36,932		(986)		(986)		35,946				754	05/01/2043
3138L3-Q4-0	FNMA POOL AM3174 4.000% 05/01/43		12/01/2016	Paydown		22,877	22,877	23,785	23,659		(782)		(782)		22,877				509	05/01/2043
3138L3-QY-4	FNMA POOL AM3170 4.000% 04/01/43		12/01/2016	Paydown		18,678	18,678	19,419	19,312		(634)		(634)		18,678				416	04/01/2043
3138L4-3T-8	FANNIE MAE FN AM4409 4.020% 10/01/25		12/01/2016	Paydown		112,107	112,107	112,423	112,335		(228)		(228)		112,107				2,508	10/01/2025
3138L4-AK-9	FANNIE MAE FN AM3609 3.950% 06/01/43		12/01/2016	Paydown		20,826	20,826	21,653	21,539		(713)		(713)		20,826				458	06/01/2043
3138L4-AW-3	FANNIE MAE FN AM3620 3.695% 06/01/43		12/01/2016	Paydown		80,127	80,127	82,096	81,817		(1,689)		(1,689)		80,127				1,645	06/01/2043
3138L4-DR-1	FANNIE MAE FN AM3711 3.700% 06/01/33		12/01/2016	Paydown		67,844	67,844	69,879	69,672		(1,828)		(1,828)		67,844				1,396	06/01/2033
3138L4-DY-6	FANNIE MAE FN AM3718 3.920% 07/01/43		12/01/2016	Paydown		26,649	26,649	27,665	27,527		(878)		(878)		26,649				581	07/01/2043
3138L4-HX-4	FANNIE MAE AM3845 3.740% 07/01/28		12/01/2016	Paydown		20,267	20,267	20,862	20,780		(513)		(513)		20,267				421	07/01/2028
3138L4-KG-7	FANNIE MAE AM3894 3.850% 07/01/28		12/01/2016	Paydown		18,340	18,340	19,062	18,965		(626)		(626)		18,340				393	07/01/2028
3138L4-KZ-5	FANNIE MAE AM3911 3.730% 07/01/28		12/01/2016	Paydown		16,973	16,973	17,461	17,394		(422)		(422)		16,973				352	07/01/2028
3138L4-LD-3	FANNIE MAE AM3923 4.330% 07/01/33		12/01/2016	Paydown		173,048	173,048	179,916	178,504		(5,456)		(5,456)		173,048				4,167	07/01/2033
3138L4-NZ-2	FANNIE MAE AM4007 4.110% 08/01/28		12/01/2016	Paydown		89,030	89,030	90,421	90,220		(1,190)		(1,190)		89,030				2,036	08/01/2028
3138L4-TR-4	FANNIE MAE AM4159 4.390% 08/25/33		12/01/2016	Paydown		39,599	39,599	40,775	40,671		(1,072)		(1,072)		39,599				968	08/25/2033
3138L4-V5-9	FANNIE MAE FN AM4235 4.440% 08/01/38		12/01/2016	Paydown		202,781	202,781	207,787	207,168		(4,387)		(4,387)		202,781				5,011	08/01/2038
3138L4-ZP-1	FANNIE MAE FN AM4349 4.720% 09/01/33		12/01/2016	Paydown		38,393	38,393	39,917	39,727		(1,334)		(1,334)		38,393				991	09/01/2033
3138L5-SM-3	FANNIE MAE FN AM5023 4.290% 01/01/34		12/01/2016	Paydown		326,530	326,530	327,754	327,592		(1,062)		(1,062)		326,530				7,790	01/01/2034
3138L5-YU-8	FNMA POOL FN AM5222 4.200% 07/01/29		12/01/2016	Paydown		327,552	327,552	328,217	328,093		(541)		(541)		327,552				7,660	07/01/2029
3138LA-B8-1	FNMA POOL AM 9062 TREELANE MHC 3.470% 06/01/35		12/01/2016	Paydown		90,960	90,960	92,012	92,117		(1,156)		(1,156)		90,960				1,754	06/01/2035
3138LA-KZ-1	FNMA POOL AM 9311 3.390% 07/01/35		12/01/2016	Paydown		55,097	55,097	54,768	54,701		396		396		55,097				1,037	07/01/2035
3138LC-TZ-8	FNMA POOL AN 0567 VILLAGE PINES 3.640% 12/01/33		12/01/2016	Paydown		26,689	26,689	26,804	26,806		(117)		(117)		26,689				530	12/01/2033
3138NJ-BD-9	FANNIE MAE FN0035 3.289% 12/27/32		12/01/2016	Paydown		140,183	140,183	125,814	126,945		13,238		13,238		140,183				2,559	12/27/2032
31393E-TS-8	FANNIE MAE 2003-90 BA 5.500% 09/25/33		12/01/2016	Paydown		4,199,522	4,199,522	4,131,968	4,164,022		35,500		35,500		4,199,522				124,078	09/25/2033
31398N-5W-0	FANNIE MAE 2010-133 BZ 4.000% 11/25/40		12/01/2016	Paydown		9,651,209	9,651,209	8,523,166	8,763,803		887,406		887,406		9,651,209				241,141	11/25/2040

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31398S-4P-5	FANNIE MAE 2010-156 ZB 4.000% 12/25/40		12/01/2016	Paydown		6,416,638	6,416,638	5,837,012	6,042,095		374,543		374,543		6,416,638				135,221	12/25/2040
31398S-GH-0	FANNIE MAE 2010-129 KZ 4.000% 11/25/40		12/01/2016	Paydown		3,220,080	3,220,080	2,854,985	2,926,881		293,199		293,199		3,220,080				94,084	11/25/2040
31398S-SD-6	FANNIE MAE 2010-136 AZ 4.000% 12/25/40		12/01/2016	Paydown		8,895,175	8,895,175	7,861,634	8,069,724		825,450		825,450		8,895,175				171,628	12/25/2040
31398S-SF-1	FANNIE MAE 2010-136 MZ 4.000% 12/25/40		12/01/2016	Paydown		4,179,281	4,179,281	3,697,392	3,795,785		383,496		383,496		4,179,281				107,124	12/25/2040
31398S-UD-3	FANNIE MAE 2010-138 Z 4.000% 12/25/40		12/01/2016	Paydown		4,822,567	4,822,567	4,259,735	4,370,273		452,295		452,295		4,822,567				168,513	12/25/2040
31398S-YU-1	FANNIE MAE 2010-141 BZ 4.000% 12/25/40		12/01/2016	Paydown		8,206,900	8,206,900	7,272,194	7,454,169		752,731		752,731		8,206,900				191,124	12/25/2040
38376R-MF-0	GNMA GNR 2015-H29 VI 1.775% 11/20/65		08/01/2016	Paydown				107,957	107,350		(107,350)		(107,350)						4,892	11/20/2065
412493-AG-3	HARFORD CNTY MD ECONOMIC REV 7.600% 12/15/39		12/15/2016	Call 100.0000		50,000	50,000	50,000	50,000						50,000				3,800	12/15/2039
412493-AG-3	HARFORD CNTY MD ECONOMIC REV 7.600% 12/15/39		12/15/2016	Redemption 100.0000		160,000	160,000	160,000	160,000						160,000				12,160	12/15/2039
486296-LZ-7	KAUKAUNA WI ELEC SYS REV 5.000% 12/15/30		12/15/2016	Redemption 100.0000		180,000	180,000	180,000	180,000						180,000				9,000	12/15/2030
57419P-HD-4	MARYLAND STATE CDA 6.000% 09/01/37		09/02/2016	Call 100.0000		5,065,000	5,065,000	5,065,000	5,065,000						5,065,000				289,650	09/01/2037
677555-YE-8	STATE OF OHIO ECONOMIC DEV 8.000% 03/01/29		06/01/2016	Call 100.0000		90,000	90,000	90,000	90,000						90,000				3,600	03/01/2029
677555-YG-3	STATE OF OHIO ECONOMIC DEV 6.000% 12/01/20		06/01/2016	Call 100.0000		175,000	175,000	175,000	175,000						175,000				5,250	12/01/2020
677555-YG-3	STATE OF OHIO ECONOMIC DEV 6.000% 12/01/20		12/01/2016	Redemption 100.0000		95,000	95,000	95,000	95,000						95,000				5,700	12/01/2020
677555-ZB-3	STATE OF OHIO ECONOMIC DEV 6.000% 03/01/30		09/02/2016	Call 100.0000		155,000	155,000	155,000	155,000						155,000				4,725	03/01/2030
677555-ZB-3	STATE OF OHIO ECONOMIC DEV 6.000% 03/01/30		12/01/2016	Redemption 100.0000		4,485,000	4,485,000	4,485,000	4,485,000						4,485,000				1,247,095	03/01/2030
68825R-BN-9	OSHKOSH WIS STORM WTR UTIL REV 4.900% 05/01/27		11/01/2016	Call 100.0000		1,270,000	1,270,000	1,255,751	1,259,120		10,880		10,880		1,270,000				62,230	05/01/2027
68825R-BQ-2	OSHKOSH WIS STORM WTR UTIL REV 5.100% 05/01/29		11/01/2016	Call 100.0000		1,440,000	1,440,000	1,440,000	1,440,000						1,440,000				73,440	05/01/2029
917435-AA-7	UTAH ST HSG CORP MILITARY HSG BOYER HILL SER A CL I 5.392% 07/01/50		07/01/2016	Redemption 100.0000		59,189	59,189	58,973	58,989		200		200		59,189				2,405	07/01/2050
917435-AB-5	UTAH ST HSG CORP MILITARY HSG BOYER HILL SER A CL II 5.442% 07/01/50		07/01/2016	Redemption 100.0000		40,000	40,000	38,108	38,230		1,770		1,770		40,000				1,529	07/01/2050
3199999. Subtotal - Bonds - U.S. Special Revenues						1,082,678,483	1,082,497,283	1,068,436,709	1,070,256,450		11,856,950		11,856,950		1,082,113,402		565,081	565,081	19,289,964	XXX
000000-00-0	BLACKROCK KELSO CAPITAL CORP 6.500% 01/13/16		01/13/2016	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				325,000	01/13/2016
000000-00-0	WOODWARD GOVERNOR COMPANY SERIES E SENIOR NOTE 7.810% 04/03/16		04/03/2016	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				364,467	04/03/2016
000000-00-0	NATURAL RESOURCE PARTNERS LLC SERIES F NOTE 8.380% 03/25/19		03/25/2016	Redemption 100.0000		857,143	857,143	857,143	857,143						857,143				35,914	03/25/2019
000000-00-0	PEAKS TRUST 2009-1 6.261% 01/15/20		12/27/2016	Redemption 100.0000		864,785	864,785	864,785	864,785						864,785				39,445	01/15/2020
000000-00-0	BTMU CAP CORP BNSF RAILWAY CORP SERIES A 6.550% 02/26/21		02/26/2016	Redemption 100.0000		111,490	111,490	111,490	111,490						111,490				3,651	02/26/2021
000000-00-0	BTMU CAP CORP BNSF RAILWAY CORP SERIES D 6.550% 02/26/21		02/26/2016	Redemption 100.0000		33,741	33,741	33,741	33,741						33,741				1,105	02/26/2021
000000-00-0	BTMU CAP CORP BNSF RAILWAY CORP SERIES C 6.550% 02/26/21		02/26/2016	Redemption 100.0000		36,862	36,862	36,862	36,862						36,862				1,207	02/26/2021
000000-00-0	BTMU CAP CORP BNSF RAILWAY CORP SERIES B 6.550% 02/26/21		02/26/2016	Redemption 100.0000		107,302	107,302	107,302	107,302						107,302				3,514	02/26/2021
000000-00-0	BTMU CAP CORP BNSF RAILWAY CORP SERIES E 6.550% 02/26/21		02/26/2016	Redemption 100.0000		15,180	15,180	15,180	15,180						15,180				497	02/26/2021
000000-00-0	BTMU CAP CORP BNSF RAILWAY CORP SERIES A 6.550% 02/26/21		08/26/2016	Redemption 100.0000		111,490	111,490	111,490	111,490						111,490				7,303	02/26/2021
000000-00-0	BTMU CAP CORP BNSF RAILWAY CORP SERIES D 6.550% 02/26/21		08/26/2016	Redemption 100.0000		33,741	33,741	33,741	33,741						33,741				2,210	02/26/2021
000000-00-0	BTMU CAP CORP BNSF RAILWAY CORP SERIES C 6.550% 02/26/21		08/26/2016	Redemption 100.0000		32,865	32,865	32,865	32,865						32,865				2,153	02/26/2021

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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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	BTMU CAP CORP BNSF RAILWAY CORP SERIES B 6.550% 02/26/21		08/26/2016	Redemption 100.0000		107,302	107,302	107,302	107,302						107,302				7,028	02/26/2021
000000-00-0	BTMU CAP CORP BNSF RAILWAY CORP SERIES E 6.550% 02/26/21		08/26/2016	Redemption 100.0000		13,586	13,586	13,586	13,586						13,586				890	02/26/2021
000000-00-0	DELOITTE LLP SERIES A NOTES 6.730% 08/20/23		08/20/2016	Redemption 100.0000		363,636	363,636	363,636	363,636						363,636				24,473	08/20/2023
000000-00-0	BRAZOS SANDY CREEK ELECTRIC CO SERIES 2009 A SENIOR SEC NT 6.540% 06/30/24		12/30/2016	Redemption 100.0000		458,333	458,333	458,333	458,333						458,333				22,481	06/30/2024
000000-00-0	CLEARBRIDGE ENERGY MLP FUND 3.460% 06/11/25		02/24/2016	Redemption 100.0000		587,948	587,948	587,948	587,948						587,948				4,044	06/11/2025
000000-00-0	AMERICAN AIRLINES 15-1 A PTT 3.375% 05/01/27		11/01/2016	Redemption 100.0000		1,011,077	1,011,077	1,011,077	1,011,077						1,011,077				25,594	05/01/2027
000000-00-0	MILLENNIUM PIPELINE CO LLC SENIOR SECURED NOTES 5.330% 06/30/27		12/03/2016	Redemption 100.0000		185,817	185,817	185,817	185,817						185,817				14,757	06/30/2027
000000-00-0	HD SALEM OR LANDLORD LLC 6.250% 11/30/30		12/31/2016	Redemption 100.0000		168,389	168,389	168,389	168,389						168,389				5,753	11/30/2030
000000-00-0	CAITHNESS LONG ISLAND LLC 5.710% 01/15/32		07/15/2016	Redemption 100.0000		381,432	381,432	381,432	381,432						381,432				16,359	01/15/2032
000000-00-0	LEROY HOUSE TRUSTEE /WALGREENS 6.410% 09/21/32		12/15/2016	Redemption 100.0000		62,706	62,706	62,706	62,706						62,706				2,238	09/21/2032
000000-00-0	74TH STREET - DORAL ASSOCIATES 4.850% 01/31/34		01/05/2016	Redemption 100.0000		14,223	14,223	14,223	14,223						14,223				59	01/31/2034
000000-00-0	152ND ST HOMESTEAD ASSOC LLC 4.850% 01/31/34		01/01/2016	Redemption 100.0000		13,460	13,460	13,460	13,460						13,460				56	01/31/2034
000000-00-0	74TH STREET - DORAL ASSOCIATES 4.850% 01/31/34		02/05/2016	Redemption 100.0000		14,283	14,283	14,283	14,283						14,283				119	01/31/2034
000000-00-0	152ND ST HOMESTEAD ASSOC LLC 4.850% 01/31/34		02/01/2016	Redemption 100.0000		13,516	13,516	13,516	13,516						13,516				112	01/31/2034
000000-00-0	74TH STREET - DORAL ASSOCIATES 4.850% 01/31/34		03/05/2016	Redemption 100.0000		15,715	15,715	15,715	15,715						15,715				193	01/31/2034
000000-00-0	152ND ST HOMESTEAD ASSOC LLC 4.850% 01/31/34		03/01/2016	Redemption 100.0000		14,873	14,873	14,873	14,873						14,873				181	01/31/2034
000000-00-0	74TH STREET - DORAL ASSOCIATES 4.850% 01/31/34		04/05/2016	Redemption 100.0000		14,408	14,408	14,408	14,408						14,408				237	01/31/2034
000000-00-0	152ND ST HOMESTEAD ASSOC LLC 4.850% 01/31/34		04/01/2016	Redemption 100.0000		13,635	13,635	13,635	13,635						13,635				223	01/31/2034
000000-00-0	74TH STREET - DORAL ASSOCIATES 4.850% 01/31/34		05/05/2016	Redemption 100.0000		15,151	15,151	15,151	15,151						15,151				310	01/31/2034
000000-00-0	152ND ST HOMESTEAD ASSOC LLC 4.850% 01/31/34		05/01/2016	Redemption 100.0000		14,338	14,338	14,338	14,338						14,338				292	01/31/2034
000000-00-0	74TH STREET - DORAL ASSOCIATES 4.850% 01/31/34		06/05/2016	Redemption 99.9994		14,531	14,532	14,532	14,532						14,531				358	01/31/2034
000000-00-0	152ND ST HOMESTEAD ASSOC LLC 4.850% 01/31/34		06/01/2016	Redemption 100.0000		13,752	13,752	13,752	13,752						13,752				337	01/31/2034
000000-00-0	74TH STREET - DORAL ASSOCIATES 4.850% 01/31/34		07/05/2016	Redemption 100.0000		15,271	15,271	15,271	15,271						15,271				438	01/31/2034
000000-00-0	152ND ST HOMESTEAD ASSOC LLC 4.850% 01/31/34		07/01/2016	Redemption 99.4485		14,452	14,532	14,532	14,532		(80)		(80)		14,452				414	01/31/2034
000000-00-0	74TH STREET - DORAL ASSOCIATES 4.850% 01/31/34		08/05/2016	Redemption 100.0000		14,656	14,656	14,656	14,656						14,656				482	01/31/2034
000000-00-0	152ND ST HOMESTEAD ASSOC LLC 4.850% 01/31/34		08/01/2016	Redemption 100.0000		13,870	13,870	13,870	13,870						13,870				453	01/31/2034
000000-00-0	74TH STREET - DORAL ASSOCIATES 4.850% 01/31/34		09/05/2016	Redemption 100.0000		14,717	14,717	14,717	14,717						14,717				545	01/31/2034
000000-00-0	152ND ST HOMESTEAD ASSOC LLC 4.850% 01/31/34		09/01/2016	Redemption 100.0000		13,928	13,928	13,928	13,928						13,928				512	01/31/2034
000000-00-0	74TH STREET - DORAL ASSOCIATES 4.850% 01/31/34		10/05/2016	Redemption 100.0000		15,451	15,451	15,451	15,451						15,451				635	01/31/2034

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	152ND ST HOMESTEAD ASSOC LLC 4.850% 01/31/34		10/01/2016	Redemption 100.0000		14,622	14,622	14,622	14,622						14,622				596	01/31/2034
000000-00-0	74TH STREET - DORAL ASSOCIATES 4.850% 01/31/34		11/05/2016	Redemption 100.0000		14,843	14,843	14,843	14,843						14,843				672	01/31/2034
000000-00-0	152ND ST HOMESTEAD ASSOC LLC 4.850% 01/31/34		11/01/2016	Redemption 100.0000		14,047	14,047	14,047	14,047						14,047				631	01/31/2034
000000-00-0	74TH STREET - DORAL ASSOCIATES 4.850% 01/31/34		12/05/2016	Redemption 100.0000		15,573	15,573	15,573	15,573						15,573				768	01/31/2034
000000-00-0	152ND ST HOMESTEAD ASSOC LLC 4.850% 01/31/34		12/01/2016	Redemption 100.0000		14,738	14,738	14,738	14,738						14,738				721	01/31/2034
000000-00-0	KBCM CTL PASS THRU TR /RIVERSIDE WILLIAMSBURG MOB 8.250% 03/10/34		12/10/2016	Redemption 100.0000		23,008	23,008	23,008	23,008						23,008				1,143	03/10/2034
000000-00-0	301 NORTH FEDERAL WAY LLC 4.350% 07/18/38		12/01/2016	Redemption 100.0000		60,710	60,710	60,710	60,710						60,710				1,458	07/18/2038
000000-00-0	SOUTHERN ILLINOIS POWER COOP SENIOR SECURED SERIES A NOTES 5.750% 06/15/40		12/15/2016	Redemption 100.0000		357,143	357,143	357,143	357,143						357,143				15,402	06/15/2040
000000-00-0	SO MISSISSIPPI ELECTRIC POWER SERIES 2010-A 5.400% 12/09/40		12/09/2016	Redemption 100.0000		211,914	211,914	211,914	211,914						211,914				8,621	12/09/2040
000000-00-0	EAST KENTUCKY POWER COOP INC FIRST MTG BONDS SERIES 2014A 4.610% 02/06/44		02/06/2016	Redemption 100.0000		300,000	300,000	300,000	300,000						300,000				6,915	02/06/2044
00101J-AG-1	ADT CORP 4.875% 07/15/42		05/02/2016	Call 100.0000		25,000,000	25,000,000	25,042,118	25,041,665		(41,665)		(41,665)		25,000,000				971,615	07/15/2042
00164D-AM-5	AMC ENTERTAINMENT 3.748% 04/30/20		10/14/2016	Redemption 100.0000		36,134	36,134	36,060	36,086		49		49		36,134				49,571	04/30/2020
00164T-AA-6	AMC EAST COMMUNITIES LLC 2007 SERIES A CLASS I 144A 5.740% 01/15/28		07/15/2016	Redemption 100.0000		521,291	521,291	545,583	536,917		(15,626)		(15,626)		521,291				22,532	01/15/2028
002474-A*-5	AZZ Inc 6.240% 03/31/18		03/31/2016	Redemption 100.0000		1,714,286	1,714,286	1,714,286	1,714,286						1,714,286				53,486	03/31/2018
00249E-AA-8	AA AIRCRAFT FIN 2013-1 L 144A 3.596% 11/01/17		12/01/2016	Redemption 100.0000		2,929,263	2,929,263	2,929,263	2,929,263						2,929,263				57,057	11/01/2017
00432C-DK-4	Access Group Inc 2007-A Class B 1.175% 02/25/37		02/25/2016	Paydown		359,767	359,767	304,903	305,523		54,244		54,244		359,767				867	02/25/2037
00432C-DK-4	Access Group Inc 2007-A Class B 1.487% 02/25/37		11/25/2016	Paydown		1,042,576	1,042,576	883,583	885,381		157,195		157,195		1,042,576				8,906	02/25/2037
007036-PG-5	ADJUSTABLE RATE MORTGAGE TRUST ARMT 2005-6A 2A1 1.376% 11/25/35		12/27/2016	Paydown		174,620	174,620	146,189	154,250		20,370		20,370		174,620				1,310	11/25/2035
00751Y-AB-2	ADVANCED AUTO PARTS INC 4.500% 01/15/22		12/22/2016	BARCLAYS CAPITAL GROUP		13,578,348	13,080,000	13,746,058	13,518,831		(68,386)		(68,386)		13,450,445		127,903	127,903	855,105	01/15/2022
01310T-AC-3	ALBERTSONS HOLDINGS LLC 0.000% 03/21/19		01/01/2016	Redemption 100.0000		14,469	14,469	14,419	14,429		40		40		14,469				(70)	03/21/2019
01310T-AH-2	ALBERTSONS HOLDINGS LLC TERM LOAN B4 5.261% 08/25/21		06/23/2016	DIRECT		956,809	956,809	942,456	944,798		869		869		945,667		11,141	11,141	16,277	08/25/2021
01310T-AH-2	ALBERTSONS HOLDINGS LLC TERM LOAN B4 5.261% 08/25/21		06/23/2016	Redemption 100.0000		177,373	177,373	174,713	175,147		2,226		2,226		177,373				7,852	08/25/2021
018490-AQ-5	ALLERGAN INC 2.800% 03/15/23		12/19/2016	BARCLAYS CAPITAL GROUP		9,045,140	9,500,000	9,035,570	9,137,128		43,926		43,926		9,181,054		(135,914)	(135,914)	337,672	03/15/2023
01973J-AH-2	ALLISON TRANSMISSION INC 3.680% 08/23/19		09/26/2016	Redemption 100.0000		619,926	619,926	616,826	617,853		2,072		2,072		619,926				19,418	08/23/2019
020908-AH-2	COUNTRYWIDE ALTERNATIVE LN TR 2007-J2 2A5 6.000% 07/25/37		12/01/2016	Paydown		2,716,150	2,216,784	1,736,476	1,781,599		934,551		934,551		2,716,150				137,307	07/25/2037
021345-AA-1	ALTA WIND HOLDINGS LLC 144A 7.000% 06/30/35		12/30/2016	Redemption 100.0000		147,472	147,472	169,901	169,103		(21,630)		(21,630)		147,472					06/30/2035
02146T-AY-3	COUNTRYWIDE ALT LOAN TRUST 2006-24CB A23 6.000% 06/25/36		06/25/2016	LITIGATION SETTLEMENT		91,590											91,590	91,590		06/25/2036
02146T-AY-3	COUNTRYWIDE ALT LOAN TRUST 2006-24CB A23 6.000% 06/25/36		12/01/2016	Paydown		220,278	257,815	185,627	179,042		41,236		41,236		220,278				8,768	06/25/2036
02147G-AF-1	COUNTRYWIDE ALTERNATIVE LN TR 2006-21CB A6 4.844% 07/25/36		11/25/2016	Paydown				161,919	81,864		(81,864)		(81,864)						25,702	07/25/2036
02147R-AG-5	COUNTRYWIDE ALT LOAN TRUST 2006-23CB 1A7 6.000% 08/25/36		06/25/2016	LITIGATION SETTLEMENT		144,372											144,372	144,372		08/25/2036

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
02147R-AG-5	COUNTRYWIDE ALT LOAN TRUST 2006-23CB 1A7 6.000% 08/25/36		12/01/2016	Paydown		376,716	437,223	336,189	334,694		42,022		42,022		376,716				14,402	08/25/2036
02147V-AA-9	COUNTRYWIDE ALTERNATIVE LN TR 2006-25C A1 6.000% 05/25/42		06/25/2016	LITIGATION SETTLEMENT		77,421											77,421	77,421		05/25/2042
02147V-AA-9	COUNTRYWIDE ALTERNATIVE LN TR 2006-25C A1 6.000% 05/25/42		12/01/2016	Paydown		245,632	278,941	178,480	161,716		83,917		83,917		245,632				9,598	05/25/2042
02149M-AQ-2	COUNTRYWIDE ALTERNATIVE LN TR 2007-J1 2A2 5.044% 03/25/37		10/25/2016	Paydown				13,998	16,031		(16,031)		(16,031)						2,327	03/25/2037
02149V-AJ-8	COUNTRYWIDE ALTERNATIVE LN TR 2007-3T1 149 6.000% 04/25/37		12/01/2016	Paydown		1,502,176	1,190,900	870,354	823,741		678,435		678,435		1,502,176				75,518	04/25/2037
02151B-BX-5	COUNTRYWIDE ALTERNATIVE LN TR 2007-22 1A17 6.250% 09/25/37		12/01/2016	Paydown		1,137,740	840,215	712,523	678,820		458,920		458,920		1,137,740				53,498	09/25/2037
02151C-AX-4	COUNTRYWIDE ALTERNATIVE LN TR 2007-15CB A13 5.750% 07/25/37		12/01/2016	Paydown		1,870,009	1,600,365	1,242,531	1,190,774		679,236		679,236		1,870,009				72,604	07/25/2037
02209S-AJ-2	ALTRIA GROUP INC 9.250% 08/06/19		02/03/2016	MITSUBISHI		207,371	169,000	201,974	183,417		(363)		(363)		183,054		24,318	24,318	7,903	08/06/2019
02313S-AQ-9	AMAZON.COM 4.950% 12/05/44		02/24/2016	GOLDMAN SACHS & CO.		5,504,025	5,000,000	5,500,350	5,493,040		(1,394)		(1,394)		5,491,647		12,378	12,378	57,750	12/05/2044
023767-AA-4	AMERICAN AIRLINES PT TRUST SERIES 2011-1A 5.250% 01/31/21		07/31/2016	Redemption 100.0000		608,185	608,185	608,185	608,185						608,185				23,877	01/31/2021
02376C-AP-0	AMERICAN AIRLINES 3.300% 06/27/20		06/27/2016	Redemption 100.0000		99,848	99,848	99,848	99,848						99,848				65,712	06/27/2020
02377B-AA-4	AMERICAN AIRLINES AMERICAN AIRLINES 15-2 A PASS 4.000% 09/22/27		09/22/2016	Redemption 100.0000		591,212	591,212	591,212	591,212						591,212				23,386	09/22/2027
02660T-DJ-9	AMERICAN HOME MTG INV TRUST 2005-1 7A1 3.278% 06/25/45		12/01/2016	Paydown		1,070,232	1,070,232	965,604	1,000,237		69,994		69,994		1,070,232				19,831	06/25/2045
02660Y-AW-2	AMERICAN HOME MTGE INVESTMENT AMERICAN HOME MTGE INVESTMENT 6.600% 06/25/36		05/17/2016	BANK OF AMERICA		3,182,055	7,009,766	3,338,752	3,344,232		20,898		20,898		3,365,130		(183,075)	(183,075)	193,498	06/25/2036
02660Y-AW-2	AMERICAN HOME MTGE INVESTMENT AMERICAN HOME MTGE INVESTMENT 6.600% 06/25/36		03/01/2016	Paydown		239,809	239,809	114,221	114,409		125,401		125,401		239,809				2,874	06/25/2036
03072S-KR-5	AMERIQUEST MORTGAGE SECS INC 1.806% 12/25/33		12/25/2016	Paydown		169,479	169,479	154,438	163,140		6,338		6,338		169,479				1,328	12/25/2033
038779-AA-2	ARBYS FUNDING ARBYS FUNDING LLC 4.969% 10/30/45		10/30/2016	Paydown		38,571	38,571	38,571	38,571						38,571				1,129	10/30/2045
04248T-AA-8	ARMY HAWAII FAMILY HSG CLASS II-A 144A 1.104% 06/15/50		12/15/2016	Call 100.0000		200,000	200,000	132,226	158,703		41,297		41,297		200,000				1,209	06/15/2050
04626L-AA-7	ASTORIA ENERGY LLC 4.526% 12/29/21		05/31/2016	DIRECT		5,477,783	5,485,209	5,262,759	5,397,528		7,101	135,612	(128,511)		5,269,018		208,765	208,765		12/29/2021
04626L-AA-7	ASTORIA ENERGY LLC 4.526% 12/29/21		03/31/2016	Redemption 100.0000		65,304	65,304	63,998	64,157		1,147		1,147		65,304				68,646	12/29/2021
04822D-AB-5	ATLANTIC AVIATION FBO INC 3.498% 05/31/20		10/11/2016	Redemption 100.0000		3,864,183	3,864,183	3,849,166	3,854,197		9,986		9,986		3,864,183				99,006	05/31/2020
048677-AB-4	ATLANTIC MARINE CORP SERIES 2005 CLASS I 144A 5.343% 12/01/50		12/01/2016	Redemption 100.0000		143,698	143,698	135,549	136,223		7,475		7,475		143,698				5,821	12/01/2050
048677-AG-3	ATLANTIC MARINE CORP 144A 6.158% 12/01/51		12/01/2016	Redemption 100.0000		38,082	38,082	40,617	40,432		(2,350)		(2,350)		38,082				1,768	12/01/2051
05178T-AA-9	AURORA MILITARY HOUSING III 144A 5.820% 07/15/34		07/15/2016	Redemption 100.0000		286,089	286,089	286,089	286,089						286,089				16,650	07/15/2034
05348E-AL-3	AVALONBAY COMMUNITIES 5.750% 09/15/16		09/15/2016	Maturity		10,725,000	10,725,000	10,523,906	10,701,042		23,958		23,958		10,725,000				616,688	09/15/2016
05377R-AM-6	AESOP FUNDING II LLC 2010-5A CL B 144A 5.110% 03/20/17		03/20/2016	Paydown		500,000	500,000	500,000	500,000						500,000				4,258	03/20/2017
05377R-AW-4	AESOP FUNDING II LLC 2011-5A CL B 144A 4.720% 02/20/18		12/20/2016	Paydown		4,666,667	4,666,667	4,664,893	4,666,313		354		354		4,666,667				192,733	02/20/2018
053807-AN-3	AVNET INC 6.625% 09/15/16		09/15/2016	Maturity		15,000,000	15,000,000	13,828,500	14,850,611		149,389		149,389		15,000,000				993,750	09/15/2016
05490L-AA-7	BLUE CROSS BLUE SHIELD M 3.790% 05/01/25		09/29/2016	JP MORGAN SECURITIES		10,325,500	10,000,000	9,999,100	9,999,218		54		54		9,999,272		326,228	326,228	350,575	05/01/2025
05532E-AD-7	BCAP LLC TRUST BCAP LLC TRUST 3.270% 08/26/35		09/01/2016	Paydown			46,316	38,934	39,008		(39,013)		(39,013)		(5)		5	5	517	08/26/2035
05532L-AA-7	BCAP LLC TRUST 2009-RR14 1A1 144A 6.000% 05/26/37		12/01/2016	Paydown		882,685	882,685	885,995	883,316		(631)		(631)		882,685				27,865	05/26/2037

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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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05532V-AT-4	BCAP LLC TRUST 2010-RR2 3A3 144A 5.500% 02/26/36		09/01/2016	Paydown		988,497	988,497	981,083	983,807		4,690		4,690		988,497				20,693	02/26/2036
05532V-AT-4	BCAP LLC TRUST 2010-RR2 3A3 144A 5.500% 02/26/36		10/01/2016	Redemption 100.0000		9,413	9,413	9,343	9,369		45		45		9,413				434	02/26/2036
05536K-AR-8	BCAP 2011-RR9 144A 5.000% 03/26/37		12/01/2016	Paydown		584,991	584,991	582,066	582,337		2,654		2,654		584,991				13,914	03/26/2037
05537L-AA-2	BCAP 2011-RR10 1A1 144A 5.000% 03/26/37		12/01/2016	Paydown		1,592,850	1,592,850	1,598,823	1,596,724		(3,874)		(3,874)		1,592,850				19,593	03/26/2037
05946X-XH-1	BANC OF AMERICA MORTGAGE SEC BAFC 2005-E 1A1 1.029% 05/20/35		12/20/2016	Paydown		456,953	616,382	421,451	506,079		(49,127)		(49,127)		456,953				2,900	05/20/2035
059475-AB-9	BANC OF AMERICA ALT LN TR 2007-2 1A2 5.500% 06/25/37		12/01/2016	Paydown		1,359,875	1,645,826	1,280,323	1,148,946		210,929		210,929		1,359,875				57,792	06/25/2037
059487-AC-2	BANC AMERICA ALT LOAN BOAA 2006-6CB3 6.000% 07/25/46		12/01/2016	Paydown		328,902	453,301	373,973	374,314		(45,412)		(45,412)		328,902				15,521	07/25/2046
05948K-Y3-7	BANC OF AMERICA ALT LOAN TRUST 2005-12 1CB5 5.750% 01/25/36		12/01/2016	Paydown		545,999	597,415	536,927	538,758		7,241		7,241		545,999				19,309	01/25/2036
05949A-6J-4	BANK OF AMERICA MTG SECURITIES 2005-E 2A7 3.244% 06/25/35		12/01/2016	Paydown		3,345,114	3,345,114	2,418,936	2,718,273		626,841		626,841		3,345,114				57,408	06/25/2035
05949C-BA-3	BANC OF AMERICA MORTGAGE 2005-5 1A25 5.500% 06/25/35		12/01/2016	Paydown		229,426	229,426	227,419	228,017		1,409		1,409		229,426				9,763	06/25/2035
05949C-LF-1	BANC OF AMERICA MORTGAGE 2005-10 1A1 5.500% 11/25/35		12/01/2016	Paydown		4,315,888	4,518,859	4,174,296	4,268,114		47,775		47,775		4,315,888				135,915	11/25/2035
05949C-PL-4	BANC OF AMERICA MORTGAGE 2005-L 2A5 3.385% 01/25/36		12/01/2016	Paydown		153,300	159,775	125,654	138,123		15,177		15,177		153,300				2,650	01/25/2036
05949T-BF-5	BANC OF AMERICA FUNDING CORP 2006-1 3A1 5.500% 01/25/36		12/01/2016	Paydown		674,009	819,708	728,844	710,581		(36,572)		(36,572)		674,009				22,469	01/25/2036
05951G-AC-6	BANC AMERICA FUNDING CORP 13.000% 03/25/37		12/25/2016	Paydown		791,969	1,055,316	729,487	718,183		73,786		73,786		791,969				3,985	03/25/2037
059529-AJ-6	BANC OF AMERICA FUNDING CORP 2007-7 3A2 5.562% 09/25/37		12/01/2016	Paydown		672,505	1,321,939	1,021,726	888,768		(216,263)		(216,263)		672,505				37,333	09/25/2037
05952F-AK-9	BANC OF AMERICA MORTGAGE SEC 2007-2 A10 5.850% 05/25/37		12/01/2016	Paydown		248,750	385,182	306,397	324,895		(66,379)	9,766	(76,145)		248,750				12,126	05/25/2037
06051G-FR-5	BANC OF AMERICA CORP 1.950% 05/12/18		10/07/2016	WELLS FARGO		1,005,530	1,000,000	999,940	999,952		15		15		999,968		5,562	5,562	17,821	05/12/2018
07177M-AA-1	BAXALTA INC 4.000% 06/23/25		06/03/2016	Tax Free Exchange		19,875,368	20,000,000	19,864,800	19,870,593		4,775		4,775		19,875,368					06/23/2025
073879-PS-1	BEAR STEARNS ASSET BACKED SEC 2005-HE1 M2 2.001% 01/25/35		12/26/2016	Paydown		533,015	539,328	419,745	469,485		63,530		63,530		533,015				5,117	01/25/2035
075887-BK-4	BECTON DICKINSON 3.300% 03/01/23		12/16/2016	BANK OF AMERICA		17,915,580	18,000,000	18,015,566	18,014,816		(1,819)		(1,819)		18,012,997		(97,417)	(97,417)	775,500	03/01/2023
07768Y-AD-4	BELFOR USA GROUP INC 3.707% 04/10/19		09/30/2016	Redemption 100.0000		29,543	29,543	29,395	29,444		99		99		29,543				42,121	04/10/2019
081331-AB-6	BELVOIR LAND LLC 144A 5.030% 12/15/25		12/15/2016	Redemption 100.0000		395,715	395,715	390,769	392,808		2,908		2,908		395,715				14,991	12/15/2025
08579J-AL-6	BERRY PLASTICS BERRY PLASTICS TERM LN F 3.853% 10/01/22		06/16/2016	DIRECT		4,511,310	4,511,310	4,511,310	4,511,310						4,511,310				38,096	10/01/2022
08579J-AL-6	BERRY PLASTICS BERRY PLASTICS TERM LN F 3.853% 10/01/22		04/01/2016	Redemption 100.0000		357,143	357,143	357,143	357,143						357,143				47,784	10/01/2022
09214N-AD-4	BLACK NIGHT INFOSERV LLC 3.606% 05/27/22		12/30/2016	Redemption 100.0000		3,975	3,975	3,965	3,966		9		9		3,975				12,494	05/27/2022
09609B-AB-7	BLUE WING ASSET VEHICLE 2009-1A A2 144A MIX-CORP LOANS 1.101% 08/02/22		11/02/2016	Paydown		1,750,090	1,750,090	1,303,817	1,663,144		86,946		86,946		1,750,090				14,371	08/02/2022
111320-AF-4	BROADCOM CORP 2.500% 08/15/22		02/02/2016	TENDER OFFER		10,354,680	10,566,000	9,459,000	9,710,059		9,720		9,720		9,719,779		634,901	634,901	439,516	08/15/2022
111320-AH-0	BROADCOM CORP 3.500% 08/01/24		02/02/2016	TENDER OFFER		29,072,680	29,666,000	29,962,882	29,946,996		(2,422)		(2,422)		29,944,574		(871,894)	(871,894)	1,412,019	08/01/2024
116663-AC-9	BRUCE MANSFIELD UNIT 1 2 6.850% 06/01/34		06/01/2016	Redemption 100.0000		501,806	501,806	381,329	402,542		99,263		99,263		501,806				17,187	06/01/2034
12506H-AC-0	CHARTER COMMUNICATIONS CHARTER COMMUNICATIONS 3.353% 01/24/23		05/31/2016	DIRECT		2,797,985	2,797,985	2,797,985	2,797,985						2,797,985				40,532	01/24/2023
12543K-AM-6	COMMUNITY HEALTH SYSTEMS, INC 3.522% 12/31/19		12/30/2016	Redemption 100.0000		20,073	20,073	20,073	20,073						20,073				624	12/31/2019
12543K-AN-4	COMMUNITY HEALTH SYSTEMS, INC 3.606% 01/27/21		12/30/2016	Redemption 100.0000		35,264	35,264	35,264	35,264						35,264				1,237	01/27/2021

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12543R-AT-6	COUNTRYWIDE HOME LOANS 2007-3 A18 6.000% 04/25/37		12/01/2016	Paydown		1,119,171	984,381	829,557	870,604		248,567		248,567		1,119,171				48,126	04/25/2037
12543R-BJ-7	COUNTRYWIDE HOME LOANS 2007-3 A33 6.000% 04/25/37		12/01/2016	Paydown		1,212,450	1,066,426	867,176	909,576		302,875		302,875		1,212,450				52,137	04/25/2037
12543T-AB-1	COUNTRYWIDE HOME LOANS 2006-13 1A2 6.250% 09/25/36		12/01/2016	Paydown		1,412,125	1,140,422	932,443	955,877		456,248		456,248		1,412,125				66,765	09/25/2036
12543U-AE-2	COUNTRYWIDE HOME LOANS 2006-15 A5 6.250% 10/25/36		12/01/2016	Paydown		2,087,199	1,758,309	1,431,691	1,450,839		636,359		636,359		2,087,199				81,891	10/25/2036
12544D-AW-9	COUNTRYWIDE HOME LOANS 2007-14 A21 6.250% 09/25/37		12/01/2016	Paydown		889,666	820,240	716,913	749,612		140,054		140,054		889,666				29,389	09/25/2037
12544L-AQ-4	COUNTRYWIDE HOME LOANS 2007-11 A15 6.000% 08/25/37		12/01/2016	Paydown		961,419	799,565	697,139	704,508		264,081	7,169	256,912		961,419				39,258	08/25/2037
12545A-AX-2	COUNTRYWIDE HOME LOANS 2007-8 1A22 6.000% 01/25/38		12/01/2016	Paydown		1,090,189	912,851	809,831	810,416		279,773		279,773		1,090,189				45,128	01/25/2038
12545B-AC-6	COUNTRYWIDE HOME LOANS 2008-3R 2A1 144A 6.000% 08/25/37		12/01/2016	Paydown		2,102,102	1,898,067	1,729,990	1,754,085		348,017		348,017		2,102,102				81,245	08/25/2037
12566V-AE-2	CITIMORTGAGE ALT LN TR 2007 A4 1A5 5.750% 04/25/37		12/01/2016	Paydown		892,944	1,146,626	888,287	872,133		20,812		20,812		892,944				33,373	04/25/2037
12591Q-AU-6	COMM MORTGAGE TRUST 2014 UBS4 CL B 4.350% 08/10/47		04/04/2016	WELLS FARGO		6,019,664	5,973,000	5,975,156	6,130,218		(4,081)	151,006	(155,087)		5,975,131		44,533	44,533	69,287	08/10/2047
12591T-AK-2	COMM MORTGAGE TRUST 2014-LC15 CLASS C 4.944% 04/10/47		04/04/2016	DEUTSCHE BANK		3,628,463	3,510,000	3,605,011	3,805,315		(7,133)	193,282	(200,415)		3,604,900		23,562	23,562	46,761	04/10/2047
12591Y-BH-7	COMM MORTGAGE TRUST 2014-UBS3 CL C 4.944% 06/10/47		07/28/2016	Various		10,333,398	10,000,000	10,070,753	10,676,404		(34,079)	572,936	(607,015)		10,069,388		264,010	264,010	317,606	06/10/2047
12624P-AF-2	COMM MORTGAGE TRUST 2012-CR3 XA 2.076% 11/15/45		08/01/2016	Paydown				154,804	98,033		(98,033)		(98,033)						11,871	11/15/2045
12624Q-AS-2	COMMERCIAL MORTGAGE TRUST 2012-CR4 CL XA 1.903% 10/15/45		12/01/2016	Paydown				165,255	106,136		(106,136)		(106,136)						14,658	10/15/2045
12625F-AF-3	COMMERCIAL MORTGAGE TRUST 2013-CR7 CL XA 1.401% 03/10/46		12/01/2016	Paydown				330,091	233,207		(233,207)		(233,207)						48,371	03/10/2046
12625U-BC-6	COMM MORTGAGE TRUST COMM 2013-CR9 XA 0.208% 07/10/45		12/01/2016	Paydown				280,850	158,354		(158,354)		(158,354)						18,974	07/10/2045
12630U-AD-8	CSC HOLDINGS, INC 3.498% 04/15/20		06/22/2016	Redemption 100.0000		2,765,837	2,765,837	2,752,008	2,756,972		8,865		8,865		2,765,837				38,957	04/15/2020
126379-AH-9	CREDIT SUISSE MORTGAGE CAP CER 2007-4 2A3 6.000% 06/25/37		12/01/2016	Paydown		793,511	822,782	678,111	727,182		66,330		66,330		793,511				32,792	06/25/2037
12638P-BT-5	CREDIT SUISSE MORTGAGE CAP CER 2007-3 4A4 5.500% 04/25/37		12/01/2016	Paydown		4,854,717	5,140,505	4,292,322	4,605,608		249,108		249,108		4,854,717				128,737	04/25/2037
12643N-PB-7	CREDIT SUISSE MTG CAPITAL CERT 2010-4R 10A1 144A 5.500% 04/26/37		02/01/2016	Paydown		65,582	65,582	64,926	65,097		485		485		65,582				463	04/26/2037
12644J-AW-5	CREDIT SUISSE MORT CAP CERT 2010-10R 3A1 144A 6.000% 08/26/37		12/01/2016	Paydown		615,982	615,982	629,842	621,663		(5,681)		(5,681)		615,982				20,930	08/26/2037
12651C-AB-6	COMPUTER SCIENCES 3.882% 10/29/22		12/01/2016	Redemption 100.0000		567,496	567,496	567,496	567,496						567,496				48,330	10/29/2022
126650-BS-8	CVS PASS-THROUGH TRUST 144A 7.507% 01/10/32		12/10/2016	Redemption 100.0000		2,953	2,953	2,953	2,953						2,953				121	01/10/2032
126671-YC-4	CWL RESIDENTIAL ASSET SEC TR 1.806% 03/25/33		12/27/2016	Paydown		464,718	464,718	412,437	436,150		28,568		28,568		464,718				3,800	03/25/2033
126673-TY-8	COUNTRYWIDE ASSET BACKED CERT COUNTRYWIDE ABS SER 04-15 5.213% 03/25/35		04/01/2016	Paydown																03/25/2035
12667F-2R-5	COUNTRYWIDE ALT LN TR 2005-1CB 2A2 5.500% 03/25/35		12/01/2016	Paydown		445,458	445,458	353,850	364,626		88,881	8,048	80,833		445,458				14,282	03/25/2035
12667F-A4-7	COUNTRYWIDE ALT LN TR 2004-33 3A1 3.132% 12/25/34		12/01/2016	Paydown		15,838	15,838	14,888	15,497		341		341		15,838				243	12/25/2034
12668A-AG-0	COUNTRYWIDE ALT LOAN TRUST 2005-47CB A7 5.500% 10/25/35		06/25/2016	LITIGATION SETTLEMENT		166,236											166,236	166,236		10/25/2035
12668A-AG-0	COUNTRYWIDE ALT LOAN TRUST 2005-47CB A7 5.500% 10/25/35		12/01/2016	Paydown		479,369	576,574	448,633	434,969		44,401		44,401		479,369				15,344	10/25/2035

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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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12668A-X9-1	COUNTRYWIDE ALT LOAN TRUST 2005-65CB 1A7 5.500% 01/25/36		06/25/2016	LITIGATION SETTLEMENT		986											986	986		01/25/2036
12668A-X9-1	COUNTRYWIDE ALT LOAN TRUST 2005-65CB 1A7 5.500% 01/25/36		12/01/2016	Paydown		89,219	90,205	77,125	74,558		14,661		14,661		89,219				2,435	01/25/2036
12668B-VB-6	COUNTRYWIDE ALT LN TR 2006-9T1 A2 5.750% 05/25/36		12/01/2016	Paydown		708,997	570,819	439,467	413,292		295,705		295,705		708,997				29,127	05/25/2036
126694-GU-6	COUNTRYWIDE HOME LOANS 2005-23 A1 5.500% 11/25/35		12/01/2016	Paydown		1,984,821	1,984,821	1,760,288	1,800,585		184,236		184,236		1,984,821				50,127	11/25/2035
126694-JG-4	COUNTRYWIDE HOME LOANS CWHL 2005-R3 AF MTGE 1.156% 09/25/35		12/25/2016	Paydown		897,521	897,521	783,087	784,348		113,173		113,173		897,521				3,559	09/25/2035
126694-JT-6	COUNTRYWIDE HOME LOANS 2005-24 A3 5.500% 11/25/35		12/01/2016	Paydown		1,166,884	1,166,884	999,144	1,043,024		123,860		123,860		1,166,884				34,560	11/25/2035
126694-K3-1	COUNTRYWIDE HOME LOANS CWHL 2006-6 A1 6.000% 04/25/36		06/25/2016	LITIGATION SETTLEMENT		34,092											34,092	34,092		04/25/2036
126694-K3-1	COUNTRYWIDE HOME LOANS CWHL 2006-6 A1 6.000% 04/25/36		12/01/2016	Paydown		165,629	169,524	160,704	153,498		12,130		12,130		165,629				4,671	04/25/2036
126694-NV-6	COUNTRYWIDE HOME LOANS 2005-27 2A1 5.500% 12/25/35		06/25/2016	LITIGATION SETTLEMENT		161,075											161,075	161,075		12/25/2035
126694-NV-6	COUNTRYWIDE HOME LOANS 2005-27 2A1 5.500% 12/25/35		12/01/2016	Paydown		531,569	532,182	464,397	435,602		95,967		95,967		531,569				18,737	12/25/2035
126694-TD-0	COUNTRYWIDE HOME LOANS 2005-29 A1 5.750% 12/25/35		12/01/2016	Paydown		4,082,383	3,762,660	3,303,946	3,257,233		825,150		825,150		4,082,383				135,622	12/25/2035
126694-TS-7	COUNTRYWIDE HOME LOANS 2005-30 A3 5.500% 01/25/36		12/01/2016	Paydown		2,153,651	1,857,426	1,621,445	1,670,799		482,852		482,852		2,153,651				75,151	01/25/2036
126694-VM-7	COUNTRYWIDE HOME LOANS 2005-HY10 CLASS 3A1A 3.228% 02/20/36		12/01/2016	Paydown		473,178	380,194	279,442	290,477		182,701		182,701		473,178				8,378	02/20/2036
12669D-6H-6	COUNTRYWIDE HOME LOANS 2003-J3 1A10 5.750% 05/25/33		12/01/2016	Paydown		629,531	629,531	585,463	597,428		32,103		32,103		629,531				10,331	05/25/2033
12669F-RG-0	COUNTRYWIDE HOME LOANS 2004-4 CL A5 5.250% 05/25/34		12/01/2016	Paydown		115,126	115,126	115,989	115,791		(665)		(665)		115,126				4,074	05/25/2034
12669G-K6-7	COUNTRYWIDE ALT LN TR 2005-14 A2 5.500% 07/25/35		12/01/2016	Paydown		191,245	191,245	156,104	162,643		28,602		28,602		191,245				6,460	07/25/2035
12811@-AB-8	CALAMOS HOLDINGS LLC 6.520% 07/15/17		07/28/2016	Call 100.0000		1,096,181	1,096,181	1,096,181	1,096,181						1,096,181				131,533	07/15/2017
12811@-AC-6	CALAMOS HOLDINGS LLC 6.670% 07/15/19		07/28/2016	Call 100.0000		2,192,362	2,192,362	2,192,362	2,192,362						2,192,362				488,238	07/15/2019
13134M-BA-0	CALPINE CORP 3.887% 10/09/19		05/31/2016	Redemption 100.0000		4,948,849	4,948,849	4,915,562	4,920,459		28,390		28,390		4,948,849				83,494	10/09/2019
13134M-BE-2	CALPINE CORP 3.356% 05/27/22		12/30/2016	Redemption 100.0000		23,810	23,810	23,690	23,699		110		110		23,810				84,286	05/27/2022
13134N-AE-1	CALPINE CONSTRUCTION FIN 3.498% 01/31/22		12/30/2016	Redemption 100.0000		39,566	39,566	39,467	39,494		72		72		39,566				127,882	01/31/2022
134011-AJ-4	CAMP PENDLETON QUANTICO 144A 5.572% 10/01/50		10/03/2016	Call 100.0000		315,000	315,000	329,758	328,905		(13,905)		(13,905)		315,000				13,234	10/01/2050
14069B-AA-2	CAPMARK MILITARY HSG 2007-AETC A1 144A 5.746% 02/10/52		12/10/2016	Paydown		109,068	118,788	107,503	108,031		1,037		1,037		109,068				3,727	02/10/2052
14855T-AA-1	CASTLELAKE AIRCRAFT CLAST 2015-1A A 4.703% 12/15/40		12/15/2016	Paydown		442,282	442,282	442,271	442,271		11		11		442,282				10,974	12/15/2040
15672E-AJ-3	CEQUEL COMMUNICATIONS LLC 3.632% 02/14/19		04/26/2016	Redemption 100.0000		2,863,043	2,863,043	2,844,777	2,845,788		17,255		17,255		2,863,043				40,435	02/14/2019
15724*-AP-8	CF INDUSTRIES CF INDUSTRIES 5.030% 10/15/27		11/21/2016	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				2,695,737	10/15/2027
16162W-JD-2	CHASE MORTGAGE FINANCE CORP 2004-S3 3A1 6.000% 03/25/34		03/01/2016	Paydown		6,112,124	6,112,124	5,730,116	5,806,823		305,301		305,301		6,112,124				89,412	03/25/2034
161631-AX-4	CHASE MORTGAGE FINANCE CORP 2007-S5 1A22 6.000% 07/25/37		12/01/2016	Paydown		1,639,331	1,647,861	1,381,058	1,362,733		276,599		276,599		1,639,331				53,099	07/25/2037
16163B-AW-4	CHASE MORTGAGE FINANCE CORP 2006-S2 2A1 6.000% 10/25/36		12/01/2016	Paydown		3,605,959	4,153,076	3,388,672	3,388,672		217,287		217,287		3,605,959				139,436	10/25/2036
16165Y-AC-6	CHASEFLEX TRUST 2007-M1 1A3 1.096% 08/25/37		12/25/2016	Paydown		487,204	524,384	395,254	395,077		92,126		92,126		487,204				2,733	08/25/2037

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
16863D-AC-7	CHIEF POWER FINANCE LLC 7.861% 12/31/20		11/17/2016	DIRECT		1,958,409	1,965,000	1,960,088	1,960,716		650		650		1,961,366		(2,957)	(2,957)	9,102	12/31/2020
16863D-AC-7	CHIEF POWER FINANCE LLC 7.861% 12/31/20		10/03/2016	Redemption 100.0000		15,000	15,000	14,963	14,967		33		33		15,000				77,331	12/31/2020
17025T-AV-3	COUNTRYWIDE HOME LOANS 2007-15 1A20 6.250% 09/25/37		12/01/2016	Paydown		1,870,941	1,625,048	1,495,840	1,501,229		369,712		369,712		1,870,941				71,779	09/25/2037
17121H-AF-7	CHRYSLER GROUP 3.498% 12/31/18		03/15/2016	Redemption 100.0000		2,046,786	2,046,786	2,036,552	2,040,320		6,466		6,466		2,046,786				36,576	12/31/2018
172967-JQ-5	CITIGROUP INC 1.572% 04/27/18		08/02/2016	WELLS FARGO		2,001,902	2,000,000	2,000,000	2,000,000						2,000,000		1,902	1,902	19,211	04/27/2018
172973-W8-8	CITICORP MORTGAGE SECURITIES 2005-4 2A1 5.000% 07/25/20		12/01/2016	Paydown		125,021	125,021	119,395	122,083		2,938		2,938		125,021				3,438	07/25/2020
17307G-AJ-7	CITIGROUP MORTGAGE LOAN TRUST 2003-UST1 A1 5.500% 12/25/18		12/01/2016	Paydown		156,833	156,833	152,324	154,914		1,918		1,918		156,833				1,702	12/25/2018
17307G-FQ-6	CITIGROUP MORTGAGE LOAN TRUST 2004-NCM1 1A2 6.500% 07/25/34		12/01/2016	Paydown		635,206	635,206	620,120	622,630		12,576		12,576		635,206				19,174	07/25/2034
17307G-T4-0	CITIGROUP MORTGAGE LOAN TRUST 2005-10 1A1A 3.509% 12/25/35		12/01/2016	Paydown		931,596	643,355	342,369	391,880		539,716		539,716		931,596				30,395	12/25/2035
17312F-AL-7	CITICORP MORTGAGE SEC INC 2007-3 1A11 6.000% 04/25/37		12/01/2016	Paydown		495,906	538,222	508,794	501,210		(5,304)		(5,304)		495,906				18,085	04/25/2037
17315A-AB-7	CITI MTGE LN TRUST INC CMLTI 2009-2 1A2 Mtge 2.912% 04/25/36		11/01/2016	Paydown			56,043	48,163	48,241		(48,241)		(48,241)						511	04/25/2036
17316H-AS-4	CITIGROUP MORTGAGE LOAN TRUST 2010-2 4A1 144A 6.000% 12/25/36		06/01/2016	Paydown		1,003,441	1,003,441	998,424	999,814		3,627		3,627		1,003,441				21,473	12/25/2036
17316Y-AG-3	CITIGROUP MORTGAGE LOAN TRUST 2010-6 4A1 144A 5.500% 12/25/36		10/01/2016	Paydown		1,299,504	1,299,504	1,293,006	1,293,963		5,540		5,540		1,299,504				26,967	12/25/2036
17317E-BA-8	CITIGROUP MORTGAGE LOAN TR INC 2010-7 6A1 144A 5.000% 06/25/37		12/01/2016	Paydown		785,190	785,190	781,755	781,905		3,285		3,285		785,190				21,474	06/25/2037
17317K-BE-6	CITIGROUP MORTGAGE LOAN TRUST 2010-5 6A1 144A 5.500% 02/25/37		12/01/2016	Paydown		2,219,845	2,219,845	2,211,521	2,211,603		8,242		8,242		2,219,845				67,173	02/25/2037
17319G-AJ-3	CITIGROUP MTGE LOAN TRUST CITIGROUP MTGE LON TRUST 3.009% 03/25/36		11/01/2016	Paydown			(225,529)	(201,285)	(201,351)		201,351		201,351						7,566	03/25/2036
18976G-AN-6	CITIMORTGAGE ALTERNATIVE LN TR 2007-A6 1A13 6.000% 06/25/37		12/01/2016	Paydown		860,166	1,176,474	920,297	911,990		(51,823)		(51,823)		860,166				34,895	06/25/2037
200474-BH-6	COMM MTG TRUST Comm 2015 - LC19 4.262% 07/10/25		08/10/2016	DEUTSCHE BANK		10,678,125	10,000,000	10,281,432	10,181,990		59,240		59,240		10,241,230		436,895	436,895	302,833	07/10/2025
202795-HN-3	COMMONWEALTH EDISON 5.950% 08/15/16		08/15/2016	Maturity		6,000,000	6,000,000	5,909,580	5,990,967		9,033		9,033		6,000,000				357,000	08/15/2016
20337E-AL-5	COMMSCOPE INC 3.446% 01/14/18		11/30/2016	Redemption 100.0000		188,520	188,520	188,520	188,520						188,520				7,826	01/14/2018
20337E-AN-1	COMMSCOPE INC COMMSCOPE INC 3.998% 12/29/22		12/30/2016	Redemption 100.0000		34,055	34,055	33,969	33,971		84		84		34,055				107,966	12/29/2022
205363-AL-8	COMPUTER SCIENCES CORP 6.500% 03/15/18		03/17/2016	Redemption 100.0000		5,725,000	5,725,000	5,354,208	5,583,510		141,490		141,490		5,725,000				753,072	03/15/2018
205887-AF-9	CONAGRA FOODS INC 7.125% 10/01/26		02/07/2016	TENDER OFFER		6,269,789	5,122,000	5,591,987	5,437,275		(2,060)		(2,060)		5,435,215		834,574	834,574	137,867	10/01/2026
210795-QB-9	CONTINENTAL AIRLINES 2012-2A 4.000% 10/29/24		10/29/2016	Redemption 100.0000		597,256	597,256	601,611	600,591		(3,335)		(3,335)		597,256				17,917	10/29/2024
210797-AH-9	UNITED AIRLINES, INC 3.853% 03/22/19		12/30/2016	Redemption 100.0000		31,371	31,371	31,352	31,358		13		13		31,371				83,513	03/22/2019
210797-AK-2	UNITED CONTINENTAL 3.486% 09/15/21		09/30/2016	Redemption 100.0000		2,973	2,973	2,973	2,973						2,973				60	09/15/2021
21079N-AA-9	CONTINENTAL AIRLINES 2007-1 5.983% 04/19/22		10/19/2016	Redemption 100.0000		449,168	449,168	445,126	446,593		2,575		2,575		449,168				20,135	04/19/2022
21079T-AA-6	CONTINENTAL AIRLINES 2009-1 9.000% 07/08/16		07/08/2016	Redemption 100.0000		68,284	68,284	78,527	69,466		(1,182)		(1,182)		68,284				5,603	07/08/2016
210805-BU-0	CONTINENTAL AIRLINES 1997-4 6.900% 01/02/18		07/02/2016	Redemption 100.0000		182,164	182,164	185,469	182,648		(485)		(485)		182,164				6,654	01/02/2018
212168-AA-6	CONTINENTAL WIND 144A 6.000% 02/28/33		08/31/2016	Redemption 100.0000		1,041,326	1,041,326	1,041,326	1,041,326						1,041,326				46,769	02/28/2033
224044-BQ-9	COX COMMUNICATIONS INC 144A 5.875% 12/01/16		12/01/2016	Maturity		10,000,000	10,000,000	9,907,200	9,988,621		11,379		11,379		10,000,000				587,500	12/01/2016

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
22541S-G3-6	CREDIT SUISSE FIRST BOSTON 2004-AA1 M3 1.881% 02/25/35		12/27/2016	Paydown		1,326,886	1,326,886	1,077,060	1,239,262		87,624		87,624		1,326,886				9,693	02/25/2035
225458-2N-7	CREDIT SUISSE FIRST BOSTON MTG CSFB MTGE SEC 05-08 CLS 9A4 5.500% 09/25/35		12/01/2016	Paydown		374,894	491,777	431,534	429,557	2,232	(56,896)		(54,664)		374,894				11,480	09/25/2035
225458-QS-0	CREDIT SUISSE FIRST BOSTON MTG 2005-4 3A20 5.500% 06/25/35		12/01/2016	Paydown		861,652	861,652	804,299	832,741		28,911		28,911		861,652				26,316	06/25/2035
225458-XX-1	CREDIT SUISSE FIRST BOSTON MTG 2005-6 6A1 6.000% 07/25/35		12/01/2016	Paydown		1,717,601	2,017,251	1,799,003	1,775,478		(50,373)	7,505	(57,878)		1,717,601				57,449	07/25/2035
225458-YA-0	CREDIT SUISSE FIRST BOSTON MTG 2005-6 8A1 4.500% 12/25/38		12/01/2016	Paydown		865,263	865,263	829,571	843,374		21,888		21,888		865,263				20,249	12/25/2038
22943Y-DY-2	CSMC 2009-3R 7A1 144A 6.000% 03/27/37		11/01/2016	Paydown		4,419,863	4,419,863	4,071,799	4,284,933		134,930		134,930		4,419,863				120,532	03/27/2037
22943Y-DY-2	CSMC 2009-3R 7A1 144A 6.000% 03/27/37		12/01/2016	Redemption 100.0000		77,043	77,043	70,976	74,691		2,352		2,352		77,043				4,623	03/27/2037
22943Y-HG-7	CSMC 2009-3R 12A1 144A 6.000% 12/27/36		12/01/2016	Paydown		1,323,224	1,323,224	1,262,025	1,274,920		48,305		48,305		1,323,224				41,845	12/27/2036
22943Y-JB-6	CSMC 2009-3R 13A1 144A 5.750% 07/27/37		09/01/2016	Paydown		1,101,958	1,101,958	1,037,218	1,050,825		51,134		51,134		1,101,958				27,414	07/27/2037
22943Y-JB-6	CSMC 2009-3R 13A1 144A 5.750% 07/27/37		10/01/2016	Redemption 100.0000		89,296	89,296	84,050	85,152		4,144		4,144		89,296				4,279	07/27/2037
22943Y-KG-3	CSMC 2009-3R 15A1 144A 5.750% 12/27/36		12/01/2016	Paydown		1,448,804	1,448,804	1,375,039	1,389,323		59,481		59,481		1,448,804				44,668	12/27/2036
22943Y-LB-3	CSMC 2009-3R 16A3 144A 6.000% 08/27/36		05/01/2016	Paydown		908,560	908,560	864,268	873,317		35,243		35,243		908,560				13,385	08/27/2036
22943Y-LB-3	CSMC 2009-3R 16A3 144A 6.000% 08/27/36		06/01/2016	Redemption 100.0000		68,968	68,968	65,606	66,293		2,675		2,675		68,968				1,724	08/27/2036
22943Y-MV-8	CSMC 2009-3R 18A1 144A 6.000% 11/27/36		12/01/2016	Paydown		911,050	911,050	857,525	871,455		39,595		39,595		911,050				29,307	11/27/2036
22943Y-NP-0	CSMC 2009-3R 19A1 144A 6.000% 01/27/38		12/01/2016	Paydown		1,680,849	1,680,849	1,624,120	1,637,138		43,711		43,711		1,680,849				55,567	01/27/2038
22943Y-PJ-2	CSMC 2009-3R 20A1 144A 6.000% 10/27/36		12/01/2016	Paydown		1,345,831	1,345,831	1,283,586	1,296,781		49,050		49,050		1,345,831				42,770	10/27/2036
22943Y-QB-8	CSMC 2009-3R 21A1 144A 6.000% 12/27/36		12/01/2016	Paydown		988,804	988,804	960,376	966,118		22,686		22,686		988,804				29,690	12/27/2036
22943Y-RM-3	CSMC 2009-3R 22A1 144A 6.500% 10/27/36		12/01/2016	Paydown		1,066,016	1,066,016	1,016,712	1,027,053		38,963		38,963		1,066,016				42,170	10/27/2036
22943Y-SE-0	CSMC 2009-3R 23A1 144A 6.000% 06/27/36		12/01/2016	Paydown		2,463,390	2,463,390	2,349,458	2,374,767		88,623		88,623		2,463,390				80,946	06/27/2036
22943Y-SX-8	CSMC 2009-3R 24A1 144A 6.000% 06/27/37		11/01/2016	Paydown		2,852,872	2,852,872	2,678,134	2,756,636		96,236		96,236		2,852,872				82,944	06/27/2037
22944F-DJ-5	CSMC 2009-2R 10A1 144A 5.500% 08/26/37		12/01/2016	Paydown		409,211	409,211	372,382	382,953		26,257		26,257		409,211				10,186	08/26/2037
22970*-AA-8	BNFS LEASE BACKED SECURITY 4.070% 05/15/34		12/15/2016	Redemption 100.0000		163,599	163,599	163,599	163,599						163,599				3,731	05/15/2034
233046-AD-3	DB MASTER FINANCE LLC 3.980% 02/20/22		11/20/2016	Paydown		50,000	50,000	50,711	50,655		(654)		(654)		50,000				1,244	02/20/2022
23311R-AE-6	DCP MIDSTREAM LLC 144A 4.750% 09/30/21		12/19/2016	ROBERT W. BAIRD		5,081,250	5,000,000	5,369,000	5,243,109		(37,637)		(37,637)		5,205,472		(124,222)	(124,222)	291,597	09/30/2021
237194-AE-5	DARDEN RESTAURANTS INC 6.000% 08/15/35		08/31/2016	ROBERT W. BAIRD		14,193,660	13,000,000	13,438,720	13,389,967		(7,516)		(7,516)		13,382,451		811,209	811,209	825,500	08/15/2035
24702N-AE-0	DELL 3.784% 04/29/20		09/08/2016	Redemption 100.0000		5,552,929	5,552,929	5,539,047	5,540,526		12,404		12,404		5,552,929				192,718	04/29/2020
24713#-AF-1	DELOITTE & TOUCHE 7.610% 04/17/17		04/17/2016	Redemption 100.0122		1,181,844	1,181,700	1,230,020	1,186,933		(5,089)		(5,089)		1,181,844				44,964	04/17/2017
247361-ZH-4	DELTA AIR LINES SERIES 2010-2A 4.950% 05/23/19		11/23/2016	Redemption 100.0000		54,228	54,228	54,682	54,428		(200)		(200)		54,228				2,197	05/23/2019
247367-BH-7	DELTA AIR LINES SERIES 2007-1A 6.821% 08/10/22		08/10/2016	Redemption 100.0000		768,174	768,174	762,520	764,316		3,857		3,857		768,174				39,341	08/10/2022
24736V-AA-0	DELTA AIR LINES SERIES 2010-1A 6.200% 07/02/18		07/02/2016	Redemption 100.0000		463,336	463,336	463,336	463,336						463,336				21,588	07/02/2018
24736X-AA-6	DELTA AIRLINES 2015-1AA 3.625% 07/30/27		07/30/2016	Redemption 100.0000		208,611	208,611	208,611	208,611						208,611				5,263	07/30/2027
24736Y-AA-4	DELTA AIRLINES 2015-1A 3.875% 07/30/27		07/30/2016	Redemption 100.0000		208,558	208,558	208,558	208,558						208,558				5,625	07/30/2027
25158E-AD-8	DMSI 2009-RS2 2A1 144A 6.000% 11/26/36		12/01/2016	Paydown		1,350,241	1,350,241	1,306,749	1,320,382		29,859		29,859		1,350,241				48,711	11/26/2036
25158E-AQ-9	DMSI 2009-RS2 3A1 144A 6.000% 11/26/37		09/28/2016	Paydown		782,279	782,279	756,855	763,053		19,226		19,226		782,279				19,809	11/26/2037
25158H-AG-4	DMSI 2009-RS6 A2A 3.229% 08/25/37		09/27/2016	DIRECT		13,028,609	13,372,720	12,724,979	12,839,431		184,633		184,633		13,024,064		4,545	4,545	326,760	08/25/2037
25158H-AG-4	DMSI 2009-RS6 A2A 3.229% 08/25/37		09/01/2016	Paydown		838,291	838,291	797,686	804,861		33,430		33,430		838,291				15,119	08/25/2037
25389N-AJ-6	DIGITALGLOBE, INC 3.750% 01/24/20		12/23/2016	Redemption 100.0000		1,655,348	1,655,348	1,655,348	1,655,348						1,655,348				83,286	01/24/2020
25459H-AX-3	DIRECTV HOLDINGS 6.000% 08/15/40		03/21/2016	Tax Free Exchange		10,448,923	10,000,000	10,487,050	10,450,860		(1,937)		(1,937)		10,448,923				310,000	08/15/2040
25459H-AZ-8	DIRECTV HOLDINGS 6.375% 03/01/41		03/21/2016	Tax Free Exchange		2,668,033	2,500,000	2,680,175	2,668,695		(662)		(662)		2,668,033				82,188	03/01/2041
25460C-AA-1	DIRECTV Holdings 3.950% 01/15/25		03/21/2016	Tax Free Exchange		14,908,409	15,000,000	14,896,950	14,906,485		1,925		1,925		14,908,409				311,250	01/15/2025
25674D-AE-3	DOLLAR TREE INC 3.707% 03/09/22		09/23/2016	DIRECT		1,036,845	1,036,845	1,036,845	1,036,845						1,036,845				26,524	03/09/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
25674D-AE-3	DOLLAR TREE INC 3.707% 03/09/22		09/23/2016	Redemption 100.0000		3,513,867	3,513,867	3,513,867	3,513,867						3,513,867				68,992	03/09/2022
25755T-AC-4	DOMINOS PIZZA MASTER ISSUER 2012-1A A2 144A 5.216% 01/25/42		10/25/2016	Paydown		877,500	877,500	877,500	877,500						877,500				21,656	01/25/2042
25809P-AD-6	DOOSAN 4.442% 08/27/21		07/06/2016	DIRECT		372,993	372,993	371,128	371,472		122		122		371,594		1,399	1,399	1,818	08/27/2021
25809P-AD-6	DOOSAN 4.442% 08/27/21		12/30/2016	Redemption 100.0000		562,398	562,398	560,596	560,929		1,469		1,469		562,398				120,492	08/27/2021
26208L-AA-6	DRIVEN BRANDS FUNDING LLC 5.216% 07/20/22		10/20/2016	Paydown		150,000	150,000	150,000	150,000						150,000				4,890	07/20/2022
26844H-AB-3	EFS COGEN HOLDINGS I LLC 3.747% 12/17/20		06/28/2016	Redemption 100.0000		1,049,521	1,049,521	1,039,026	1,041,797		7,724		7,724		1,049,521				19,105	12/17/2020
26971H-AB-8	EAGLE 2014-1A A2 4.310% 12/15/39		12/15/2016	Paydown		1,337,500	1,337,500	1,345,114	1,343,274		(5,774)		(5,774)		1,337,500				31,225	12/15/2039
27430*-AG-8	EAST PENN MFG CO INC 5.940% 04/12/16		04/12/2016	Maturity		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				148,500	04/12/2016
28932M-AG-0	ELM ROAD GENERATING STATION 144A 4.673% 01/19/31		07/19/2016	Redemption 99.9990		361,656	361,660	410,046	402,223		(40,566)		(40,566)		361,656				13,112	01/19/2031
29250R-AR-7	ENBRIDGE ENERGY PARTNERS 9.875% 03/01/19		01/08/2016	DIRECT		457,248	400,000	495,128	438,267		(332)		(332)		437,935		19,313	19,313	14,483	03/01/2019
29252B-AA-7	ENBRIDGE PIPELINES SRN LIGHTS 3.980% 06/30/40		06/30/2016	Redemption 100.0000		382,503	382,503	382,503	382,503						382,503				7,612	06/30/2040
29266R-AB-4	ENERGIZER HOLDINGS INC 4.700% 05/19/21		07/26/2016	ROBERT W. BAIRD		10,561,875	10,000,000	10,654,000	10,436,879		(38,648)		(38,648)		10,398,230		163,645	163,645	300,343	05/19/2021
29273R-AK-5	ENERGY TRANSFER PARTNERS 9.700% 03/15/19		08/17/2016	DIRECT		577,085	500,000	610,930	545,023		(8,276)		(8,276)		536,747		40,338	40,338	45,401	03/15/2019
29273R-AX-7	ENERGY TRANSFER PARTNERS 4.150% 10/01/20		08/17/2016	WELLS FARGO		1,044,270	1,000,000	1,031,130	1,028,329		(3,559)		(3,559)		1,024,770		19,500	19,500	37,004	10/01/2020
29273X-AN-6	ENERGY TRANSFER EQUITY 3.446% 12/02/19		06/08/2016	DIRECT		4,232,675	4,247,120	3,807,224	4,239,963		18,734	433,151	(414,417)		3,825,546		407,128	407,128	70,933	12/02/2019
29273X-AS-5	ENERGY TRANSFER EQUITY 0.000% 12/02/19		06/01/2016	DIRECT		2,369,682	2,372,966	2,145,553	2,353,114		6,069	208,823	(202,754)		2,150,361		219,322	219,322	44,479	12/02/2019
29364L-AL-6	ENTERGY GULF STATES 6.200% 07/01/33		06/20/2016	Call 100.0000		9,800,000	9,800,000	9,176,004	9,264,127		535,873		535,873		9,800,000				589,034	07/01/2033
29364L-AT-9	ENTERGY GULF STATES 6.180% 03/01/35		06/20/2016	Call 100.0000		14,000,000	14,000,000	13,792,775	13,820,783		179,217		179,217		14,000,000				694,563	03/01/2035
302182-AE-0	EXPRESS SCRIPTS INC 7.250% 06/15/19		07/15/2016	TENDER OFFER		452,504	400,000	464,560	426,513		(3,839)		(3,839)		422,674		29,830	29,830	28,917	06/15/2019
30286U-AC-9	FREIF N.A. POWER I LLC LOAN C 4.747% 03/27/22		11/15/2016	Redemption 100.0000		2,707,062	2,707,062	2,707,062	2,707,062						2,707,062				143,805	03/27/2022
30286U-AD-7	FREIF N.A. POWER I LLC LOAN C 4.747% 03/27/22		11/15/2016	Redemption 100.0000		496,073	496,073	496,073	496,073						496,073				26,640	03/27/2022
30605X-AA-1	FAIRWAY OUTDOOR FUNDING LLC 2012-1 A2 144A 4.212% 10/15/42		12/15/2016	Paydown		173,494	173,494	173,795	173,826		(332)		(332)		173,494				3,958	10/15/2042
32051G-NT-8	FIRST HORIZON ALTERNATIVE MTG 2005-FA4 1A2 4.244% 06/25/35		11/25/2016	Paydown				65,324	28,330		(28,330)		(28,330)						16,540	06/25/2035
347508-AB-9	FORT KNOX MILITARY HOUSING I-B 144A 1.044% 02/15/52		12/15/2016	Paydown		59,005	59,005	36,288	45,043		13,963		13,963		59,005				252	02/15/2052
34956X-AB-6	FORTRESS CREDIT OPPORTUNITIES 2004-1A A2 MIX-CORP LOANS 1.154% 07/15/19		12/15/2016	Paydown		498,304	498,304	419,198	474,795		23,509		23,509		498,304				8,529	07/15/2019
34956X-AF-7	FORTRESS CREDIT OPPORTUNITIES 2007-1A A2 MIX-CORP LOANS 1.154% 07/15/19		12/15/2016	Paydown		1,874,419	1,874,419	1,576,855	1,801,766		72,653		72,653		1,874,419				5,790	07/15/2019
36185M-AM-4	GMAC MTG CORP LOAN TRUST 2005-AF1 A5 5.750% 07/25/35		12/01/2016	Paydown		3,414,338	3,414,338	3,178,988	3,195,300		219,038		219,038		3,414,338				123,938	07/25/2035
36185M-BJ-0	GMAC MTG CORP LOAN TRUST 3.593% 11/19/35		12/01/2016	Paydown		109,882	109,882	101,106	101,309		8,572		8,572		109,882				1,880	11/19/2035
36185N-H7-8	GMAC MTG CORP LOAN TRUST 2003-J8 A 5.250% 12/25/33		12/01/2016	Paydown		467,794	467,794	421,014	431,409		36,385		36,385		467,794				12,504	12/25/2033
361863-AA-1	GMACN 2004-BUCK GMACN 2004-BUCK Class A1 6.033% 08/10/42		12/10/2016	Paydown		239,516	239,516	246,739	247,445		(7,929)		(7,929)		239,516				7,905	08/10/2042
36186X-AD-9	GMAC COMM MTG ASSET CORP 2012-BLIS A 144A 5.174% 07/10/50		12/10/2016	Paydown		32,145	32,145	32,141	32,141		4		4		32,145				1,663	07/10/2050
36197X-AQ-7	GS MORTGAGE SECURITIES TRUST 2013-GC12 CL B 3.777% 06/10/46		07/28/2016	Various		16,019,335	15,530,000	15,075,561	15,166,253		26,505		26,505		15,192,758		826,577	826,577	272,199	06/10/2046
36197X-AR-5	GS MORTGAGE SECURITIES TRUST 2013-GC12 CL C 4.179% 06/10/46		06/27/2016	Various		31,054,063	32,000,000	32,501,920	32,734,743		(33,350)	378,956	(412,306)		32,322,436		(1,268,374)	(1,268,374)	611,991	06/10/2046
362334-JV-7	GSR MORTGAGE LOAN TRUST 2006-3F 2A7 5.750% 03/25/36		12/01/2016	Paydown		618,930	661,094	603,964	595,618		23,311		23,311		618,930				24,002	03/25/2036

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
362334-NB-6	GSR MORTGAGE LOAN TRUST 5.995% 03/25/46		12/01/2016	Paydown		146,572	146,572	110,490	110,818		35,754		35,754		146,572				2,836	03/25/2046
36242D-3R-2	GSR MORTGAGE LOAN TRUST 1.092% 04/25/35		12/25/2016	Paydown		423,458	423,458	333,376	335,338		88,120		88,120		423,458				2,292	04/25/2035
36242D-5W-9	GSR MORTGAGE LOAN TRUST 2005-5F 2A2 5.500% 06/25/35		12/01/2016	Paydown		142,666	142,666	143,112	142,902		(235)		(235)		142,666				3,834	06/25/2035
362611-AC-9	GSR MORTGAGE LOAN TRUST 2006-8F 2A1 6.000% 09/25/36		12/01/2016	Paydown		1,097,366	1,244,328	1,119,856	1,179,426		(82,060)		(82,060)		1,097,366				31,509	09/25/2036
36297T-AG-7	GSR MTGE LOAN TRUST 3.041% 04/25/36		12/01/2016	Paydown		647,317	710,517	632,596	634,790		12,528		12,528		647,317				11,372	04/25/2036
364760-AK-4	GAP INC 5.950% 04/12/21		08/30/2016	ROBERT W. BAIRD		5,412,500	5,000,000	5,700,830	5,460,915		(55,942)		(55,942)		5,404,973		7,527	7,527	263,453	04/12/2021
37252K-AJ-1	GEO GROUP INC 3.358% 04/03/20		09/22/2016	DIRECT		793,846	793,846	793,846	793,846						793,846					04/03/2020
37252K-AJ-1	GEO GROUP INC 3.358% 04/03/20		07/05/2016	Redemption 100.0000		6,154	6,154	6,154	6,154						6,154				19,738	04/03/2020
38012L-AA-7	GMACN 2006-NELL CL A 144 A 5.364% 05/10/51		12/10/2016	Paydown		45,430	45,430	45,430	45,430						45,430				1,331	05/10/2051
38013A-AB-8	GMACN 2011-DRUM A 144A 5.587% 05/10/50		12/10/2016	Paydown		177,095	177,095	177,083	177,083		12		12		177,095				5,417	05/10/2050
38723B-AB-7	GRANITE ACQUISITION INC Term Loan B 4.998% 12/19/21		09/21/2016	DIRECT		2,597,537	2,608,041	2,581,960	2,585,229		1,720		1,720		2,586,949		10,588	10,588		12/19/2021
38723B-AB-7	GRANITE ACQUISITION INC Term Loan B 4.998% 12/19/21		12/30/2016	Redemption 100.0000		11,306	11,306	11,193	11,208		99		99		11,306				77,988	12/19/2021
38723B-AC-5	GRANITE ACQUISITION INC TERM LOAN C 4.998% 12/19/21		09/06/2016	DIRECT		123,437	123,958	122,718	122,873		83		83		122,956		481	481	2,563	12/19/2021
39538W-EE-4	GREENPOINT MORTGAGE FUNDING TR GREENPOINT MTGE FUND TRST 1.036% 11/25/45		12/25/2016	Paydown		754,893	1,023,841	590,007	591,610		163,283		163,283		754,893				3,992	11/25/2045
39538W-FH-6	GREENPOINT MORTGAGE FUNDING TR GPMF 2006-1AR1 A1A 1.046% 02/25/36		12/27/2016	Paydown		61,418	61,418	45,280	45,504		15,914		15,914		61,418				264	02/25/2036
39538W-GF-9	GREENPOINT MORTGAGE FUNDING TR 2006-AR2 CL G3A1 0.896% 03/25/36		12/25/2016	Paydown		5,221,849	5,221,849	4,391,248	4,518,167		703,682		703,682		5,221,849				15,294	03/25/2036
40414L-AG-4	HCP INC 3.150% 08/01/22		12/20/2016	BARCLAYS CAPITAL GROUP		5,869,500	6,000,000	5,825,760	5,877,475		16,433		16,433		5,893,908		(24,408)	(24,408)	263,025	08/01/2022
41161P-VJ-9	HARBORVIEW MTG LN TRUST HVMLT 2005-12 2A11 2.118% 08/19/50		12/01/2016	Paydown		724,309	724,309	631,058	633,579		90,730		90,730		724,309				9,251	08/19/2050
411707-AA-0	OKE RESTAURANT'S HOLDINGS INC. 144A 4.474% 03/20/43		12/20/2016	Paydown		150,000	150,000	150,000	150,000						150,000				4,194	03/20/2043
419838-AA-5	HAWAIIAN AIRLINES 3.900% 01/15/26		07/15/2016	Redemption 100.0000		1,458,861	1,458,861	1,415,260	1,416,864		41,997		41,997		1,458,861				41,931	01/15/2026
42710W-AA-0	HERCULES CAPITAL FUNDING TRUST HERCULES CAPITAL FUNDING TRUST 3.524% 04/16/21		12/16/2016	Paydown		777,059	777,059	779,730	779,644		(2,585)		(2,585)		777,059				21,155	04/16/2021
42770Q-AA-0	HERO 2014-2A 3.990% 09/21/40		09/20/2016	Paydown		1,510,342	1,510,342	1,509,314	1,509,265		1,077		1,077		1,510,342				48,498	09/21/2040
42804V-AM-3	HERTZ CORPORATION 3.750% 03/11/18		07/01/2016	Redemption 100.0000		970,000	970,000	979,113	974,137		(4,137)		(4,137)		970,000				18,366	03/11/2018
42805R-BJ-7	HERTZ VEHICLE FINANCING LLC 2011-1A CL B2 144A 4.960% 03/25/18		12/25/2016	Paydown		5,000,000	5,000,000	4,999,398	4,999,873		127		127		5,000,000				227,333	03/25/2018
42824C-AP-4	HP ENTERPRISE CO HP ENTERPRISE CO 4.900% 10/15/25		12/21/2016	Tax Free Exchange		29,925,677	30,000,000	29,917,500	29,919,034		6,644		6,644		29,925,677				1,765,250	10/15/2025
42951T-AA-5	HIDDEN RIDGE FACILITY 144A 5.750% 01/01/21		08/17/2016	Call 100.0000		4,857,732	4,857,732	4,857,732	4,857,732						4,857,732				990,041	01/01/2021
42951T-AA-5	HIDDEN RIDGE FACILITY 144A 5.750% 01/01/21		01/01/2016	Redemption 100.0000		1,093,745	1,093,745	1,093,745	1,093,745						1,093,745				31,445	01/01/2021
43147D-AF-2	Hill-Rom HILL-ROM INC-TERM LOAN B 3.703% 09/08/22		09/21/2016	Redemption 100.0000		2,959,783	2,959,783	2,958,765	2,958,819		964		964		2,959,783				72,487	09/08/2022
43289D-AC-7	HILTON WORLDWIDE FINANCE 3.382% 10/25/20		08/23/2016	DIRECT		1,822,196	1,822,196	1,822,019	1,822,030		39		39		1,822,069		127	127	43,553	10/25/2020
43289D-AC-7	HILTON WORLDWIDE FINANCE 3.382% 10/25/20		12/28/2016	Redemption 100.0000		44,451	44,451	44,447	44,447		4		4		44,451				1,633	10/25/2020
437076-BJ-0	HOME DEPOT INC Home Depot 1.363% 09/15/17		09/06/2016	DEUTSCHE BANK		2,007,210	2,000,000	2,000,000	2,000,000						2,000,000		7,210	7,210	14,475	09/15/2017
437084-BL-9	HOME EQUITY ASSET TRUST 1.551% 07/25/34		12/27/2016	Paydown		302,578	302,578	281,303	297,286		5,291		5,291		302,578				2,177	07/25/2034
44043V-AD-0	HORIZON PHARMA 4.034% 04/29/21		10/03/2016	Redemption 100.0000		12,690	12,690	12,690	12,690						12,690				316	04/29/2021
44329H-AH-7	HP COMMUNITIES LLC 144A 5.630% 09/15/34		10/06/2016	D.A. DAVIDSON		2,242,500	2,000,000	2,078,600	2,067,468		(2,667)		(2,667)		2,064,802		177,698	177,698	121,045	09/15/2034
44329H-AK-0	HP COMMUNITIES LLC 5.860% 09/15/53		10/06/2016	D.A. DAVIDSON		5,935,338	5,270,000	5,525,964	5,525,317		(1,618)		(1,618)		5,523,699		411,639	411,639	331,984	09/15/2053

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	I 595 EXPRESS I 595 EXPRESS 3.310%			Redemption																
44919*-AC-2	12/31/31		12/31/2016	100.0000		3,177,544	3,177,544	3,177,544	3,177,544						3,177,544				77,053	12/31/2031
44969C-AT-7	IMS HEALTH INC 3.747% 03/17/21		11/14/2016	DIRECT		2,268,540	2,268,540	2,256,977	2,259,676		1,334		1,334		2,261,011		7,529	7,529	50,542	03/17/2021
				Redemption																
44969C-AT-7	IMS HEALTH INC 3.747% 03/17/21		10/03/2016	100.0000		17,450	17,450	17,363	17,383		67		67		17,450				18,773	03/17/2021
45112A-AA-5	ICONX 2012-1A CL A 144A 4.229% 01/25/43		10/25/2016	Paydown		1,536,808	1,536,808	1,536,808	1,536,808						1,536,808				40,620	01/25/2043
	RESIDENTIAL ASSET SEC TR 2005-A16 A3																			
45660L-2V-0	6.000% 02/25/36		12/01/2016	Paydown		1,423,328	1,490,497	1,225,873	1,175,914		247,414		247,414		1,423,328				50,343	02/25/2036
	RESIDENTIAL ASSET SEC TR RESIDENTIAL ASSET																			
45660L-4E-6	SEC TRST 5.750% 02/25/36		12/01/2016	Paydown		830,393	922,172	858,689	859,224		(28,831)		(28,831)		830,393				26,565	02/25/2036
	RESIDENTIAL ASSET SEC TR 2005-A15 5A1																			
45660L-4G-1	5.750% 02/25/36		12/01/2016	Paydown		1,562,993	1,663,648	1,307,823	1,262,874		300,119		300,119		1,562,993				50,993	02/25/2036
	RESIDENTIAL ASSET SEC TR 2005-A5 A8																			
45660L-KE-8	5.500% 05/25/35		12/01/2016	Paydown		4,730,354	4,730,354	4,360,033	4,374,690		355,664		355,664		4,730,354				116,781	05/25/2035
	RESIDENTIAL ASSET SEC TR INDX 2005-AR7																			
45660L-LR-8	2.792% 06/25/35		12/01/2016	Paydown		301,001	301,133	247,305	268,811		32,191		32,191		301,001				5,733	06/25/2035
45660L-S7-5	RESIDENTIAL ASSET SEC TR 2.990% 12/25/35		12/01/2016	Paydown		156,321	157,826	128,687	129,350		26,971		26,971		156,321				2,465	12/25/2035
	RESIDENTIAL ASSET SEC TR 1.256% 07/25/35																			
45660L-SP-5			12/25/2016	Paydown		402,711	450,793	337,609	340,364		62,348		62,348		402,711				2,222	07/25/2035
	INDYMAC INDX MORTGAGE LN TRUST INDYMAC INDX																			
45661E-GH-1	2006-AR9 1.106% 06/25/36		12/25/2016	Paydown		750,891	750,891	640,943	660,389		90,502		90,502		750,891				3,533	06/25/2036
	INDYMAC INDX MTGE LOAN TRUST 0.956%																			
45661L-AG-3	10/25/36		12/25/2016	Paydown		590,811	590,811	490,213	492,043		98,768		98,768		590,811				2,199	10/25/2036
	INDYMAC INDYMAC INDX MORTGAGE LOAN TRU																			
45668R-AB-4	0.896% 04/25/37		12/25/2016	Paydown		991,284	991,284	900,209	900,999		90,285		90,285		991,284				3,181	04/25/2037
458046-AA-7	INC MONEY MARKET 2003-2 0.000% 10/19/34		03/17/2016	Call 100.0000		13,800,000	13,800,000	10,063,500	11,764,423		2,035,577		2,035,577		13,800,000				52,110	10/19/2034
45804E-AA-0	INC MONEY MARKET 2003-3 0.000% 08/17/33		02/25/2016	Call 100.0000		2,500,000	2,500,000	2,118,750	2,301,759		198,241		198,241		2,500,000				13,811	08/17/2033
	INC MONEY MARKET SECS 2003-5 144A 0.000%																			
45804R-AA-1	10/19/34		02/26/2016	Call 100.0000		10,000,000	10,000,000	7,200,000	8,464,801		1,535,199		1,535,199		10,000,000				55,370	10/19/2034
	INC MONEY MARKET SECS 2003-6 144A 0.000%																			
45804S-AA-9	10/19/34		03/04/2016	Call 100.0000		11,500,000	11,500,000	8,471,250	9,844,968		1,655,032		1,655,032		11,500,000				64,123	10/19/2034
	INSURANCE NOTE CAPITAL TERM 2005-1R2A NOTE			Redemption																
45804U-AA-4	144A 1.012% 10/04/35		02/04/2016	100.0000		11,016,000	11,016,000	8,041,680	10,113,070		902,930		902,930		11,016,000				13,266	10/04/2035
45905U-SK-1	INTL BANK & RECON DEV 3.000% 06/08/35		06/08/2016	Call 100.0000		55,000,000	55,000,000	55,000,000	55,000,000						55,000,000				825,000	06/08/2035
	INTERNATIONAL SPEEDWAY LEASE BACKED TRUST			Redemption																
46033#-AA-8	2008 6.250% 12/01/34		12/01/2016	100.0000		220,723	220,723	220,723	220,723						220,723				7,534	12/01/2034
	321 HENDERSON RECEIVABLES LLC 2012-2A B 144A																			
46616Y-AC-8	6.770% 10/17/61		12/15/2016	Paydown		128,258	128,258	128,168	128,169		89		89		128,258				7,157	10/17/2061
	JP MORGAN MORTGAGE TRUST 2005-S3 1A21																			
466247-B2-8	5.500% 01/25/36		12/01/2016	Paydown		1,069,124	1,082,712	915,715	970,107		99,017		99,017		1,069,124				22,536	01/25/2036
	JP MORGAN MORTGAGE TRUST 2005-S3 2A3																			
466247-B6-9	6.000% 01/25/21		12/01/2016	Paydown		209,697	210,837	205,347	207,527		2,170		2,170		209,697				7,283	01/25/2021
	JP MORGAN ALT LN TRUST 2005-S1 2A10																			
46627M-AV-9	6.000% 12/25/35		12/01/2016	Paydown		536,079	653,531	546,203	544,368		(8,289)		(8,289)		536,079				21,653	12/25/2035
	JP MORGAN ALT LN TRUST 2006-S1 1A12																			
46627M-EJ-2	6.000% 03/25/36		12/01/2016	Paydown		281,119	317,633	252,319	240,410		40,709		40,709		281,119				10,360	03/25/2036
	JP MORGAN ALTERNATIVE LOAN JPALT 2006-A5																			
466284-AA-4	0.916% 10/25/36		12/25/2016	Paydown		607,668	644,033	501,541	556,641		51,027		51,027		607,668				3,434	10/25/2036
	JP MORGAN MORTGAGE TRUST JP MORGAN MTGE																			
46628K-AA-8	TRUST 3.103% 05/25/36		12/01/2016	Paydown		920,819	986,709	886,914	887,671		33,148		33,148		920,819				15,431	05/25/2036
	JP MORGAN MORTGAGE TRUST 2006-S2 3A4																			
46628Y-BF-6	6.250% 07/25/36		12/01/2016	Paydown		579,203	578,813	455,883	461,864		122,897	5,557	117,340		579,203				19,679	07/25/2036
	JP MORGAN MORTGAGE TRUST 2006-S3 1A10																			
46629A-AK-7	6.500% 08/25/36		12/01/2016	Paydown		1,768,042	2,032,095	1,701,820	1,701,820		66,222		66,222		1,768,042				70,581	08/25/2036
	JP MORGAN MORTGAGE TRUST 2006-S3 1A11																			
46629A-AL-5	6.500% 08/25/36		12/01/2016	Paydown		5,134,326	5,898,808	5,122,793	4,911,327		222,998		222,998		5,134,326				204,899	08/25/2036
	JP MORGAN MORTGAGE TRUST 2006-S3 2A3																			
46629A-BT-7	5.000% 08/25/21		12/01/2016	Paydown		443,755	443,792	390,537	428,565		15,190		15,190		443,755				12,221	08/25/2021

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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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46633J-AQ-9	JPMRR 2009-4 3A1 144A 6.000% 02/26/37		07/01/2016	Paydown		2,463,964	2,463,964	2,316,126	2,412,121		51,843		51,843		2,463,964				52,673	02/26/2037
46644R-BE-4	JPMBB 2015-C29 AS 4.118% 05/15/48		07/28/2016	JP MORGAN SECURITIES		11,685,083	10,647,000	10,950,716	10,937,787		(15,333)		(15,333)		10,922,454		762,628	762,628	293,514	05/15/2048
47232X-AA-6	JEFFERIES MILITARY HOUSING 2010-SILL A 144A 6.730% 06/10/55		12/10/2016	Paydown		93,644	93,644	94,069	94,037		(393)		(393)		93,644				3,449	06/10/2055
47233N-AA-7	JEFFERIES & CO 2010-R4 1A1 144A/3c7 5.000% 10/26/36		09/01/2016	Paydown		1,577,296	1,577,296	1,573,353	1,573,024		4,272		4,272		1,577,296				32,790	10/26/2036
47233N-AA-7	JEFFERIES & CO 2010-R4 1A1 144A/3c7 5.000% 10/26/36		10/01/2016	Redemption 100.0000		165,680	165,680	165,266	165,232		449		449		165,680				6,903	10/26/2036
478045-AA-5	JOHN SEVIER COMB CYCLE 4.626% 01/15/42		07/15/2016	Redemption 100.0000		594,760	594,760	609,710	608,165		(13,405)		(13,405)		594,760				20,895	01/15/2042
478366-AN-7	JOHNSON CONTROLS INC 6.000% 01/15/36		12/28/2016	Tax Free Exchange		13,857,954	13,512,000	13,912,148	13,867,927		(9,974)		(9,974)		13,857,954				1,177,796	01/15/2036
478366-BB-2	JOHNSON CONTROLS INC JCI 5.25 12/01/41 Corp 5.250% 12/01/41		12/28/2016	Tax Free Exchange		7,928,535	7,331,000	7,956,334	7,940,872		(12,337)		(12,337)		7,928,535				421,074	12/01/2041
478373-AC-7	JOHNSON CONTROLS INC 3.625% 07/02/24		12/28/2016	Tax Free Exchange		4,981,788	5,000,000	4,976,950	4,979,735		2,053		2,053		4,981,788				274,861	07/02/2024
48127F-AA-1	XLIT LTD 5.000% 12/29/49		08/11/2016	CITIGROUP GLOBAL MARKETS		1,993,750	2,000,000	1,977,500	1,977,823		156		156		1,977,979		15,771	15,771	111,944	12/29/2049
482398-AC-4	KBCM CTL PASS THRU TR /ERIE MEDICAL/ST. VINCENT HOSP 6.000% 03/15/32		12/15/2016	Redemption 100.0000		107,502	107,502	107,502	107,502						107,502				3,525	03/15/2032
482398-AE-0	KBCM CTL PASS THRU TR /RIVERSIDE HEALTH SYSTEMS LN 1 6.320% 10/15/32		12/15/2016	Redemption 100.0000		84,750	84,750	84,750	84,750						84,750				2,563	10/15/2032
482398-AF-7	KBCM CTL PASS THRU TR /RIVERSIDE HEALTH SYSTEM LN 3 6.260% 10/15/32		12/15/2016	Redemption 100.0000		96,341	96,341	96,341	96,341						96,341				3,329	10/15/2032
482398-AG-5	KBCM CTL PASS THRU TR /RIVERSIDE CAMPUS MOB LLC 6.970% 06/15/34		12/15/2016	Redemption 100.0000		42,536	42,536	42,536	42,536						42,536				1,431	06/15/2034
485161-AS-2	KANSAS CITY SOUTHERN MEX 3.000% 05/15/23		01/01/2016	Tax Free Exchange		19,390,043	20,000,000	19,250,382	19,394,410		(4,367)		(4,367)		19,390,043					05/15/2023
48562R-AG-4	KAR AUCTION SERVICES, INC 3.707% 03/11/21		12/30/2016	Redemption 100.0000		26,765	26,765	26,698	26,714		51		51		26,765				75,504	03/11/2021
487312-AA-8	KEENAN FT DETRIC KEENAN ENERGY 144A 6.093% 05/15/33		11/15/2016	Redemption 100.0000		420,271	420,271	409,764	411,911		8,360		8,360		420,271				19,304	05/15/2033
49446R-AH-2	KIMCO REALTY CORP 5.700% 05/01/17		08/26/2016	Call 103.3900		8,788,150	8,500,000	9,156,175	8,673,839		114,311		114,311		8,788,150				397,021	05/01/2017
49446R-AN-9	KIMCO REALTY CORP KIMCO REALTY CORP 3.400% 11/01/22		11/02/2016	WELLS FARGO		4,195,400	4,000,000	3,972,760	3,973,438		3,014		3,014		3,976,452		218,948	218,948	142,800	11/01/2022
494550-AZ-9	KINDER MORGAN ENERGY PARTNERS 9.000% 02/01/19		02/03/2016	DIRECT		106,582	100,000	120,500	108,027		(243)		(243)		107,785		(1,203)	(1,203)	4,675	02/01/2019
494550-BE-5	KINDER MORGAN ENERGY PARTNERS 5.300% 09/15/20		12/16/2016	BARCLAYS CAPITAL GROUP		11,645,815	10,893,000	11,770,655	11,409,853		(98,738)		(98,738)		11,311,115		334,700	334,700	731,283	09/15/2020
494550-BL-9	KINDER MORGAN ENERGY PARTNERS 3.950% 09/01/22		12/16/2016	GOLDMAN SACHS & CO.		5,069,750	5,000,000	4,996,900	4,997,963		265		265		4,998,228		71,522	71,522	257,847	09/01/2022
494550-BQ-8	KINDER MORGAN ENERGY PARTNERS 3.500% 09/01/23		12/16/2016	GOLDMAN SACHS & CO.		2,915,820	3,000,000	2,889,030	2,903,928		10,637		10,637		2,914,565		1,255	1,255	137,083	09/01/2023
49460Y-AY-1	KINETIC CONCEPTS INC 3.997% 05/04/18		06/23/2016	DIRECT		2,728,998	2,728,998	2,728,998	2,728,998						2,728,998				55,886	05/04/2018
49460Y-AY-1	KINETIC CONCEPTS INC 3.997% 05/04/18		06/17/2016	Redemption 100.0000		2,879,045	2,879,045	2,879,045	2,879,045						2,879,045				63,791	05/04/2018
500769-AZ-9	KRAFT FOODS GROUP INC 3.500% 06/06/22		12/20/2016	BARCLAYS CAPITAL GROUP		9,514,051	9,459,000	9,453,728	9,448,500		1,032		1,032		9,449,532		64,519	64,519	345,779	06/06/2022
50212X-AS-5	LPL HOLDINGS INC LPL HODINGS INC-TERM LN B 4.916% 11/20/22		05/27/2016	DIRECT		424,801	427,935	427,935	427,935						427,935		(3,133)	(3,133)	8,804	11/20/2022
50212X-AS-5	LPL HOLDINGS INC LPL HODINGS INC-TERM LN B 4.916% 11/20/22		12/30/2016	Redemption 100.0000		6,782	6,782	6,782	6,782						6,782				184	11/20/2022
50212X-AU-0	LPL HOLDINGS INC LPL HOLDINGS INC 4.498% 03/29/21		06/09/2016	DIRECT		2,352,037	2,354,538	2,354,538	2,354,538						2,354,538		(2,502)	(2,502)	11,397	03/29/2021
50212X-AU-0	LPL HOLDINGS INC LPL HOLDINGS INC 4.498% 03/29/21		12/30/2016	Redemption 100.0000		20,728	20,728	20,728	20,728						20,728				92,782	03/29/2021
502413-BB-2	L-3 COMMUNICATIOINS CORP 3.950% 11/15/16		05/20/2016	Call 101.4750		3,044,250	3,000,000	2,978,190	2,995,855		48,395		48,395		3,044,250				60,896	11/15/2016
502413-BB-2	L-3 COMMUNICATIOINS CORP 3.950% 11/15/16		11/15/2016	Maturity		2,000,000	2,000,000	1,985,460	1,997,236		2,764		2,764		2,000,000				79,000	11/15/2016
52521R-AD-3	LEHMAN MORTGAGE TRUST 2007-5 1A2 5.750% 06/25/37		12/01/2016	Paydown		918,860	999,801	776,028	795,207		123,653		123,653		918,860				36,844	06/25/2037

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
52521R-AY-7	LEHMAN MORTGAGE TRUST 2007-5 3A3 5.000% 12/25/35		12/01/2016	Paydown		2,323,092	2,509,518	2,033,059	2,101,946		221,146		221,146		2,323,092				62,715	12/25/2035
53803H-AG-5	LIVE NATION ENTERTAINMENT INC 3.748% 08/16/20		11/03/2016	DIRECT		1,983,938	1,983,938	1,983,938	1,983,938						1,983,938				6,133	08/16/2020
53803H-AG-5	LIVE NATION ENTERTAINMENT INC 3.748% 08/16/20		09/30/2016	Redemption 100.0000		20,453	20,453	20,453	20,453						20,453				71,050	08/16/2020
55265K-L6-4	MASTR ASSET SEC TR 2003-8 3A12 5.250% 09/25/33		12/01/2016	Paydown		566,645	566,645	464,649	489,088		77,557		77,557		566,645				14,944	09/25/2033
55265K-Q2-8	MASTR ASSET SEC TR 2003-9 2A7 5.500% 10/25/33		12/01/2016	Paydown		566,689	566,689	495,853	507,308		59,381		59,381		566,689				17,171	10/25/2033
55265K-XT-1	MASTR ASSET SEC TR 2003-5 4A4 5.500% 06/25/33		12/01/2016	Paydown		371,205	371,205	352,645	357,667		13,538		13,538		371,205				12,564	06/25/2033
55301H-AN-2	MGM RESORTS INTERNATIONAL 3.470% 12/20/19		04/26/2016	Redemption 100.0000		2,931,991	2,931,991	2,900,952	2,910,596		21,395		21,395		2,931,991				34,239	12/20/2019
56127@-AA-6	MALON D MIMMS FAMILY LP 6.560% 09/05/33		12/01/2016	Redemption 100.0000		65,787	65,787	65,787	65,787						65,787				14,778	09/05/2033
563553-AW-6	MANITOWOC 3.446% 01/03/21		03/03/2016	Redemption 100.0000		887,633	887,633	887,633	887,633						887,633				4,519	01/03/2021
57165L-AB-0	MARRIOTT VACATION CLUB OWNR TR 2010-1A CLASS B 144A 4.520% 10/20/32		12/20/2016	Paydown		306,458	306,458	306,397	306,370		89		89		306,458				7,335	10/20/2032
576434-V9-2	MASTR ALTERNATE LOAN TRUST 2005-6 1A5 5.500% 12/25/35		12/01/2016	Paydown		924,119	983,828	846,329	806,000		118,119		118,119		924,119				28,802	12/25/2035
57643L-EW-2	MASTER ABS TRUST 2004-OPT2 M1 1.656% 09/25/34		12/27/2016	Paydown		2,802,263	2,802,263	1,668,408	2,327,811		474,452		474,452		2,802,263				21,999	09/25/2034
57643L-EX-0	MASTER ABS TRUST MABS 2004-OPT2 M2 1.731% 09/25/34		12/27/2016	Paydown		141,814	141,814	121,251	96,972		44,842		44,842		141,814				1,192	09/25/2034
577778-BD-4	MACYS RETAIL HOLDGS INC 7.875% 08/15/36		08/15/2016	Call 100.0000		5,485,000	5,485,000	5,786,675	5,531,219		(46,219)		(46,219)		5,485,000				431,944	08/15/2036
580645-AE-9	MCGRAW-HILL COMPANIES INC 5.900% 11/15/17		07/29/2016	Tax Free Exchange		3,686,808	3,745,000	3,441,318	3,662,348		24,461		24,461		3,686,808				174,309	11/15/2017
580645-AF-6	MCGRAW-HILL COMPANIES INC 6.550% 11/15/37		07/29/2016	Tax Free Exchange		19,319,117	17,855,000	19,452,530	19,340,365		(21,248)		(21,248)		19,319,117				825,149	11/15/2037
580645-AH-2	MCGRAW-HILL COMPANIES INC 4.000% 06/15/25		07/29/2016	Tax Free Exchange		9,932,883	10,000,000	9,929,034	9,929,260		3,622		3,622		9,932,883				248,889	06/15/2025
580645-AP-4	MCGRAW-HILL COMPANIES INC 4.400% 02/15/26		07/29/2016	Tax Free Exchange		1,992,524	2,000,000	1,992,042	1,992,043		481		481		1,992,524				83,356	02/15/2026
58446H-AP-7	MEDIACOM ILLINOIS LLC 3.772% 06/30/21		12/30/2016	Redemption 100.0000		26,481	26,481	26,466	26,467		14		14		26,481				16,561	06/30/2021
58711P-AL-6	MENS WEARHOUSE INC 4.026% 06/18/21		11/23/2016	DIRECT		1,768,418	1,768,418	1,768,418	1,768,418						1,768,418					06/18/2021
58711P-AL-6	MENS WEARHOUSE INC 4.026% 06/18/21		11/02/2016	Redemption 100.0000		116,066	116,066	116,066	116,066						116,066				82,421	06/18/2021
594088-AJ-5	MICHAELS STORES INC 3.632% 01/28/20		09/29/2016	DIRECT		3,964,155	3,964,155	3,948,218	3,948,581		2,701		2,701		3,951,281		12,874	12,874	50,791	01/28/2020
594088-AJ-5	MICHAELS STORES INC 3.632% 01/28/20		07/29/2016	Redemption 100.0000		30,730	30,730	30,730	30,730						30,730				78,336	01/28/2020
59524E-AB-8	MID-ATLANTIC MILITARY CO 144A 5.240% 08/01/50		08/01/2016	Redemption 100.0000		131,261	131,261	111,416	112,945		18,316		18,316		131,261				4,939	08/01/2050
59748T-AA-7	MIDLAND COGEN VENTURE 144A 6.000% 03/15/25		09/15/2016	Redemption 100.0000		651,780	651,780	651,780	651,780						651,780				29,330	03/15/2025
60315G-AE-8	MINERALS TECHNOLOGIES INC 3.536% 05/09/21		12/29/2016	Redemption 100.0000		371,199	371,199	371,199	371,199						371,199				46,983	05/09/2021
605024-AJ-7	MISSION BROADCASTING 3.603% 10/01/20		12/30/2016	Redemption 100.0000		7,687	7,687	7,684	7,684		2		2		7,687				9,556	10/01/2020
61755G-AS-2	MORGAN STANLEY MORTGAGE LN TR 2007-12 3A9 6.000% 08/25/37		12/01/2016	Paydown		1,081,947	1,129,847	907,055	967,358		114,589		114,589		1,081,947				33,908	08/25/2037
61759F-AJ-0	MORGAN STANLEY REREMERIC MSRR 2010-R42B 1.021% 07/26/36		02/01/2016	Paydown		(54,928)	(54,928)	(38,381)	(54,928)						(54,928)					07/26/2036
61762M-BX-8	MORGAN STANLEY BAML TRUST MSBAM 2013-C10 CL XA 0.282% 07/15/46		12/01/2016	Paydown				948,742	508,406		(508,406)		(508,406)						174,759	07/15/2046

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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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
62951P-AG-8	NXT CAPITAL CLO LLC 2012-1A D 144A MIX-CORP LOANS 6.631% 07/20/22		09/27/2016	DIRECT		5,506,600	5,500,000	5,167,591	5,440,025		41,630		41,630		5,481,655		24,945	24,945	330,598	07/20/2022
62963#-AE-1	NATURAL RESOURCE PARTNERS LLC 5.820% 03/28/24		03/28/2016	Redemption 100.0000		533,333	533,333	533,333	533,333						533,333				15,520	03/28/2024
64072U-AB-8	NEPTUNE FINANCE CORP NEPTUNE FINANCE CORP 4.876% 10/09/22		10/14/2016	DIRECT		3,289,474	3,289,474	3,289,474	3,289,474						3,289,474				124,269	10/09/2022
64072U-AB-8	NEPTUNE FINANCE CORP NEPTUNE FINANCE CORP 4.876% 10/09/22		10/14/2016	Redemption 100.0000		1,710,526	1,710,526	1,710,526	1,710,526						1,710,526				127,662	10/09/2022
64110D-AD-6	NETAPP INC 3.250% 12/15/22		12/22/2016	JP MORGAN SECURITIES		29,508,600	30,000,000	29,974,231	29,980,930		2,316		2,316		29,983,246		(474,646)	(474,646)	1,010,208	12/15/2022
64352V-LY-5	NEW CENTURY HOME EQUITY LN TR 2005-A A4 4.884% 08/25/35		12/01/2016	Paydown		638,675	638,675	565,966	571,325		67,350		67,350		638,675				17,151	08/25/2035
65251H-AA-9	NEWSTAR TRUST 2012-2A B MIX CORP LOANS 144A 4.247% 01/20/23		09/27/2016	DIRECT		5,002,000	5,000,000	5,000,000	5,000,000						5,000,000		2,000	2,000	181,447	01/20/2023
65336R-AJ-7	NEXSTAR BROADCASTING 3.603% 10/01/20		12/30/2016	Redemption 100.0000		8,717	8,717	8,714	8,714		3		3		8,717				10,837	10/01/2020
65539K-AF-5	NOMURA RESECURITIZATION TRST NOMURA RESECURITIZATION TRST 3.009% 03/26/36		12/01/2016	Paydown		261,640	312,460	288,049	288,331		(26,691)		(26,691)		261,640				8,201	03/26/2036
667294-AM-4	NORTHWEST AIRLINES SERIES 1999-2A 7.575% 03/01/19		09/01/2016	Redemption 100.0000		884,265	884,265	939,532	914,275		(30,010)		(30,010)		884,265				34,472	03/01/2019
668457-AA-2	NORTHWIND HOLDINGS LLC 2007-1A A1 144A 1.715% 12/01/37		12/01/2016	Paydown		1,499,600	1,499,600	1,163,564	1,191,342		308,258		308,258		1,499,600				13,753	12/01/2037
677071-AU-6	OHANA MILITARY COMM LLC 144A 6.000% 10/01/51		10/01/2016	Redemption 100.0000		279,177	279,177	311,415	311,314		(32,137)		(32,137)		279,177				12,633	10/01/2051
68216F-AS-2	ON ASSIGNMENT INC 3.948% 05/19/22		08/11/2016	DIRECT		1,143,574	1,143,574	1,137,856	1,138,295		457		457		1,138,752		4,822	4,822	11,436	05/19/2022
68216F-AS-2	ON ASSIGNMENT INC 3.948% 05/19/22		06/30/2016	Redemption 100.0000		66,876	66,876	66,541	66,567		309		309		66,876				15,408	05/19/2022
68371Y-AF-0	OPEN TEXT CORPORATION 3.497% 12/18/20		12/30/2016	Redemption 100.0000		23,194	23,194	23,078	23,109		86		86		23,194				62,223	12/18/2020
690732-AD-4	OWENS & MINOR INC 3.875% 09/15/21		06/02/2016	Various		1,011,465	1,000,000	995,390	996,149		253		253		996,402		15,063	15,063	27,556	09/15/2021
690732-AE-2	OWENS & MINOR INC 4.375% 08/15/24		08/15/2016	WELLS FARGO		4,069,430	4,000,000	3,984,880	3,986,311		847		847		3,987,158		82,272	82,272	117,760	08/15/2024
69073K-AP-7	Owens-Illinois Owens-Ill 2015 Term Loan B 3.692% 09/01/22		11/04/2016	Redemption 100.0000		2,987,500	2,987,500	2,987,500	2,987,500						2,987,500				124,934	09/01/2022
705322-AJ-4	PEDERNALES ELECTRIC COOP 144A 5.952% 11/15/22		11/15/2016	Call 100.0000		806,000	806,000	767,715	786,423		19,577		19,577		806,000				47,973	11/15/2022
70757D-AM-1	PENN NATIONAL GAMING, INC 3.435% 11/30/20		12/30/2016	Redemption 100.0000		15,625	15,625	15,547	15,569		56		56		15,625				33,645	11/30/2020
71677H-AF-2	PET SMART INC 1ST LIEN 3.800% 03/10/22		10/20/2016	DIRECT		6,083,139	6,083,139	6,083,139	6,083,139						6,083,139				212,479	03/10/2022
71677H-AF-2	PET SMART INC 1ST LIEN 3.800% 03/10/22		08/01/2016	Redemption 100.0000		46,201	46,201	46,201	46,201						46,201				727	03/10/2022
717081-DB-6	PFIZER INC 6.200% 03/15/19		12/15/2016	Call 99.9700		9,997,000	10,000,000	9,989,900	9,995,979		1,021		1,021		9,997,000				1,780,883	03/15/2019
72165N-AU-3	PILOT TRAVEL CENTERS LLC PILOT TRAVEL CENTERS LLC 3.858% 10/03/21		05/26/2016	Redemption 100.0000		3,243,724	3,243,724	3,243,724	3,243,724						3,243,724				49,285	10/03/2021
72346D-AS-2	PINNACLE ENTERTAINMENT 3.750% 08/13/20		04/29/2016	Redemption 100.0000		840,219	840,219	836,018	837,329		2,890		2,890		840,219				16,857	08/13/2020
724060-AA-6	PIPELINE FUNDING CO 144A 7.500% 01/15/30		07/15/2016	Redemption 100.0000		102,000	102,000	113,921	111,440		(9,440)		(9,440)		102,000				5,794	01/15/2030
739318-AG-4	POWERCOR AUSTRALIA 3.750% 11/12/26		02/01/2016	Tax Free Exchange		14,000,000	14,000,000	14,000,000	14,000,000						14,000,000					11/12/2026
74162J-AB-3	PRIME MORTGAGE TRUST 2007-2 A2 6.000% 04/25/37		12/01/2016	Paydown			425,027	326,893	326,893		(326,893)		(326,893)						14,839	04/25/2037
74922G-AF-1	RESIDENTIAL ACCREDIT LOANS INC 2006-QS14 A6 6.500% 11/25/36		12/01/2016	Paydown		844,814	1,289,525	926,708	851,457		(6,643)		(6,643)		844,814				50,959	11/25/2036
74922G-AM-6	RESIDENTIAL ACCREDIT LOANS INC 2006-QS14 A12 6.250% 11/25/36		12/01/2016	Paydown		1,219,376	1,861,258	1,310,452	1,204,019		15,356		15,356		1,219,376				70,724	11/25/2036
74924D-AA-7	RESIDENTIAL ACCREDIT LOANS INC 2007-QS10 A1 6.500% 09/25/37		12/01/2016	Paydown		2,120,385	3,280,997	2,310,347	2,116,322		4,064		4,064		2,120,385				125,045	09/25/2037
74925G-AA-9	RESIDENTIAL ACCREDIT LOANS INC 2007-QS11 A1 7.000% 10/25/37		12/01/2016	Paydown		2,020,955	3,094,944	2,232,817	2,172,863		(151,907)		(151,907)		2,020,955				135,672	10/25/2037

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
74928R-AC-8	RBSSP RESECURITIZATION TRUST 2009-10 2A1 144A 10.901% 01/26/37		12/01/2016	Paydown		687,257	687,257	776,600	795,964		(108,707)		(108,707)		687,257				38,241	01/26/2037
74929X-AJ-9	RBSSP RESECURITIZATION TRUST 2010-8 6A1 144A/3c7 5.500% 07/26/36		12/01/2016	Paydown		861,014	861,014	856,709	857,053		3,961		3,961		861,014				34,687	07/26/2036
749580-AG-1	RESIDENTIAL FUNDING MTG SEC I 2007-S5 A7 6.000% 05/25/37		12/01/2016	Paydown		1,450,082	1,761,880	1,541,979	1,537,086		(87,004)		(87,004)		1,450,082				60,917	05/25/2037
749583-AE-0	RESIDENTIAL FUNDING MTG SEC I 2007-S2 AD 6.000% 02/25/37		12/01/2016	Paydown		341,787	396,368	339,689	360,648		(18,862)		(18,862)		341,787				14,229	02/25/2037
749769-AA-3	RABOBANK CAP FD TRST III PERPETUAL 144A 5.254% 10/21/16		10/21/2016	Call 100.0000		5,000,000	5,000,000	4,950,000	4,992,802		7,198		7,198		5,000,000				212,349	10/21/2016
751151-AD-3	RESIDENTIAL ACCREDIT LOANS INC 2006-QS12 1A4 6.000% 09/25/36		12/01/2016	Paydown		41,730	62,475	36,626	35,367		6,362		6,362		41,730				2,175	09/25/2036
756109-AJ-3	REALTY INCOME CORP 5.950% 09/15/16		09/15/2016	Maturity		8,735,000	8,735,000	8,486,542	8,704,522		30,478		30,478		8,735,000				519,733	09/15/2016
75737#-AE-8	REDFIRE INC SERIES B SENIOR GUAR NOTES 7.500% 06/17/16		06/17/2016	Maturity		11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				412,500	06/17/2016
760985-NL-1	RESIDENTIAL ASSET MTG PRODUCTS 2002-RS4 AI6 5.031% 08/25/32		12/01/2016	Paydown		203,259	203,259	178,423	184,393		18,866		18,866		203,259				5,632	08/25/2032
760985-XN-6	RESIDENTIAL ASSET MTG PRODUCTS RAMP 2003-RS6 1.421% 07/25/33		12/27/2016	Paydown		42,201	42,201	33,708	36,217		5,984		5,984		42,201				180	07/25/2033
760985-YW-5	RESIDENTIAL ASSET MTG PRODUCTS 2003-RZ4 M1 5.770% 10/25/33		07/01/2016	Paydown																10/25/2033
76110H-3S-6	RESIDENTIAL ACCREDIT LNS INC 2005-QS4 A5 5.500% 04/25/35		12/01/2016	Paydown		542,072	542,072	473,636	470,053		72,019		72,019		542,072				14,410	04/25/2035
76111X-N8-2	RESIDENTIAL FUNDING MTG SEC I 2006-S3 A2 5.500% 03/25/36		12/01/2016	Paydown		698,099	817,242	641,260	663,628		34,471		34,471		698,099				21,624	03/25/2036
76111X-VG-5	RESIDENTIAL FUNDING MTG SEC I 2005-SA2 2A2 3.383% 06/25/35		12/01/2016	Paydown		1,136,609	1,136,609	892,238	963,327		173,283		173,283		1,136,609				21,195	06/25/2035
761120-AE-4	RESIDENTIAL ASSET SEC TRUST 2007-A2 1A5 6.000% 04/25/37		12/01/2016	Paydown		650,996	765,173	619,002	599,999		50,997		50,997		650,996				27,323	04/25/2037
761120-AH-7	RESIDENTIAL ASSET SEC TRUST 2007-A2 1A8 6.000% 04/25/37		12/01/2016	Paydown		630,461	740,985	599,435	581,033		49,428		49,428		630,461				26,463	04/25/2037
76112H-AC-1	RESIDENTIAL ASSET SECUR TRUST 2006-A9CB A3 6.374% 03/25/37		08/25/2016	Paydown				230,056	89,370		(89,370)		(89,370)						38,333	03/25/2037
76112H-AL-1	RESIDENTIAL ASSET SECUR TRUST 2006-A9CB A11 1.186% 09/25/36		12/25/2016	Paydown		759,036	959,676	383,871	439,558		319,479		319,479		759,036				5,034	09/25/2036
76169#-AE-3	REYES HOLDINGS 7.050% 04/30/17		04/30/2016	Redemption 100.0000		1,329,500	1,329,500	1,329,500	1,329,500						1,329,500				49,350	04/30/2017
76827R-AA-9	INC MONEY MARKET SECS ABS 0.680% 04/19/35		02/19/2016	Redemption 100.0000		5,000,000	5,000,000	4,300,000	4,344,865		655,135		655,135		5,000,000				27,537	04/19/2035
77775*-BS-9	ROSENTHAL & ROSENTHAL INC 6.400% 06/24/21		06/24/2016	Redemption 100.0000		1,428,571	1,428,571	1,428,571	1,428,571						1,428,571				45,714	06/24/2021
78347#-AB-2	RUTTENBERG FAMILY LP /WALGREENS 6.520% 02/15/29		12/15/2016	Redemption 100.0000		118,065	118,065	118,065	118,065						118,065				4,286	02/15/2029
78466D-AV-6	SS & C TECHNOLOGIES 3.779% 07/08/22		12/30/2016	Redemption 100.0000		411,670	411,670	411,670	411,670						411,670				79,132	07/08/2022
78466D-AW-4	SS & C TECHNOLOGIES 3.779% 07/08/22		12/30/2016	Redemption 100.0000		180,398	180,398	179,496	179,550		847		847		180,398				13,631	07/08/2022
78573A-AC-4	SABMILLER HOLDINGS INC SABLN 4.95 01/15/42 4.950% 01/15/42		12/16/2016	Tax Free Exchange		5,451,247	5,000,000	5,473,150	5,460,629		(9,381)		(9,381)		5,451,247				356,313	01/15/2042
797426-AG-8	SAN DIEGO FAMILY HOUSING 2007-I 144A 5.941% 07/01/48		01/04/2016	Call 100.0000		50,000	50,000	54,561	54,225		(4,225)		(4,225)		50,000				1,485	07/01/2048
81675K-AD-1	SEMINOLE HARD ROCK ENTERTNMNT 3.748% 04/29/20		10/03/2016	Redemption 100.0000		15,171	15,171	15,081	15,110		61		61		15,171				52,402	04/29/2020
816851-AN-9	SEMPRA ENERGY 6.500% 06/01/16		06/01/2016	Redemption 100.0000		5,000,000	5,000,000	4,988,900	4,999,214		786		786		5,000,000				162,500	06/01/2016
81744U-AC-8	SEQUOIA MORTGAGE TRUST 2012-2 A3 3.500% 04/25/42		12/01/2016	Paydown		2,034,594	2,034,594	1,901,159	1,918,937		115,657		115,657		2,034,594				70,570	04/25/2042

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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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
826418-BD-6	SIERRA PACIFIC POWER CO 6.000% 05/15/16		05/15/2016	Redemption 100.0000		6,387,000	6,387,000	5,381,431	6,320,653		66,347		66,347		6,387,000				191,610	05/15/2016
82651N-AB-5	SIERRA RECEIVABLES FUNDING CO 2010-3A CLASS B 144A 4.440% 11/20/25		01/20/2016	Call 100.0000		582,444	582,444	582,313	582,381		63		63		582,444				2,155	11/20/2025
82651X-AB-3	SIERRA RECEIVABLES FNDG CO LLC 2011-3A CLASS B 144A 4.360% 07/20/28		11/20/2016	Paydown		777,618	777,618	777,591	777,602		16		16		777,618				24,911	07/20/2028
828807-BW-6	SIMON PROPERTY GROUP LP 5.250% 12/01/16		09/02/2016	Call 100.0000		7,500,000	7,500,000	6,710,850	7,378,898		121,102		121,102		7,500,000				296,406	12/01/2016
83002D-AQ-8	SIX FLAGS THEME PARKS INC 3.522% 06/30/22		06/21/2016	Redemption 100.0000		2,243,549	2,243,549	2,243,549	2,243,549						2,243,549				19,862	06/30/2022
83088G-AA-3	SKYWAY CONCESSION CO LLC SERIES A 144A 1.278% 06/30/17		02/25/2016	Call 100.0000		5,000,000	5,000,000	3,600,000	4,706,323		293,677		293,677		5,000,000				6,991	06/30/2017
83546D-AA-6	SONIC CAPITAL LLC 2011-1A A2 144A 5.438% 05/20/41		05/20/2016	Call 100.0000		10,639,500	10,639,500	11,469,672	11,050,395		(410,895)		(410,895)		10,639,500				478,818	05/20/2041
83546D-AA-6	SONIC CAPITAL LLC 2011-1A A2 144A 5.438% 05/20/41		04/20/2016	Paydown		130,000	130,000	140,144	135,021		(5,021)		(5,021)		130,000				1,473	05/20/2041
841215-AA-4	SOUTHAVEN CMBD CYCLE GEN 3.846% 08/15/33		08/15/2016	Redemption 100.0000		821,137	821,137	821,137	821,137						821,137				23,761	08/15/2033
843646-AG-5	SOUTHERN POWER CO 6.375% 11/15/36		12/16/2016	Redemption 100.0000		4,525,000	4,525,000	4,627,500	4,540,914		(15,914)		(15,914)		4,525,000				313,309	11/15/2036
84603H-AB-3	SOUTHWIRE 3.406% 02/22/21		04/06/2016	Redemption 100.0000		24,475	24,475	24,414	24,429		46		46		24,475				234	02/22/2021
84762N-BB-6	SPECTRUM BRANDS 3.761% 06/23/22		10/11/2016	DIRECT		1,919,616	1,919,616	1,919,616	1,919,616						1,919,616				64,906	06/23/2022
84762N-BB-6	SPECTRUM BRANDS 3.761% 06/23/22		09/30/2016	Redemption 100.0000		416,812	416,812	416,812	416,812						416,812				11,009	06/23/2022
84858D-AA-6	SPIRIT AIR 2015-1 PTT A 4.100% 10/01/29		10/01/2016	Redemption 100.0000		848,682	848,682	851,864	851,796		(3,114)		(3,114)		848,682				39,629	10/01/2029
850228-AC-1	SPRINGCASTLE SPV 2.700% 05/25/23		10/25/2016	Call 100.0000		27,854,330	27,854,330	27,929,993	27,927,997		(73,668)		(73,668)		27,854,330				626,226	05/25/2023
850228-AC-1	SPRINGCASTLE SPV 2.700% 05/25/23		09/25/2016	Paydown		14,065,862	14,065,862	14,104,070	14,103,063		(37,201)		(37,201)		14,065,862				156,531	05/25/2023
850228-AD-9	SPRINGCASTLE SPV 4.610% 10/25/27		10/25/2016	Call 100.0000		15,340,000	15,340,000	15,562,909	15,379,902		(39,902)		(39,902)		15,340,000				589,312	10/25/2027
85045@-AA-4	SPRINGFIELD CLINIC LLP 6.090% 12/21/26		12/21/2016	Redemption 100.0000		182,607	182,607	182,607	182,607						182,607				6,080	12/21/2026
85590A-AP-9	STARWOOD HOTELS & RESORTS 3.125% 02/15/23		12/20/2016	Tax Free Exchange		24,927,803	25,000,000	24,886,250	24,917,649		10,154		10,154		24,927,803				1,052,517	02/15/2023
85590A-AR-5	STARWOOD HOTELS & RESORTS 4.500% 10/01/34		12/20/2016	Tax Free Exchange		4,865,090	5,000,000	4,854,500	4,860,475		4,614		4,614		4,865,090				274,375	10/01/2034
86359A-3X-9	STRUCTURED ASSET SEC CORP 2003-30 1A1 5.500% 10/25/33		12/01/2016	Paydown		1,021,236	1,021,236	966,344	977,767		43,469		43,469		1,021,236				35,874	10/25/2033
86359D-QS-9	STRUCTURED ASSET SEC CORP 2005-16 3A1 6.000% 09/25/35		12/01/2016	Paydown		1,988,325	2,164,258	1,843,413	1,806,536		181,789		181,789		1,988,325				61,234	09/25/2035
86359D-SK-4	STRUCTURED ASSET SEC CORP 2005-17 4A1 5.500% 10/25/35		12/01/2016	Paydown		1,536,200	1,536,200	1,413,304	1,447,897		88,303		88,303		1,536,200				39,361	10/25/2035
86359K-AB-7	STRUCTURED RECEIVABLES FINANCE 144A 6.948% 05/15/25		12/15/2016	Paydown		227,259	227,259	231,520	228,835		(1,576)		(1,576)		227,259				9,706	05/15/2025
86789M-AQ-0	SUNTRUST ALT LOAN TRUST 2005-1F 2A5 5.750% 12/25/35		12/01/2016	Paydown		389,952	427,733	326,937	333,127		56,824		56,824		389,952				11,618	12/25/2035
86853T-AP-8	SUPERVALU 0.000% 03/21/19		06/09/2016	DIRECT		702,439	703,084	697,720	698,787		584		584		699,371		3,069	3,069	3,918	03/21/2019
86853T-AP-8	SUPERVALU 0.000% 03/21/19		12/16/2016	Redemption 100.0000		2,108,205	2,108,205	2,092,736	2,095,739		12,466		12,466		2,108,205				123,427	03/21/2019
87247E-AQ-2	TI GROUP AUTOMOTIVE 4.272% 06/30/22		08/09/2016	DIRECT		1,637,544	1,641,886	1,633,677	1,634,181		634		634		1,634,814		2,730	2,730	30,785	06/30/2022
87247E-AQ-2	TI GROUP AUTOMOTIVE 4.272% 06/30/22		12/30/2016	Redemption 100.0000		29,229	29,229	29,102	29,109		119		119		29,229				44,570	06/30/2022
872540-AM-1	TJX COS INC 6.950% 04/15/19		10/12/2016	Call 113.4891		2,269,783	2,000,000	1,996,240	1,998,495		271,287		271,287		2,269,783				69,500	04/15/2019
87265V-AB-4	T-MOBILE 3.637% 11/09/22		12/30/2016	Redemption 100.0000		10,000	10,000	10,000	10,000						10,000				29,482	11/09/2022
878048-AD-9	TBW MRTG BK PASS THRU CERT 2006-2 1A4 6.000% 07/25/36		11/01/2016	Paydown		346,214	439,237	337,560	315,203		31,012		31,012		346,214				11,571	07/25/2036
88023V-AE-9	TEMPUR-PEDIC INTERNATIONAL 3.748% 03/18/20		04/07/2016	Redemption 100.0000		449,667	449,667	447,456	448,148		1,519		1,519		449,667				12,154	03/18/2020

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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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
88163V-AD-1	TEVA PHARMACEUTICALS 6.150% 02/01/36		08/25/2016	CREDIT SUISSE SECURITIES		7,563,180	5,919,000	6,528,026	6,455,212		(10,324)		(10,324)		6,444,888		1,118,291	1,118,291	393,342	02/01/2036
88708L-AA-1	TIMBERLAKE FINANCIAL LLC TIMBR A A 144A 1.051% 06/30/36		09/28/2016	Paydown		1,889,225	1,889,225	1,515,558	1,585,585		303,640		303,640		1,889,225				5,018	06/30/2036
89916#-AA-0	TULAROSA HOLDINGS LLC 6.480% 09/15/28		12/15/2016	Redemption 100.0000		47,235	47,235	47,235	47,235						47,235				1,674	09/15/2028
90131H-BU-8	21ST CENTURY FOX AMERICA 21st CENTURY FOX AMERICA 3.700% 10/15/25		01/15/2016	Tax Free Exchange		3,990,616	4,000,000	3,990,440	3,990,587		29		29		3,990,616				34,533	10/15/2025
902494-AX-1	TYSON FOODS INC 3.950% 08/15/24		02/05/2016	DEUTSCHE BANK		2,598,265	2,500,000	2,492,400	2,493,306		67		67		2,493,373		104,892	104,892	47,565	08/15/2024
902753-AA-0	UIRC - GSA IV LLC 5.000% 12/05/34		12/05/2016	Redemption 100.0000		183,484	183,484	183,484	183,484						183,484				23,926	12/05/2034
903203-BN-6	UPC FINANCING PARTNER 3.353% 06/30/21		08/23/2016	Redemption 100.0000		4,905,314	4,905,314	4,879,557	4,882,872		22,442		22,442		4,905,314				177,208	06/30/2021
90343X-AH-7	US AIRWAYS 3.632% 05/23/19		12/20/2016	DIRECT		2,061,250	2,061,250	2,058,264	2,059,203		558		558		2,059,761		1,489	1,489	60,120	05/23/2019
90343X-AH-7	US AIRWAYS 3.632% 05/23/19		05/23/2016	Redemption 100.0000		21,250	21,250	21,250	21,250						21,250				17,201	05/23/2019
90347B-AG-3	AXALTA COATINGS SYSTEMS 3.631% 02/01/20		12/16/2016	Redemption 100.0000		463,168	463,168	460,948	460,992		2,175		2,175		463,168				65,822	02/01/2020
90349D-AJ-1	UBS-BARCLAYS COMMERCIAL MTG TR 2012-C3 XA 144A 2.017% 08/10/49		11/01/2016	Paydown				296,086	190,333		(190,333)		(190,333)						23,984	08/10/2049
90983V-AA-1	MCGUIRE AIR FORCE BASE 144A 5.611% 09/15/51		09/15/2016	Redemption 100.0000		331,355	331,355	313,670	314,891		16,464		16,464		331,355				13,954	09/15/2051
913017-BQ-1	UNITED TECHNOLOGIES CORP 6.125% 02/01/19		12/01/2016	Call 99.9601		4,998,006	5,000,000	4,991,900	4,997,237		769		769		4,998,006				889,825	02/01/2019
91324P-CK-6	UNITEDHEALTH GROUP INC 1.450% 07/17/17		01/08/2016	DIRECT		4,006,440	4,000,000	3,999,240	3,999,404		11		11		3,999,415		7,025	7,025	27,228	07/17/2017
925524-BB-5	CBS CORP 6.250% 04/30/16		04/30/2016	Maturity		4,004,000	4,004,000	3,491,968	3,973,425		30,575		30,575		4,004,000					04/30/2016
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY 3.930% 06/30/30		12/31/2016	Redemption 100.0000		45,474	45,474	45,474	45,474						45,474				1,112	06/30/2030
929227-2G-0	WASHINGTON MUTUAL PASS THRU CE 2003-S5 1A4 5.500% 06/25/33		12/01/2016	Paydown		287,925	287,925	240,777	253,862		34,063		34,063		287,925				7,827	06/25/2033
92922F-4D-7	WAMU MORTGAGE PASS THRU CTFS 2005-AR14 1A4 2.792% 12/25/35		12/01/2016	Paydown		129,112	129,112	118,460	122,394		6,718		6,718		129,112				1,857	12/25/2035
92929L-AL-2	WMG ACQUISITION CORP 3.750% 07/01/20		08/24/2016	DIRECT		2,435,216	2,435,633	2,429,544	2,431,521		535		535		2,432,056		3,161	3,161		07/01/2020
92929L-AL-2	WMG ACQUISITION CORP 3.750% 07/01/20		07/27/2016	Redemption 100.0000		751,867	751,867	749,987	750,597		1,269		1,269		751,867				62,421	07/01/2020
92930R-AF-9	WF-RBS COMMERCIAL MTG TRUST 2012-C9 XA 144A 2.099% 11/15/45		12/01/2016	Paydown				307,726	197,150		(197,150)		(197,150)						27,782	11/15/2045
92936Y-AK-7	WF-RBS COMMERCIAL MTG TRUST 2012-C8 CL XA 144A 1.989% 08/15/45		12/01/2016	Paydown				3,997,060	2,629,995		(2,629,995)		(2,629,995)						592,094	08/15/2045
92937W-AA-2	WCP ISSUER LLC 144A 3.819% 08/15/20		02/15/2016	Paydown		33,158	33,158	33,158	33,158						33,158				158	08/15/2020
92937W-AC-8	WCP ISSUER LLC 144A 4.557% 08/15/20		08/15/2016	Redemption 100.0000		80,000	80,000	80,000	80,000						80,000				1,361	08/15/2020
92938C-AG-2	WF-RBS COMM MORTGAGE TRUST 2013-C15, CL XA 0.522% 08/15/46		12/01/2016	Paydown				272,955	190,791		(190,791)		(190,791)						37,274	08/15/2046
92959#-AA-2	WEC 2008B - DMB- 2 LLC /CVS #8292 7.750% 01/15/23		12/15/2016	Redemption 100.0000		137,288	137,288	137,672	137,474		(186)		(186)		137,288				5,935	01/15/2023
92959*-AA-6	WEC 2008B - DMB- 2 LLC /CVS #8296 7.750% 01/15/23		12/15/2016	Redemption 100.0000		134,759	134,759	135,136	134,942		(184)		(184)		134,759				5,825	01/15/2023
92961#-AA-8	WEC 2008B - DMB- 2 LLC /CVS #6086 7.750% 01/15/23		12/15/2016	Redemption 100.0000		157,817	157,817	158,258	157,998		(182)		(182)		157,817				6,824	01/15/2023
933634-AJ-6	WAMU MORTGAGE PASS THRU CERT 2007-HY3 4A1 2.808% 03/25/37		12/01/2016	Paydown		171,390	174,853	134,064	138,843		32,547		32,547		171,390				2,531	03/25/2037
933635-AA-2	WAMU MORTGAGE PASS THRU CERT 2007-OA2 1A 0.818% 03/25/47		12/01/2016	Paydown		230,190	282,713	136,209	130,733		99,457		99,457		230,190				1,728	03/25/2047
939336-T2-9	WASHINGTON MUTUAL MSC MORT 2004-RA3 2A 6.316% 08/25/38		12/01/2016	Paydown		718,175	718,175	671,942	681,618		36,556		36,556		718,175				24,470	08/25/2038
93934F-BC-5	WASHINGTON MUTUAL MTG SEC CORP 2005-7 1A1 5.500% 09/25/35		12/01/2016	Paydown		1,188,881	1,228,792	1,111,927	1,094,330		94,551		94,551		1,188,881				35,927	09/25/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
94684B-AA-2	WELLS DAIRY COMPANY 6.420% 01/18/27		12/31/2016	Redemption 100.0000		451,314	451,314	451,314	451,314						451,314				15,839	01/18/2027
947074-AJ-9	WEATHERFORD INTERNATIONAL INC 6.350% 06/15/17		06/06/2016	Various		6,697,500	7,000,000	7,516,250	7,359,658		(54,823)		(54,823)		7,304,835		(607,335)	(607,335)	119,768	06/15/2017
949757-AD-0	WELLS FARGO MTG BK SEC 2004-6 A4 5.500% 06/25/34		12/01/2016	Paydown		201,425	201,425	177,254	183,991		17,434		17,434		201,425				6,287	06/25/2034
94981S-AE-4	WELLS FARGO MTG BK SEC 2005-16 A2 5.000% 01/25/36		12/01/2016	Paydown		144,028	144,028	125,304	129,001		15,026		15,026		144,028				3,689	01/25/2036
94982S-AD-5	WELLS FARGO MTG BK SEC 2005-17 1A1 5.500% 01/25/36		12/01/2016	Paydown		3,947,462	4,318,356	3,753,391	3,858,679		88,783		88,783		3,947,462				120,712	01/25/2036
949837-AS-7	WELLS FARGO MTG BK SEC 2007-10 1A17 6.000% 07/25/37		12/01/2016	Paydown		831,990	901,628	784,287	829,508		2,482		2,482		831,990				28,702	07/25/2037
949837-BG-2	WELLS FARGO MTG BK SEC 2007-10 6.250% 07/25/37		12/01/2016	Paydown		1,663,772	1,803,029	1,633,499	1,703,687		(39,916)		(39,916)		1,663,772				59,786	07/25/2037
94983S-AS-1	WELLS FARGO MTG BK SEC 2006-8 A15 6.000% 07/25/36		12/01/2016	Paydown		2,463,498	2,579,334	2,318,215	2,368,782		94,716		94,716		2,463,498				79,305	07/25/2036
94984F-AH-2	WELLS FARGO MTG BK SEC 2006-11 A8 6.000% 09/25/36		12/01/2016	Paydown		1,592,330	1,854,553	1,651,467	1,708,341		(116,011)		(116,011)		1,592,330				56,708	09/25/2036
94984R-AA-1	WELLS FARGO MTG BK SEC 2006-15 A1 6.000% 11/25/36		12/01/2016	Paydown		335,492	372,788	343,616	352,438		(16,945)		(16,945)		335,492				12,267	11/25/2036
94985J-BQ-2	WELLS FARGO MTG BK SEC 2007-7 A39 6.000% 06/25/37		12/01/2016	Paydown		2,252,614	2,446,027	2,170,732	2,280,193		(27,579)		(27,579)		2,252,614				80,698	06/25/2037
94985R-AH-5	WELLS FARGO MTG BK SEC 2007-4 A8 6.000% 04/25/37		12/01/2016	Paydown		2,984,590	3,257,066	2,931,063	3,072,865		(88,275)		(88,275)		2,984,590				108,738	04/25/2037
94985W-DV-0	WELLS FARGO MTG BK SEC 2007-1 A92 6.000% 08/25/37		12/01/2016	Paydown		1,340,035	1,523,203	1,396,121	1,420,478		(80,443)		(80,443)		1,340,035				52,177	08/25/2037
94986A-BK-3	WELLS FARGO MTG BK SEC 2007-8 2A10 6.000% 07/25/37		12/01/2016	Paydown		3,160,472	3,389,410	3,067,901	3,190,799		(30,327)		(30,327)		3,160,472				109,831	07/25/2037
94986F-AF-4	WELLS FARGO MTG BK SEC 2007-12 A6 5.500% 09/25/37		12/01/2016	Paydown		3,782,942	3,782,942	3,368,887	3,542,945		239,997		239,997		3,782,942				123,893	09/25/2037
95235L-AT-7	WEST CORP WEST CORP 4.416% 11/20/21		05/24/2016	DIRECT		1,586,229	1,586,229	1,570,367	1,570,571		940		940		1,571,512		14,717	14,717	20,629	11/20/2021
95235L-AT-7	WEST CORP WEST CORP 4.416% 11/20/21		06/23/2016	Redemption 100.0000		2,529,156	2,529,156	2,516,385	2,516,523		12,633		12,633		2,529,156				66,684	11/20/2021
96928*-FV-4	WILLIAM BLAIR & COMPANY CTL 4.090% 10/15/44		12/15/2016	Redemption 100.0000		282,792	282,792	282,792	282,792						282,792				6,304	10/15/2044
000000-00-0	ZEBRA TECHNOLOGIES CORP 4.272% 09/30/21		06/06/2016	DIRECT		1,021,421	1,021,421	1,013,760	1,014,884		435		435		1,015,319		6,102	6,102	32,068	09/30/2021
000000-00-0	ZEBRA TECHNOLOGIES CORP 4.272% 09/30/21		02/23/2016	Redemption 100.0000		41,797	41,797	41,484	41,530		267		267		41,797				591	09/30/2021
988498-AB-7	YUM! BRANDS INC 6.250% 04/15/16		04/15/2016	Maturity		5,000,000	5,000,000	5,030,270	5,001,221		(1,221)		(1,221)		5,000,000				156,250	04/15/2016
98978V-AB-9	ZOETIS INC 3.250% 02/01/23		12/20/2016	BARCLAYS CAPITAL GROUP		10,831,260	11,000,000	11,001,876	11,001,755		(225)		(225)		11,001,531		(170,271)	(170,271)	497,521	02/01/2023
C9413P-AP-8	VALEANT PHARMACEUTICALS 4.633% 08/05/20		06/29/2016	Redemption 100.0000		75,923	75,923	74,721	75,092		832		832		75,923				28,956	08/05/2020
000000-00-0	PENN WEST ENERGY TRUST 6.300% 05/29/18	A	10/31/2016	Redemption 100.0000		2,606,459	2,606,459	2,295,326	2,502,858		103,601		103,601		2,606,459				159,894	05/29/2018
000000-00-0	YAMANA GOLD SERIES C SENIOR NOTES 4.760% 03/23/22	A	12/01/2016	Redemption 100.0000		475,097	475,097	475,097	475,097						475,097				11,307	03/23/2022
000000-00-0	SHAWCOR LTD SENIOR B NOTES 3.670% 03/31/23	A	12/12/2016	Redemption 100.0000		1,509,574	1,509,574	1,509,574	1,509,574						1,509,574				57,006	03/31/2023
000000-00-0	YAMANA GOLD SERIES B SENIOR NOTES 4.780% 06/10/23	A	12/01/2016	Redemption 100.0000		950,274	950,274	950,274	950,274						950,274				22,712	06/10/2023
000000-00-0	YAMANA GOLD SERIES D SENIOR NOTES 4.910% 03/23/24	A	12/01/2016	Redemption 100.0000		475,396	475,396	475,396	475,396						475,396				11,671	03/23/2024
000000-00-0	SHAWCOR LTD SENIOR C NOTES 3.820% 03/31/25	A	12/12/2016	Redemption 100.0000		1,509,574	1,509,574	1,509,574	1,509,574						1,509,574				58,887	03/31/2025
009088-AA-3	AIR CANADA AIR CANADA 2015-2AA PTT 3.750% 06/15/29	A	12/15/2016	Redemption 100.0000		241,107	241,107	241,107	241,107						241,107				9,067	06/15/2029
009088-AB-1	AIR CANADA AIR CANADA -2A PTT 4.125% 06/15/29	A	12/15/2016	Redemption 100.0000		289,360	289,360	290,777	290,773		(1,413)		(1,413)		289,360				11,969	06/15/2029

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
009090-AA-9	AIR CANADA 2015-1A PTT 144A 3.600% 09/15/27	A	09/15/2016	Redemption 100.0000		397,564	397,564	397,564	397,564						397,564				11,499	09/15/2027
064159-DG-8	BANK OF NOVA SCOTIA 4.300% 01/21/26	A	01/21/2016	Call 100.0000		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				430,000	01/21/2026
13643E-AF-2	CANADIAN OIL SANDS TRUST 144A 7.750% 05/15/19	A	01/19/2016	MORGAN STANLEY		106,870	100,000	112,500	105,177		(82)		(82)		105,095		1,775	1,775	1,442	05/15/2019
46294*-AB-4	IRON ORE COMPANY OF CANADA 6.600% 10/31/17	A	10/31/2016	Redemption 100.0000		1,066,667	1,066,667	1,066,667	1,066,667						1,066,667				52,800	10/31/2017
707886-C*-6	PENN WEST ENERGY TRUST 6.400% 05/29/20	A	10/31/2016	Redemption 100.0000		5,962,314	5,962,314	5,962,314	5,962,314						5,962,314				370,446	05/29/2020
87951Y-AN-1	TELESAT CANADA INC 3.748% 03/28/19	A	11/22/2016	DIRECT		4,385,224	4,385,224	4,380,578	4,382,171		810		810		4,382,981		2,243	2,243	73,331	03/28/2019
87951Y-AN-1	TELESAT CANADA INC 3.748% 03/28/19	A	09/30/2016	Redemption 100.0000		45,443	45,443	45,345	45,385		57		57		45,443				104,184	03/28/2019
895945-D#-7	TRICAN WELL SERVICES TRICAN WELL SERVICES 5.900% 04/28/21	A	08/05/2016	Redemption 100.0000		4,656,752	4,656,752	4,656,752	4,656,752						4,656,752				212,917	04/28/2021
895945-G@-6	TRICAN WELL SERVICES TRICAN WELL SERVICES 5.900% 04/28/21	A	09/30/2016	Security Withdraw		423,492	423,492	423,492	423,492						423,492				22,813	04/28/2021
C9413P-AR-4	VALEANT PHARMACEUTICALS 4.748% 12/31/23		06/29/2016	Redemption 100.0000		18,849	18,849	18,849	18,849						18,849				323	12/31/2023
C9413P-AU-7	VALEANT PHARMACEUTICALS 4.103% 03/13/22		11/23/2016	Redemption 100.0000		92,003	92,003	92,003	92,003						92,003				2,492	03/13/2022
000000-00-0	ASSOCIATED BRITISH FOODS PLC 7.270% 03/05/16	D	03/01/2016	Maturity		13,000,000	13,000,000	13,000,000	13,000,000						13,000,000				5,251	03/05/2016
000000-00-0	TRITON CONTAINER INTL LIMITED SR SECURED SERIES 2012-A-1 4.280% 10/31/22	D	10/31/2016	Redemption 100.0000		714,286	714,286	714,286	714,286						714,286				30,571	10/31/2022
000000-00-0	REXAM PLC SERIES A SENIOR NOTES 4.150% 12/18/22	D	07/07/2016	Call 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				1,412,637	12/18/2022
000000-00-0	ALM LOAN FUNDING 7.381% 10/19/24	D	10/05/2016	DIRECT		2,642,511	2,602,500	2,439,844	2,498,724		(4,467)		(4,467)		2,494,258		148,253	148,253	139,088	10/19/2024
000000-00-0	PHILIPS ELECTRONICS/CALITTUM HTCE I C V 4.130% 04/01/27	D	10/01/2016	Redemption 100.0000		564,088	564,088	564,088	564,088						564,088				14,635	04/01/2027
000000-00-0	SBM BALEIA AZUL S A R L SENIOR SECURED NOTES 5.500% 09/15/27	D	12/15/2016	Redemption 100.0000		870,400	870,400	870,400	870,400						870,400				30,404	09/15/2027
000000-00-0	ROTOR ENGINES SECURITIZATION 2011-1A 5.750% 06/15/46	C	12/15/2016	Redemption 99.9299		523,695	524,062	524,062	524,062		(367)		(367)		523,695				18,547	06/15/2046
00163G-AL-1	ALM LOAN FUNDING 2012-7A D 144A 5.878% 10/19/24	D	10/05/2016	DIRECT		4,048,663	4,000,000	3,664,000	3,859,852		53,615		53,615		3,913,466		135,196	135,196	168,110	10/19/2024
00191D-AG-5	ARES CLO LTD 2012-3A D 144 A MIX CORP LOANS 5.530% 01/17/24	D	09/08/2016	Call 100.0000		2,700,000	2,700,000	2,564,222	2,692,639		7,361		7,361		2,700,000				126,668	01/17/2024
03761L-AD-8	APIDOS CDO 144A 1.632% 10/27/18	D	01/27/2016	Call 100.0000		3,000,000	3,000,000	2,182,500	2,793,323		206,677		206,677		3,000,000				8,226	10/27/2018
03763X-AJ-7	APIDOS CDO 2012-10A D 144A 5.382% 10/30/22	D	09/27/2016	DIRECT		8,009,600	8,000,000	7,681,600	8,013,683		53,070		53,070		8,066,753		(57,153)	(57,153)	374,629	10/30/2022
05530Q-AL-4	BAT INTL FINANCE PLC 3.500% 06/15/22	D	11/22/2016	JEFFRIES & CO.		4,119,840	4,000,000	3,996,320	3,996,575		437		437		3,997,012		122,828	122,828	133,389	06/15/2022
05617H-AA-4	BABSON CLO LTD 2011-1A D 144A MIX-CORP LOANS 3.997% 09/28/21	D	04/20/2016	Call 100.0000		4,000,000	4,000,000	2,880,000	3,471,454		528,546		528,546		4,000,000				45,708	09/28/2021
06739F-HU-8	BARCLAYS BANK PLC BACR 1.491% 02/17/17	D	12/21/2016	Various		8,001,362	8,000,000	7,999,392	7,999,407		414		414		7,999,821		1,541	1,541	85,684	02/17/2017
09625W-AA-3	BLUEMOUNTAIN CLO LTD 2012-1A E 144A MIX-CORP LOANS 6.382% 07/20/23	D	08/03/2016	BIGELOW & COMPANY		1,292,200	1,300,000	1,069,250	1,170,224		17,437		17,437		1,187,661		104,539	104,539	63,861	07/20/2023
09626R-AG-0	BLUEMOUNTAIN CLO LTD 2012-2A D 144A MIX-CORP LOANS 5.011% 11/20/24	D	09/27/2016	DIRECT		6,004,200	6,000,000	5,637,480	5,963,456		60,458		60,458		6,023,915		(19,715)	(19,715)	242,881	11/20/2024
11042A-AA-2	BRITISH AIRWAYS PLC 13-1 A PTT 144A 4.625% 06/20/24	D	12/20/2016	Redemption 99.9994		1,632,323	1,632,333	1,632,333	1,632,333		(10)		(10)		1,632,323				47,808	06/20/2024
12479L-AA-8	CAL FUNDING II LTD 2012-1A A 144A 3.470% 10/25/27	D	12/25/2016	Paydown		500,001	500,001	499,893	499,924		76		76		500,001				9,398	10/25/2027
12479L-AC-4	CAL FUNDING II LTD CAI 2013-1A A 144A 3.350% 03/27/28	D	12/27/2016	Paydown		1,399,999	1,399,999	1,399,904	1,400,122		(123)		(123)		1,399,999				25,404	03/27/2028
125485-AG-7	CIFC FUNDING LTD 2011-1A C 144A MIX-CORP LOANS 3.978% 01/19/23	D	07/19/2016	DIRECT		5,000,000	5,000,000	3,987,400	4,566,147		80,803		80,803		4,646,949		353,051	353,051	137,851	01/19/2023
15639K-AA-0	CENTRICA PLC 144A 4.000% 10/16/23	D	06/08/2016	DIRECT		28,348,380	27,000,000	27,175,360	27,177,087		(9,168)		(9,168)		27,167,918		1,180,462	1,180,462	711,000	10/16/2023
24668P-AB-3	DELHAIZE GROUP 6.500% 06/15/17	D	12/07/2016	Various		5,187,240	5,000,000	5,413,400	5,000,000		195,547		195,547		5,195,547		(8,307)	(8,307)	203,125	06/15/2017

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
27829E-AG-6	EATON VANCE CDO VII PLC 1-A C2 144A MIX-CORP LOANS 1.747% 03/25/26	D	09/25/2016	Paydown		13,100,000	13,100,000	8,613,250	11,154,532		1,945,468		1,945,468		13,100,000				136,036	03/25/2026
30239X-AB-3	FBG FINANCE LIMITED 144A 7.875% 06/01/16	D	06/01/2016	Redemption 100.0000		2,500,000	2,500,000	2,587,500	2,506,502		(6,502)		(6,502)		2,500,000				98,438	06/01/2016
30239X-AD-9	FBG FINANCE LIMITED 144A 5.875% 06/15/35	D	12/16/2016	Tax Free Exchange		21,881,938	22,000,000	21,854,950	21,880,999		939		939		21,881,938				1,318,090	06/15/2035
33882V-AE-5	FLATIRON CLO LTD 2012-1A B 144A CORP LOANS 4.282% 10/25/24	D	10/25/2016	Call 100.0000		15,000,000	15,000,000	14,892,900	14,929,168		70,832		70,832		15,000,000				604,252	10/25/2024
36164N-FG-5	GE CAPITAL INTL FUNDING GE CAPITAL INTL FUNDING 3.373% 11/15/25	D	07/08/2016	Tax Free Exchange		2,721,568	2,980,000	2,706,301	2,710,172		11,396		11,396		2,721,568				70,361	11/15/2025
36164N-FH-3	GE CAPITAL INTL FUNDING GE CAPITAL INTL FUNDING 4.418% 11/15/35	D	07/08/2016	Tax Free Exchange		32,751,280	42,208,000	32,584,854	32,626,310		124,970		124,970		32,751,280				1,305,325	11/15/2035
363177-AD-8	GALAXY CLO LTD 2012-14A D 144A MIX-CORP LOANS 5.306% 11/15/24	D	11/15/2016	Call 100.0000		4,000,000	4,000,000	3,802,540	3,995,457		4,543		4,543		4,000,000				203,005	11/15/2024
38137H-AE-8	GOLDENTREE LOAN OPP XI LTD 3.981% 04/18/27	D	11/22/2016	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				204,956	04/18/2027
470475-AA-2	JAMESTOWN CLO I LTD 2012-1A D 144A MIX-CORP LOANS 6.381% 11/05/24	D	12/16/2016	Paydown		13,800,000	13,800,000	13,180,401	13,807,054		(7,054)		(7,054)		13,800,000				952,331	11/05/2024
470498-AG-1	JAMESTOWN CLO I LTD 2012-1A C 144A MIX-CORP LOANS 4.887% 11/05/24	D	12/16/2016	Paydown		5,330,000	5,330,000	5,288,424	5,459,333		(129,333)		(129,333)		5,330,000				277,655	11/05/2024
51829T-AB-4	LATITUDE CLO LTD 2006-2A B 144A MIX-CORP LOANS 1.763% 12/15/18	D	03/15/2016	Paydown		1,112,633	1,112,633	799,983	1,019,501		93,132		93,132		1,112,633				3,690	12/15/2018
51829T-AB-4	LATITUDE CLO LTD 2006-2A B 144A MIX-CORP LOANS 1.763% 12/15/18	D	06/16/2016	Redemption 100.0000		6,466,436	6,466,436	4,649,368	5,925,169		541,267		541,267		6,466,436				45,140	12/15/2018
55818C-AD-1	MADISON PARK FUNDING LTD 2011-7A D 144A MIX-CORP LOANS 4.513% 06/15/22	D	09/15/2016	Paydown		15,000,000	15,000,000	14,456,595	14,953,411		46,589		46,589		15,000,000				475,494	06/15/2022
55818C-AE-9	MADISON PARK FUNDING LTD 2011-7A E 144 A MIX CORP LOANS 5.393% 06/15/22	C	09/15/2016	Paydown		10,000,000	10,000,000	9,331,250	9,771,883		228,117		228,117		10,000,000				381,927	06/15/2022
55818X-AE-3	MADISON PARK FUNDING LTD 3.930% 04/20/26	D	12/22/2016	Redemption 100.0000		14,000,000	14,000,000	14,000,000	14,000,000						14,000,000				646,485	04/20/2026
62983P-AB-1	NAKILAT INC 144A 6.267% 12/31/33	D	12/31/2016	Redemption 100.0000		137,113	137,113	107,633	113,135		23,977		23,977		137,113				6,478	12/31/2033
65504L-AC-1	NOBLE HOLDING INTL LTD 4.900% 08/01/20	C	12/28/2016	TENDER OFFER		1,863,992	1,771,000	1,885,300	1,837,135		(13,312)		(13,312)		1,823,823		40,169	40,169	86,779	08/01/2020
66934#-AA-6	LARVIKSFJORDEN LTD NORWEGIAN AIR 4.750% 01/22/28	D	07/22/2016	Redemption 100.0000		835,133	835,133	835,133	835,133						835,133				515,828	01/22/2028
67089K-AA-6	ONEX CREDIT PARTNERS 2012-2A E 144A MIX-CORP LOANS 6.616% 11/22/23	D	10/21/2016	NOMURA SECURITIES INTL		2,971,800	3,000,000	2,748,000	2,918,408		36,772		36,772		2,955,181		16,619	16,619	177,453	11/22/2023
67089N-AN-2	ONEX CREDIT PARTNERS 2012-2A D 144A MIX CORP LOANS 5.216% 11/22/23	D	11/23/2016	Call 100.0000		12,500,000	12,500,000	11,831,250	12,422,794		77,206		77,206		12,500,000				622,998	11/22/2023
67102Q-AE-8	OAK HILL CREDIT PARTNERS 2012-7A C1 144A CORP LOANS 4.161% 11/20/23	D	12/15/2016	Redemption 100.0000		19,000,000	19,000,000	19,000,000	19,000,000						19,000,000				799,747	11/20/2023
67108B-AG-0	OZLM FUNDING LTD 2012-2A C 144A MIX-CORP LOANS 5.232% 10/30/23	D	10/31/2016	Call 100.0000		8,000,000	8,000,000	7,368,440	7,886,497		113,503		113,503		8,000,000				402,118	10/30/2023
67108C-AA-1	OZLM FUNDING LTD OZLMF 2012-2A D 144A 6.182% 10/30/23	D	10/31/2016	Call 100.0000		7,000,000	7,000,000	6,842,500	7,093,772		(93,772)		(93,772)		7,000,000				419,640	10/30/2023
67109B-AG-9	OHALF 2015-1A C 144A 3.956% 02/15/27	D	12/15/2016	Call 99.4747		16,910,704	17,000,000	16,889,500	16,897,047		13,656		13,656		16,910,704				775,418	02/15/2027
709629-AL-3	PENTAIR FINANCE SA 3.150% 09/15/22	D	12/19/2016	BARCLAYS CAPITAL GROUP		8,756,640	9,000,000	8,909,004	8,932,400		8,940		8,940		8,941,340		(184,700)	(184,700)	359,888	09/15/2022
75405T-AA-7	RAS LAFFAN LNG II 144A 5.298% 09/30/20	D	09/30/2016	Redemption 100.0000		489,500	489,500	467,473	479,721		9,779		9,779		489,500				19,510	09/30/2020
82321U-AA-1	SHENTON AIRCRAFT INVESTMENT SHENTON AIRCRAFT INV LTD 4.750% 10/15/42	D	12/15/2016	Paydown		774,095	774,095	766,663	766,710		7,385		7,385		774,095				22,082	10/15/2042
844272-AC-8	SOUTHFORK CLO LTD 2005-1A B 144A MIX-CORP LOANS 1.932% 02/01/17	D	02/01/2016	Paydown		272,002	272,002	209,242	266,904		5,098		5,098		272,002				948	02/01/2017
853254-AL-4	STANDARD CHARTERED PLC 144A 5.200% 01/26/24	D	02/17/2016	BANK OF AMERICA		9,847,900	10,000,000	10,238,300	10,204,019		(2,940)		(2,940)		10,201,079		(353,179)	(353,179)	297,556	01/26/2024
87158E-AA-4	SYMPHONY CLO LTD 2011-7A E 144A MIX-CORP LOANS 4.482% 07/28/21	D	07/29/2016	DIRECT		3,000,000	3,000,000	2,368,800	2,653,660		220,595		220,595		2,874,255		125,745	125,745	94,198	07/28/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
88314R-AA-4	TEXTAINER MARINE CONTAINERS TMCL 2013-1A A 144A 3.900% 09/20/38	D	12/20/2016	Paydown		2,000,000	2,000,000	1,989,751	1,991,845		8,155		8,155		2,000,000				42,250	09/20/2038
893830-AY-5	TRANSOCEAN INC 6.500% 11/15/20	D	07/18/2016	TENDER OFFER		94,500	100,000	99,930	99,955		4		4		99,959		(5,459)	(5,459)	4,442	11/15/2020
90138E-AA-3	XXIII CAPITAL FINANCE 2016-1 CLASS A 3.500% 06/30/21	D	12/26/2016	Paydown		7,232,007	7,232,007	7,232,007	7,232,007						7,232,007				141,472	06/30/2021
902118-BS-6	JOHNSON CONTROLS INTL PLC TYCO INTERNATIONAL FINANCE 3.900% 02/14/26	C	12/28/2016	Tax Free Exchange		24,867,518	25,000,000	24,853,000	24,855,968		11,551		11,551		24,867,518				1,281,667	02/14/2026
G2967P-AB-0	AVAGO TECHNOLOGIES 3.951% 05/06/21	D	02/04/2016	Redemption 100.0000		2,206,918	2,206,918	2,206,918	2,206,918						2,206,918				11,035	05/06/2021
G8228G-AD-8	JAMESTOWN CLO I LTD 2012-1X C 144A MIX-CORP LOANS 4.887% 11/05/24	D	12/16/2016	Paydown		260,000	260,000	259,350	266,946		(6,946)		(6,946)		260,000				13,543	11/05/2024
G8967#-AF-0	TRITON CONTAINER INTL LIMITED SERIES 2008 A-2 7.660% 09/30/18	C	09/30/2016	Redemption 100.0000		1,428,571	1,428,571	1,428,571	1,428,571						1,428,571				109,429	09/30/2018
G9368P-AV-6	VIRGIN MEDIA INVEST HOLDINGS 3.522% 06/30/23	D	07/29/2016	DIRECT		3,904,125	3,940,767	3,911,211	3,913,060		1,796		1,796		3,914,848		(10,723)	(10,723)	70,113	06/30/2023
G9368P-AV-6	VIRGIN MEDIA INVEST HOLDINGS 3.522% 06/30/23	D	12/29/2016	Redemption 100.0000		722,930	722,930	717,508	717,846		5,084		5,084		722,930				69,245	06/30/2023
L29678-AF-3	ENDO LUXEMBOURG ENDO LUXEMBOURG FIN CO TERM LN 3.997% 09/25/22	D	03/16/2016	DIRECT		2,361,067	2,367,226	2,367,226	2,367,226						2,367,226		(6,159)	(6,159)		09/25/2022
L29678-AF-3	ENDO LUXEMBOURG ENDO LUXEMBOURG FIN CO TERM LN 3.997% 09/25/22	D	12/30/2016	Redemption 100.0000		10,370	10,370	10,370	10,370						10,370				38,679	09/25/2022
L9339L-AB-9	TRINSEO MATERIALS OPERATING 3.250% 11/05/21	C	12/30/2016	Redemption 100.0000		3,974	3,974	3,964	3,964		9		9		3,974				16,972	11/05/2021
N0501W-AE-8	Ziggo Ziggo BV-Term Ln B2A 3.632% 01/15/22	D	09/23/2016	Redemption 100.0000		76,596	76,596	76,473	76,479		117		117		76,596				1,990	01/15/2022
N0501W-AG-3	Ziggo ZIGGO BV TERM LN B3 3.632% 01/15/22	D	09/23/2016	Redemption 100.0000		1,295,277	1,295,277	1,293,199	1,293,303		1,974		1,974		1,295,277				45,777	01/15/2022
N5945L-AN-5	NXP BV 3.951% 12/07/20	D	09/23/2016	DIRECT		2,132,784	2,132,786	2,132,803	2,132,803						2,132,803				37,491	12/07/2020
N5945L-AN-5	NXP BV 3.951% 12/07/20	D	06/30/2016	Redemption 100.0000		1,867,197	1,867,197	1,867,202	1,867,197						1,867,197				56,975	12/07/2020
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,881,299,917	1,892,000,364	1,825,463,172	1,848,829,904	2,232	27,289,086	2,111,811	25,179,507		1,874,009,409		7,290,524	7,290,524	74,263,414	XXX
00850L-AA-2	AGRIBANK FCB 144A 9.125% 07/15/19		07/15/2016	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				456,250	07/15/2019
4899999. Subtotal - Bonds - Hybrid Securities						5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				456,250	XXX
8399997. Total - Bonds - Part 4						3,465,542,049	3,472,221,117	3,391,784,853	3,416,789,745	2,232	39,517,860	2,111,811	37,408,281		3,454,198,023		11,344,039	11,344,039	100,515,841	XXX
8399998. Total - Bonds - Part 5						262,653,920	263,580,834	258,449,398			3,582,522		3,582,522		262,031,929		621,993	621,993	5,091,131	XXX
8399999. Total - Bonds						3,728,195,969	3,735,801,951	3,650,234,251	3,416,789,745	2,232	43,100,382	2,111,811	40,990,803		3,716,229,952		11,966,032	11,966,032	105,606,972	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
000000-00-0	EAGLE LIFE INSURANCE COMPANY		12/31/2016	Basis Adjustment	10,000,000.000	(3,749)		(3,749)	(3,749)	8,182,777			8,182,777		(3,749)					
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						(3,749)	XXX	(3,749)	(3,749)	8,182,777			8,182,777		(3,749)					XXX
000000-00-0	SSgA USD LIQUIDITY FUND CLASS S2	D	03/08/2016	DIRECT	25,065.000	25,065		25,065	25,065						25,065				17	
9399999. Subtotal - Common Stocks - Money Market Mutual Funds						25,065	XXX	25,065	25,065						25,065				17	XXX
9799997. Total - Common Stocks - Part 4						21,316	XXX	21,316	21,316	8,182,777			8,182,777		21,316				17	XXX
9799998. Total - Common Stocks - Part 5						(2,590)	XXX	(2,590)							(2,590)					XXX
9799999. Total - Common Stocks						18,726	XXX	18,726	21,316	8,182,777			8,182,777		18,726				17	XXX
9899999. Total - Preferred and Common Stocks						18,726	XXX	18,726	21,316	8,182,777			8,182,777		18,726				17	XXX
9999999 - Totals						3,728,214,695	XXX	3,650,252,977	3,416,811,061	8,185,009	43,100,382	2,111,811	49,173,580		3,716,248,678		11,966,032	11,966,032	105,606,989	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
228027-AB-4	VESSEL MANAGEMENT SERVICE SERIES A 3.477% 01/16/37		06/28/2016	Tax Free Exchange	07/18/2016	Call 100.0000	159,000	163,849	159,000	159,000		(4,849)		(4,849)					2,764	
0599999. Subtotal - Bonds - U.S. Governments							159,000	163,849	159,000	159,000		(4,849)		(4,849)					2,764	
60416S-PY-0	MINNESOTA ST MINNESOTA STATE 3.800% 07/01/31		05/26/2016	RBC CAPITAL MARKETS	12/01/2016	Call 100.0000	60,000	60,000	60,000	60,000									233	
60416S-PZ-7	MINNESOTA ST MINNESOTA STATE 4.200% 07/01/37		05/26/2016	RBC CAPITAL MARKETS	12/01/2016	Call 100.0000	95,000	95,000	95,000	95,000									478	
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions							155,000	155,000	155,000	155,000									711	
46658#-AA-2	JLL CTL PT TR(CITY OF DALLAS) JLL CTL PT TR (CITY OF DALLAS) 4.433% 12/15/45		06/28/2016	Jones Lang Lasalle	12/15/2016	Redemption 100.0000	39,613	40,653	39,613	39,613		(1,040)		(1,040)					673	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions							39,613	40,653	39,613	39,613		(1,040)		(1,040)					673	
3138LC-WA-9	FNMA POOL FN AN0640 CARVER HALL APTS 3.600% 01/01/34		01/01/2016	DUNCAN WILLIAMS INC	12/01/2016	Paydown	161,471	162,076	161,471	161,471		(606)		(606)					2,954	436
3138LC-Z7-3	FNMA POOL FN AN 0765 -BLACKSTONE COOP 3.910% 01/25/36		01/01/2016	DUNCAN WILLIAMS INC	12/01/2016	Paydown	41,694	43,088	41,694	41,694		(1,394)		(1,394)					831	86
3138LE-XC-0	FNMA DUS YALE TOWNHOMES 3.350% 08/01/46		07/18/2016	DUNCAN WILLIAMS INC	12/01/2016	Paydown	4,849	5,022	4,849	4,849		(173)		(173)					35	14
3138LE-ZQ-7	FNMA DUS WATSON PLACE 3.420% 08/01/46		07/22/2016	DUNCAN WILLIAMS INC	12/01/2016	Paydown	5,525	5,727	5,525	5,525		(202)		(202)					39	15
31398S-GH-0	FANNIE MAE 2010-129 KZ 4.000% 11/25/40		04/01/2016	Interest Capitalization	12/01/2016	Paydown	32,764	32,764	32,764	32,764									736	
31398S-UD-3	FANNIE MAE 2010-138 Z 4.000% 12/25/40		08/01/2016	Interest Capitalization	12/01/2016	Paydown	130,112	130,112	130,112	130,112									2,587	
31398S-YU-1	FANNIE MAE 2010-141 BZ 4.000% 12/25/40		01/01/2016	Interest Capitalization	12/01/2016	Paydown	27,356	27,356	27,356	27,356									546	
36194S-PD-4	GN AU4920 UNION HEALTH GNMA PROJ LOAN UNION HEALTH 3.020% 09/15/41		08/23/2016	PIPER JAFFRAY	12/01/2016	Paydown	522,747	532,385	522,747	522,747		(9,638)		(9,638)					3,290	1,272
36194S-PD-4	GN AU4920 UNION HEALTH GNMA PROJ LOAN UNION HEALTH 3.020% 09/15/41		08/23/2016	PIPER JAFFRAY	10/01/2016	Redemption 100.0000	260,289	265,088	260,289	260,289		(4,799)		(4,799)					655	633
38376R-MF-0	GNMA GNR 2015-H29 VI 1.775% 11/20/65		04/01/2016	Interest Capitalization	12/01/2016	Paydown													9	
38376R-RV-0	GNMA GNMA 2016-H07 1.492% 03/20/66		03/29/2016	KGS-ALPHA CAPITAL MA	12/01/2016	Paydown		55,908				(55,908)		(55,908)					3,626	766
3199999. Subtotal - Bonds - U.S. Special Revenues							1,186,807	1,259,526	1,186,807	1,186,807		(72,720)		(72,720)					15,308	3,222
000000-00-0	HARBOUR AIRCRAFT INV LTD HARBOUR AIRCRAFT INV LTD 4.703% 07/15/41		06/22/2016	DEUTSCHE BANK	12/01/2016	Paydown	117,400	117,397	117,400	117,400		3		3					1,679	
000000-00-0	HARBOUR AIRCRAFT INV LTD HARBOUR AIRCRAFT INV LTD 6.413% 07/15/41		06/22/2016	DEUTSCHE BANK	12/01/2016	Paydown	82,180	82,177	82,180	82,180		3		3					1,602	
00192J-AD-8	APS RESECURITIZATION TRUST APS RESECURITIZATION TRUST 1.161% 09/30/55		03/18/2016	AMHERST	12/25/2016	Paydown	193,719	118,168	193,719	193,719		75,550		75,550					3,764	206
00206R-DD-1	AT&T AT & T INC 3.950% 01/15/25		03/21/2016	Tax Free Exchange	12/16/2016	BARCLAYS CAPITAL GROUP	15,000,000	14,908,409	14,809,950	14,915,650		7,240		7,240		(105,700)	(105,700)		553,000	
00404D-AE-3	ACADIA HEALTHCARE CO ACADIA HEALTHCARE CO 4.659% 02/16/23		02/19/2016	DIRECT	08/04/2016	DIRECT	978,874	978,874	976,728	978,874						(2,146)	(2,146)		18,606	
00404D-AE-3	ACADIA HEALTHCARE CO ACADIA HEALTHCARE CO 4.659% 02/16/23		02/19/2016	DIRECT	12/30/2016	Redemption 100.0000	10,273	10,273	10,273	10,273									163	
00436C-AA-5	ACCESS POINT FINANCIAL ACCESS POINT FINANCIAL 2.610% 04/15/20		12/09/2016	DIRECT	12/15/2016	Paydown	615,184	612,108	615,184	615,184		3,076		3,076					1,338	1,070
007036-VG-8	ADJUSTABLE RATE MORTGAGE TRUST Adj Rate Mtge Trust 2005-11 4A 3.070% 02/01/56		03/03/2016	KGS-ALPHA CAPITAL MA	12/01/2016	Paydown	1,654,496	1,182,084	1,079,704	1,079,704		(102,379)		(102,379)					17,619	916
00912X-AS-3	AIR LEASE CORP AIR LEASE CORP 3.375% 06/01/21		04/04/2016	RBC CAPITAL MARKETS	11/22/2016	SEATTLE NORTHWEST	4,000,000	3,962,360	4,066,080	3,966,798		4,438		4,438		99,282	99,282		85,125	
01310T-AL-3	ALBERTSONS HOLDINGS LLC ALBERTSONS LLC TL B6 4.747% 06/22/23		06/28/2016	DIRECT	12/30/2016	DIRECT	3,809,524	3,809,524	3,809,524	3,809,524									89,471	
01310T-AL-3	ALBERTSONS HOLDINGS LLC ALBERTSONS LLC TL B6 4.747% 06/22/23		06/28/2016	DIRECT	08/09/2016	Redemption 100.0000	1,190,476	1,190,476	1,190,476	1,190,476									6,597	

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
01310T-AN-9	ALBERTSONS HOLDINGS LLC ALBERTSONS TL B4 ASSIGNMENT 4.425% 08/22/21		07/06/2016	DIRECT	12/30/2016	DIRECT	1,011,301	1,008,915	1,011,301	1,009,133		218		218			2,168	2,168	20,309	
01310T-AN-9	ALBERTSONS HOLDINGS LLC ALBERTSONS TL B4 ASSIGNMENT 4.425% 08/22/21		07/06/2016	DIRECT	09/30/2016	Redemption 100.0000	2,535	2,529	2,535	2,535		6		6					3,826	
02150E-AD-5	COUNTRYWIDE ALT LOAN TRUST CWALT 2007-5CB 1A4 6.000% 04/25/37		07/29/2016	SOCIETE GENERALE	12/01/2016	Paydown	306,566	264,796	306,566	306,566		41,770		41,770					2,041	102
02150E-BG-7	COUNTRYWIDE ALT LOAN TRUST CWALT 2007-5CB 1A31 5.500% 04/25/37		08/04/2016	CAPITAL WEST	12/01/2016	Paydown	70,242	57,291	70,242	70,242		12,951		12,951					773	86
02660T-DJ-9	AMERICAN HOME MTG INV TRUST 2005-1 7A1 3.278% 06/25/45		01/27/2016	DIRECT	12/01/2016	Paydown	58,843	57,059	58,843	58,843		1,784		1,784					857	126
02660T-FJ-7	AMERICAN HOME MTG INV TRUST AHM 2005-2 5A4C 5.408% 09/25/35		03/29/2016	ASG BROKERAGE LTD	12/01/2016	Paydown	297,989	230,336	297,989	297,989		67,653		67,653					4,996	
03066D-AB-2	AMERICREDIT AUTO RECEIVABLES AMERICREDIT AUTOMOBILE RECEIVA 1.420% 10/08/19		04/05/2016	RBC CAPITAL MARKETS	11/18/2016	Various	7,785,315	7,784,894	7,794,768	7,784,959		65		65			9,809	9,809	58,869	
03066D-AB-2	AMERICREDIT AUTO RECEIVABLES AMERICREDIT AUTOMOBILE RECEIVA 1.420% 10/08/19		04/05/2016	RBC CAPITAL MARKETS	11/08/2016	Paydown	374,685	374,665	374,685	374,685		20		20					2,976	
03765V-AF-7	PRIME SECURITY SERVICES PRIME SEC SER BORROWER LLC 4.626% 05/02/22		07/26/2016	DIRECT	09/30/2016	Redemption 100.0000	10,000	9,992	10,000	10,000		8		8					34,833	
03766K-AA-1	APOLLO AVIATION SEC EQUITY APOLLO AVIATION SEC EQUITY 4.875% 03/17/36		03/31/2016	GOLDMAN SACHS & CO.	12/15/2016	Paydown	375,000	369,654	375,000	375,000		5,346		5,346					6,770	
03766K-AB-9	APOLLO AVIATION SEC EQUITY APOLLO AVIATION SEC EQUITY 6.500% 03/17/36		03/31/2016	GOLDMAN SACHS & CO.	12/15/2016	Paydown	75,000	73,474	75,000	75,000		1,526		1,526					1,805	
04248N-AA-1	ARMY HAWAII FAMILY HOUSING ARMY HAWAII FAMILY HOUSING 5.524% 06/15/50		07/21/2016	D.A. DAVIDSON	12/15/2016	Paydown	197,095	237,091	197,095	197,095		(39,996)		(39,996)					5,444	1,240
05531X-AG-9	BCAP LLC TRUST BCAP LLC TRUST 5.817% 07/28/37		09/22/2016	CITIGROUP GLOBAL MARKETS	12/01/2016	Paydown	127,001	102,077		(266)		(102,343)		(102,343)			266	266	378	504
05531X-AG-9	BCAP LLC TRUST BCAP LLC TRUST 5.817% 07/28/37		11/01/2016	Interest Capitalization	12/01/2016	Paydown	266	266		266							(266)	(266)	2	
05532E-AD-7	BCAP LLC TRUST BCAP LLC TRUST 3.270% 08/26/35		01/01/2016	Interest Capitalization	12/01/2016	Paydown	5	5		5							(5)	(5)		
05533F-AG-6	BCAP LLC TRUST BCAP LLC TRUST 4.210% 07/26/37		04/14/2016	JEFFRIES & CO.	12/01/2016	Paydown	764,013	553,909	580,502	580,502		26,593		26,593					15,596	1,618
05534D-AD-7	BCAP LLC TRUST BCAP LLC TRUST 3.128% 04/01/46		05/18/2016	MORGAN STANLEY	12/01/2016	Paydown	(812,750)	(715,220)				715,220		715,220					12,992	(1,455)
05536L-AD-7	BCAP LLC TRUST BCAP 2011-RR8 1A4 3.331% 07/26/36		08/03/2016	ASG BROKERAGE LTD	12/01/2016	Paydown	78,945	61,577		(376)		(61,954)		(61,954)			376	376	211	48
05536L-AD-7	BCAP LLC TRUST BCAP 2011-RR8 1A4 3.331% 07/26/36		09/01/2016	Interest Capitalization	12/01/2016	Paydown	376	376		376							(376)	(376)		
05539Q-AW-1	BCAP LLC TRUST BCAP LLC TRUST 1.112% 11/27/35		05/02/2016	GOLDMAN SACHS & CO.	12/25/2016	Paydown	257,400	208,172				(208,172)		(208,172)					988	68
059469-AE-6	BANC OF AMERICA ALT LOAN BANC OF AMERICA ALT LOAN 6.226% 01/01/56		05/09/2016	ASG BROKERAGE LTD	12/01/2016	Paydown	601,113	383,022	601,113	601,113		218,091		218,091					6,134	1,144
05950V-AH-3	BANC OF AMERICA COMMERCIAL MTG BANC OF AMERICA COMM MTGE TR 5.390% 10/10/45		09/21/2016	APOLLO	11/01/2016	Paydown	2,957,100	2,959,221	2,957,100	2,957,100		(2,121)		(2,121)					19,360	9,298
05951F-AK-0	BANC AMERICA FUNDING CORP BANC AMERICA FUNDING CORP 5.847% 07/01/55		03/15/2016	JP MORGAN SECURITIES	12/01/2016	Paydown	230,914	184,054	151,633	151,633		(32,421)		(32,421)					5,312	637
05952X-AE-4	BANC OF AMERICA FUNDING BANC OF AMERICA FUNDING CORP 6.000% 07/26/36		06/01/2016	ASG BROKERAGE LTD	12/01/2016	Paydown	147,466	114,286				(114,286)		(114,286)					3,148	123
07386H-ZE-4	BEAR STEARNS ALT A TRUST BEAR STEARNS ALT A TRUST 3.172% 01/25/36		05/09/2016	JP MORGAN SECURITIES	12/01/2016	Paydown	571,684	459,917	471,865	471,865		11,948		11,948					6,519	572
073875-AK-2	BEAR STEARNS ALT A TRUST BEAR STEARNS ALT A TRUST 3.223% 12/25/46		04/06/2016	CREDIT SUISSE SECURITIES	12/01/2016	Paydown	751,427	527,407	552,558	552,558		25,150		25,150					6,838	592
07389K-AA-9	BEAR STEARNS ALT_A TRUST II SER 07-1 CLASS 1A1 3.024% 09/25/47		10/19/2016	Various	12/01/2016	Paydown	750,855	495,527	426,162	426,162		(69,365)		(69,365)					10,248	1,296
07401A-AA-5	BEAR STEARNS MTGE FUNDING BEAR STEARNS MTGE FUNDING 0.961% 09/25/46		12/07/2016	ASG BROKERAGE LTD	12/25/2016	Paydown	35,264	28,839	35,264	35,264		6,425		6,425					25	13

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
07768Y-AD-4	BELFOR USA GROUP INC 3.707% 04/10/19		07/28/2016	DIRECT	09/30/2016	Redemption 100.0000	2,500	2,500	2,500	2,500									4,806	
081331-AE-0	BELVOIR LAND LLC BELVOIR LAND LLC 5.300% 12/15/35		02/23/2016	D.A. DAVIDSON	12/15/2016	Paydown	52,681	57,213	52,681	52,681		(4,532)		(4,532)					2,103	551
08579J-AN-2	BERRY PLASTICS BERRY PLASTICS TERM LN H 3.603% 10/01/22		06/16/2016	DIRECT	09/30/2016	Redemption 100.0000	226,159	226,159	226,159	226,159									20,661	
10330J-AT-5	BOYD GAMING BOYD GAMING TL B2 Assign 3.993% 09/15/23		09/20/2016	DIRECT	12/12/2016	Redemption 100.0000	7,500	7,500	7,500	7,500									7	
12506K-AB-5	CBS RADIO CBS RADIO TERM LOAN B ASSIGN 4.378% 10/17/23		10/21/2016	DIRECT	12/19/2016	Redemption 100.0000	283,019	283,019	283,019	283,019									21,616	
12543K-AM-6	COMMUNITY HEALTH SYSTEMS, INC 3.522% 12/31/19		08/09/2016	DIRECT	12/30/2016	Redemption 100.0000	14,244	14,227	14,244	14,244		16		16					594	
125634-AN-5	CLIF FUNDING LLC CLI FUNDING LLC 3.290% 06/18/29		03/30/2016	WELLS FARGO	12/18/2016	Paydown	306,743	285,870	306,743	306,743		20,873		20,873					3,811	449
125634-AQ-8	CLIF FUNDING LLC CLI FUNDING LLC 3.380% 10/18/29		08/22/2016	Various	12/18/2016	Paydown	202,695	189,688	202,695	202,695		13,007		13,007					2,818	242
12563L-AA-5	CLIF FUNDING LLC CLIF FUNDING LLC 4.210% 02/18/41		02/04/2016	DIRECT	12/18/2016	Paydown	190,034	190,014	190,034	190,034		19		19					3,780	
12635T-AA-2	CRG ISSUER SER 15-1 CLASS A 4.070% 07/10/22		01/21/2016	GOLDMAN SACHS & CO.	10/10/2016	Paydown	3,498	3,472	3,498	3,498		26		26					71	4
12641T-AS-5	CREDIT SUISSE MTGE CAPITAL CREDIT SUISSE MTGE TRUST 2.785% 07/26/49		05/04/2016	GUGGENHEIM CAPITAL MKTS	12/02/2016	Paydown	594,924	482,260	244,786	244,786		(237,474)		(237,474)					2,859	344
12645Q-AC-2	CREDIT SUISSE MTGE TRST CREDIT SUISSE MTGE TRST 3.278% 12/01/55		02/09/2016	CITIGROUP GLOBAL MARKETS	12/01/2016	Paydown	50,906	33,431				(33,431)		(33,431)					124	46
12645V-AY-3	CEDIT SUISSE MTGE TRUST CREDIT SUISSE MTGE TRUST 2.520% 02/27/37		04/14/2016	GOLDMAN SACHS & CO.	12/01/2016	Paydown	122,647	84,167				(84,167)		(84,167)					641	141
12646P-CW-7	CREDIT SUISSE MTGE TRUST CREDIT SUISSE MTGE TRUST 2.981% 03/27/36		07/26/2016	MORGAN STANLEY	12/01/2016	Paydown	8,862	6,602				(6,602)		(6,602)					26	19
12646T-CE-9	CREDIT SUISSE MTGE TRUST CREDIT SUISSE MORTGAGE TRST 3.145% 10/27/36		09/20/2016	BIGELOW & COMPANY	12/01/2016	Paydown	11,194	9,312				(9,312)		(9,312)					63	20
12667F-R6-4	COUNTRYWIDE ALT LN TR COUNTRYWIDE ALT LOAN TRST 5.500% 03/01/36		03/16/2016	GOLDMAN SACHS & CO.	06/25/2016	LITIGATION SETTLEMENT		32,127								32,127	32,127			
12667F-R6-4	COUNTRYWIDE ALT LN TR COUNTRYWIDE ALT LOAN TRST 5.500% 03/01/36		03/16/2016	GOLDMAN SACHS & CO.	12/01/2016	Paydown	679,548	629,894	588,413	588,413		(41,481)		(41,481)					14,427	2,076
12668B-XC-2	COUNTRYWIDE ALT LN TR CWALT 2006-12CB A7 6.000% 05/25/36		10/05/2016	ASG BROKERAGE LTD	12/01/2016	Paydown	45,436	35,667	45,436	45,436		9,769		9,769					351	83
12803P-AA-6	CAJUN GLOBAL LLC CAJUN GLOBAL LLC 5.955% 02/20/41		08/09/2016	BARCLAYS CAPITAL GROUP	11/20/2016	Paydown	70,568	70,567	70,568	70,568		1		1					1,576	957
13134M-BJ-1	CALPINE CORP CALPINE CORP-TL B7 Assign 3.935% 05/31/23		09/21/2016	DIRECT	09/30/2016	Redemption 100.0000	7,500	7,459	7,500	7,500		41		41					2,730	
14069E-AA-6	CAPMARK MILITARY HOUSING TRUST CAPMARK MILITARY HOUSING TRUST 6.084% 07/10/52		04/29/2016	D.A. DAVIDSON	12/10/2016	Paydown	171,265	188,311	171,265	171,265		(17,046)		(17,046)					3,931	695
14311U-AE-8	CARLYLE GLOBAL MARKET STATEGIE CGMS 2016-3A 3.382% 10/20/29		08/09/2016	CITIGROUP GLOBAL MARKETS	08/18/2016	CITIGROUP GLOBAL MARKETS	5,000,000	5,000,000	5,007,540	5,000,000						7,540	7,540			
14855J-AB-1	CASTLE LAKE CASTLE LAKE AIRCRAFT 4.450% 08/15/41		08/01/2016	DEUTSCHE BANK	12/15/2016	Paydown	348,668	348,566	348,668	348,668		102		102					2,621	
14855J-AB-1	CASTLE LAKE CASTLE LAKE AIRCRAFT 4.450% 08/15/41		08/01/2016	DEUTSCHE BANK	09/15/2016	Redemption 100.0000	49,287	49,272	49,287	49,287		14		14					26,489	
14855J-AC-9	CASTLE LAKE CASTLE LAKE AIRCRAFT 6.150% 08/15/41		08/01/2016	DEUTSCHE BANK	12/15/2016	Paydown	219,657	219,506	219,657	219,657		151		151					2,282	
14855J-AC-9	CASTLE LAKE CASTLE LAKE AIRCRAFT 6.150% 08/15/41		08/01/2016	DEUTSCHE BANK	09/15/2016	Redemption 100.0000	31,050	31,029	31,050	31,050		21		21					23,063	
16117L-BG-3	CHARTER COMMUNICATIONS CHARTER COMM OPERATING 3.632% 01/24/23		05/31/2016	DIRECT	12/30/2016	Redemption 100.0000	2,797,985	2,797,985	2,797,985	2,797,985									58,853	
16165L-AF-7	CHASEFLEX TRUST CHASEFLEX TRUST 4.634% 06/25/36		05/12/2016	RW PRESSPRICH & CO.	12/01/2016	Paydown	65,177	55,034				(55,034)		(55,034)					1,239	183
166764-AX-8	CHEVRON CORP 1.247% 11/09/17		01/26/2016	WELLS FARGO	09/06/2016	WELLS FARGO	2,000,000	1,993,900	2,005,154	1,995,981		2,081		2,081			9,173	9,173	15,329	2,935

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
17178H-AG-7	CIENA CORP CIENA CORP 4.382% 04/25/21		04/28/2016	DIRECT	08/01/2016	Redemption 100.0000	2,560	2,560	2,560	2,560									30	
17275R-AS-1	CISCO SYSTEMS INC CISCO SYSTEMS INC 1.226% 03/03/17		02/23/2016	CITIGROUP GLOBAL MARKETS	05/24/2016	CITIGROUP GLOBAL MARKETS	4,000,000	4,005,360	4,006,720	4,004,038		(1,322)		(1,322)			2,682	2,682	15,710	6,632
17307G-VM-7	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LN TRUST INC 5.550% 03/01/47		05/06/2016	CITIGROUP GLOBAL MARKETS	12/01/2016	Paydown	563,374	536,262	563,374	563,374		27,112		27,112					12,903	825
17309Y-AE-7	CITIGROUP MTGE LOAN TRUST CITIGROUP MTGE LOAN TRST INC 6.255% 02/01/56		04/06/2016	WELLS FARGO	12/01/2016	Paydown	703,774	544,545	679,991	679,991		135,446		135,446					15,985	1,223
17316H-AZ-8	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LOAN TRST 5.500% 12/25/35		02/25/2016	CITIGROUP GLOBAL MARKETS	12/01/2016	Paydown	(130,677)	(105,770)	138,623	138,623		244,393		244,393					11,695	
17316Y-AH-1	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LOAN TRUST INC 5.909% 12/25/36		05/06/2016	HUNTER SECS CORP	12/01/2016	Paydown	16,890	13,037				(13,037)		(13,037)					249	1
17317E-CT-6	CITIGROUP MORTGAGE LOAN TR INC SER 10-7 CLASS 13A2 6.000% 08/25/36		01/29/2016	CITIGROUP GLOBAL MARKETS	12/01/2016	Paydown	(55,108)	(51,319)	68,550	68,550		119,869		119,869					8,856	(266)
17318V-AB-8	CITIGROUP MTGE LOAN TRUST INC CITIGROUP MTGE LOAN TRST 3.122% 04/25/37		02/09/2016	CITIGROUP GLOBAL MARKETS	12/01/2016	Paydown	(219,222)	(163,663)				163,663		163,663					5,977	(198)
17319G-AJ-3	CITIGROUP MTGE LOAN TRUST CITIGROUP MTGE LON TRUST 3.009% 03/25/36		02/23/2016	DIRECT	12/01/2016	Paydown	(281,859)	(232,533)				232,533		232,533					7,421	(587)
17321B-AH-4	CITIGROUP MTGE LOAN TRUST CITIGROUP MTGE LOAN TRUST INC 0.000% 10/25/35		02/09/2016	CITIGROUP GLOBAL MARKETS	12/01/2016	Paydown	139,390	116,978	21,722	21,722		(95,257)		(95,257)					2,454	
17322J-AB-9	CITIGROUP MTGE LOAN TRUST INC CITIGROUP MTGE LOAN TRUST INC 5.284% 02/20/36		03/04/2016	CITIGROUP GLOBAL MARKETS	12/01/2016	Paydown	(592,111)	(457,406)	258			457,664		457,664			(258)	(258)	5,901	(341)
17322J-AB-9	CITIGROUP MTGE LOAN TRUST INC CITIGROUP MTGE LOAN TRUST INC 5.284% 02/20/36		05/01/2016	Interest Capitalization	12/01/2016	Paydown	(258)	(258)		(258)							258	258	1	
17323X-AP-6	CITIGROUP MTGE LOAN TRUST CITIGROUP MTGE LOAN TRUST INC 1.011% 01/25/36		07/28/2016	CITIGROUP GLOBAL MARKETS	12/25/2016	Paydown	12,507	8,426				(8,426)		(8,426)					23	2
190749-AH-4	COBALT CMBS COM MTGE TRST COBALT CMBS COMM MTGE TRST 5.254% 08/15/48		09/21/2016	APOLLO	12/01/2016	Paydown	2,265,157	2,266,241	2,265,157	2,265,157		(1,084)		(1,084)					16,822	6,942
22541Q-7L-0	CREDIT SUISSE FIRST BOSTON CREDIT SUISSE FIRST BOSTON MTG 2.921% 03/25/34		04/13/2016	DIRECT	12/01/2016	Paydown	175,256	143,710	175,256	175,256		31,546		31,546					1,593	228
22976#-AA-8	CTL 2016-05 TR (DOW CHEMICAL) CTL 2016-05 TR (DOW CHEMICAL) 4.010% 10/15/36		07/14/2016	DIRECT	12/15/2016	Redemption 100.0000	16,187	16,187	16,187	16,187									246	
25365E-AK-1	DIEBOLD INC DIEBOLD INC TERM B 5.497% 03/18/23		05/16/2016	DIRECT	07/25/2016	DIRECT	669,163	669,163	669,013	669,163							(149)	(149)	4,977	
25365E-AK-1	DIEBOLD INC DIEBOLD INC TERM B 5.497% 03/18/23		05/16/2016	DIRECT	11/07/2016	Redemption 100.0000	66,167	66,167	66,167	66,167									3,085	
26208A-AB-8	DRIVE AUTO RECEIVABLES TRUST DRIVE AUTO REC TRUST 1.380% 08/15/18		05/18/2016	WELLS FARGO	09/28/2016	APOLLO	5,023,051	5,022,857	5,025,098	5,022,936		78		78			2,162	2,162	23,876	
26208A-AB-8	DRIVE AUTO RECEIVABLES TRUST DRIVE AUTO REC TRUST 1.380% 08/15/18		05/18/2016	WELLS FARGO	09/15/2016	Paydown	976,949	976,912	976,949	976,949		38		38					4,119	
26208A-AF-9	DRIVE AUTO RECEIVABLES TRUST DRIVE AUTO REC TRUST 3.190% 07/15/22		05/18/2016	WELLS FARGO	11/22/2016	WELLS FARGO	5,000,000	4,999,588	5,050,195	4,999,653		65		65			50,542	50,542	81,079	
26208L-AB-4	DRIVEN BRANDS FUNDING LLC DRIVEN BRANDS FUNDING LLC 6.125% 07/20/46		05/13/2016	BARCLAYS CAPITAL GROUP	10/20/2016	Paydown	16,000	15,939	16,000	16,000		61		61					408	
26224H-AA-5	DRUG ROYALTY III LP 1 DRUG ROYALTY III LP 1 3.979% 04/15/27		06/02/2016	GOLDMAN SACHS & CO.	09/27/2016	DIRECT	3,812,319	3,812,273	3,799,326	3,812,201		(72)		(72)			(12,875)	(12,875)	45,508	
26224H-AA-5	DRUG ROYALTY III LP 1 DRUG ROYALTY III LP 1 3.979% 04/15/27		06/02/2016	GOLDMAN SACHS & CO.	07/15/2016	Paydown	107,681	107,680	107,681	107,681		1		1					428	
29446B-AN-6	EQUINIX INC TERM LOAN 3.779% 01/08/23		01/12/2016	DIRECT	07/20/2016	DIRECT	1,995,000	1,995,000	1,992,515	1,995,000							(2,485)	(2,485)	17,512	
29446B-AN-6	EQUINIX INC TERM LOAN 3.779% 01/08/23		01/12/2016	DIRECT	06/30/2016	Redemption 100.0000	5,000	5,000	5,000	5,000									20,266	
343498-AA-9	FLOWERS FOODS INC 4.375% 04/01/22		09/01/2016	CITIGROUP GLOBAL MARKETS	09/26/2016	STIFEL NICOLAUS	15,000,000	16,192,050	16,240,650	16,180,188		(11,862)		(11,862)			60,462	60,462	324,479	284,375
345397-WD-1	FORD MOTOR CREDIT CO LLC FORD MOTOR CREDIT CO LLC 3.000% 06/12/17		04/04/2016	MITSUBISHI	10/18/2016	WELLS FARGO	5,000,000	5,071,950	5,049,900	5,039,306		(32,644)		(32,644)			10,594	10,594	128,750	47,917
3622E8-AC-9	GSAA HOME EQUITY TRUST GSAA 2006-15 5.882% 09/25/36		08/03/2016	KEYBANC CAPITAL MARKETS	12/01/2016	Paydown	501,845	319,926	328,814	328,814		8,888		8,888					2,674	360

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
36251E-AH-2	GSMSC RESECURITIZATION GSMSC RECURITIZATION TRUST 3.173% 01/26/36		04/25/2016	GOLDMAN SACHS & CO.	12/01/2016	Paydown	157,710	102,610	188	188		(102,422)		(102,422)					1,608	348
37943V-BD-4	GLOBAL PAYMENTS GLOBAL PAYMENTS INC 4.382% 04/22/23		04/26/2016	DIRECT	11/09/2016	DIRECT	778,547	778,547	778,547	778,547									10,877	
37943V-BD-4	GLOBAL PAYMENTS GLOBAL PAYMENTS INC 4.382% 04/22/23		04/26/2016	DIRECT	11/01/2016	Redemption 100.0000	721,453	721,453	721,453	721,453									20,295	
38081E-AA-9	GOLDEN BEAR 2016-1A A GOLDEN BEAR 3.750% 09/20/47		06/15/2016	NATIXIS	09/20/2016	Paydown	390,743	390,743	390,743	390,743									3,663	
38141G-ES-9	GOLDMAN SACHS GROUP INC 5.950% 01/15/27		01/06/2016	DIRECT	06/03/2016	GOLDMAN SACHS & CO.	2,000,000	2,244,080	2,302,840	2,237,012		(7,068)		(7,068)			65,828	65,828	106,769	58,178
39538W-EE-4	GREENPOINT MORTGAGE FUNDING TR GREENPOINT MTGE FUND TRST 1.036% 11/25/45		01/27/2016	NOMURA SECURITIES INTL	12/25/2016	Paydown	777,024	421,536	609,545	609,545		188,009		188,009					3,031	107
404122-AS-2	HCA, INC HCA INC 4.247% 03/18/23		03/22/2016	DIRECT	12/30/2016	Redemption 100.0000	3,750	3,750	3,750	3,750									4,762	
404122-AT-0	HCA, INC HCA INC-TERM LN B7 3.637% 02/09/24		08/22/2016	DIRECT	12/30/2016	Redemption 100.0000	7,500	7,500	7,500	7,500									27,236	
41151P-AL-9	HARBOR FREIGHT HARBOR FREIGHT TOOLS USA 4.159% 08/16/23		08/24/2016	DIRECT	10/31/2016	Redemption 100.0000	9,400	9,400	9,400	9,400									28,408	
41161U-AE-2	HARBORVIEW MTGE LN TRUST HARBORVIEW MTGE LN TRUST 3.376% 03/01/56		09/13/2016	Various	12/01/2016	Paydown	516,866	411,306	516,866	516,866		105,561		105,561					6,518	496
411707-AA-0	OKE RESTAURANT'S HOLDINGS INC. 144A 4.474% 03/20/43		10/04/2016	BARCLAYS CAPITAL GROUP	12/20/2016	Paydown	34,650	34,478	34,650	34,650		172		172					702	150
42210F-AG-9	HEADWATERS INC HEADWATERS INC 3.997% 03/24/22		07/13/2016	DIRECT	11/16/2016	DIRECT	3,979,849	3,979,849	3,967,909	3,979,849							(11,940)	(11,940)		
42210F-AG-9	HEADWATERS INC HEADWATERS INC 3.997% 03/24/22		07/13/2016	DIRECT	09/30/2016	Redemption 100.0000	10,076	10,076	10,076	10,076									35,466	
42770W-AA-7	HERO FUNDING TRUST HERO FUNDING TRUST 3.750% 09/20/41		05/26/2016	MORGAN STANLEY	12/20/2016	Paydown	489,058	488,898	489,058	489,058		160		160					3,633	
43289D-AE-3	HILTON WORLDWIDE FINANCE HILTON WWIDE FIN 2016 TL B2 3.382% 10/25/23		08/23/2016	DIRECT	12/30/2016	Redemption 100.0000	9,111	9,111	9,111	9,111									76	
44043V-AD-0	HORIZON PHARMA 4.034% 04/29/21		07/28/2016	DIRECT	10/03/2016	Redemption 100.0000	13,889	13,884	13,889	13,889		5		5					177	
45660L-WE-5	RESIDENTIAL ASSET SEC TR SER 05-AR18 CLASS 2A1B 1.541% 10/25/36		01/20/2016	CITIGROUP GLOBAL MARKETS	12/25/2016	Paydown	460,763	321,958	460,763	460,763		138,805		138,805					3,690	
456681-AE-5	INYMAC INDX MTGE LN TRST INDYMAC INDX MTGE LOAN TRUST 2.999% 07/25/37		05/19/2016	ASG BROKERAGE LTD	12/01/2016	Paydown	534,318	364,951	465,582	465,582		100,631		100,631					4,681	789
45672J-AF-7	INEOS US FINANCE LLC INEOS US FINANCE LLC 3.743% 12/15/20		08/22/2016	DIRECT	12/30/2016	Redemption 100.0000	25,358	25,350	25,358	25,358		8		8					42,541	
466247-WS-8	JP MORGAN MORTGAGE TRUST JP MORGAN MTGE TRUST 3.245% 10/25/35		04/14/2016	JP MORGAN SECURITIES	12/01/2016	Paydown	718,580	662,890	718,580	718,580		55,690		55,690					7,190	1,127
46627M-FV-4	JP MORGAN ALT LN TRUST JPALT 2006-S1 3A 6.180% 03/25/36		03/29/2016	ASG BROKERAGE LTD	12/01/2016	Paydown	67,015	42,999				(42,999)		(42,999)					822	
46627Q-BC-1	JP MORGAN CHASE COMM MTGE JP MORGAN CHASE COMM MTGE 5.855% 06/12/43		09/21/2016	APOLLO	12/01/2016	Paydown	29,771	29,591	29,771	29,771		180		180					288	107
46628S-AH-6	JP MORGAN MTGE JP MORGAN MORTGAGE 6.410% 07/25/36		08/25/2016	GOLDMAN SACHS & CO.	12/01/2016	Paydown	73,915	41,577	73,915	73,915		32,338		32,338					579	382
46629Q-AE-6	JP MORGN MTGE ACQUISITION JP MORGAN MTGE ACQUISITION 4.908% 08/25/46		01/01/2016	MORGAN STANLEY	12/01/2016	Paydown	517,374	394,497	517,374	517,374		122,876		122,876					12,509	248
46630G-AW-5	JP MORGAN MTGE TRUST JPMORGAN MTGE TRUST 3.178% 07/25/35		03/29/2016	JP MORGAN SECURITIES	12/01/2016	Paydown	188,961	167,194	188,961	188,961		21,767		21,767					2,315	356
46630M-AE-2	JPM MTGE ACQUISITION JPM MTGE ACQUISITION 4.815% 01/25/37		05/27/2016	CITIGROUP GLOBAL MARKETS	12/01/2016	Paydown	76,905	53,353	76,905	76,905		23,552		23,552					954	12
46635B-AN-1	JP MORGAN REREMIC JP MORGAN REREMIC 4.500% 06/26/40		05/06/2016	MORGAN STANLEY	12/01/2016	Paydown	47,379	35,297		(258)		(35,555)		(35,555)			258	258	736	59
46635B-AN-1	JP MORGAN REREMIC JP MORGAN REREMIC 4.500% 06/26/40		06/01/2016	Interest Capitalization	12/01/2016	Paydown	258	258		258							(258)	(258)	2	

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											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
485170-AP-9	KANSAS CITY SOUTHERN KANSAS CITY SOUTHERN 3.000% 05/15/23		01/01/2016	Tax Free Exchange	07/26/2016	Tax Free Exchange	20,000,000	19,390,043	19,435,135	19,435,135		45,092		45,092					260,000	
48562R-AH-2	KAR AUCTION SERVICES, INC KAR AUCTION SERVICES 4.457% 03/09/23		03/17/2016	DIRECT	12/30/2016	Redemption 100.0000	3,750	3,750	3,750	3,750									16,291	
50077L-AC-0	KRAFT HEINZ FOODS KRAFT HEINZ FOODS CO 3.000% 06/01/26		05/10/2016	BARCLAYS CAPITAL GROUP	08/19/2016	Tax Free Exchange	1,000,000	995,620	995,708	995,708		88		88					7,083	
50212X-AS-5	LPL HOLDINGS INC LPL HODINGS INC-TERM LN B 4.916% 11/20/22		10/05/2016	DIRECT	12/30/2016	Redemption 100.0000	2,513	2,506	2,513	2,513		7		7					31	
50212X-AU-0	LPL HOLDINGS INC LPL HOLDINGS INC 4.498% 03/29/21		10/05/2016	DIRECT	12/30/2016	Redemption 100.0000	5,025	4,997	5,025	5,025		28		28					34	
512807-AP-3	LAM RESEARCH CORP LAM RESEARCH CORP 3.900% 06/15/26		05/23/2016	GOLDMAN SACHS & CO.	10/13/2016	Call 100.0000	4,000,000	3,989,760	4,000,000	4,000,000		10,240		10,240					94,600	
53803H-AK-6	LIVE NATION ENTERTAINMENT INC LIVE NATION ENT INC-TL B ASSIG 3.382% 10/27/23		11/04/2016	DIRECT	12/30/2016	Redemption 100.0000	7,460	7,460	7,460	7,460									16,239	
55301H-AN-2	MGM RESORTS INTERNATIONAL 3.470% 12/20/19		01/25/2016	DIRECT	04/26/2016	Redemption 100.0000	997,429	993,352	997,429	997,429		4,077		4,077					7,627	
55336V-AH-3	MPLX LP MPLX LP 4.875% 06/01/25		09/09/2016	MORGAN STANLEY	09/30/2016	Tax Free Exchange	2,000,000	2,053,960	2,053,761	2,053,761		(199)		(199)					32,500	27,896
553894-AB-2	MVW OWNER TRUST MVWOT 2016-1A 2.640% 12/20/33		08/02/2016	CREDIT SUISSE SECURITIES	12/20/2016	Paydown	154,684	154,639	154,684	154,684		45		45					952	
59020U-QX-6	MERRILL LYNCH MTG INVESTORS TR MLMI 2005-WMC1 M3 1.886% 09/25/35		03/30/2016	DIRECT	12/25/2016	Paydown	1,298,970	1,251,992	1,298,970	1,298,970		46,977		46,977					8,117	112
594088-AM-8	MICHAELS STORES INC MICAELS STR-2016 TL B1 Assign 3.632% 01/28/23		09/29/2016	DIRECT	11/01/2016	Redemption 100.0000	10,872	10,872	10,872	10,872									8,978	
595112-BH-5	MICRON TECHNOLOGY INC MICRON TECHNOLOGY INC 7.500% 09/15/23		04/14/2016	MORGAN STANLEY	07/19/2016	DIRECT	750,000	750,000	820,156	750,000						70,156	70,156	70,156		
59514U-AW-8	MICROSEMI CORP 2015 TERM LOAN B 5.036% 01/15/23		07/27/2016	DIRECT	10/20/2016	Redemption 100.0000	3,191,335	3,070,620	3,191,335	3,191,335		120,715		120,715					80,638	
61748H-QW-4	MORGAN STANLEY MORTGAGE LN TR MORGAN STANLEY MTGE LN TRST 1.051% 12/25/35		02/03/2016	CITIGROUP GLOBAL MARKETS	12/25/2016	Paydown	920,140	697,006	856,746	856,746		159,740		159,740					3,273	275
61748J-AE-7	MORGAN STANLEY MTGE LN TRUST MORGAN STANLEY MTGE LOAN TRUST 1.021% 08/25/36		10/18/2016	ASG BROKERAGE LTD	12/25/2016	Paydown	176,592	94,145	176,592	176,592		82,446		82,446					255	96
61749W-AH-0	MORGAN STANLEY MTGE LN TRUST MORGAN STANLEY MTGE LN TRUST 6.354% 08/25/36		07/21/2016	KEYBANC CAPITAL MARKETS	12/01/2016	Paydown	300,665	143,191	239,743	239,743		96,552		96,552					2,343	1,274
61750Y-AJ-8	MORGAN STANLEY MTGE LN TRST MORGAN STANLEY MTGE TRST 5.910% 11/25/36		03/10/2016	MORGAN STANLEY	12/01/2016	Paydown	147,649	71,610	147,649	147,649		76,039		76,039					2,081	121
61752R-AH-5	MORGAN STANLEY MTGE LOAN TRST 5.700% 01/25/47		01/08/2016	DIRECT	12/01/2016	Paydown	311,110	191,384	311,110	311,110		119,726		119,726					4,351	586
61752R-AJ-1	MORGAN STANLEY MTGE LOAN TRST MORGAN STANLEY MTG LN 5.858% 01/25/47		04/26/2016	GOLDMAN SACHS & CO.	12/01/2016	Paydown	405,398	257,428	405,398	405,398		147,970		147,970					3,364	1,847
61754H-AD-4	MORGAN STANLEY MTGE LN TRUST 2007-7 AX 2A3 1.121% 04/25/37		07/21/2016	MORGAN STANLEY	12/25/2016	Paydown	105,117	54,135	105,117	105,117		50,982		50,982					158	2
61758V-AR-8	MORGAN STANLEY REREMIC TRST MORGAN STANLEY REREMIC TRUST 1.001% 05/26/36		07/12/2016	CREDIT SUISSE SECURITIES	12/26/2016	Paydown	399,634	305,470	361,979	361,979		56,509		56,509					769	137
61759F-AJ-0	MORGAN STANLEY REREMERIC MSRR 2010-R42B 1.021% 07/26/36		02/01/2016	MORGAN STANLEY	12/26/2016	Paydown	958,268	669,589	891,066	891,066		221,477		221,477					4,734	355
61759H-BA-4	MORGAN STANLEY REREMIC TRST MORGAN STANLEY REREMIC TRST 0.921% 06/26/36		05/18/2016	MORGAN STANLEY	12/01/2016	Paydown	725,686	502,029	641,978	641,978		139,949		139,949					2,982	283
61762D-AG-6	MORGAN STANLEY BAML TRUST MORGAN STANLEY BAML TRUST 4.155% 05/15/46		08/22/2016	SANDLER O'NEILL	12/01/2016	Paydown														
61762F-AU-0	MORGAN STANLEY REREMIC TRUST MSRR 2013-R4 4B2 3.243% 07/26/36		09/28/2016	BIGELOW & COMPANY	11/01/2016	Paydown	2,650	2,218				(2,218)		(2,218)						

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
62937N-AW-7	NRG ENERGY INC NRG ENERGY INC 2016 TRM LN B 3.748% 06/30/23		08/22/2016	DIRECT	12/30/2016	Redemption 100.0000	25,000	24,974	25,000	25,000		26		26					29,249	
651229-AQ-9	NEWELL RUBBERMAID INC NEWELL RUBBERMAID INC 4.000% 12/01/24		03/23/2016	JEFFRIES & CO.	06/01/2016	SUNTRUST CAPITAL	1,000,000	1,005,750	1,026,740	1,005,689		(61)		(61)			21,051	21,051	20,556	13,111
65539C-AK-2	NOMURA RESECURITIZATION NOMURA RESECURITIZATION TRST 2.768% 12/26/36		04/19/2016	GOLDMAN SACHS & CO.	12/01/2016	Paydown	84,646	66,182				(66,182)		(66,182)					479	138
65539K-AF-5	NOMURA RESECURITIZATION TRST NOMURA RESECURITIZATION TRST 3.009% 03/26/36		02/19/2016	DIRECT	12/01/2016	Paydown	101,919	88,670	86,368	86,368		(2,302)		(2,302)					2,228	193
668457-AA-2	NORTHWIND HOLDINGS LLC 2007-1A A1 144A 1.715% 12/01/37		03/16/2016	Storm Harbour	12/01/2016	Paydown	515,398	481,897	515,398	515,398		33,501		33,501					3,995	405
68216F-AT-0	ON ASSIGNMENT INC ON ASSIGNMENT 2016 TL 3.698% 06/05/22		08/11/2016	DIRECT	11/30/2016	Redemption 100.0000	46,813	46,813	46,813	46,813									12,821	
68218E-AB-0	ON SEMICONDUCTOR ON SEMICNDCTR CORP-TERM LN B 5.498% 03/31/23		04/19/2016	DIRECT	10/04/2016	DIRECT	6,000,000	6,000,000	6,000,000	6,000,000									143,500	
68218E-AD-6	ON SEMICONDUCTOR ON SEMICONDUCTOR INCR TL 4.248% 03/31/23		10/04/2016	DIRECT	12/30/2016	Redemption 100.0000	15,000	15,000	15,000	15,000									15,065	
68268H-AA-4	ONEMAIN FINANCIAL ISSUANCE ONEMAIN FINANCIAL ISSUANCE TRS 3.830% 06/18/31		06/02/2016	RBC CAPITAL MARKETS	06/03/2016	BANK OF AMERICA	12,100,000	12,039,919	12,190,750	12,039,948		29		29			150,802	150,802	2,575	
71677H-AF-2	PET SMART INC 1ST LIEN 3.800% 03/10/22		08/18/2016	DIRECT	10/20/2016	DIRECT	997,475	994,293	997,475	994,401		108		108			3,074	3,074	13,288	
71677H-AG-0	PET SMART INC 1ST LIEN PET SMART TRM LOAN B2 3.957% 03/10/22		10/20/2016	DIRECT	11/01/2016	Redemption 100.0000	17,926	17,926	17,926	17,926									34	
73179Y-AE-7	POLYONE CORP POLYONE CORP- 2016 TERM LN B 3.656% 11/12/22		08/18/2016	DIRECT	12/30/2016	Redemption 100.0000	10,050	10,050	10,050	10,050									86	
74927X-AE-2	RBSGC MTGE PASS THROUGH RBSGC MTGE PASS THROUGH 6.000% 01/25/37		03/21/2016	WELLS FARGO	12/01/2016	Paydown	343,209	296,661	324,008	324,008		27,347		27,347					7,629	1,316
74928X-BB-6	RBSSP RESECURITIZATION TRUST RBSSP RESECURITIZATION TRUST 0.931% 01/26/36		04/08/2016	Various	12/25/2016	Paydown	204,354	174,243				(174,243)		(174,243)					2,461	295
74929X-BZ-2	RBSSP RESECURITIZATION TRUST RBSSP RESECURITIZATION TRST 6.923% 07/26/36		07/26/2016	JEFFRIES & CO.	12/01/2016	Paydown	11,295	8,379				(8,379)		(8,379)					67	62
75114T-AJ-0	RESIDENTIAL ACCREDIT LOANS INC RESIDENTIAL ACCREDIT LNS INC 6.000% 05/25/36		04/26/2016	BANK OF AMERICA	12/01/2016	Paydown	316,078	263,925	254,605	254,605		(9,320)		(9,320)					6,257	1,475
75974@-AA-0	RENEWABLE POWER GENERATION LLC RENEWABLE POWER GENERATION LLC 4.110% 03/31/35		03/31/2016	MORGAN STANLEY	09/30/2016	Redemption 100.0000	600,879	600,879	600,879	600,879									12,348	
76110H-T7-4	RESIDENTIAL ACCREDIT LNS INC RESIDENTIAL ACCREDIT LOANS 3.377% 02/25/35		02/16/2016	KGS-ALPHA CAPITAL MA	12/01/2016	Paydown	593,044	507,794	548,621	548,621		40,827		40,827					8,513	947
761118-MC-9	RESIDENTIAL ACCREDIT LOANS INC RESIDENTIAL ACCREDIT LOANS 5.750% 11/25/35		02/17/2016	KGS-ALPHA CAPITAL MA	12/01/2016	Paydown	1,051,673	920,871	805,196	805,196		(115,675)		(115,675)					26,377	3,527
76113N-AC-7	RESIDENTIAL ASSET SEC RESIDENTIAL ASSET SEC 6.250% 07/25/36		04/26/2016	BANK OF AMERICA	12/01/2016	Paydown	169,661	160,754	162,195	162,195		1,441		1,441					4,335	825
76114H-AM-7	RAST RESIDENTIAL ASSET SEC TRUST 6.000% 05/25/37		04/20/2016	BANK OF AMERICA	12/01/2016	Paydown	837,617	723,491	816,761	816,761		93,269		93,269					19,489	3,350
761713-AW-6	REYNOLDS AMERICAN INC 4.750% 11/01/42		01/26/2016	DEUTSCHE BANK	02/18/2016	DIRECT	2,078,000	2,008,512	2,092,484	2,008,630		118		118			83,854	83,854	92,774	24,128
77937R-AD-8	ROVI SOLUTIONS CORP ROVI SOLUTIONS CORP 3.853% 07/02/21		08/10/2016	DIRECT	12/30/2016	Redemption 100.0000	25,510	25,475	25,510	25,510		35		35					31,365	
78409V-AA-2	S + P GLOBAL INC S+P GLOBAL INC 5.900% 11/15/17		07/29/2016	Tax Free Exchange	10/20/2016	Call 105.2890	3,745,000	3,686,808	3,943,073	3,943,073		256,265		256,265					113,546	63,831
78443C-CV-4	SLM STUDENT LOAN TRUST SLM STUDENT LOAN TRUST 1.283% 12/15/39		04/13/2016	GOLDMAN SACHS & CO.	12/15/2016	Paydown	657,313	476,552	657,313	657,313		180,761		180,761					3,209	574

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
78466D-AV-6	SS & C TECHNOLOGIES 3.779% 07/08/22		07/25/2016	DIRECT	12/30/2016	Redemption 100.0000	176,814	176,755	176,814	176,814		59		59					34,762	
78466D-AW-4	SS & C TECHNOLOGIES 3.779% 07/08/22		07/25/2016	DIRECT	12/30/2016	Redemption 100.0000	95,741	95,709	95,741	95,741		32		32					5,898	
80285C-AD-3	SANTANDER DRIVE AUTO REC SANTANDER DRIVE AUTO REC 1.380% 07/15/19		05/03/2016	JP MORGAN SECURITIES	09/28/2016	APOLLO	3,125,000	3,124,780	3,130,080	3,124,556		(224)		(224)			5,525	5,525	16,531	
80875A-AJ-0	SCIENTIFIC GAMES 4.131% 10/18/20		06/02/2016	DIRECT	10/13/2016	DIRECT	3,979,540	3,978,213	3,979,540	3,978,320		107		107			1,220	1,220	59,693	
80875A-AJ-0	SCIENTIFIC GAMES 4.131% 10/18/20		06/02/2016	DIRECT	10/03/2016	Redemption 100.0000	20,460	20,454	20,460	20,460		7		7					252	
80875A-AK-7	SCIENTIFIC GAMES SCIENTIFIC GAMES INTL INC 5.853% 10/01/21		05/19/2016	DIRECT	10/19/2016	DIRECT	994,937	994,937	994,937	994,937									19,854	
80875A-AK-7	SCIENTIFIC GAMES SCIENTIFIC GAMES INTL INC 5.853% 10/01/21		05/19/2016	DIRECT	10/03/2016	Redemption 100.0000	5,063	5,063	5,063	5,063									65	
826418-BK-0	SIERRA PACIFIC POWER CO SIERRA PACIFIC POWER CO 2.600% 05/01/26		04/11/2016	JP MORGAN SECURITIES	11/01/2016	Tax Free Exchange	3,000,000	2,992,350	2,992,738	2,992,738		388		388					42,467	
82652W-AB-4	SIERRA RECEIVABLES SIERRA RECEIVABLES FUNDING CO 2.780% 07/20/33		07/11/2016	BARCLAYS CAPITAL GROUP	12/20/2016	Paydown	2,061,495	2,061,379	2,061,495	2,061,495		116		116					14,494	
82652X-AB-2	SRFC -2016-1A B SIERRA RECEIVABLES FUNDING CO 3.670% 03/21/33		03/15/2016	DEUTSCHE BANK	12/20/2016	Paydown	5,546,630	5,545,373	5,546,630	5,546,630		1,257		1,257					78,264	
829229-AP-8	SINCLAIR TELEVISION GROUP TERM LOAN B1 3.284% 07/31/21		01/07/2016	DIRECT	12/30/2016	Redemption 100.0000	20,050	20,003	20,050	20,050		47		47					23,664	
834017-AC-9	SOCIAL PROFESSIONAL LOAN PGM SOCIAL PREFESSIONAL LOAN PGM 3.520% 03/25/36		04/20/2016	DEUTSCHE BANK	12/25/2016	Paydown	270,953	265,407	270,953	270,953		5,546		5,546					5,729	
83546D-AD-0	SONIC CAPITAL LLC SONIC CAPITAL LLC 4.472% 05/20/46		12/02/2016	Various	12/20/2016	Paydown	129,653	129,886	129,653	129,653		(233)		(233)					1,971	2
84148D-AB-4	SOUTHEAST POWER GEN SOUTHEAST POWERGEN 4.446% 12/02/21		06/09/2016	DIRECT	10/03/2016	Redemption 100.0000	149,160	148,936	149,160	149,160		225		225					33,522	
84755T-AE-7	SPECTRA ENERGY CAPITAL CO SPECTRA ENERGY CAPITALL LLC 3.300% 03/15/23		07/25/2016	JP MORGAN SECURITIES	09/20/2016	ROBERT W. BAIRD	3,000,000	2,934,600	2,949,750	2,936,023		1,423		1,423			13,727	13,727	51,700	36,575
84762N-BG-5	SPECTRUM BRANDS SPECTRUM BRANDS 2016 TL ASSIGN 3.497% 06/23/22		10/11/2016	DIRECT	12/30/2016	Redemption 100.0000	4,860	4,860	4,860	4,860									63	
85022W-AA-2	SPRINGCASTLE SPV SPRINGCASTLE SPV 3.050% 04/25/29		09/16/2016	BANK OF AMERICA	12/25/2016	Paydown	1,996,486	1,996,410	1,996,486	1,996,486		76		76					7,526	
86213C-AB-1	STORE MASTER FUNDING LLC STR 1 STORE MASTER FUNDING LLC STR_1 4.170% 04/20/45		09/28/2016	Various	12/20/2016	Paydown	2,581	2,620	2,581	2,581		(39)		(39)					18	4
863579-RT-7	STRUCTURED ADJ RATE MTG LOAN STRUCTURED ADJ RATE MTGE 3.126% 05/25/35		08/24/2016	GUGGENHEIM CAPITAL MKTS	12/01/2016	Paydown	636,200	585,369	636,200	636,200		50,831		50,831					4,532	1,463
86359B-JV-4	STRUCTURED ASSET SECS CORP STRUCTURED ASSET SECURITIES 5.596% 03/25/34		07/18/2016	CAPITAL WEST	12/01/2016	Paydown														
86359D-JX-6	STRUCTURED ASSET SEC CORP 2005-14 2A5 5.750% 07/25/35		04/14/2016	FIFTH THIRD BANK	12/01/2016	Paydown	357,022	351,946	344,608	344,608		(7,338)		(7,338)					7,991	769
86361W-AA-9	STRUCTURED ASSET MTGE INVEST STRUCTURED ASSET MTGE INVEST 0.961% 10/25/36		07/06/2016	CITIGROUP GLOBAL MARKETS	12/25/2016	Paydown	376,457	310,577	376,457	376,457		65,880		65,880					753	96
87342R-AA-2	BELL 2016-1A TACO BELL FUNDING 3.832% 05/25/46		05/04/2016	BARCLAYS CAPITAL GROUP	11/25/2016	Paydown	5,000	5,000	5,000	5,000									103	
87342R-AB-0	BELL 2016-1A TACO BELL FUNDING 4.377% 05/25/46		05/04/2016	BARCLAYS CAPITAL GROUP	11/25/2016	Paydown	7,000	7,000	7,000	7,000									165	
87342R-AC-8	BELL 2016-1A BELL 2016-1A 4.970% 05/25/46		05/04/2016	BARCLAYS CAPITAL GROUP	11/25/2016	Paydown	93,950	93,950	93,950	93,950									2,516	
87407P-AR-1	TAL ADVANTAGE LLC TAL ADVANTAGE LLC 3.270% 11/21/39		08/31/2016	BARCLAYS CAPITAL GROUP	12/20/2016	Paydown	74,750	72,589	74,750	74,750		2,161		2,161					509	109
87407P-AT-7	TAL ADVANTAGE LLC TAL ADVANTAGE LLC 4.150% 11/21/39		08/24/2016	CREDIT SUISSE SECURITIES	12/20/2016	Paydown	66,667	62,943	66,667	66,667		3,724		3,724					576	69
918290-AB-3	VSE VOI MORTGAGE LLC VSE VOI MORTGAGE LLC 2.740% 07/20/33		09/14/2016	BANK OF AMERICA	12/20/2016	Paydown	299,226	299,179	299,226	299,226		47		47					923	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
92343V-CE-2	VERIZON COMMUNICATIONS VERIZON COMMUNICATIONS 1.350% 06/09/17		03/30/2016	WELLS FARGO	09/27/2016	Various	10,000,000	10,027,800	10,014,665	10,018,050		(9,750)		(9,750)			(3,385)	(3,385)	99,375	43,125
92532Y-AB-5	VERSUM MATERIALS VERSUM MATERIALS TERM LOAN ASS 3.498% 09/30/23		10/17/2016	DIRECT	12/30/2016	Redemption 100.0000	7,500	7,500	7,500	7,500									20,582	
92535V-AA-0	VERTICAL BRIDGE CC LLC VERTICAL BRIDGE CC LLC 5.193% 10/15/46		10/12/2016	GUGGENHEIM CAPITAL MKTS	12/15/2016	Paydown	9,001	9,001	9,001	9,001									73	
92938C-AG-2	WF-RBS COMM MORTGAGE TRUST 2013-C15, CL XA 0.522% 08/15/46		10/01/2016	Interest Capitalization	12/01/2016	Paydown													5	
000000-00-0	CAVIUM INC CAVIUM INC TERM LN B 3.909% 08/16/22		08/24/2016	DIRECT	12/19/2016	Redemption 100.0000	7,494	7,494	7,494	7,494									9,432	
93363C-AB-5	WAMU MTGE PASS THRU CERT WAMU 2006-AR7 2A 1.098% 07/25/46		09/09/2016	BAY CREST PARTNERS	12/01/2016	Paydown	88,622	74,553	88,622	88,622		14,069		14,069					758	47
95058X-AC-2	WENDYS FUNDING WENDYS FUNDING LLC 4.497% 06/15/45		09/15/2016	CREDIT SUISSE SECURITIES	12/15/2016	Paydown	10,938	10,924	10,938	10,938		14		14					170	63
95810D-AD-3	WESTERN DIGITAL CORP WESTERN DIGITAL CORP 6.382% 04/29/23		06/10/2016	DIRECT	08/19/2016	DIRECT	5,013,887	5,008,145	5,013,887	5,008,401		256		256			5,486	5,486	65,136	
95810D-AD-3	WESTERN DIGITAL CORP WESTERN DIGITAL CORP 6.382% 04/29/23		06/10/2016	DIRECT	08/17/2016	Redemption 100.0000	986,113	984,910	986,113	986,113		1,203		1,203					12,218	
95810D-AF-8	WESTERN DIGITAL CORP WESTERN DIGITAL CORP TL B1 4.632% 04/29/23		08/19/2016	DIRECT	12/30/2016	Redemption 100.0000	19,722	19,722	19,722	19,722									34,562	
98920U-AG-9	ZEBRA TECHNOLOGIES CORP ZEBRA TECHNOLOGIES CORP 4.132% 10/27/21		06/08/2016	DIRECT	12/27/2016	Redemption 100.0000	711,475	711,475	711,475	711,475									8,779	
BANODA-6K-5	BRIGHTWOOD CLO CLASS B BRIGHTWOOD CLO CLASS B 5.000% 04/12/23		04/29/2016	DIRECT	11/22/2016	DIRECT	8,666,000	8,666,000	8,666,000	8,666,000									333,152	
G2967L-AD-5	AVAGO TECHNOLOGIES AVAGO TECHNOLOGIES 4.381% 02/01/23		04/15/2016	DIRECT	08/08/2016	DIRECT	4,734,872	4,731,114	4,734,872	4,731,288		174		174			3,584	3,584	45,155	
G2967L-AD-5	AVAGO TECHNOLOGIES AVAGO TECHNOLOGIES 4.381% 02/01/23		04/15/2016	DIRECT	08/03/2016	Redemption 100.0000	2,265,128	2,263,692	2,265,128	2,265,128		1,436		1,436					85,211	
G2967L-AG-8	AVAGO TECHNOLOGIES AVAGO TECH TERM LN B3 3.881% 02/01/23		09/02/2016	DIRECT	12/15/2016	Redemption 100.0000	31,174	31,174	31,174	31,174									34,662	
895945-D#-7	TRICAN WELL SERVICES TRICAN WELL SERVICES 5.900% 04/28/21	A	04/28/2016	Interest Capitalization	08/05/2016	Redemption 100.0000	11,105	11,105	11,105	11,105									262	
895945-G#-6	TRICAN WELL SERVICES TRICAN WELL SERVICES 5.900% 04/28/21	A	04/28/2016	Interest Capitalization	09/30/2016	Security Withdraw	12,263	12,263	12,263	12,263									305	
C7052B-AD-6	GFL ENVIRONMENTAL GFL ENVIRONMENTAL TL B ASSIGN 3.748% 09/27/23	A	10/05/2016	DIRECT	12/30/2016	Redemption 100.0000	6,395	6,395	6,395	6,395									22,917	
C9413P-AU-7	VALEANT PHARMACEUTICALS 4.103% 03/13/22		08/29/2016	DIRECT	11/23/2016	Redemption 100.0000	7,653	7,642	7,653	7,653		11		11					118	
225433-AL-5	CREDIT SUISSE GRP FUND LTD CREDIT SUISSE GRO FUND LTD 3.450% 04/16/21	D	04/18/2016	CREDIT SUISSE SECURITIES	12/01/2016	Tax Free Exchange	2,000,000	2,004,640	2,004,113	2,004,113		(527)		(527)					43,125	575
225433-AQ-4	CREDIT SUISSE GRP FUND LTD CREDIT SUISSE GRP FND LTD 4.550% 04/17/26	C	04/13/2016	CREDIT SUISSE SECURITIES	12/01/2016	Tax Free Exchange	7,000,000	6,998,320	6,998,404	6,998,404		84		84					197,293	
55312Y-AG-7	ML CFC COMM MTGE TRUST ML CFC COMM MTGE TRST 5.419% 08/12/48	D	09/21/2016	APOLLO	12/01/2016	Paydown	1,627,427	1,642,194	1,627,427	1,627,427		(14,767)		(14,767)					22,048	5,144
822582-BT-8	SHELL INTERNATIONAL FIN SHELL INTERNATIONAL FINANCE 2.875% 05/10/26	D	05/05/2016	MORGAN STANLEY	06/08/2016	HSBC SECURITIES, INC	2,000,000	1,993,440	1,996,380	1,993,492		52		52			2,888	2,888	5,271	
90351D-AD-9	UBS FUNDING JERSEY LTD UBS GROUP FUNDING JERSEY LTD 3.000% 04/15/21	D	03/29/2016	UBS FINANCIAL SERVICES	11/18/2016	Various	5,000,000	4,996,250	5,043,487	4,996,545		295		295			46,942	46,942	59,263	
L29678-AF-3	ENDO LUXEMBOURG ENDO LUXEMBOURG FIN CO TERM LN 3.997% 09/25/22	D	08/16/2016	DIRECT	12/30/2016	Redemption 100.0000	15,038	14,935	15,038	15,038		102		102					29,864	
L8030P-AD-0	SAMSONITE INTL SAMSONITE INTL SA 4.131% 04/12/23	D	05/26/2016	DIRECT	12/30/2016	Redemption 100.0000	1,250	1,250	1,250	1,250									1,693	
N5945L-AP-0	NXP BV NXP BV TERM LN F ASSIGN 3.451% 12/07/20	D	09/23/2016	DIRECT	12/30/2016	Redemption 100.0000	5,332	5,332	5,332	5,332									19,972	
R9836#-AA-6	WELCO ECO SHIP WELCO ECO SHIP AS 5.300% 04/30/31	D	05/11/2016	DIRECT	12/31/2016	Redemption 100.0000	116,283	115,120	116,283	116,283		1,163		1,163					28,644	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
R9836#-AB-4	WELCO ECO SHIP WELCO ECO SHIP 5.360% 04/30/31	D	06/24/2016	DIRECT	11/30/2016	Redemption 100.0000	96,459	95,495	96,459	96,459		965		965					27,803	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							262,040,414	256,830,370	261,113,500	260,491,509		3,661,131		3,661,131			621,993	621,993	5,071,675	671,623
8399998. Total - Bonds							263,580,834	258,449,398	262,653,920	262,031,929		3,582,522		3,582,522			621,993	621,993	5,091,131	674,845
8999998. Total - Preferred Stocks																				
000000-00-0	EAGLE LIFE INSURANCE COMPANY		09/02/2016	Capital Contribution	12/31/2016	Basis Adjustment	0.000	(2,610)	(2,610)	(2,610)										
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates								(2,610)	(2,610)	(2,610)										
000000-00-0	SSgA USD LIQUIDITY FUND CLASS S2	D	03/09/2016	DIRECT	03/24/2016	DIRECT	20.000	20	20	20										
9399999. Subtotal - Common Stocks - Money Market Mutual Funds								20	20	20										
9799998. Total - Common Stocks								(2,590)	(2,590)	(2,590)										
9899999. Total - Preferred and Common Stocks								(2,590)	(2,590)	(2,590)										
9999999 - Totals								258,446,808	262,651,330	262,029,339		3,582,522		3,582,522			621,993	621,993	5,091,131	674,845

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
0999999. Total Preferred Stocks										XXX	XXX
02567@-10-9	AMERICAN EQUITY INV LIFE INS COMPANY OF NEW YORK		11135	26-3218907	2CIA1	NO		32,312,476		2,000,000.000	100.0
26968*-10-5	EAGLE LIFE INSURANCE COMPANY		13183	22-3762465	2CIA1	NO		166,607,598		2,500,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer								198,920,074		XXX	XXX
1899999. Total Common Stocks								198,920,074		XXX	XXX
1999999 - Totals								198,920,074		XXX	XXX

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

2.Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
0399999 - Total				XXX	XXX

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest					21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds																XXX	XXX	XXX		
1099999. Total - All Other Government Bonds																XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds																XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds																XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds																XXX	XXX	XXX		
	AT&T AT & T INC	0		10/12/2016	DEUTSCHE BANK	03/30/2017	4,002,828		(2,372)			4,000,000	4,005,200	315		1.418	0.986	MJSD	12,717	2,376
	ACTAVIS FUNDING SCS ACTAVIS FUNDING SCS	0		10/13/2016	HSBC SECURITIES, INC	03/01/2017	4,004,421		(5,379)			4,000,000	4,009,800	24,667		1.850	1.181	MS	19,654	9,661
	DUKE ENERGY CORP DUKE ENERGY CORP	0		11/03/2016	DEUTSCHE BANK	04/03/2017	10,009,092		(5,308)			10,000,000	10,014,400	30,947		1.238	0.881	JAJO		12,256
	FORD MOTOR CREDIT CO LLC FORD MOTOR CREDIT COMPANY	0		10/18/2016	DEUTSCHE BANK	09/08/2017	4,845,807		(211)			4,845,000	4,846,017	4,758		1.473	1.341	MJSD	16,664	7,874
	FORD MOTOR CREDIT CO LLC FORD MOTOR CREDIT CO LLC	0		09/16/2016	DEUTSCHE BANK	03/27/2017	7,003,132		(3,658)			7,000,000	7,006,790	1,582		1.627	1.066	MJSD	68,007	21,239
	KRAFT FOODS GROUP INC KRAFT FOODS GROUP INC	0		09/19/2016	CITIGROUP GLOBAL MARKETS	06/05/2017	5,021,691		(13,859)			5,000,000	5,035,550	8,125		2.250	1.230	JD	56,250	33,438
	TRIBUNE CO			06/30/2016	No Broker	08/15/2017										5.250	0.000	FA	104,423	
	CBS CORP			06/30/2016	No Broker	04/30/2017										6.250	0.000	AO	125,125	
	ENBRIDGE INC ENBRIDGE INC	0	A	05/27/2016	MORGAN STANLEY	04/01/2017	3,028,264		(65,276)			3,000,000	3,093,540	42,000		5.600	1.798	AO	84,000	28,467
	ASSOCIATED BRITISH FOODS PLC		D	06/30/2016	No Broker	03/05/2017										7.270	0.000	MS	472,550	
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							37,915,235		(96,063)			37,845,000	38,011,297	112,394		XXX	XXX	XXX	959,390	115,311
	COUNTRYWIDE HOME LOANS COUNTRYWIDE HOME LOAN	0		03/28/2016	GOLDMAN SACHS & CO.	12/31/2017	1,323,167		(285,399)				1,608,566	48,447		5.410	8.850	MON	423,419	49,042
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities							1,323,167		(285,399)				1,608,566	48,447		XXX	XXX	XXX	423,419	49,042
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							39,238,402		(381,462)			37,845,000	39,619,863	160,841		XXX	XXX	XXX	1,382,809	164,353
4899999. Total - Hybrid Securities																XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds																XXX	XXX	XXX		
6099999. Subtotal - SVO Identified Funds																XXX	XXX	XXX		
7799999. Total - Issuer Obligations							37,915,235		(96,063)			37,845,000	38,011,297	112,394		XXX	XXX	XXX	959,390	115,311
7899999. Total - Residential Mortgage-Backed Securities							1,323,167		(285,399)				1,608,566	48,447		XXX	XXX	XXX	423,419	49,042
7999999. Total - Commercial Mortgage-Backed Securities																XXX	XXX	XXX		
8099999. Total - Other Loan-Backed and Structured Securities																XXX	XXX	XXX		
8199999. Total - SVO Identified Funds																XXX	XXX	XXX		
8399999. Total Bonds							39,238,402		(381,462)			37,845,000	39,619,863	160,841		XXX	XXX	XXX	1,382,809	164,353
8699999. Total - Parent, Subsidiaries and Affiliates												XXX				XXX	XXX	XXX		
60934N-50-0	FEDERATED TREASURY OBLIGATION IS FUND #68	SD		11/01/2010	Various	XXX	15,003						15,003			0.000	0.000			
94975H-29-6	WELLS FARGO ADV TREASURY PL MM	SD		03/03/2014	Various	XXX	25,014						25,014			0.000	0.000		46	
31846V-41-9	FIRST AMERICAN TREAS OBLIG			05/15/2015	DIRECT	XXX	440,000						440,000			0.000	0.000			
857492-70-6	STATE STREET INST US GOVT FUND	M		12/31/2016	Various	XXX	343,029,057						343,029,057							
857492-70-6	STATE STREET INST US GOVT FUND			12/31/2016	Various	XXX	22,500,000						22,500,000	106,237		0.000	0.000		5,494,754	
857492-70-6	STATE STREET INST US GOVT FUND	0		12/31/2016	Various	XXX	60,115,556						60,115,556	15,277					1,028,650	
8899999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO							426,124,630					XXX	426,124,630	121,514		XXX	XXX	XXX	6,523,450	
85749P-10-1	STATE STREET INST LIQ RES FD			12/24/2015	Various	XXX										0.000	0.000		340,801	
8999999. Subtotal - All Other Money Market Mutual Funds												XXX				XXX	XXX	XXX	340,801	
9199999 - Totals							465,363,032		(381,462)			XXX	465,744,493	282,355		XXX	XXX	XXX	8,247,060	164,353

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective														XXX							XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other														XXX							XXX	XXX
0219999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
Dow Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/05/2016	01/05/2017		4,209,527			97,871		4,078		193,157			(93,793)				
Dow Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/06/2016	01/06/2017		7,293,692			148,955		6,206		277,005			(142,749)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/07/2015	01/07/2017		111,681					36					(871)				
UST 2.250% 11/15/25 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/20/2016	01/20/2017		16,561,000			245,000		10,208		87,192			(234,792)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/26/2016	01/26/2017		29,683,000			757,186		31,549		1,553,199			(725,636)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/29/2016	01/27/2017		24,047,528			603,630		25,151		1,206,239			(578,479)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/29/2016	01/30/2017		15,917,031			362,779		15,116		725,363			(347,664)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/29/2016	01/31/2017		16,531,023			354,117		14,755		687,042			(339,362)				
UST 2.250% 11/15/25 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/03/2016	02/03/2017		16,525,000			244,000		30,500		123,762			(213,500)				
UST 1.625% 02/17/17 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/17/2016	02/17/2017		20,399,000			289,000		36,125		127,193			(252,875)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/23/2016	02/23/2017		35,955,541			967,915		120,989		1,996,806			(846,925)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/26/2016	02/24/2017		27,287,672			653,558		81,695		1,243,394			(571,863)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/26/2016	02/27/2017		17,855,018			389,923		48,740		720,478			(341,182)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/26/2016	02/28/2017		19,483,339			424,269		53,034		776,125			(371,236)				
UST 1.625% 02/17/17 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/02/2016	03/03/2017		26,568,496			465,161		96,909		507,153			(368,252)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/11/2016	03/10/2017		57,454,709			1,325,166		276,076		2,247,792			(1,049,090)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/11/2016	03/13/2017		23,343,298			508,006		105,835		859,836			(402,171)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/14/2016	03/14/2017		24,089,727			586,700		122,229		997,308			(464,471)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/15/2016	03/15/2017		10,512,955			217,871		45,390		446,420			(172,481)				
UST 1.625% 02/17/17 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/16/2016	03/17/2017		25,961,000			348,000		72,500		169,024			(275,500)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/18/2016	03/18/2017		12,081,818			233,890		48,727		461,221			(185,163)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/18/2016	03/19/2017		8,302,329			155,545		32,405		302,117			(123,140)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/18/2016	03/20/2017		8,773,887			167,234		34,840		332,574			(132,394)				
UST 1.625% 02/17/17 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/06/2016	04/07/2017		27,731,000			375,000		109,375		188,860			(265,625)				
UST 1.625% 02/17/17 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/20/2016	04/21/2017		78,695,196			1,607,734		468,922		1,933,173			(1,138,812)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/22/2016	04/24/2017		20,865,813			439,043		128,054		644,725			(310,989)				
Dow Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/27/2016	04/27/2017		45,790,323			1,138,894		332,177		1,695,636			(806,717)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/29/2016	04/28/2017		66,099,562			1,606,478		468,556		2,451,309			(1,137,922)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/29/2016	05/01/2017		24,423,930			530,291		154,668		811,522			(375,623)				
UST 1.625% 02/17/17 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/04/2016	05/05/2017		32,579,269			496,126		186,047		346,194			(310,079)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/10/2016	05/10/2017		30,172,795			730,307		273,865		1,082,079			(456,442)				
UST 1.625% 02/17/17 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/11/2016	05/12/2017		31,394,000			437,000		163,875		195,667			(273,125)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/18/2016	05/18/2017		22,692,450			555,439		208,290		870,702			(347,149)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/24/2016	05/24/2017		26,170,536			661,034		247,888		984,745			(413,146)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/25/2016	05/25/2017		34,329,991			873,142		327,428		1,342,574			(545,714)				
UST 1.625% 05/15/26 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/25/2016	05/26/2017		120,980,421			2,590,067		971,275		3,398,529			(1,618,792)				
Dow Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/27/2016	05/27/2017		17,388,140			340,951		127,857		569,220			(213,094)				
Dow Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/27/2016	05/28/2017		12,343,377			250,502		93,938		409,571			(156,564)				
Dow Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/27/2016	05/29/2017		8,548,042			159,151		59,682		263,686			(99,469)				
Dow Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/27/2016	05/30/2017		29,447,648			597,421		224,033		917,362			(373,388)				
Dow Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/31/2016	05/31/2017		3,292,571			63,537		23,826		102,100			(39,710)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/03/2016	06/02/2017		62,549,711			1,433,535		657,037		1,969,245			(776,498)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/03/2016	06/05/2017		23,223,098			511,175		234,289		703,664			(276,886)				
UST 1.625% 05/15/26 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/08/2016	06/09/2017		88,926,382			1,836,400		841,683		2,199,892			(994,717)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/10/2016	06/12/2017		25,737,861			589,520		270,197		806,636			(319,323)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/15/2016	06/15/2017		42,297,476			1,068,226		489,604		1,602,781			(578,622)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/20/2016	06/20/2017		33,016,710			747,087		342,415		1,095,991			(404,672)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/21/2016	06/21/2017		10,528,782			214,530		98,326		360,499			(116,204)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/24/2016	06/23/2017		60,174,060			1,496,226		685,770		2,275,044			(810,456)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/24/2016	06/26/2017		23,788,060			523,571		239,970		784,030			(283,601)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/01/2016	06/30/2017		89,028,280			1,815,822		948,487		2,094,706			(867,335)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/01/2016	07/03/2017		14,268,856			278,165		150,673		375,600			(127,492)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/08/2016	07/07/2017		57,992,537			1,376,767		745,749		1,790,795			(631,018)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/08/2016	07/10/2017		20,116,925			421,554		228,342		548,428			(193,212)				
Dow Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/15/2016	07/14/2017		5,719,955			120,406		65,220		169,363			(55,186)				
Dow Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/15/2016	07/15/2017		11,629,407			216,089		117,048		265,249			(99,041)				
Dow Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/15/2016	07/16/2017		11,724,242			223,359		120,986		258,123			(102,373)				
Dow Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/15/2016	07/17/2017		12,501,416			243,782		132,049		298,374			(111,734)				
UST 1.625% 05/15/26 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/20/2016	07/21/2017		90,804,380			1,770,600		959,075		1,750,504			(811,525)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/22/2016	07/24/2017		18,364,508			396,326		214,677		464,977			(181,649)				
Dow Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/04/2016	08/04/2017		34,921,012			793,979		496,237		983,346			(297,742)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Dow Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/09/2016	08/09/2017		5,770,845			110,637		69,148		160,495			(41,489)				
UST 1.625% 05/15/26 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/10/2016	08/11/2017		26,702,000			372,000		232,500		167,153			(139,500)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/22/2016	08/22/2017		32,230,485			694,326		433,954		762,298			(260,372)				
Dow Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/24/2016	08/24/2017		50,327,459			1,106,961		691,844		1,289,042			(415,110)				
UST 1.50% 08/25/17 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/24/2016	08/25/2017		31,691,000			426,000		266,250		194,403			(159,750)				
Dow Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/14/2016	09/14/2017		8,819,174			189,803		134,444		288,266			(55,359)				
Dow Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/19/2016	09/19/2017		4,590,838			90,678		64,230		134,310			(26,448)				
Dow Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/29/2016	09/29/2017		5,162,744			99,761		70,664		154,431			(29,097)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/03/2016	10/03/2017		38,217,297			804,069		636,554		942,431			(167,514)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/04/2016	10/04/2017		30,686,532			675,483		534,757		819,724			(140,726)				
Dow Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/06/2016	10/06/2017		4,204,547			85,554		67,730		130,019			(17,824)				
Dow Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/11/2016	10/11/2017		5,242,300			112,498		89,061		174,211			(23,437)				
Dow Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/12/2016	10/12/2017		48,060,316			1,068,300		845,738		1,349,598			(222,563)				
UST 1.50% 08/25/17 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/12/2016	10/13/2017		90,295,312			1,774,171		1,404,552		1,898,328			(369,619)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/14/2016	10/16/2017		25,067,281			540,267		427,712		705,828			(112,556)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/21/2016	10/20/2017		62,901,211			1,425,433		1,128,468		1,763,454			(296,965)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/21/2016	10/23/2017		25,362,980			523,495		414,434		644,462			(109,061)				
UST 1.50% 08/25/17 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/26/2016	10/27/2017		37,500,572			563,475		446,085		408,490			(117,391)				
Dow Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/02/2016	11/02/2017		5,674,439			119,584		104,636		189,207			(14,948)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/03/2016	11/03/2017		31,318,961			728,218		637,191		995,857			(91,027)				
UST 1.50% 08/25/17 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/09/2016	11/10/2017		110,180,219			2,068,742		1,810,149		2,161,620			(258,593)				
Dow Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/11/2016	11/11/2017		2,000,097			39,179		34,281		54,452			(4,897)				
Dow Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/11/2016	11/12/2017		3,442,323			62,086		54,326		84,173			(7,761)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/11/2016	11/13/2017		32,554,196			783,114		685,225		955,775			(97,889)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/14/2016	11/14/2017		19,713,160			401,634		351,430		476,321			(50,204)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/15/2016	11/15/2017		26,150,074			536,561		469,491		621,972			(67,070)				
Dow Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/16/2016	11/16/2017		5,094,188			102,972		90,100		126,723			(12,871)				
UST 1.50% 08/25/17 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/16/2016	11/17/2017		101,936,496			2,080,550		1,820,481		2,173,901			(260,069)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/18/2016	11/20/2017		27,656,957			620,244		542,713		694,390			(77,530)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/21/2016	11/21/2017		19,621,157			410,538		359,221		438,101			(51,317)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/23/2016	11/22/2017		40,693,893			879,090		769,203		930,783			(109,886)				
Dow Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/23/2016	11/23/2017		3,477,370			67,023		58,645		84,457			(8,378)				

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UST 2.00% 12/01/17 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/23/2016	11/24/2017		81,069,712			1,409,419		1,233,241		1,416,437			(176,177)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/28/2016	11/28/2017		11,467,789			231,348		202,430		246,558			(28,919)				
Dow Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/02/2016	12/01/2017		75,173,446			1,684,189		1,614,015		1,842,034			(70,175)				
Dow Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/02/2016	12/02/2017		2,944,189			54,472		52,202		63,517			(2,270)				
Dow Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/02/2016	12/03/2017		2,471,151			44,572		42,715		51,624			(1,857)				
Dow Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/02/2016	12/04/2017		30,075,186			589,113		564,567		644,825			(24,546)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/07/2016	12/07/2017		36,104,839			776,530		744,175		749,254			(32,355)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/09/2016	12/08/2017		70,261,990			1,497,152		1,434,771		1,376,328			(62,381)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/09/2016	12/11/2017		23,790,729			481,293		461,239		441,547			(20,054)				
Dow Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/14/2016	12/14/2017		87,183,643			1,703,864		1,632,870		1,462,397			(70,994)				
UST 2.00% 12/01/17 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/14/2016	12/15/2017		73,201,946			1,413,382		1,354,491		1,273,785			(58,891)				
Dow Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/23/2016	12/22/2017		62,769,419			1,323,433		1,268,290		1,181,881			(55,143)				
Dow Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/23/2016	12/23/2017		2,178,821			42,786		41,004		35,375			(1,783)				
Dow Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/23/2016	12/24/2017		1,319,906			20,008		19,174		15,567			(834)				
Dow Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/23/2016	12/26/2017		16,997,807			305,375		292,651		271,178			(12,724)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/27/2016	12/27/2017		25,064,596			506,004		484,921		451,183			(21,084)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/28/2016	12/28/2017		57,824,664			1,273,803		1,220,728		1,193,374			(53,075)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/15/2016	06/15/2018		194,523			2,782		2,028		9,123			(753)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/24/2016	08/24/2018		184,573			1,855		1,507		5,149			(348)				
UST 2.250% 11/15/25 Total Return Options		N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/06/2016	01/06/2017		17,222,000			239,000		9,958		77,716			(229,042)				
UST 2.250% 11/15/25 Total Return Options		N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/13/2016	01/13/2017		19,235,000			269,000		11,208		78,102			(257,792)				
S&P 500 Index Option MAV		N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/14/2015	01/14/2017		158,956					103					(2,472)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/21/2016	01/20/2017		33,842,786			724,577		30,191		1,504,638			(694,386)				
UST 2.250% 11/15/25 Total Return Options		N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	01/27/2016	01/27/2017		17,085,000			246,000		10,250		93,955			(235,750)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/01/2016	02/01/2017		4,213,605			63,087		7,886		71,884			(55,201)				
S&P Digital		N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/12/2016	02/10/2017		1,462,000			21,491		2,686		36,160			(18,805)				
S&P Digital		N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/12/2016	02/13/2017		760,348			11,177		1,397		18,778			(9,780)				
S&P Digital		N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/12/2016	02/14/2017		641,836			9,435		1,179		15,843			(8,256)				
S&P 500 Index Option MAV		N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/16/2016	02/16/2017		11,181,730			224,385		28,048		475,385			(196,337)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/22/2016	02/22/2017		3,594,758			53,933		6,742		50,383			(47,192)				
UST 1.625% 02/17/17 Total Return Options		N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/24/2016	02/24/2017		19,371,000			289,000		36,125		118,417			(252,875)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/03/2016	03/03/2017		7,394,118			117,752		24,532		87,823			(93,220)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/08/2016	03/08/2017		6,680,902			98,026		20,422		92,531			(77,604)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	03/17/2016	03/17/2017		18,499,305			309,762		64,534		406,012			(245,228)				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option MAV		N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	03/18/2015	03/18/2017		318,476					770					(3,694)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	03/21/2016	03/21/2017		5,143,264			71,602		14,917		29,698			(56,685)				
UST 1.625% 02/17/17 Total Return Options		N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	03/23/2016	03/24/2017		25,507,000			360,000		75,000		156,735			(285,000)				
S&P 500 Index Option MAV		N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	04/05/2016	04/05/2017		11,881,135			228,274		66,580		457,076			(161,694)				
S&P 500 Index Option MAV		N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	04/06/2016	04/06/2017		9,225,064			186,030		54,259		338,890			(131,771)				
S&P Digital		N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	04/08/2016	04/07/2017		2,842,625			43,492		12,685		62,840			(30,807)				
S&P Digital		N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	04/08/2016	04/10/2017		877,571			13,427		3,916		19,358			(9,511)				
UST 1.625% 02/17/17 Total Return Options		N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	04/13/2016	04/13/2017		43,811,334			629,730		183,671		302,360			(446,059)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	04/15/2016	04/17/2017		7,374,764			108,220		31,564		60,583			(76,656)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	04/22/2016	04/21/2017		13,700,193			199,098		58,070		72,701			(141,028)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	04/22/2016	04/24/2017		5,957,733			87,967		25,657		33,549			(62,310)				
UST 1.625% 02/17/17 Total Return Options		N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	04/27/2016	04/28/2017		27,128,000			379,000		110,542		183,175			(268,458)				
S&P 500 Index Option MAV		N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	05/18/2016	05/18/2017		12,906,210			290,514		108,943		578,349			(181,572)				
UST 1.625% 05/15/26 Total Return Options		N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	05/18/2016	05/19/2017		37,585,699			596,944		223,854		603,755			(373,090)				
UST 1.625% 05/15/26 Total Return Options		N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	06/22/2016	06/23/2017		29,590,000			408,000		187,000		193,785			(221,000)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	06/30/2016	06/30/2017		16,081,228			259,972		119,154		227,548			(140,818)				
UST 1.625% 05/15/26 Total Return Options		N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	07/06/2016	07/07/2017		27,294,000			384,000		208,000		157,357			(176,000)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	07/11/2016	07/11/2017		1,710,268			24,455		13,247		8,002			(11,209)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	07/28/2016	07/28/2017		32,620,867			773,160		418,795		920,441			(354,365)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	08/01/2016	08/01/2017		21,847,456			393,099		245,687		360,197			(147,412)				
S&P 500 Index Option MAV		N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	08/19/2015	08/19/2017		141,068					987		221			(1,580)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	08/29/2016	08/29/2017		21,202,355			381,818		238,636		337,267			(143,182)				
UST 1.50% 08/25/17 Total Return Options		N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	08/31/2016	09/01/2017		25,584,000			366,000		228,750		157,125			(137,250)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/08/2016	09/08/2017		26,193,865			483,427		342,427		326,147			(141,000)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/13/2016	09/13/2017		5,023,171			71,120		50,377		63,601			(20,743)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/14/2016	09/14/2017		8,644,884			140,069		99,215		132,529			(40,853)				
UST 1.50% 08/25/17 Total Return Options		N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/14/2016	09/15/2017		30,686,000			430,000		304,583		188,124			(125,417)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/19/2016	09/19/2017		6,323,480			94,120		66,669		82,555			(27,452)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/27/2016	09/27/2017		23,455,665			420,051		297,536		397,958			(122,515)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/28/2016	09/28/2017		31,183,154			555,141		393,225		508,337			(161,916)				
UST 1.50% 08/25/17 Total Return Options		N/A	Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	10/05/2016	10/06/2017		30,795,000			415,000		328,542		201,648			(86,458)				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	10/11/2016	10/11/2017		4,577,159			62,942		49,829		68,081			(13,113)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	10/12/2016	10/12/2017		13,453,387			216,502		171,397		231,417			(45,104)				
Dow Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	10/25/2016	10/25/2017		7,147,098			143,996		113,997		216,886			(29,999)				
Dow Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	11/17/2016	11/17/2017		6,651,255			129,896		113,659		159,923			(16,237)				
Dow Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	11/22/2016	11/22/2017		4,252,575			73,796		64,571		86,259			(9,224)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	11/25/2016	11/24/2017		42,880,936			946,089		827,827		987,759			(118,261)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	11/25/2016	11/25/2017		27,802,925			508,298		444,760		457,248			(63,537)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	11/25/2016	11/26/2017		16,411,049			298,871		261,512		268,849			(37,359)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	11/25/2016	11/27/2017		35,709,924			617,029		539,901		587,426			(77,129)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	11/28/2016	11/28/2017		12,228,147			206,020		180,268		202,994			(25,753)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	11/29/2016	11/29/2017		28,181,521			592,872		518,763		626,371			(74,109)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	11/30/2016	11/30/2017		45,683,179			984,485		861,424		1,056,832			(123,061)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	12/01/2016	12/01/2017		42,770,152			1,030,217		987,292		1,130,957			(42,926)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	12/06/2016	12/06/2017		30,483,281			593,118		568,404		617,506			(24,713)				
Dow Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	12/07/2016	12/07/2017		8,986,675			176,686		169,324		180,247			(7,362)				
UST 2.00% 12/01/17 Total Return Options		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	12/07/2016	12/08/2017		69,693,247			1,255,481		1,203,169		1,154,261			(52,312)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	12/13/2016	12/13/2017		32,506,018			639,046		612,419		568,312			(26,627)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	12/15/2016	12/15/2017		37,189,255			617,248		591,530		418,054			(25,719)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	12/19/2016	12/19/2017		28,678,225			460,265		441,087		312,308			(19,178)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/04/2016	01/04/2017		68,934,274			1,619,802		67,492		2,948,100			(1,552,310)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/05/2016	01/05/2017		77,461,489			1,526,240		63,593		1,577,756			(1,462,647)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/08/2016	01/08/2017		30,070,377			491,593		20,483		913,610			(471,110)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/08/2016	01/09/2017		16,658,866			284,043		11,835		659,651			(272,208)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/08/2016	01/10/2017		24,012,493			459,634		19,151		1,415,882			(440,482)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/11/2016	01/11/2017		40,887,364			948,049		39,502		1,864,747			(908,547)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/12/2016	01/12/2017		33,149,715			523,427		21,809		1,214,869			(501,618)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/15/2016	01/13/2017		37,735,629			1,002,736		41,781		2,084,607			(960,955)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/14/2016	01/14/2017		33,452,813			551,171		22,965		884,878			(528,205)				
Dow Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/15/2016	01/15/2017		2,790,491			53,737		2,239		101,688			(51,498)				
Dow Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/15/2016	01/16/2017		748,466			19,378		807		39,282			(18,570)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/15/2016	01/17/2017		3,850,806			72,788		3,033		130,209			(69,756)				

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Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/15/2016	01/18/2017		6,184,977			154,540		6,439		295,140			(148,101)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/19/2016	01/19/2017		30,696,892			466,031		19,418		1,728,760			(446,613)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/22/2016	01/20/2017		23,936,716			589,500		24,563		1,221,689			(564,938)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/22/2016	01/22/2017		10,695,363			222,594		9,275		474,795			(213,320)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/22/2016	01/23/2017		9,666,656			206,254		8,594		419,304			(197,660)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/22/2016	01/24/2017		12,351,815			254,426		10,601		510,887			(243,825)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/25/2016	01/25/2017		26,049,406			451,808		18,825		1,453,529			(432,982)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/29/2016	01/27/2017		27,400,316			438,229		18,260		765,565			(419,969)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/28/2016	01/28/2017		27,429,558			435,705		18,154		1,437,684			(417,551)				
Dow Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/29/2016	01/29/2017		1,910,805			36,054		1,502		72,561			(34,552)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/29/2016	01/30/2017		3,510,195			80,109		3,338		161,621			(76,771)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/29/2016	01/31/2017		3,838,908			78,228		3,259		148,143			(74,968)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/01/2016	02/01/2017		37,621,611			634,136		79,267		2,088,359			(554,869)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/05/2016	02/03/2017		26,041,461			702,291		87,786		1,509,215			(614,504)				
Dow Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/05/2016	02/05/2017		28,438,519			443,545		55,443		1,180,766			(388,102)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/05/2016	02/06/2017		30,409,254			527,737		65,967		1,086,666			(461,770)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/05/2016	02/07/2017		42,315,620			810,339		101,292		2,078,188			(709,046)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/09/2016	02/09/2017		57,084,913			1,113,162		139,145		3,514,930			(974,017)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/10/2016	02/10/2017		89,891,543			1,967,151		245,894		5,708,718			(1,721,257)				
Dow Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/12/2016	02/12/2017		2,402,703			48,600		6,075		94,262			(42,525)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/12/2016	02/13/2017		16,493,182			376,922		47,115		741,619			(329,807)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/12/2016	02/14/2017		17,898,320			356,931		44,616		663,267			(312,314)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/12/2016	02/15/2017		20,531,656			469,397		58,675		911,266			(410,722)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/16/2016	02/16/2017		22,789,842			298,940		37,368		1,142,666			(261,573)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/19/2016	02/17/2017		67,596,101			1,367,133		170,892		3,247,751			(1,196,242)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/19/2016	02/19/2017		38,418,865			631,092		78,886		1,708,908			(552,205)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/19/2016	02/20/2017		24,548,885			455,223		56,903		1,184,132			(398,320)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/19/2016	02/21/2017		44,045,029			772,951		96,619		1,975,372			(676,332)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/24/2016	02/24/2017		39,398,790			949,100		118,637		1,917,550			(830,462)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/26/2016	02/26/2017		26,258,012			415,137		51,892		880,761			(363,245)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/26/2016	02/27/2017		24,047,505			391,234		48,904		465,769			(342,330)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/26/2016	02/28/2017		23,441,833			371,762		46,470		885,714			(325,292)				

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S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/01/2016	03/01/2017		11,740,850			226,226		47,130		462,904			(179,096)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/02/2016	03/02/2017		81,554,313			1,683,590		350,748		3,480,623			(1,332,842)				
S&P Digital		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/04/2016	03/03/2017		11,213,644			222,462		46,346		388,585			(176,116)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/04/2016	03/04/2017		47,401,239			799,196		166,499		1,641,931			(632,697)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/04/2016	03/05/2017		33,363,621			595,001		123,959		1,106,666			(471,043)				
S&P Digital		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/04/2016	03/06/2017		29,841,626			525,872		109,557		830,487			(416,316)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/09/2016	03/09/2017		12,496,744			267,866		55,805		569,433			(212,061)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/10/2016	03/10/2017		10,467,496			216,097		45,020		445,952			(171,077)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/11/2016	03/11/2017		13,525,833			270,245		56,301		539,811			(213,944)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/11/2016	03/12/2017		9,494,368			194,326		40,485		394,499			(153,842)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/11/2016	03/13/2017		8,795,233			172,905		36,022		345,474			(136,883)				
S&P Digital		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/14/2016	03/14/2017		26,021,056			418,369		87,160		935,857			(331,209)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/16/2016	03/16/2017		28,179,243			459,150		95,656		1,073,040			(363,494)				
S&P Digital		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/17/2016	03/17/2017		6,973,371			141,106		29,397		245,445			(111,709)				
S&P Digital		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/21/2016	03/21/2017		32,684,878			545,083		113,559		1,183,029			(431,524)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/22/2016	03/22/2017		27,433,257			449,680		93,683		945,793			(355,997)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/23/2016	03/23/2017		11,272,439			224,375		47,715		470,977			(182,287)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/28/2016	03/28/2017		29,542,620			494,055		102,928		748,714			(391,127)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/29/2016	03/29/2017		37,390,095			666,858		138,929		1,199,226			(527,929)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/01/2016	04/01/2017		38,480,197			653,827		190,700		1,233,408			(463,128)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/01/2016	04/02/2017		23,060,762			396,793		115,731		726,971			(281,062)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/01/2016	04/03/2017		16,986,405			316,399		92,283		474,060			(224,116)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/05/2016	04/05/2017		4,867,046			70,276		20,497		32,636			(49,779)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/08/2016	04/08/2017		36,564,474			627,357		182,979		1,278,340			(444,378)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/08/2016	04/09/2017		36,936,839			634,055		184,933		1,502,602			(449,122)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/08/2016	04/10/2017		21,304,372			337,114		98,325		982,878			(238,789)				
S&P Digital		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/11/2016	04/11/2017		49,652,766			1,041,204		303,685		2,178,837			(737,520)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/12/2016	04/12/2017		5,043,161			73,381		21,403		28,650			(51,978)				
S&P Digital		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/13/2016	04/13/2017		16,017,389			309,682		90,324		517,279			(219,358)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/14/2016	04/14/2017		34,202,027			586,405		171,035		858,291			(415,370)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/18/2016	04/18/2017		41,959,930			886,231		258,484		1,227,158			(627,747)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/19/2016	04/19/2017		10,316,911			207,616		60,555		318,426			(147,061)				
S&P Digital		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/20/2016	04/20/2017		27,499,246			473,442		138,087		529,952			(335,355)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/21/2016	04/21/2017		32,500,461			781,751		228,011		1,144,764			(553,740)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/25/2016	04/25/2017		2,984,442			43,698		12,745		16,647			(30,953)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/26/2016	04/26/2017		26,606,875			440,816		128,571		344,498			(312,245)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/02/2016	05/02/2017		26,681,211			436,950		163,856		666,678			(273,094)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/04/2016	05/04/2017		61,227,133			1,379,033		517,137		2,206,250			(861,896)				
S&P Digital		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/06/2016	05/05/2017		93,416,211			1,951,931		731,974		2,735,430			(1,219,957)				
S&P Digital		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/06/2016	05/08/2017		24,198,407			520,559		195,210		807,876			(325,349)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/09/2016	05/09/2017		23,931,111			394,456		147,921		850,917			(246,535)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/10/2016	05/10/2017		25,322,591			398,257		149,346		827,608			(248,911)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/11/2016	05/11/2017		32,979,734			869,182		325,943		1,355,950			(543,239)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/13/2016	05/13/2017		37,424,458			633,395		238,009		1,323,564			(397,167)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/13/2016	05/14/2017		27,416,243			473,705		177,639		1,012,357			(296,066)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/13/2016	05/15/2017		30,352,261			498,473		186,927		1,031,444			(311,546)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/16/2016	05/16/2017		5,021,165			82,727		31,023		37,064			(51,704)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/17/2016	05/17/2017		32,197,625			508,277		190,604		1,037,911			(317,673)				
S&P Digital		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/18/2016	05/18/2017		32,096,918			510,759		191,535		1,106,613			(319,225)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/19/2016	05/19/2017		37,214,759			934,612		350,480		1,500,640			(584,133)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/20/2016	05/20/2017		34,332,607			562,627		210,985		1,140,330			(351,642)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/20/2016	05/21/2017		31,198,381			534,531		200,449		1,232,292			(334,082)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/20/2016	05/22/2017		30,952,117			522,772		196,040		1,132,773			(326,733)				
S&P Digital		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/23/2016	05/23/2017		31,267,755			503,402		188,776		1,052,965			(314,626)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/24/2016	05/24/2017		28,123,325			454,804		170,551		491,537			(284,252)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/25/2016	05/25/2017		24,381,882			444,333		166,625		483,572			(277,708)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/26/2016	05/26/2017		20,847,460			589,409		221,028		867,547			(368,381)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/27/2016	05/27/2017		40,407,164			688,151		259,418		251,520			(433,725)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/27/2016	05/28/2017		30,619,711			565,365		212,012		421,420			(353,353)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/27/2016	05/29/2017		31,699,603			542,953		203,607		581,605			(339,346)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/27/2016	05/30/2017		19,381,554			342,636		128,489		537,805			(214,148)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/03/2016	06/02/2017		47,476,155			848,528		388,909		1,131,453			(459,619)				
Dow Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/03/2016	06/03/2017		13,524,885			268,795		123,198		437,433			(145,597)				
Dow Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/03/2016	06/04/2017		16,551,437			309,420		141,817		485,732			(167,602)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/03/2016	06/05/2017		12,008,401			242,015		110,924		382,738			(131,092)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/06/2016	06/06/2017		24,186,018			387,381		177,549		214,544			(209,831)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/07/2016	06/07/2017		31,219,486			737,690		338,108		1,006,095			(399,582)				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/08/2016	06/08/2017		37,371,331			669,478		306,844		833,701			(362,634)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/14/2016	06/14/2017		32,926,902			503,284		230,672		850,460			(272,612)				
S&P Digital		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/15/2016	06/15/2017		27,685,309			464,418		212,858		759,076			(251,560)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/17/2016	06/16/2017		96,756,107			2,366,038		1,084,434		3,377,016			(1,281,604)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/17/2016	06/17/2017		36,921,908			603,922		276,798		971,338			(327,124)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/17/2016	06/18/2017		26,682,840			443,251		203,157		765,327			(240,094)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/17/2016	06/19/2017		58,398,486			1,123,083		514,746		1,777,240			(608,336)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/21/2016	06/21/2017		34,863,474			843,297		386,511		1,173,602			(456,786)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/22/2016	06/22/2017		5,639,714			118,042		54,103		206,329			(63,940)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/24/2016	06/23/2017		7,425,496			166,782		76,442		264,183			(90,340)				
Dow Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/24/2016	06/24/2017		55,689,991			1,039,913		476,627		1,829,944			(563,286)				
Dow Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/24/2016	06/25/2017		48,387,380			905,894		415,202		1,573,565			(490,693)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/24/2016	06/26/2017		40,577,986			741,791		339,987		1,243,762			(401,803)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/28/2016	06/28/2017		4,305,131			91,426		41,904		166,636			(49,523)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/29/2016	06/29/2017		30,524,806			505,291		231,592		742,173			(273,700)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/01/2016	07/01/2017		36,764,847			643,429		348,524		884,679			(294,905)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/01/2016	07/02/2017		29,129,895			516,523		279,784		671,114			(236,740)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/01/2016	07/03/2017		18,746,182			329,924		178,709		355,309			(151,215)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/06/2016	07/06/2017		46,518,896			1,164,583		630,816		1,657,265			(533,767)				
S&P Digital		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/11/2016	07/11/2017		19,183,763			426,157		230,835		547,285			(195,322)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/18/2016	07/18/2017		22,200,645			385,269		208,687		435,025			(176,582)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/22/2016	07/21/2017		5,106,432			104,636		56,678		140,416			(47,958)				
Dow Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/22/2016	07/22/2017		56,563,446			1,020,028		552,515		1,070,225			(467,513)				
Dow Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/22/2016	07/23/2017		42,722,740			775,126		419,860		792,629			(355,266)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/22/2016	07/24/2017		35,275,232			655,746		355,196		742,122			(300,550)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/25/2016	07/25/2017		3,576,279			51,462		27,875		16,544			(23,587)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/27/2016	07/27/2017		67,181,100			1,436,339		778,017		1,638,462			(658,322)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/29/2016	07/28/2017		40,090,794			751,050		406,819		819,404			(344,231)				
Dow Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/29/2016	07/29/2017		43,697,346			771,914		418,120		792,231			(353,794)				
Dow Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/29/2016	07/30/2017		32,037,676			578,983		313,616		621,671			(265,367)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/29/2016	07/31/2017		29,740,550			541,021		293,053		584,804			(247,968)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/01/2016	08/01/2017		5,210,146			81,050		50,656		48,213			(30,394)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/05/2016	08/05/2017		37,424,812			667,898		419,480		305,496			(253,732)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/05/2016	08/06/2017		26,797,270			503,381		314,613		225,723			(188,768)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/05/2016	08/07/2017		24,466,509			451,213		282,008		293,392			(169,205)				
SPXDSUN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/10/2016	08/10/2017		33,885,607			613,546		383,466		482,523			(230,080)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/12/2016	08/11/2017		6,677,988			132,356		82,722		180,503			(49,633)				
Dow Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/12/2016	08/12/2017		2,367,325			38,091		26,526		60,445			(18,634)				
Dow Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/12/2016	08/13/2017		1,893,431			34,860		21,788		54,136			(13,073)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/12/2016	08/14/2017		5,729,929			113,723		71,077		163,683			(42,646)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/16/2016	08/16/2017		5,137,463			103,972		64,982		146,438			(38,989)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/18/2016	08/18/2017		34,094,436			605,954		378,721		528,306			(227,233)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/19/2016	08/19/2017		31,455,813			576,679		360,424		531,355			(216,255)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/19/2016	08/20/2017		24,387,911			462,486		289,054		392,872			(173,432)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/19/2016	08/21/2017		26,195,695			469,338		293,337		415,368			(176,002)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/22/2016	08/22/2017		23,472,422			423,071		264,419		388,480			(158,652)				
SPXDSUN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/29/2016	08/29/2017		3,207,327			49,488		30,930		19,689			(18,558)				
S&P Digital		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/31/2016	08/31/2017		30,113,233			566,737		354,211		587,027			(212,526)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/02/2016	09/02/2017		23,825,250			424,516		300,699		270,205			(123,817)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/02/2016	09/03/2017		22,327,844			427,086		302,519		245,709			(124,567)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/02/2016	09/04/2017		27,764,838			496,782		351,887		256,696			(144,895)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/02/2016	09/05/2017		19,426,443			355,359		251,713		174,094			(103,647)				
S&P Digital		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/09/2016	09/08/2017		3,179,328			48,644		34,456		57,131			(14,188)				
S&P Digital		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/09/2016	09/11/2017		1,269,868			19,429		13,762		22,808			(5,667)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/14/2016	09/14/2017		16,514,738			341,702		242,039		468,810			(99,663)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/16/2016	09/16/2017		36,052,373			653,946		463,212		837,585			(190,734)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/16/2016	09/17/2017		29,467,073			534,270		378,441		646,253			(155,829)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/16/2016	09/18/2017		25,659,021			446,504		316,273		599,781			(130,230)				
S&P Digital		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/19/2016	09/19/2017		11,698,141			225,018		159,388		296,316			(65,630)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/21/2016	09/21/2017		8,697,308			177,673		125,851		262,928			(51,821)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/23/2016	09/22/2017		66,686,590			1,531,798		1,085,024		1,819,872			(446,774)				
Dow Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/23/2016	09/23/2017		34,929,935			654,056		463,289		712,010			(190,766)				
Dow Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/23/2016	09/24/2017		28,035,211			539,600		382,217		629,260			(157,383)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/23/2016	09/25/2017		50,735,873			995,989		705,492		1,115,892			(290,497)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/26/2016	09/26/2017		5,009,055			101,049		71,576		154,606			(29,473)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/28/2016	09/28/2017		9,832,366			194,627		137,861		277,236			(56,766)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/30/2016	09/30/2017		38,251,607			697,001		493,709		693,546			(203,292)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/30/2016	10/01/2017		28,828,861			552,894		391,633		487,103			(161,261)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/30/2016	10/02/2017		27,751,272			492,635		348,950		358,862			(143,685)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/03/2016	10/03/2017		6,378,189			125,009		98,966		186,969			(26,044)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/04/2016	10/04/2017		18,029,349			359,655		284,727		443,165			(74,928)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/07/2016	10/06/2017		64,647,504			1,479,742		1,171,462		1,778,871			(308,280)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/07/2016	10/07/2017		20,065,798			395,070		312,763		500,821			(82,306)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/07/2016	10/08/2017		12,723,050			252,388		199,807		318,654			(52,581)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/07/2016	10/09/2017		33,244,332			703,673		557,075		859,291			(146,599)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/14/2016	10/14/2017		31,685,460			537,401		427,075		720,509			(114,021)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/14/2016	10/15/2017		22,599,157			398,682		315,624		519,271			(83,059)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/14/2016	10/16/2017		21,353,858			361,025		285,811		482,267			(75,214)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/17/2016	10/17/2017		20,700,602			343,619		272,032		456,831			(71,587)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/18/2016	10/18/2017		17,002,556			338,385		267,888		465,728			(70,497)				
S&P Digital		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/19/2016	10/19/2017		28,169,513			493,835		390,952		619,400			(102,882)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/20/2016	10/20/2017		31,960,023			533,430		422,299		638,328			(111,131)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/21/2016	10/21/2017		35,460,728			596,005		471,838		750,325			(124,168)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/21/2016	10/22/2017		27,554,241			497,979		394,234		644,998			(103,746)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/21/2016	10/23/2017		24,479,268			417,173		330,262		525,450			(86,911)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/24/2016	10/24/2017		2,813,434			44,429		35,173		52,334			(9,256)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/26/2016	10/26/2017		7,452,135			118,173		93,554		390,320			(24,619)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/01/2016	11/01/2017		30,058,491			485,836		425,106		706,038			(60,729)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/02/2016	11/02/2017		27,104,167			461,933		404,191		656,209			(57,742)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/04/2016	11/03/2017		64,228,427			1,471,947		1,287,954		2,035,357			(183,993)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/04/2016	11/06/2017		26,754,275			589,713		515,999		815,965			(73,714)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/08/2016	11/08/2017		26,714,072			458,502		401,189		460,296			(57,313)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/11/2016	11/11/2017		11,766,328			223,424		195,496		288,907			(27,928)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/11/2016	11/12/2017		11,383,728			219,440		192,010		283,616			(27,430)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/11/2016	11/13/2017		8,863,503			160,082		140,072		206,624			(20,010)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/15/2016	11/15/2017		20,875,160			360,862		315,754		323,109			(45,108)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/18/2016	11/18/2017		38,002,721			665,587		582,389		620,551			(83,198)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/18/2016	11/19/2017		26,311,062			461,722		404,007		421,135			(57,715)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/18/2016	11/20/2017		26,260,068			446,870		391,012		381,920			(55,859)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P Digital		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/23/2016	11/22/2017		29,578,754			503,089		440,203		462,692			(62,886)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/23/2016	11/23/2017		28,301,649			511,104		447,216		453,947			(63,888)				
S&P Digital		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/23/2016	11/24/2017		26,203,728			443,295		387,883		401,370			(55,412)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/28/2016	11/28/2017		2,995,223			61,245		53,589		70,549			(7,656)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/06/2016	12/06/2017		35,945,996			605,699		580,462		549,591			(25,237)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/07/2016	12/07/2017		31,333,335			527,194		505,227		399,906			(21,966)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/16/2016	12/15/2017		7,322,622			136,008		130,341		123,180			(5,667)				
Dow Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/16/2016	12/16/2017		2,966,176			50,883		48,763		44,305			(2,120)				
Dow Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/16/2016	12/17/2017		2,522,019			41,826		40,083		36,267			(1,743)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/16/2016	12/18/2017		6,382,205			114,614		109,838		102,417			(4,776)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/20/2016	12/20/2017		37,516,345			620,666		594,805		389,381			(25,861)				
S&P Digital		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/23/2016	12/22/2017		6,213,899			95,383		91,409		85,912			(3,974)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/23/2016	03/23/2018		133,366			3,433		2,074		6,228			(1,359)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/13/2016	04/13/2018		112,060			2,761		1,783		3,742			(978)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/07/2016	10/09/2018		431,083			10,264		9,195		18,013			(1,069)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	12/31/2015	01/02/2017		19,694,695							112,026			(361,711)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	12/31/2015	01/03/2017		17,449,948							33,702			(311,817)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	01/15/2016	01/15/2017		24,154,439			385,806		16,075		1,066,949			(369,731)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	01/15/2016	01/16/2017		14,628,660			248,885		10,370		999,609			(238,515)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	01/15/2016	01/17/2017		15,701,170			255,548		10,648		1,060,466			(244,900)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	01/15/2016	01/18/2017		24,696,641			449,459		18,727		1,840,891			(430,731)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	01/22/2016	01/22/2017		28,347,441			450,101		18,754		1,839,580			(431,346)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	01/22/2016	01/23/2017		20,986,853			338,247		14,094		1,190,661			(324,153)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	01/22/2016	01/24/2017		20,887,676			352,019		14,667		1,011,854			(337,351)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	02/04/2016	02/04/2017		32,504,841			512,451		64,056		1,606,941			(448,395)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	02/12/2016	02/12/2017		28,967,605			417,267		52,158		2,124,037			(365,108)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	02/12/2016	02/13/2017		19,280,950			280,573		35,072		1,026,171			(245,502)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	02/12/2016	02/14/2017		15,474,067			220,395		27,549		820,839			(192,846)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	02/12/2016	02/15/2017		14,336,413			202,721		25,340		734,562			(177,380)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	02/18/2016	02/18/2017		24,198,548			381,212		47,651		1,169,535			(333,560)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	02/22/2016	02/22/2017		25,026,128			378,488		47,311		1,184,639			(331,177)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	02/24/2016	02/24/2017		34,854,306			535,977		66,997		1,211,606			(468,979)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	02/25/2016	02/25/2017		29,430,902			471,837		58,980		1,091,955			(412,857)				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	03/07/2016	03/07/2017		23,171,311			353,552		73,657		810,054			(279,895)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	03/09/2016	03/09/2017		20,383,275			332,564		69,284		1,112,690			(263,280)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	03/11/2016	03/11/2017		33,907,912			550,344		114,655		1,973,977			(435,689)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	03/11/2016	03/12/2017		25,294,111			418,856		87,262		1,421,108			(331,594)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	03/11/2016	03/13/2017		22,019,073			352,643		73,467		789,446			(279,176)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	03/15/2016	03/15/2017		22,927,295			358,897		74,770		773,568			(284,127)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	03/17/2016	03/17/2017		30,014,554			715,206		149,001		1,178,307			(566,205)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	03/18/2016	03/18/2017		36,666,984			606,264		126,305		1,186,156			(479,959)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	03/18/2016	03/19/2017		26,141,946			449,322		93,609		861,186			(355,713)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	03/18/2016	03/20/2017		22,443,620			370,245		77,134		644,852			(293,111)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	03/23/2016	03/23/2017		26,216,565			421,124		87,734		845,638			(333,390)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	03/24/2016	03/24/2017		38,324,261			659,153		137,324		933,496			(521,830)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	03/24/2016	03/25/2017		34,034,645			577,550		120,323		839,682			(457,227)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	03/24/2016	03/26/2017		32,001,940			545,449		113,635		719,142			(431,814)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	03/24/2016	03/27/2017		31,047,658			522,274		108,807		319,944			(413,467)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/05/2016	04/05/2017		29,657,537			484,189		141,222		486,323			(342,968)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/07/2016	04/07/2017		31,022,922			511,692		149,244		791,389			(362,449)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/12/2016	04/12/2017		32,461,764			532,904		155,430		1,298,059			(377,474)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/13/2016	04/13/2017		33,473,517			605,540		176,616		867,068			(428,924)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/15/2016	04/15/2017		36,851,884			642,124		187,286		933,493			(454,837)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/15/2016	04/16/2017		28,270,835			501,101		146,155		818,450			(354,947)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/15/2016	04/17/2017		28,212,202			486,446		141,880		685,854			(344,566)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/22/2016	04/22/2017		28,072,005			496,236		144,736		705,144			(351,501)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/22/2016	04/23/2017		30,329,944			535,068		156,061		738,870			(379,006)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/22/2016	04/24/2017		28,463,433			498,586		145,421		429,063			(353,165)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/27/2016	04/27/2017		33,647,318			594,777		173,477		200,417			(421,300)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/28/2016	04/28/2017		36,037,194			636,688		185,701		597,820			(450,987)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/29/2016	04/29/2017		38,875,094			654,596		190,924		1,012,209			(463,672)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/29/2016	04/30/2017		29,309,331			495,407		144,494		1,067,124			(350,913)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/29/2016	05/01/2017		25,442,111			449,399		131,075		922,003			(318,324)				

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/03/2016	05/03/2017		26,897,950			438,521		164,445		702,317			(274,076)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/06/2016	05/06/2017		38,510,309			639,026		239,635		626,249			(399,391)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/06/2016	05/07/2017		28,862,518			482,795		181,048		629,362			(301,747)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/06/2016	05/08/2017		31,525,216			512,369		192,138		920,753			(320,231)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/16/2016	05/16/2017		23,846,950			385,467		144,550		721,801			(240,917)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/19/2016	05/19/2017		38,505,779			623,412		233,780		1,447,367			(389,633)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/26/2016	05/26/2017		22,623,640			379,669		142,376		323,361			(237,293)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/31/2016	05/31/2017		18,553,544			288,962		108,361		448,031			(180,602)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/01/2016	06/01/2017		35,210,628			581,103		266,339		828,439			(314,764)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/03/2016	06/03/2017		37,249,626			657,570		301,386		771,794			(356,184)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/03/2016	06/04/2017		31,004,446			543,685		249,189		600,264			(294,496)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/03/2016	06/05/2017		25,843,439			450,684		206,563		291,083			(244,120)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/07/2016	06/07/2017		27,345,982			441,537		202,371		359,666			(239,166)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/10/2016	06/10/2017		38,677,590			640,516		293,570		1,222,499			(346,946)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/10/2016	06/11/2017		32,932,688			552,056		253,026		989,515			(299,031)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/10/2016	06/12/2017		28,271,452			465,060		213,152		827,867			(251,907)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/13/2016	06/13/2017		25,754,947			419,334		192,195		671,709			(227,139)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/16/2016	06/16/2017		36,525,921			587,303		269,180		992,456			(318,122)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/21/2016	06/21/2017		26,645,440			450,063		206,279		718,243			(243,784)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/05/2016	07/05/2017		14,835,794			235,353		127,483		168,843			(107,870)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/11/2016	07/11/2017		22,082,799			388,743		210,569		457,067			(178,174)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/15/2016	07/15/2017		32,003,440			550,194		298,021		586,437			(252,172)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/15/2016	07/16/2017		28,183,095			486,302		263,413		542,525			(222,888)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/15/2016	07/17/2017		31,913,815			548,755		297,242		570,633			(251,513)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/19/2016	07/19/2017		29,245,181			505,224		273,663		585,303			(231,561)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/20/2016	07/20/2017		27,980,086			526,657		285,273		502,396			(241,385)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/25/2016	07/25/2017		22,302,254			378,987		205,285		409,515			(173,702)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/26/2016	07/26/2017		30,502,495			534,601		289,575		555,916			(245,025)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/04/2016	08/04/2017		32,335,214			579,695		362,309		369,071			(217,385)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/08/2016	08/08/2017		21,691,302			397,723		248,577		261,446			(149,146)				

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/11/2016	08/11/2017		40,593,291			770,863		481,789		604,664			(289,073)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/12/2016	08/12/2017		38,678,298			703,311		439,569		575,198			(263,742)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/12/2016	08/13/2017		33,326,074			645,357		403,348		460,116			(242,009)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/12/2016	08/14/2017		23,881,494			445,827		278,642		377,364			(167,185)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/15/2016	08/15/2017		24,320,480			442,294		276,434		332,986			(165,860)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/16/2016	08/16/2017		31,006,716			555,978		347,486		505,433			(208,492)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/17/2016	08/17/2017		29,318,700			548,761		342,976		451,033			(205,785)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/23/2016	08/23/2017		28,637,134			498,484		311,553		421,693			(186,932)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/24/2016	08/24/2017		25,201,387			473,877		296,173		516,171			(177,704)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/26/2016	08/26/2017		27,517,085			499,256		312,035		514,171			(187,221)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/26/2016	08/27/2017		30,712,668			570,795		356,747		536,811			(214,048)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/26/2016	08/28/2017		24,851,241			448,783		280,490		450,420			(168,294)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/30/2016	08/30/2017		28,538,051			486,021		303,763		463,630			(182,258)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/01/2016	09/01/2017		21,955,031			382,474		270,919		340,466			(111,555)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/06/2016	09/06/2017		15,201,229			268,384		190,105		107,836			(78,279)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/07/2016	09/07/2017		25,893,463			474,720		336,260		281,343			(138,460)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/09/2016	09/09/2017		43,400,526			785,178		556,168		1,030,689			(229,010)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/09/2016	09/10/2017		26,088,412			493,732		349,727		655,578			(144,005)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/09/2016	09/11/2017		24,478,879			428,823		303,750		567,833			(125,073)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/13/2016	09/13/2017		28,586,135			495,959		351,304		616,663			(144,655)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/21/2016	09/21/2017		30,920,764			594,827		421,336		613,591			(173,491)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/26/2016	09/26/2017		20,131,377			369,833		261,965		435,755			(107,868)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/03/2016	10/03/2017		26,304,608			451,243		357,234		311,642			(94,009)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/06/2016	10/06/2017		35,603,998			620,460		491,198		358,351			(129,263)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/07/2016	10/07/2017		37,461,097			655,687		519,086		576,279			(136,602)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/07/2016	10/08/2017		34,881,375			640,167		506,799		591,176			(133,368)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/07/2016	10/09/2017		24,747,074			429,084		339,691		449,120			(89,392)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/13/2016	10/13/2017		30,464,175			534,929		423,486		619,703			(111,444)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/24/2016	10/24/2017		24,204,743			409,264		324,001		504,685			(85,263)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/26/2016	10/26/2017		28,917,830			498,442		394,600		626,373			(103,842)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	10/28/2016	10/27/2017		46,168,049			779,723		617,280		984,319			(162,442)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	10/28/2016	10/28/2017		36,893,368			632,447		500,688		855,426			(131,760)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	10/28/2016	10/29/2017		35,276,454			607,771		481,152		825,777			(126,619)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	10/28/2016	10/30/2017		33,844,874			568,620		450,158		802,284			(118,463)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	10/31/2016	10/31/2017		31,057,114			500,974		396,605		701,808			(104,370)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	11/03/2016	11/03/2017		41,925,551			676,529		591,962		966,032			(84,566)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	11/04/2016	11/04/2017		34,143,926			565,714		494,999		790,592			(70,714)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	11/04/2016	11/05/2017		32,938,490			570,556		499,237		765,094			(71,320)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	11/04/2016	11/06/2017		26,403,009			434,182		379,909		558,433			(54,273)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	11/07/2016	11/07/2017		4,873,339			84,293		73,756		106,254			(10,537)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	11/08/2016	11/08/2017		5,033,821			79,193		69,294		91,068			(9,899)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	11/09/2016	11/09/2017		7,206,837			113,451		99,270		109,707			(14,181)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	11/11/2016	11/10/2017		16,117,462			252,975		221,353		254,929			(31,622)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	11/11/2016	11/11/2017		40,351,086			703,033		615,154		648,571			(87,879)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	11/11/2016	11/12/2017		24,032,539			431,903		377,915		409,904			(53,988)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	11/11/2016	11/13/2017		35,215,517			593,158		519,013		510,276			(74,145)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	11/14/2016	11/14/2017		20,009,557			343,289		300,378		330,371			(42,911)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	11/15/2016	11/15/2017		4,092,247			62,857		55,000		57,067			(7,857)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	11/18/2016	11/17/2017		33,091,359			541,439		473,759		513,214			(67,680)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	11/18/2016	11/20/2017		5,956,350			95,083		83,197		91,013			(11,885)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	11/28/2016	11/28/2017		2,917,791			45,688		39,977		37,681			(5,711)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	11/30/2016	11/30/2017		32,687,698			576,675		504,591		589,919			(72,084)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	12/02/2016	12/01/2017		68,164,144			1,136,205		1,088,863		1,112,928			(47,342)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	12/02/2016	12/02/2017		39,174,780			687,834		659,174		703,320			(28,660)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	12/02/2016	12/03/2017		30,881,130			560,387		537,037		570,019			(23,349)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	12/02/2016	12/04/2017		32,843,263			542,687		520,075		534,332			(22,612)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	12/07/2016	12/07/2017		6,580,618			106,968		102,511		72,795			(4,457)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	12/09/2016	12/08/2017		18,317,504			299,962		287,463		191,912			(12,498)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	12/09/2016	12/09/2017		34,507,021			578,318		554,221		383,334			(24,097)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	12/09/2016	12/10/2017		30,166,200			485,087		464,875		323,098			(20,212)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	12/09/2016	12/11/2017		31,756,452			509,559		488,328		335,343			(21,232)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	12/13/2016	12/13/2017		5,493,690			83,799		80,308		48,582			(3,492)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	12/14/2016	12/14/2017		9,290,336			152,183		145,842		107,360			(6,341)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	12/16/2016	12/16/2017		37,139,283			606,834		581,549		426,293			(25,285)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	12/16/2016	12/17/2017		33,545,780			548,117		525,279		387,932			(22,838)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	12/16/2016	12/18/2017		30,119,201			478,713		458,766		334,992			(19,946)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	12/21/2016	12/21/2017		41,281,511			721,091		691,045		474,642			(30,045)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/05/2016	01/05/2017		15,231,115			286,869		11,953		486,729			(274,916)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/08/2016	01/06/2017		37,104,893			808,491		33,687		1,554,756			(774,804)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/08/2016	01/08/2017		10,807,835			233,708		9,738		487,505			(223,970)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/08/2016	01/09/2017		19,965,539			393,579		16,399		762,540			(377,180)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/08/2016	01/10/2017		35,634,329			779,630		32,485		1,513,354			(747,146)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/12/2016	01/12/2017		13,143,575			207,313		8,638		325,781			(198,675)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/13/2016	01/13/2017		15,892,357			246,012		10,251		464,045			(235,762)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/22/2016	01/20/2017		7,973,930			122,686		5,112		209,274			(117,574)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/21/2016	01/21/2017		24,312,310			396,584		16,524		1,726,771			(380,059)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/22/2016	01/23/2017		4,181,195			66,158		2,757		114,189			(63,401)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/25/2016	01/25/2017		12,308,850			249,390		10,391		528,021			(238,999)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/26/2016	01/26/2017		2,035,147			30,324		1,263		50,626			(29,060)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/29/2016	01/27/2017		5,704,549			87,175		3,632		108,190			(83,543)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/28/2016	01/28/2017		9,540,400			196,338		8,181		423,335			(188,158)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/29/2016	01/30/2017		2,368,316			37,823		1,576		46,448			(36,247)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/29/2016	01/31/2017		625,140			10,377		432		13,108			(9,945)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/02/2016	02/02/2017		1,904,709			28,380		3,548		47,203			(24,833)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/04/2016	02/03/2017		38,981,044			894,929		111,866		1,702,389			(783,063)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/04/2016	02/04/2017		9,536,466			200,273		25,034		421,821			(175,239)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/05/2016	02/06/2017		929,493			13,849		1,731		23,016			(12,118)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/08/2016	02/08/2017		8,742,715			200,181		25,023		443,619			(175,158)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/09/2016	02/09/2017		13,755,794			279,305		34,913		603,497			(244,392)				
UST 2.250% 11/15/25 Total Return Options		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/10/2016	02/10/2017		18,245,000			261,000		32,625		131,470			(228,375)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/17/2016	02/17/2017		27,143,494			641,723		80,215		1,239,805			(561,508)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/18/2016	02/18/2017		7,211,623			154,593		19,324		336,119			(135,269)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/19/2016	02/21/2017		510,796			7,662		958		12,500			(6,704)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/22/2016	02/22/2017		8,409,322			188,985		23,623		408,687			(165,362)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/23/2016	02/23/2017		1,400,533			21,148		2,644		34,202			(18,505)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/24/2016	02/24/2017		2,822,192			41,752		5,219		68,671			(36,533)				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/26/2016	02/26/2017		10,782,770			233,594		29,199		510,227			(204,395)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/26/2016	02/27/2017		8,371,811			166,050		20,756		342,431			(145,294)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/26/2016	02/28/2017		7,785,229			167,422		20,928		350,643			(146,494)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/03/2016	03/03/2017		1,566,910			23,660		4,929		37,271			(18,731)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/07/2016	03/07/2017		7,605,992			158,170		32,952		325,828			(125,218)				
UST 1.625% 02/17/17 Total Return Options		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/09/2016	03/10/2017		28,240,104			410,632		85,548		254,512			(325,084)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/11/2016	03/13/2017		1,237,867			18,816		3,920		28,783			(14,896)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/22/2016	03/22/2017		11,694,230			222,792		46,415		442,235			(176,377)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/23/2016	03/23/2017		29,501,264			743,370		154,869		1,223,335			(588,501)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/24/2016	03/24/2017		3,430,445			52,829		11,006		77,374			(41,823)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/24/2016	03/27/2017		1,198,737			18,461		3,846		26,965			(14,615)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/28/2016	03/28/2017		8,839,391			164,970		34,369		313,274			(130,601)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/30/2016	03/30/2017		10,941,759			221,228		46,089		418,447			(175,138)				
UST 1.625% 02/17/17 Total Return Options		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/30/2016	03/31/2017		26,666,000			370,000		77,083		153,723			(292,917)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/05/2016	04/05/2017		2,030,579			31,068		9,061		45,040			(22,006)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/07/2016	04/07/2017		1,695,299			25,938		7,565		37,637			(18,373)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/19/2016	04/19/2017		1,584,447			24,400		7,117		33,067			(17,284)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/21/2016	04/21/2017		2,091,081			32,203		9,392		44,035			(22,810)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/25/2016	04/25/2017		1,103,411			16,993		4,956		23,274			(12,036)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/27/2016	04/27/2017		1,436,621			21,980		6,411		30,041			(15,569)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/29/2016	04/28/2017		5,115,218			78,263		22,827		109,639			(55,436)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/29/2016	05/01/2017		1,106,813			16,934		4,939		23,762			(11,995)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/03/2016	05/03/2017		1,934,489			29,598		11,099		41,556			(18,499)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/04/2016	05/04/2017		1,557,061			23,823		8,934		33,761			(14,889)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/05/2016	05/05/2017		1,385,633			21,200		7,950		30,040			(13,250)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/11/2016	05/11/2017		1,908,308			29,197		10,949		40,802			(18,248)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/13/2016	05/12/2017		2,395,104			36,406		13,652		51,907			(22,753)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/13/2016	05/15/2017		705,828			10,729		4,023		15,276			(6,705)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/17/2016	05/17/2017		1,176,016			17,993		6,747		25,419			(11,246)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/20/2016	05/19/2017		4,271,493			65,354		24,508		92,173			(40,846)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/20/2016	05/22/2017		740,723			11,333		4,250		15,917			(7,083)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/24/2016	05/24/2017		1,175,601			17,987		6,745		24,760			(11,242)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/25/2016	05/25/2017		2,997,179			55,208		20,703		29,561			(34,505)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/26/2016	05/26/2017		39,193,689			590,382		221,393		321,996			(368,989)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/27/2016	05/30/2017		1,844,093			30,758		11,534		14,174			(19,223)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/31/2016	05/31/2017		1,021,533			15,629		5,861		21,050			(9,768)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/01/2016	06/01/2017		1,816,345			27,972		12,820		35,750			(15,151)				
UST 1.625% 05/15/26 Total Return Options		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/01/2016	06/02/2017		27,469,827			393,020		180,134		258,180			(212,886)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/03/2016	06/05/2017		1,083,507			16,578		7,598		21,293			(8,980)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/07/2016	06/07/2017		1,970,393			30,147		13,817		38,059			(16,330)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/08/2016	06/08/2017		11,363,147			179,505		82,273		87,138			(97,232)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/10/2016	06/09/2017		4,970,096			76,042		34,853		97,030			(41,190)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/10/2016	06/12/2017		1,245,816			19,061		8,736		24,500			(10,325)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/14/2016	06/14/2017		7,994,602			117,666		53,930		76,972			(63,736)				
Dow Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/15/2016	06/15/2017		7,215,332			156,209		71,596		271,522			(84,613)				
UST 1.625% 05/15/26 Total Return Options		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/15/2016	06/16/2017		50,500,001			721,365		330,625		397,658			(390,739)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/17/2016	06/19/2017		8,747,921			127,370		58,378		76,178			(68,992)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/21/2016	06/21/2017		1,368,848			21,080		9,662		27,045			(11,418)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/24/2016	06/23/2017		3,550,405			54,520		24,988		71,211			(29,532)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/24/2016	06/26/2017		1,200,130			18,482		8,471		24,870			(10,011)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/28/2016	06/28/2017		1,644,776			25,165		11,534		34,093			(13,631)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/29/2016	06/29/2017		8,438,773			126,954		58,187		71,477			(68,767)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/01/2016	06/30/2017		3,084,652			47,195		25,564		59,775			(21,631)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/01/2016	07/03/2017		463,953			7,098		3,845		8,982			(3,253)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/05/2016	07/05/2017		2,839,885			41,203		22,318		29,236			(18,885)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/08/2016	07/07/2017		5,980,543			91,502		49,564		113,388			(41,939)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/08/2016	07/10/2017		1,025,838			15,695		8,502		19,171			(7,194)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/12/2016	07/12/2017		925,541			14,161		7,670		16,822			(6,490)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/13/2016	07/13/2017		9,339,951			131,667		71,320		40,973			(60,347)				
UST 1.625% 05/15/26 Total Return Options		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/13/2016	07/14/2017		46,052,402			709,934		384,547		517,720			(325,386)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/15/2016	07/17/2017		886,368			13,561		7,346		15,864			(6,216)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/20/2016	07/20/2017		8,934,511			130,545		70,712		40,021			(59,833)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/22/2016	07/21/2017		5,665,590			86,684		46,954		99,767			(39,730)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/22/2016	07/24/2017		967,196			14,798		8,016		16,931			(6,782)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/26/2016	07/26/2017		973,522			14,895		8,068		17,206			(6,827)				
UST 1.625% 05/15/26 Total Return Options		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/27/2016	07/28/2017		32,731,209			456,611		247,331		215,233			(209,280)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/02/2016	08/02/2017		908,583			13,901		8,688		16,358			(5,213)				
UST 1.625% 05/15/26 Total Return Options		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/03/2016	08/04/2017		45,092,960			645,886		403,679		346,885			(242,207)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/05/2016	08/07/2017		1,255,097			19,203		12,002		21,680			(7,201)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/09/2016	08/09/2017		5,657,020			87,542		54,714		46,976			(32,828)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/10/2016	08/10/2017		1,938,776			29,857		18,661		33,905			(11,196)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/12/2016	08/11/2017		19,493,563			301,665		188,541		176,596			(113,125)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/12/2016	08/14/2017		8,382,552			125,069		78,168		60,832			(46,901)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/16/2016	08/16/2017		6,439,149			103,957		64,973		56,613			(38,984)				
UST 1.50% 08/25/17 Total Return Options		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/17/2016	08/18/2017		34,238,187			476,721		297,951		255,798			(178,770)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/19/2016	08/21/2017		1,245,702			19,059		11,912		20,725			(7,147)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/22/2016	08/22/2017		5,070,063			80,126		50,079		42,150			(30,047)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/23/2016	08/23/2017		1,448,406			22,161		13,850		24,000			(8,310)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/24/2016	08/24/2017		10,695,566			168,890		105,556		87,125			(63,334)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/26/2016	08/25/2017		4,839,801			74,049		46,281		82,260			(27,768)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/26/2016	08/28/2017		1,352,810			20,698		12,936		23,048			(7,762)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/30/2016	08/30/2017		14,343,905			285,787		178,617		301,127			(107,170)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/31/2016	08/31/2017		7,408,142			119,099		74,437		55,467			(44,662)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/02/2016	09/01/2017		5,488,149			83,586		59,207		92,185			(24,379)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/02/2016	09/05/2017		811,940			12,341		8,742		13,571			(3,600)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/06/2016	09/06/2017		936,935			14,335		10,154		15,533			(4,181)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/07/2016	09/07/2017		1,728,820			26,797		18,981		28,673			(7,816)				
UST 1.50% 08/25/17 Total Return Options		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/07/2016	09/08/2017		23,422,775			327,588		232,042		158,838			(95,547)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/13/2016	09/13/2017		1,729,586			26,463		18,744		31,081			(7,718)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/16/2016	09/15/2017		4,813,281			73,832		52,298		85,023			(21,534)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/16/2016	09/18/2017		1,016,502			15,552		11,016		18,015			(4,536)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/19/2016	09/19/2017		19,414,022			337,760		239,247		448,765			(98,513)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/20/2016	09/20/2017		24,936,841			480,251		340,178		598,675			(140,073)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/21/2016	09/21/2017		60,921,745			1,308,159		926,612		1,444,523			(381,546)				
UST 1.50% 08/25/17 Total Return Options		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/21/2016	09/22/2017		76,306,588			1,403,618		994,229		1,313,922			(409,388)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/23/2016	09/25/2017		1,203,537			18,414		13,043		20,608			(5,371)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/26/2016	09/26/2017		9,248,315			204,034		144,524		265,930			(59,510)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/27/2016	09/27/2017		7,075,668			103,311		73,179		86,959			(30,132)				
UST 1.50% 08/25/17 Total Return Options		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/28/2016	09/29/2017		31,828,776			435,802		308,693		236,149			(127,109)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/30/2016	10/02/2017		803,587			12,375		8,766		13,684			(3,609)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/03/2016	10/03/2017		6,167,568			96,021		76,017		80,413			(20,004)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/04/2016	10/04/2017		1,247,020			19,204		15,203		21,771			(4,001)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/05/2016	10/05/2017		7,798,744			133,699		105,845		120,666			(27,854)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/07/2016	10/06/2017		20,197,268			308,629		244,331		281,806			(64,298)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/07/2016	10/09/2017		1,212,738			18,676		14,785		21,072			(3,891)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/10/2016	10/10/2017		40,512,157			843,696		667,926		1,001,597			(175,770)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/14/2016	10/13/2017		16,390,908			257,561		203,903		285,693			(53,659)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/14/2016	10/14/2017		13,747,288			272,898		216,044		377,771			(56,854)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/14/2016	10/15/2017		11,894,658			224,398		177,649		315,908			(46,750)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/14/2016	10/16/2017		12,395,388			231,228		183,056		319,190			(48,173)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/17/2016	10/17/2017		38,764,586			829,498		656,686		1,084,206			(172,812)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/18/2016	10/18/2017		1,706,888			26,286		20,810		30,142			(5,476)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/19/2016	10/19/2017		10,737,468			171,795		136,004		197,702			(35,791)				
UST 1.50% 08/25/17 Total Return Options		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/19/2016	10/20/2017		45,837,212			654,810		518,392		495,987			(136,419)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/21/2016	10/23/2017		858,618			13,223		10,468		15,132			(2,755)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/25/2016	10/25/2017		59,446,078			1,246,933		987,155		1,591,962			(259,778)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/26/2016	10/26/2017		13,561,258			270,586		214,214		389,019			(56,372)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/28/2016	10/27/2017		4,825,676			74,000		58,584		86,079			(15,417)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/28/2016	10/30/2017		1,168,966			17,885		14,159		20,892			(3,726)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/31/2016	10/31/2017		10,626,016			195,901		155,088		272,311			(40,813)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/01/2016	11/01/2017		875,970			13,490		11,804		15,915			(1,686)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/02/2016	11/02/2017		6,079,218			97,527		85,336		145,382			(12,191)				
UST 1.50% 08/25/17 Total Return Options		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/02/2016	11/03/2017		42,063,636			590,895		517,033		349,656			(73,862)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/04/2016	11/06/2017		1,301,629			19,915		17,426		24,287			(2,489)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/08/2016	11/08/2017		12,694,470			234,538		205,220		319,845			(29,317)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/11/2016	11/10/2017		5,326,483			81,748		71,530		90,931			(10,219)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/11/2016	11/13/2017		1,661,902			25,427		22,249		28,426			(3,178)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/15/2016	11/15/2017		14,926,259			264,324		231,284		318,598			(33,041)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/18/2016	11/17/2017		4,852,966			74,250		64,969		77,063			(9,281)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/18/2016	11/20/2017		1,132,116			17,321		15,156		18,028			(2,165)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/25/2016	11/24/2017		3,034,441			46,427		40,624		46,235			(5,803)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/29/2016	11/29/2017		1,768,148			26,876		23,516		27,338			(3,359)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/02/2016	12/01/2017		43,086,690			696,099		637,136		689,421			(58,962)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/02/2016	12/02/2017		13,502,707			257,798		247,056		290,219			(10,742)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/02/2016	12/03/2017		12,589,333			244,517		234,329		276,448			(10,188)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/02/2016	12/04/2017		11,063,758			191,808		183,816		213,960			(7,992)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/05/2016	12/05/2017		7,750,687			141,735		135,829		155,681			(5,906)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/06/2016	12/06/2017		13,409,962			239,305		229,334		255,190			(9,971)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/09/2016	12/08/2017		6,783,500			103,109		98,813		95,593			(4,296)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/09/2016	12/09/2017		14,551,995			254,663		244,052		217,725			(10,611)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/09/2016	12/10/2017		9,888,965			172,517		165,329		147,697			(7,188)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/09/2016	12/11/2017		14,040,506			233,051		223,341		200,949			(9,710)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/12/2016	12/12/2017		1,620,857			24,799		23,766		22,691			(1,033)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/13/2016	12/13/2017		1,191,810			18,116		17,361		16,180			(755)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/14/2016	12/14/2017		2,342,589			35,842		34,348		33,093			(1,493)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/16/2016	12/15/2017		22,505,867			393,494		377,098		340,068			(16,396)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/16/2016	12/16/2017		17,317,934			300,173		287,666		262,042			(12,507)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/16/2016	12/17/2017		13,144,797			235,312		225,507		205,122			(9,805)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/16/2016	12/18/2017		11,142,542			185,390		177,665		163,522			(7,725)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/19/2016	12/19/2017		8,928,651			147,146		141,015		126,763			(6,131)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/20/2016	12/20/2017		17,761,351			297,655		285,253		248,903			(12,402)				
UST 2.00% 12/01/17 Total Return Options		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/21/2016	12/22/2017		75,468,684			1,484,479		1,422,626		1,370,314			(61,853)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/27/2016	12/27/2017		25,795,170			463,216		443,915		290,123			(19,301)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/28/2016	12/28/2017		55,851,602			940,983		901,775		657,599			(39,208)				
UST 2.00% 12/01/17 Total Return Options		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/28/2016	12/29/2017		21,452,000			302,000		289,417		287,647			(12,583)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	01/11/2016	01/11/2017		25,800,223			446,932		18,622		891,702			(428,310)				
S&P 500 Index Option MAV		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	04/29/2015	04/29/2017		134,404					461					(1,579)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/04/2016	01/04/2017		6,194,685			94,252		3,927		72,382			(90,325)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/08/2016	01/06/2017		17,479,290			279,002		11,625		366,348			(267,377)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/08/2016	01/09/2017		2,760,100			45,861		1,911		80,767			(43,951)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/08/2016	01/10/2017		1,300,304			21,655		902		37,978			(20,753)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/11/2016	01/11/2017		3,805,783			62,183		2,591		108,452			(59,592)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/15/2016	01/13/2017		15,577,627			226,592		9,441		418,259			(217,151)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/15/2016	01/17/2017		1,359,607			22,376		932		45,030			(21,444)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/19/2016	01/19/2017		10,325,590			157,209		6,550		299,933			(150,659)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/21/2016	01/20/2017		6,017,336			91,526		3,814		187,473			(87,712)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/26/2016	01/26/2017		10,658,437			172,657		7,194		280,744			(165,463)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/28/2016	01/27/2017		14,363,734			221,171		9,215		364,358			(211,956)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/02/2016	02/02/2017		7,125,080			115,398		14,425		171,136			(100,973)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/05/2016	02/03/2017		17,917,967			262,582		32,823		358,729			(229,759)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/05/2016	02/06/2017		2,466,668			38,799		4,850		55,960			(33,949)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/05/2016	02/07/2017		1,707,958			26,960		3,370		38,844			(23,590)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/08/2016	02/08/2017		4,233,536			61,433		7,679		94,717			(53,754)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/09/2016	02/09/2017		9,185,289			129,237		16,155		194,701			(113,082)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/12/2016	02/10/2017		19,849,852			299,924		37,490		482,678			(262,433)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/12/2016	02/13/2017		2,153,533			33,804		4,226		50,330			(29,579)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/12/2016	02/14/2017		1,447,915			22,893		2,862		34,110			(20,031)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/12/2016	02/15/2017		1,393,896			21,869		2,734		32,252			(19,135)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/16/2016	02/16/2017		6,829,259			99,757		12,470		116,088			(87,287)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/18/2016	02/17/2017		25,887,415			389,438		48,680		418,710			(340,759)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/19/2016	02/21/2017		2,025,336			32,003		4,000		35,653			(28,003)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/23/2016	02/23/2017		11,238,565			161,736		20,217		164,822			(141,519)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/25/2016	02/24/2017		20,080,142			309,767		38,721		299,550			(271,046)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/26/2016	02/27/2017		4,855,328			79,746		9,968		78,218			(69,778)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/26/2016	02/28/2017		1,213,481			19,136		2,392		17,988			(16,744)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/01/2016	03/01/2017		8,859,413			135,156		28,158		104,883			(106,999)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/04/2016	03/03/2017		12,684,634			186,502		38,855		119,242			(147,647)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/04/2016	03/06/2017		2,282,584			32,878		6,850		20,801			(26,029)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/07/2016	03/07/2017		4,593,175			76,524		15,943		54,007			(60,582)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/09/2016	03/09/2017		5,649,041			78,323		16,317		56,650			(62,006)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/11/2016	03/10/2017		25,416,524			372,283		77,559		231,618			(294,724)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/11/2016	03/13/2017		5,051,357			78,174		16,286		45,258			(61,888)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/14/2016	03/14/2017		3,792,319			56,474		11,765		32,118			(44,709)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/15/2016	03/15/2017		4,873,084			73,805		15,376		45,675			(58,429)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/16/2016	03/16/2017		9,678,105			136,804		28,501		79,711			(108,303)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/18/2016	03/17/2017		13,604,368			190,715		39,732		81,332			(150,983)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/18/2016	03/20/2017		4,831,697			69,278		14,433		29,226			(54,845)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/22/2016	03/22/2017		3,996,389			58,679		12,225		26,080			(46,455)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/23/2016	03/23/2017		7,511,677			111,188		23,164		59,661			(88,024)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/24/2016	03/24/2017		23,860,551			358,104		74,605		183,497			(283,499)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/24/2016	03/27/2017		5,075,134			73,316		15,274		36,671			(58,042)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/28/2016	03/28/2017		6,276,013			96,533		20,111		50,016			(76,422)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/29/2016	03/29/2017		6,010,862			86,932		18,111		33,981			(68,821)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/30/2016	03/30/2017		6,848,142			105,535		21,986		44,455			(83,548)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/01/2016	03/31/2017		26,210,182			382,822		99,822		146,877			(283,000)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/01/2016	04/03/2017		1,240,293			19,555		5,703		7,869			(13,851)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/04/2016	04/04/2017		4,277,692			66,846		19,497		29,890			(47,350)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/06/2016	04/06/2017		8,843,602			134,891		39,343		67,069			(95,548)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/08/2016	04/07/2017		21,201,106			298,966		87,199		136,597			(211,768)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/08/2016	04/10/2017		6,083,088			88,709		25,874		40,176			(62,836)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/11/2016	04/11/2017		4,225,780			62,070		18,104		29,816			(43,966)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/13/2016	04/13/2017		24,243,850			368,500		107,479		139,917			(261,021)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/18/2016	04/18/2017		2,585,448			35,552		10,369		11,185			(25,182)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/19/2016	04/19/2017		5,761,744			81,746		23,842		23,590			(57,903)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/20/2016	04/20/2017		8,156,907			123,749		36,094		43,252			(87,656)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/21/2016	04/21/2017		10,872,462			163,170		47,591		67,496			(115,579)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/26/2016	04/26/2017		6,799,422			103,734		30,256		39,569			(73,478)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/27/2016	04/27/2017		9,060,679			136,401		39,784		44,699			(96,617)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/29/2016	04/28/2017		29,604,313			423,129		123,413		181,062			(299,716)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/29/2016	05/01/2017		4,962,044			74,527		21,737		33,782			(52,790)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/03/2016	05/03/2017		6,193,542			87,133		32,675		35,287			(54,458)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/04/2016	05/04/2017		7,441,281			110,038		41,264		50,322			(68,774)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/06/2016	05/05/2017		28,583,786			424,337		159,127		186,172			(265,211)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/06/2016	05/08/2017		4,954,381			71,152		26,682		29,331			(44,470)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/09/2016	05/09/2017		3,512,283			52,556		19,708		22,731			(32,847)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/10/2016	05/10/2017		3,874,027			52,166		19,562		15,633			(32,604)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/11/2016	05/11/2017		8,222,307			116,710		43,766		47,717			(72,944)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/13/2016	05/12/2017		33,887,593			487,717		182,894		223,305			(304,823)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/13/2016	05/15/2017		7,238,801			109,007		40,878		54,210			(68,129)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/17/2016	05/17/2017		4,138,020			62,204		23,327		33,677			(38,878)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/18/2016	05/18/2017		6,574,779			101,567		38,088		62,682			(63,480)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/20/2016	05/19/2017		24,590,739			376,276		141,104		226,857			(235,173)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/20/2016	05/22/2017		4,483,106			66,924		25,096		39,038			(41,827)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/23/2016	05/23/2017		2,412,266			36,231		13,586		21,519			(22,644)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/24/2016	05/24/2017		3,378,450			48,577		18,216		22,091			(30,360)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/31/2016	05/31/2017		3,822,919			53,607		20,102		22,977			(33,504)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/01/2016	06/01/2017		10,851,192			156,470		71,715		66,701			(84,755)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/03/2016	06/02/2017		25,339,615			374,772		171,770		155,010			(203,001)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/03/2016	06/05/2017		4,577,630			66,473		30,467		27,931			(36,006)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/06/2016	06/06/2017		2,294,840			34,996		16,040		14,796			(18,956)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/07/2016	06/07/2017		4,253,312			58,287		26,715		21,256			(31,572)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/10/2016	06/09/2017		28,752,450			415,046		190,229		156,295			(224,817)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/10/2016	06/12/2017		7,628,789			119,225		54,645		51,673			(64,580)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/13/2016	06/13/2017		3,453,848			52,656		24,134		26,442			(28,522)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/15/2016	06/15/2017		7,057,331			103,663		47,512		52,076			(56,151)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/16/2016	06/16/2017		11,746,078			172,496		79,061		78,136			(93,435)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/20/2016	06/20/2017		4,497,890			63,304		29,014		25,110			(34,290)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/21/2016	06/21/2017		5,288,705			76,185		34,918		30,583			(41,267)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/22/2016	06/22/2017		8,657,309			127,947		58,643		53,671			(69,305)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/24/2016	06/23/2017		26,102,845			385,384		176,634		197,533			(208,750)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/24/2016	06/26/2017		6,456,331			92,327		42,317		59,116			(50,010)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/27/2016	06/27/2017		1,920,913			24,589		11,270		20,191			(13,319)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/28/2016	06/28/2017		4,326,116			56,191		25,754		35,517			(30,437)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/01/2016	06/30/2017		14,509,037			207,971		112,651		87,033			(95,320)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/01/2016	07/03/2017		950,067			14,816		8,025		6,626			(6,791)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/06/2016	07/06/2017		9,035,193			130,793		70,846		56,155			(59,947)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/08/2016	07/07/2017		27,155,599			398,930		216,087		154,121			(182,843)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/08/2016	07/10/2017		5,376,673			74,038		40,104		25,210			(33,934)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/12/2016	07/12/2017		5,158,655			75,783		41,049		24,944			(34,734)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/15/2016	07/14/2017		21,961,816			315,598		170,949		95,791			(144,649)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/15/2016	07/17/2017		6,121,388			90,463		49,001		28,425			(41,462)				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/18/2016	07/18/2017		2,384,865			37,045		20,066		12,250			(16,979)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/19/2016	07/19/2017		5,668,141			81,232		44,001		26,113			(37,232)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/22/2016	07/21/2017		29,486,934			428,546		232,129		139,987			(196,417)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/22/2016	07/24/2017		4,278,722			62,637		33,928		19,681			(28,709)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/26/2016	07/26/2017		4,590,433			67,990		36,828		23,286			(31,162)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/27/2016	07/27/2017		9,064,514			135,232		73,251		50,978			(61,981)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/29/2016	07/28/2017		23,693,132			354,777		192,171		129,618			(162,606)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/29/2016	07/31/2017		4,788,829			71,122		38,524		26,329			(32,598)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/02/2016	08/02/2017		4,920,241			74,904		46,815		33,064			(28,089)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/03/2016	08/03/2017		7,596,752			110,386		68,991		45,872			(41,395)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/05/2016	08/04/2017		14,788,501			231,084		144,428		89,122			(86,657)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/05/2016	08/07/2017		5,380,078			79,947		49,967		29,737			(29,980)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/08/2016	08/08/2017		2,814,780			41,555		25,972		15,520			(15,583)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/11/2016	08/11/2017		8,921,382			137,526		85,954		49,588			(51,572)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/15/2016	08/15/2017		2,118,651			30,782		19,239		10,627			(11,543)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/17/2016	08/17/2017		6,012,072			88,240		55,150		34,052			(33,090)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/19/2016	08/18/2017		23,870,417			359,391		224,619		138,422			(134,772)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/19/2016	08/21/2017		4,906,709			73,391		45,869		28,525			(27,522)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/23/2016	08/23/2017		3,256,169			49,552		30,970		19,181			(18,582)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/26/2016	08/25/2017		25,506,445			396,121		247,576		179,153			(148,545)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/26/2016	08/28/2017		6,864,477			107,785		67,366		50,629			(40,419)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/30/2016	08/30/2017		5,081,750			70,617		44,135		28,020			(26,481)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/02/2016	09/01/2017		38,513,717			596,813		422,742		258,808			(174,070)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/02/2016	09/05/2017		1,513,226			25,263		17,894		11,113			(7,368)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/06/2016	09/06/2017		3,305,045			51,867		36,739		22,150			(15,128)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/07/2016	09/07/2017		6,381,328			98,796		69,981		44,973			(28,816)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/09/2016	09/08/2017		33,219,213			527,629		373,737		409,055			(153,892)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/09/2016	09/11/2017		5,893,906			90,988		64,450		78,031			(26,538)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/12/2016	09/12/2017		3,526,081			53,567		37,943		35,465			(15,624)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/16/2016	09/15/2017		30,035,068			462,995		327,955		411,952			(135,040)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/16/2016	09/18/2017		6,136,926			92,625		65,609		83,469			(27,016)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/23/2016	09/22/2017		31,637,493			494,519		350,284		369,939			(144,235)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/23/2016	09/25/2017		6,661,894			99,681		70,607		75,957			(29,074)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/26/2016	09/26/2017		6,627,351			108,834		77,091		93,636			(31,743)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/28/2016	09/28/2017		10,741,847			164,810		116,740		124,177			(48,070)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/30/2016	09/29/2017		32,528,707			519,046		367,657		414,917			(151,388)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/30/2016	10/02/2017		5,455,303			85,328		60,441		64,314			(24,887)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/04/2016	10/04/2017		6,416,476			103,061		81,590		91,379			(21,471)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/07/2016	10/06/2017		16,099,141			256,536		203,091		237,602			(53,445)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/07/2016	10/09/2017		5,446,024			86,818		68,731		80,788			(18,087)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/10/2016	10/10/2017		5,897,349			99,556		78,815		92,529			(20,741)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/11/2016	10/11/2017		27,160,372			484,137		383,275		601,879			(100,862)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/14/2016	10/13/2017		15,788,922			253,684		200,833		282,893			(52,851)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/14/2016	10/16/2017		5,567,988			87,458		69,238		97,647			(18,220)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/17/2016	10/17/2017		3,228,569			47,619		37,698		54,672			(9,921)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/18/2016	10/18/2017		8,895,609			129,762		102,729		144,903			(27,034)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/21/2016	10/20/2017		14,901,196			231,434		183,219		279,199			(48,215)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/21/2016	10/23/2017		4,657,774			73,469		58,163		89,080			(15,306)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/25/2016	10/25/2017		5,472,988			91,870		72,731		118,350			(19,140)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/27/2016	10/27/2017		13,768,827			212,268		168,046		291,446			(44,223)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/01/2016	11/01/2017		5,840,649			81,734		71,517		119,797			(10,217)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/04/2016	11/03/2017		17,168,653			277,256		242,599		432,032			(34,657)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/04/2016	11/06/2017		5,112,664			78,806		68,955		123,550			(9,851)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/10/2016	11/10/2017		10,082,255			158,481		138,671		146,770			(19,810)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/14/2016	11/14/2017		2,878,515			44,249		38,718		42,594			(5,531)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/16/2016	11/16/2017		6,516,452			105,650		92,444		98,028			(13,206)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/21/2016	11/21/2017		3,473,580			54,753		47,909		48,429			(6,844)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/23/2016	11/22/2017		15,074,756			229,115		200,476		192,464			(28,639)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/25/2016	11/24/2017		20,506,339			339,316		296,902		275,340			(42,415)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/29/2016	11/29/2017		6,421,204			105,539		92,346		86,741			(13,192)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/30/2016	11/30/2017		5,772,306			91,554		80,110		80,967			(11,444)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/05/2016	12/05/2017		3,967,195			59,291		56,821		49,288			(2,470)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/06/2016	12/06/2017		5,167,879			83,224		79,757		68,247			(3,468)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/08/2016	12/08/2017		13,055,056			208,736		200,038		137,051			(8,697)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/12/2016	12/12/2017		3,834,305			61,273		58,720		37,023			(2,553)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/16/2016	12/15/2017		35,161,719			584,074		559,738		398,070			(24,336)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/16/2016	12/18/2017		7,490,213			119,380		114,406		81,636			(4,974)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/19/2016	12/19/2017		3,075,825			48,644		46,617		31,593			(2,027)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/20/2016	12/20/2017		6,032,425			91,775		87,952		56,395			(3,824)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/23/2016	12/22/2017		31,963,761			538,494		516,057		374,807			(22,437)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/23/2016	12/26/2017		486,188			5,980		5,731		3,946			(249)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/27/2016	12/27/2017		1,245,686			21,407		20,515		14,409			(892)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/28/2016	12/28/2017		15,503,290			264,453		253,435		202,654			(11,019)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/30/2016	12/29/2017		39,445,536			685,476		656,914		539,048			(28,561)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/30/2016	01/02/2018		1,476,844			26,899		25,778		21,722			(1,121)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/04/2016	01/04/2017		43,927,356			825,884		34,412		528,414			(791,472)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/06/2016	01/06/2017		31,703,535			562,447		23,435		48,413			(539,012)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/07/2016	01/07/2017		36,291,765			647,946		26,998		993,563			(620,948)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/13/2016	01/13/2017		30,387,776			496,772		20,699		1,223,845			(476,073)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/20/2016	01/20/2017		33,258,341			513,305		21,388		1,834,948			(491,917)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/26/2016	01/26/2017		28,300,816			430,425		17,934		1,243,497			(412,490)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/29/2016	01/29/2017		29,078,411			450,967		18,790		1,136,017			(432,177)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/29/2016	01/30/2017		15,124,970			242,785		10,116		778,700			(232,669)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/29/2016	01/31/2017		21,748,156			361,683		15,070		1,200,122			(346,613)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/02/2016	02/02/2017		22,711,018			356,942		44,618		1,402,943			(312,324)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/03/2016	02/03/2017		26,103,073			411,077		51,385		1,384,561			(359,692)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/08/2016	02/08/2017		27,178,594			384,716		48,089		1,679,523			(336,626)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/11/2016	02/11/2017		31,692,213			453,533		56,692		2,450,712			(396,841)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/23/2016	02/23/2017		25,468,835			363,521		45,440		1,106,419			(318,081)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/01/2016	03/01/2017		30,664,976			450,959		93,950		1,286,380			(357,009)				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/03/2016	03/03/2017		29,373,208			484,690		100,977		1,105,527			(383,713)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/08/2016	03/08/2017		28,514,907			429,947		89,572		1,255,828			(340,374)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/10/2016	03/10/2017		34,982,597			536,570		111,785		2,081,965			(424,784)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/17/2016	03/17/2017		31,350,483			525,967		109,576		1,067,503			(416,391)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/30/2016	03/30/2017		24,946,997			434,787		90,581		935,654			(344,206)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/31/2016	03/31/2017		35,016,621			617,738		128,695		1,394,507			(489,043)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/04/2016	04/04/2017		23,542,873			394,201		114,975		497,868			(279,225)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/06/2016	04/06/2017		25,849,807			437,332		127,555		339,790			(309,777)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/08/2016	04/07/2017		59,352,164			1,421,245		414,530		2,266,451			(1,006,715)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/08/2016	04/10/2017		14,345,949			276,607		80,677		435,103			(195,930)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/19/2016	04/19/2017		26,793,535			453,528		132,279		545,742			(321,249)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/21/2016	04/21/2017		42,838,440			762,176		222,301		1,166,785			(539,874)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/25/2016	04/25/2017		28,558,737			495,333		144,472		435,909			(350,861)				
S&P 500 Index Option MAV		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/29/2016	04/29/2017		11,865,071			246,986		72,038		454,293			(174,949)				
S&P 500 Index Option MAV		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/29/2016	04/30/2017		10,361,324			206,418		60,205		384,472			(146,213)				
S&P 500 Index Option MAV		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/29/2016	05/01/2017		8,081,315			172,674		50,363		317,232			(122,311)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/11/2016	05/11/2017		36,151,801			633,940		237,727		1,454,609			(396,212)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/12/2016	05/12/2017		37,154,718			644,939		241,852		1,444,827			(403,087)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/09/2016	06/09/2017		37,222,475			636,822		291,877		933,239			(344,945)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/20/2016	06/20/2017		27,612,712			462,371		211,920		660,644			(250,451)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/22/2016	06/22/2017		30,882,580			532,626		244,120		794,236			(288,506)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/23/2016	06/23/2017		34,510,459			621,073		284,658		896,839			(336,415)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/27/2016	06/27/2017		31,095,486			534,551		245,002		893,877			(289,548)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/28/2016	06/28/2017		26,692,745			414,526		189,991		635,162			(224,535)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/30/2016	06/30/2017		41,108,994			696,867		319,397		1,047,216			(377,469)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/06/2016	07/06/2017		35,169,441			575,259		311,598		408,400			(263,660)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/07/2016	07/07/2017		36,955,517			644,303		348,998		666,744			(295,306)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/08/2016	07/08/2017		30,155,007			524,768		284,250		562,901			(240,519)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/08/2016	07/09/2017		34,717,223			613,060		332,074		749,896			(280,986)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/08/2016	07/10/2017		26,939,036			468,914		253,995		615,987			(214,919)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/12/2016	07/12/2017		26,158,672			435,027		235,639		511,693			(199,387)				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/13/2016	07/13/2017		28,313,866			508,808		275,605		510,736			(233,204)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/14/2016	07/14/2017		32,424,266			559,396		303,006		597,808			(256,390)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/21/2016	07/21/2017		32,708,231			582,957		315,768		639,475			(267,189)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/02/2016	08/02/2017		23,756,217			403,181		251,988		345,599			(151,193)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/03/2016	08/03/2017		31,243,478			608,240		380,150		433,139			(228,090)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/09/2016	08/09/2017		28,729,374			516,073		322,546		416,693			(193,527)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/25/2016	08/25/2017		36,353,476			674,646		421,654		697,629			(252,992)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/12/2016	09/12/2017		21,112,668			386,427		273,719		401,147			(112,708)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/13/2016	09/13/2017		42,017,969			937,491		664,056		1,195,970			(273,435)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/14/2016	09/14/2017		29,584,174			543,042		384,655		763,974			(158,387)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/15/2016	09/15/2017		30,472,714			539,299		382,003		615,638			(157,295)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/20/2016	09/20/2017		36,203,323			647,046		458,324		795,434			(188,722)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/22/2016	09/22/2017		26,496,967			481,082		340,766		436,976			(140,316)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/29/2016	09/29/2017		33,539,914			596,561		422,564		667,363			(173,997)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/04/2016	10/04/2017		29,859,092			517,759		409,893		387,288			(107,867)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/05/2016	10/05/2017		27,023,355			496,536		393,091		316,266			(103,445)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/10/2016	10/10/2017		25,351,537			446,079		353,146		436,659			(92,933)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/12/2016	10/12/2017		27,632,385			488,135		386,440		602,970			(101,695)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/18/2016	10/18/2017		29,557,075			481,549		381,226		639,080			(100,323)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/25/2016	10/25/2017		27,055,731			469,627		371,788		574,558			(97,839)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/07/2016	11/07/2017		20,315,708			352,240		308,210		364,657			(44,030)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/09/2016	11/09/2017		27,337,626			503,759		440,789		450,809			(62,970)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/10/2016	11/10/2017		32,725,980			550,900		482,037		487,206			(68,862)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/16/2016	11/16/2017		28,883,749			493,452		431,771		457,631			(61,682)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/17/2016	11/17/2017		30,470,677			520,427		455,374		475,529			(65,053)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/21/2016	11/21/2017		21,535,222			363,872		318,388		318,647			(45,484)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/29/2016	11/29/2017		26,286,432			426,493		373,181		420,958			(53,312)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/05/2016	12/05/2017		22,506,980			382,104		366,183		360,778			(15,921)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/08/2016	12/08/2017		41,147,113			684,910		656,372		515,877			(28,538)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/12/2016	12/12/2017		31,539,391			515,085		493,623		349,412			(21,462)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/13/2016	12/13/2017		30,652,069			512,718		491,355		311,974			(21,363)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/22/2016	12/22/2017		43,518,929			758,189		726,597		512,538			(31,591)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/23/2016	12/23/2017		44,041,303			741,914		711,001		487,927			(30,913)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/23/2016	12/24/2017		21,232,970			322,974		309,517		211,644			(13,457)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/23/2016	12/26/2017		16,319,799			240,324		230,311		155,653			(10,014)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/29/2016	12/29/2017		33,506,511			579,426		555,283		413,651			(24,143)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/30/2016	12/30/2017		52,483,295			882,762		845,980		649,978			(36,782)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/30/2016	12/31/2017		41,461,644			712,009		682,342		550,155			(29,667)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/30/2016	01/02/2018		16,078,840			260,730		249,866		196,737			(10,864)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	04/18/2016	04/18/2017					94,203		27,476		158,523			(66,727)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	04/21/2016	04/21/2017					139,220		40,606		236,338			(98,614)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	04/25/2016	04/25/2017					73,157		21,337		127,613			(51,819)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	04/26/2016	04/26/2017					101,568		29,624		167,235			(71,944)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	04/28/2016	04/28/2017					97,884		28,549		167,473			(69,334)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	05/02/2016	05/02/2017					85,631		32,112		150,553			(53,520)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	05/03/2016	05/03/2017					83,125		31,172		142,722			(51,953)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	05/09/2016	05/09/2017					86,995		32,623		157,637			(54,372)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	05/11/2016	05/11/2017					150,180		56,317		277,794			(93,862)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	05/16/2016	05/16/2017					95,847		35,943		179,696			(59,904)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	05/17/2016	05/17/2017					103,818		38,932		185,264			(64,886)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	05/18/2016	05/18/2017					123,571		46,339		229,767			(77,232)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	05/23/2016	05/23/2017					84,147		31,555		147,294			(52,592)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	06/01/2016	06/01/2017					127,520		58,447		227,362			(69,074)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	06/02/2016	06/02/2017					126,690		58,066		222,244			(68,624)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	06/06/2016	06/06/2017					66,614		30,532		116,049			(36,083)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	06/09/2016	06/09/2017					119,254		54,658		195,362			(64,596)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	06/13/2016	06/13/2017					44,251		20,282		73,866			(23,969)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	06/20/2016	06/20/2017					114,702		52,572		189,144			(62,130)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	06/23/2016	06/23/2017					56,818		26,042		91,532			(30,777)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	06/27/2016	06/27/2017					110,247		50,530		192,833			(59,717)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	07/07/2016	07/07/2017					80,990		43,870		134,388			(37,121)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	07/12/2016	07/12/2017					86,714		46,970		130,081			(39,744)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	07/14/2016	07/14/2017					103,869		56,262		153,256			(47,606)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	07/19/2016	07/19/2017					52,300		28,329		73,760			(23,971)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	07/20/2016	07/20/2017					101,626		55,047		149,358			(46,578)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	07/21/2016	07/21/2017					95,161		51,546		139,040			(43,615)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	07/25/2016	07/25/2017					37,078		20,084		54,638			(16,994)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	07/26/2016	07/26/2017					81,820		44,319		119,046			(37,501)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	07/28/2016	07/28/2017					95,884		51,937		141,185			(43,947)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/01/2016	08/01/2017					82,951		51,845		129,799			(31,107)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/02/2016	08/02/2017					90,187		56,367		135,989			(33,820)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/03/2016	08/03/2017					125,484		78,428		189,022			(47,057)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/15/2016	08/15/2017					90,140		56,337		125,305			(33,802)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/18/2016	08/18/2017					116,917		73,073		160,038			(43,844)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/23/2016	08/23/2017					120,552		75,345		168,164			(45,207)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/25/2016	08/25/2017					120,321		75,200		171,561			(45,120)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/29/2016	08/29/2017					90,927		56,829		127,408			(34,098)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/30/2016	08/30/2017					123,371		77,107		174,029			(46,264)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/31/2016	08/31/2017		110,406			113,588		70,993		172,277			(42,596)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/06/2016	09/06/2017					88,310		62,553		121,649			(25,757)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/07/2016	09/07/2017					118,914		84,231		163,920			(34,683)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/13/2016	09/13/2017					92,070		65,216		132,965			(26,854)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/15/2016	09/15/2017					84,981		60,195		127,330			(24,786)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	10/04/2016	10/04/2017					134,541		106,512		203,220			(28,029)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	10/05/2016	10/05/2017					129,664		102,651		194,452			(27,013)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	10/10/2016	10/10/2017					159,508		126,277		232,269			(33,231)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	10/13/2016	10/13/2017					46,879		37,112		70,247			(9,766)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	10/17/2016	10/17/2017					120,340		95,269		180,616			(25,071)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	10/18/2016	10/18/2017					150,848		119,421		222,701			(31,427)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	10/20/2016	10/20/2017					103,713		82,106		157,724			(21,607)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	10/24/2016	10/24/2017					100,881		79,864		147,407			(21,017)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	10/31/2016	10/31/2017					80,102		63,414		117,987			(16,688)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CI16SLYGKNHA04	11/07/2016	11/07/2017					83,279		72,869		117,994			(10,410)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CI16SLYGKNHA04	11/30/2016	11/30/2017					170,122		148,857		195,181			(21,265)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CI16SLYGKNHA04	12/01/2016	12/01/2017					94,131		90,209		104,491			(3,922)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CI16SLYGKNHA04	12/05/2016	12/05/2017					58,568		56,128		64,631			(2,440)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CI16SLYGKNHA04	12/19/2016	12/19/2017					85,753		82,180		76,966			(3,573)				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CI16SLYGKNHA04	12/20/2016	12/20/2017					131,066		125,605		112,188			(5,461)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CI16SLYGKNHA04	12/27/2016	12/27/2017					151,214		144,913		132,456			(6,301)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CI16SLYGKNHA04	12/28/2016	12/28/2017					170,995		163,870		156,161			(7,125)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CI16SLYGKNHA04	12/29/2016	12/29/2017					76,425		73,241		70,238			(3,184)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/31/2015	01/02/2017		2,329,458							86,001			(46,174)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/31/2015	01/03/2017		13,909,394							547,949			(294,623)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/08/2016	01/06/2017		2,886,820			53,575		2,232		95,486			(51,343)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/08/2016	01/08/2017		2,751,397			49,797		2,075		95,685			(47,723)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/08/2016	01/09/2017		3,310,695			75,722		3,155		150,307			(72,567)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/08/2016	01/10/2017		5,278,130			122,661		5,111		230,574			(117,550)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/11/2016	01/11/2017		1,152,144			13,092		545		21,405			(12,546)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/12/2016	01/12/2017		4,968,824			88,863		3,703		162,682			(85,160)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/15/2016	01/13/2017		6,467,280			109,886		4,579		191,281			(105,307)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/14/2016	01/14/2017		957,500			20,018		834		40,034			(19,184)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/15/2016	01/17/2017		454,008			6,102		254		10,204			(5,848)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/19/2016	01/19/2017		6,019,601			108,049		4,502		196,570			(103,547)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/21/2016	01/20/2017		6,155,333			120,680		5,028		224,542			(115,652)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/26/2016	01/26/2017		2,758,084			55,978		2,332		106,370			(53,645)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/29/2016	01/27/2017		10,207,956			182,867		7,619		336,869			(175,248)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/29/2016	01/31/2017		965,048			14,495		604		23,883			(13,891)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/01/2016	02/01/2017		5,143,362			110,074		13,759		212,286			(96,315)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/03/2016	02/03/2017		11,067,655			219,130		27,391		423,273			(191,739)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/10/2016	02/10/2017		8,340,749			159,675		19,959		304,109			(139,716)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/16/2016	02/16/2017		33,094,588			891,868		111,484		1,806,720			(780,385)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/25/2016	02/24/2017		24,198,236			586,233		73,279		1,099,642			(512,954)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/01/2016	03/01/2017		35,479,942			891,569		185,744		1,632,692			(705,826)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/09/2016	03/09/2017		27,616,886			722,627		150,547		1,294,900			(572,080)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/11/2016	03/10/2017		7,089,260			154,213		32,128		265,788			(122,085)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/11/2016	03/11/2017		3,447,723			71,908		14,981		147,876			(56,927)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/11/2016	03/12/2017		3,216,351			59,038		12,300		117,330			(46,739)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/11/2016	03/13/2017		3,930,411			93,903		19,563		172,533			(74,339)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/15/2016	03/15/2017		35,178,055			894,239		186,300		1,530,489			(707,939)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/16/2016	03/16/2017		36,647,146			959,861		199,971		1,650,176			(759,890)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/18/2016	03/17/2017		59,281,020			1,362,479		283,850		2,193,509			(1,078,629)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/18/2016	03/20/2017		22,013,271			469,065		97,722		758,120			(371,343)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/29/2016	03/29/2017		31,183,217			799,634		166,590		1,264,957			(633,044)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/01/2016	03/31/2017		26,297,458			520,222		124,573		920,425			(395,649)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/01/2016	04/01/2017		2,781,421			48,380		14,111		96,260			(34,269)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/01/2016	04/02/2017		1,607,491			29,454		8,591		59,439			(20,864)				

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

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Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/01/2016	04/03/2017		4,473,818			97,410		28,411		167,244			(68,998)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/04/2016	04/04/2017		10,161,765			176,622		51,515		312,799			(125,107)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/06/2016	04/06/2017		36,324,665			926,898		270,345		1,452,491			(656,552)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/08/2016	04/07/2017		7,467,532			160,957		46,946		267,530			(114,011)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/08/2016	04/08/2017		15,737,005			317,992		92,748		638,402			(225,244)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/08/2016	04/09/2017		14,843,736			270,797		78,982		533,041			(191,814)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/08/2016	04/10/2017		9,707,770			197,415		57,579		378,302			(139,836)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/11/2016	04/11/2017		2,380,382			54,040		15,762		97,071			(38,278)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/12/2016	04/12/2017		41,625,616			1,061,837		311,248		1,668,273			(757,433)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/13/2016	04/13/2017		8,283,321			167,450		48,840		279,834			(118,610)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/14/2016	04/14/2017		10,465,950			212,922		62,102		364,601			(150,820)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/22/2016	04/21/2017		2,834,335			43,592		12,714		59,680			(30,878)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/22/2016	04/22/2017		9,163,667			177,658		51,817		302,870			(125,841)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/22/2016	04/23/2017		11,830,394			221,199		64,516		379,292			(156,683)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/22/2016	04/24/2017		10,717,175			192,357		56,104		323,760			(136,253)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/25/2016	04/25/2017		34,857,287			770,683		224,782		1,170,837			(545,900)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/26/2016	04/26/2017		10,225,740			192,044		56,013		319,269			(136,031)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/27/2016	04/27/2017		12,757,762			262,997		76,707		420,429			(186,289)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/28/2016	04/28/2017		6,713,879			126,763		36,972		230,227			(89,790)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/03/2016	05/03/2017		10,411,516			211,614		79,355		399,403			(132,259)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/06/2016	05/05/2017		50,322,534			1,196,447		448,668		1,967,799			(747,779)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/06/2016	05/06/2017		2,396,866			45,712		17,142		91,774			(28,570)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/06/2016	05/07/2017		2,736,367			44,973		16,865		86,686			(28,108)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/06/2016	05/08/2017		3,182,461			62,628		23,485		110,725			(39,142)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/10/2016	05/10/2017		15,775,487			278,601		104,475		482,798			(174,125)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/13/2016	05/12/2017		118,877,508			2,797,037		1,048,889		4,520,844			(1,748,148)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/13/2016	05/13/2017		3,433,466			62,859		23,572		130,993			(39,287)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/13/2016	05/14/2017		2,343,344			41,707		15,640		85,198			(26,067)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/13/2016	05/15/2017		29,473,907			609,451		228,544		976,090			(380,907)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/16/2016	05/16/2017		18,113,461			454,390		170,396		694,568			(283,994)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/19/2016	05/18/2017		8,591,372			211,592		79,347		350,682			(132,245)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/20/2016	05/19/2017		62,343,247			1,530,932		574,099		2,397,182			(956,832)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/20/2016	05/20/2017		2,484,657			46,138		17,302		93,444			(28,836)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/20/2016	05/21/2017		2,889,945			57,636		21,613		120,046			(36,022)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/20/2016	05/22/2017		29,589,632			662,816		248,556		1,055,322			(414,260)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/23/2016	05/23/2017		19,933,475			479,985		179,994		751,978			(299,990)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/24/2016	05/24/2017		5,620,678			107,421		40,283		184,692			(67,138)				

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Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/26/2016	05/26/2017		7,995,697			178,317		66,869		306,133			(111,448)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/31/2016	05/31/2017		18,528,745			450,804		169,051		639,396			(281,752)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/01/2016	06/01/2017		56,226,893			1,335,802		612,243		1,910,895			(723,560)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/02/2016	06/02/2017		48,214,497			1,172,378		537,340		1,630,052			(635,038)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/06/2016	06/06/2017		8,006,431			160,339		73,489		239,214			(86,850)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/08/2016	06/08/2017		10,491,260			211,486		96,931		307,158			(114,555)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/09/2016	06/09/2017		28,661,672			736,493		337,559		973,043			(398,934)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/10/2016	06/10/2017		13,263,937			269,087		123,332		436,869			(145,756)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/10/2016	06/11/2017		11,167,918			231,119		105,930		375,252			(125,189)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/10/2016	06/12/2017		10,692,212			233,660		107,094		382,556			(126,566)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/13/2016	06/13/2017		6,360,206			143,247		65,655		242,352			(77,592)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/14/2016	06/14/2017		33,678,196			828,694		379,818		1,171,236			(448,876)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/17/2016	06/16/2017		7,798,332			164,824		75,544		247,078			(89,280)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/17/2016	06/17/2017		3,271,913			72,675		33,309		144,444			(39,366)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/17/2016	06/18/2017		2,008,111			34,962		16,024		65,190			(18,938)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/17/2016	06/19/2017		3,150,726			69,757		31,972		119,931			(37,785)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/21/2016	06/21/2017		5,256,345			104,610		47,946		170,170			(56,664)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/27/2016	06/27/2017		22,266,484			534,003		244,751		856,387			(289,252)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/29/2016	06/29/2017		49,888,318			1,198,714		549,411		1,890,432			(649,304)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/01/2016	06/30/2017		52,408,217			1,196,540		559,115		1,720,671			(637,425)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/01/2016	07/01/2017		14,393,304			292,304		158,331		488,316			(133,973)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/01/2016	07/02/2017		12,098,809			235,221		127,412		380,652			(107,810)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/01/2016	07/03/2017		10,148,666			205,127		111,110		328,721			(94,017)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/05/2016	07/05/2017		16,483,720			421,116		228,104		595,154			(193,011)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/07/2016	07/07/2017		34,581,936			867,837		470,079		1,197,495			(397,759)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/13/2016	07/13/2017		36,102,106			845,965		458,231		1,059,459			(387,734)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/14/2016	07/14/2017		30,364,377			770,551		417,382		936,206			(353,169)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/18/2016	07/18/2017		27,601,580			611,149		331,039		721,911			(280,110)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/19/2016	07/19/2017		9,067,654			178,115		96,479		202,490			(81,636)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/20/2016	07/20/2017		32,819,700			794,301		430,247		934,900			(364,055)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/21/2016	07/21/2017		30,259,337			734,103		397,639		875,260			(336,464)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/25/2016	07/25/2017		22,673,462			481,214		260,658		566,522			(220,556)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/27/2016	07/27/2017		1,352,758			20,805		11,270		24,008			(9,536)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/29/2016	07/28/2017		67,270,472			1,500,534		812,789		1,770,396			(687,745)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/29/2016	07/31/2017		28,802,548			640,239		346,796		757,599			(293,443)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/05/2016	08/05/2017		16,376,211			311,074		194,421		279,175			(116,653)				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/05/2016	08/06/2017		11,339,955			220,805		138,003		200,228			(82,802)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/05/2016	08/07/2017		8,176,466			159,735		99,834		157,855			(59,900)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/08/2016	08/08/2017		1,129,148			17,491		10,932		19,550			(6,559)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/15/2016	08/15/2017		10,324,360			190,434		119,022		182,317			(71,413)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/16/2016	08/16/2017		8,289,331			183,488		114,680		186,888			(68,808)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/17/2016	08/17/2017		47,869,955			1,086,173		678,858		1,246,889			(407,315)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/22/2016	08/22/2017		4,404,896			87,432		54,645		125,098			(32,787)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/23/2016	08/23/2017		28,420,991			666,290		416,431		736,013			(249,859)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/25/2016	08/25/2017		31,305,626			750,068		468,793		862,562			(281,276)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/29/2016	08/29/2017		30,584,624			677,959		423,724		742,399			(254,235)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/31/2016	08/31/2017		38,212,444			898,579		561,612		1,029,758			(336,967)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/02/2016	09/01/2017		9,055,416			186,185		131,881		238,318			(54,304)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/02/2016	09/02/2017		2,759,520			56,626		40,110		87,848			(16,516)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/02/2016	09/03/2017		1,696,059			33,574		23,782		49,955			(9,792)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/02/2016	09/04/2017		2,192,452			39,866		28,238		60,375			(11,627)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/02/2016	09/05/2017		4,148,100			86,584		61,330		120,393			(25,254)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/06/2016	09/06/2017		23,948,638			540,741		383,025		583,113			(157,716)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/07/2016	09/07/2017		14,495,231			291,151		206,232		294,474			(84,919)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/08/2016	09/08/2017		42,284,379			948,175		671,624		1,084,380			(276,551)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/12/2016	09/12/2017		13,540,669			275,463		195,120		353,623			(80,343)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/16/2016	09/15/2017		116,291,994			2,615,003		1,852,294		3,180,809			(762,709)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/16/2016	09/18/2017		26,507,533			533,674		378,019		644,175			(155,655)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/27/2016	09/27/2017		6,716,132			141,102		99,947		207,515			(41,155)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/28/2016	09/28/2017		38,188,138			893,133		632,636		1,031,756			(260,497)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/29/2016	09/29/2017		51,243,546			1,146,515		812,115		1,409,328			(334,400)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/30/2016	09/30/2017		16,501,224			343,184		243,089		395,085			(100,095)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/30/2016	10/01/2017		15,151,498			298,759		211,621		349,919			(87,138)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/30/2016	10/02/2017		11,366,967			210,964		149,433		241,973			(61,531)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/06/2016	10/06/2017		43,523,813			976,477		773,045		1,160,823			(203,433)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/11/2016	10/11/2017		32,777,437			745,029		589,815		918,429			(155,214)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/18/2016	10/18/2017		40,463,564			889,665		704,318		1,095,907			(185,347)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/19/2016	10/19/2017		65,643,137			1,429,088		1,131,361		1,863,032			(297,727)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/20/2016	10/20/2017		33,250,012			766,471		606,790		945,949			(159,681)				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/21/2016	10/21/2017		18,665,488			366,966		290,514		504,962			(76,451)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/21/2016	10/22/2017		11,927,181			234,000		185,250		325,485			(48,750)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/21/2016	10/23/2017		9,970,608			194,986		154,364		267,796			(40,622)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/24/2016	10/24/2017		33,859,593			690,976		547,022		857,254			(143,953)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/26/2016	10/26/2017		6,083,311			126,389		100,058		191,684			(26,331)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/07/2016	11/07/2017		21,756,179			456,246		399,215		574,478			(57,031)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/08/2016	11/08/2017		6,490,845			119,379		104,457		166,293			(14,922)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/09/2016	11/09/2017		58,322,722			1,247,249		1,091,343		1,551,249			(155,906)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/10/2016	11/10/2017		49,960,466			1,109,611		970,910		1,361,526			(138,701)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/14/2016	11/14/2017		4,346,403			84,345		73,802		106,778			(10,543)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/16/2016	11/16/2017		53,736,960			1,157,665		1,012,957		1,331,666			(144,708)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/17/2016	11/17/2017		33,349,712			747,959		654,464		825,504			(93,495)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/21/2016	11/21/2017		8,829,629			161,728		141,512		182,612			(20,216)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/22/2016	11/22/2017		12,508,213			228,963		200,342		251,766			(28,620)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/25/2016	11/24/2017		5,906,198			116,353		101,809		125,358			(14,544)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/25/2016	11/25/2017		11,505,095			215,048		188,167		234,092			(26,881)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/25/2016	11/26/2017		5,691,209			104,700		91,613		113,573			(13,088)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/25/2016	11/27/2017		8,527,383			163,289		142,878		178,941			(20,411)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/29/2016	11/29/2017		3,718,878			61,489		53,803		68,742			(7,686)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/05/2016	12/05/2017		23,658,841			462,388		443,122		485,692			(19,266)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/06/2016	12/06/2017		6,180,301			118,753		113,805		130,751			(4,948)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/19/2016	12/19/2017		21,966,345			441,385		422,994		399,754			(18,391)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/20/2016	12/20/2017		39,483,156			724,061		693,892		643,207			(30,169)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/21/2016	12/21/2017		15,159,593			278,557		266,951		238,124			(11,607)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/22/2016	12/22/2017		21,838,406			389,922		373,675		339,439			(16,247)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/23/2016	12/23/2017		13,235,996			237,645		227,743		202,161			(9,902)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/23/2016	12/24/2017		5,621,400			93,546		89,649		79,711			(3,898)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/23/2016	12/26/2017		3,685,210			59,986		57,487		50,730			(2,499)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/27/2016	12/27/2017		10,041,347			185,647		177,911		156,095			(7,735)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/28/2016	12/28/2017		23,257,906			403,847		387,020		369,717			(16,827)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/30/2016	12/29/2017		69,284,630			1,393,770		1,335,696		1,298,218			(58,074)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/30/2016	12/30/2017		19,116,557			335,248		321,279		314,933			(13,969)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/30/2016	12/31/2017		15,724,520			281,562		269,830		264,459			(11,732)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/30/2016	01/02/2018		11,056,599			200,394		192,044		191,178			(8,350)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/01/2016	06/01/2018		199,792			4,949		3,609		7,221			(1,340)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/29/2016	06/29/2018		118,880			3,060		2,231		5,753			(829)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/19/2016	10/19/2018		109,824			2,690		2,409		4,985			(280)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/09/2016	11/09/2018		133,187			2,997		2,809		5,424			(187)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/21/2016	12/21/2018		349,993			8,396		8,221		9,086			(175)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/28/2016	12/28/2018		117,787			2,932		2,871		3,382			(61)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	01/07/2016	01/06/2017		31,368,400			745,480		31,062		1,436,688			(714,418)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	01/07/2016	01/07/2017		1,177,821			26,377		1,099		53,752			(25,278)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	01/11/2016	01/11/2017		3,714,501			93,355		3,890		179,233			(89,465)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	01/13/2016	01/13/2017		8,061,919			158,836		6,618		292,928			(152,218)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	01/21/2016	01/20/2017		1,524,081			33,829		1,410		61,015			(32,420)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	01/21/2016	01/21/2017		970,414			17,176		716		31,526			(16,461)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	01/25/2016	01/25/2017		3,482,646			83,078		3,462		160,932			(79,616)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	01/28/2016	01/27/2017		26,643,632			685,680		28,570		1,471,014			(657,110)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	01/28/2016	01/28/2017		1,163,276			25,951		1,081		52,912			(24,870)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	02/02/2016	02/02/2017		3,109,669			77,654		9,707		152,853			(67,948)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	02/04/2016	02/03/2017		1,627,669			38,141		4,768		70,068			(33,374)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	02/04/2016	02/04/2017		1,149,632			23,482		2,935		46,546			(20,547)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	02/08/2016	02/08/2017		29,444,710			737,916		92,240		1,531,559			(645,677)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	02/09/2016	02/09/2017		2,496,615			63,730		7,966		123,689			(55,764)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	02/11/2016	02/10/2017		1,727,067			39,483		4,935		71,978			(34,547)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	02/11/2016	02/11/2017		1,084,733			22,507		2,813		43,388			(19,694)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	02/17/2016	02/17/2017		34,203,873			870,868		108,859		1,681,057			(762,010)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	02/18/2016	02/18/2017		469,734			8,197		1,025		15,252			(7,172)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	02/22/2016	02/22/2017		29,329,511			721,016		90,127		1,371,757			(630,889)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	02/23/2016	02/23/2017		2,876,565			58,196		7,275		106,100			(50,922)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	02/26/2016	02/24/2017		10,252,632			224,731		28,091		420,859			(196,640)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	02/26/2016	02/26/2017		2,017,583			41,105		5,138		82,297			(35,967)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	02/26/2016	02/27/2017		3,528,024			85,988		10,749		164,491			(75,240)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	02/26/2016	02/28/2017		5,847,871			137,543		17,193		270,128			(120,350)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	03/01/2016	03/01/2017		4,502,780			92,990		19,373		167,450			(73,617)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	03/03/2016	03/03/2017		29,033,610			753,699		157,021		1,375,727			(596,678)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	03/07/2016	03/07/2017		25,220,636			626,578		130,537		1,112,861			(496,041)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	03/10/2016	03/10/2017		32,099,140			809,865		168,722		1,441,070			(641,143)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	03/15/2016	03/15/2017		5,770,275			126,913		26,440		226,794			(100,473)				

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Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	03/18/2016	03/17/2017		7,309,985			160,600		33,458		268,629			(127,141)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	03/18/2016	03/18/2017		2,683,637			51,465		10,722		103,861			(40,743)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	03/18/2016	03/19/2017		1,526,470			29,535		6,153		59,982			(23,382)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	03/18/2016	03/20/2017		4,572,761			105,662		22,013		191,235			(83,649)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	03/22/2016	03/22/2017		38,794,015			929,478		193,641		1,530,725			(735,837)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	03/23/2016	03/23/2017		5,927,291			116,532		24,278		212,014			(92,255)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	03/30/2016	03/30/2017		37,848,273			963,060		200,638		1,552,598			(762,423)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	04/04/2016	04/04/2017		27,972,436			701,213		204,520		1,110,519			(496,692)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	04/05/2016	04/05/2017		5,744,430			125,681		36,657		221,813			(89,024)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	04/07/2016	04/07/2017		3,695,297			81,799		23,858		142,881			(57,941)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	04/15/2016	04/13/2017		47,896,822			1,200,883		350,258		1,812,562			(850,625)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	04/14/2016	04/14/2017		1,645,829			32,117		9,367		61,315			(22,750)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	04/15/2016	04/15/2017		2,893,549			60,652		17,690		119,228			(42,962)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	04/15/2016	04/16/2017		4,277,394			83,269		24,287		138,055			(58,982)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	04/15/2016	04/17/2017		2,572,836			47,611		13,887		90,506			(33,724)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	04/19/2016	04/19/2017		39,463,032			985,671		287,488		1,431,398			(698,184)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	04/22/2016	04/21/2017		5,831,595			128,974		37,617		206,060			(91,356)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	04/22/2016	04/22/2017		2,251,527			43,392		12,656		83,036			(30,736)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	04/22/2016	04/23/2017		948,121			18,935		5,523		36,756			(13,412)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	04/22/2016	04/24/2017		5,992,256			119,420		34,831		202,848			(84,589)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	04/26/2016	04/26/2017		32,674,533			858,387		250,363		1,248,312			(608,024)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	04/29/2016	04/28/2017		42,165,892			1,059,170		308,925		1,622,090			(750,245)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	04/29/2016	04/29/2017		2,078,225			44,806		13,068		93,947			(31,738)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	04/29/2016	04/30/2017		1,145,092			20,462		5,968		39,809			(14,494)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	04/29/2016	05/01/2017		5,734,921			122,389		35,697		216,886			(86,692)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	05/02/2016	05/02/2017		25,732,107			611,768		229,413		904,365			(382,355)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	05/03/2016	05/03/2017		34,858,381			869,373		326,015		1,335,775			(543,358)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	05/09/2016	05/09/2017		22,715,002			578,289		216,858		907,012			(361,430)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	06/06/2016	06/06/2017		21,325,888			489,877		224,527		658,131			(265,350)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	06/10/2016	06/09/2017		6,545,681			140,799		64,533		206,340			(76,266)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	06/10/2016	06/10/2017		2,522,938			48,913		22,418		96,582			(26,495)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	06/10/2016	06/11/2017		2,549,678			53,818		24,667		109,228			(29,152)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	06/10/2016	06/12/2017		5,352,847			114,394		52,431		189,336			(61,963)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	06/22/2016	06/22/2017		32,655,685			817,452		374,665		1,136,956			(442,786)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	06/23/2016	06/23/2017		29,795,443			737,828		338,171		973,211			(399,657)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	07/05/2016	07/05/2017		7,221,702			151,271		81,938		252,644			(69,332)				

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Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	07/11/2016	07/11/2017		3,122,469			67,082		36,336		111,170			(30,746)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	07/12/2016	07/12/2017		35,359,272			831,287		450,281		1,029,879			(381,007)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	07/15/2016	07/14/2017		54,706,808			1,284,141		695,576		1,560,803			(588,564)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	07/15/2016	07/17/2017		22,057,492			449,253		243,345		548,773			(205,908)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	07/18/2016	07/18/2017		3,342,361			66,738		36,150		98,382			(30,588)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	07/20/2016	07/20/2017		11,301,290			209,018		113,218		216,546			(95,800)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	07/21/2016	07/21/2017		11,991,097			232,748		126,072		261,752			(106,676)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	07/25/2016	07/25/2017		9,736,430			181,324		98,217		198,990			(83,107)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	07/26/2016	07/26/2017		42,589,757			1,010,055		547,113		1,160,606			(462,942)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	07/29/2016	07/29/2017		14,328,652			276,450		149,744		279,759			(126,706)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	07/29/2016	07/30/2017		9,500,201			174,207		94,362		179,457			(79,845)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	07/29/2016	07/31/2017		10,410,468			198,667		107,611		211,483			(91,056)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	08/01/2016	08/01/2017		30,456,676			728,448		455,280		826,744			(273,168)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	08/02/2016	08/02/2017		26,477,343			656,897		410,561		804,668			(246,336)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	08/03/2016	08/03/2017		14,712,213			298,126		186,329		316,453			(111,797)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	08/05/2016	08/04/2017		67,300,226			1,552,868		970,542		1,820,123			(582,325)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	08/05/2016	08/05/2017		2,509,595			46,801		29,251		72,351			(17,550)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	08/05/2016	08/06/2017		807,365			12,837		8,023		19,312			(4,814)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	08/05/2016	08/07/2017		27,656,176			566,208		353,880		672,567			(212,328)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	08/08/2016	08/08/2017		3,918,806			78,533		49,083		115,227			(29,450)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	08/09/2016	08/09/2017		10,000,725			186,508		116,567		189,177			(69,940)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	08/10/2016	08/10/2017		17,135,461			359,536		224,710		435,548			(134,826)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	08/12/2016	08/11/2017		71,046,886			1,606,755		1,004,222		1,886,443			(602,533)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	08/12/2016	08/14/2017		23,153,078			493,134		308,209		573,460			(184,925)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	08/19/2016	08/18/2017		5,705,907			127,951		79,969		164,614			(47,981)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	08/19/2016	08/19/2017		1,867,872			39,259		24,537		59,298			(14,722)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	08/19/2016	08/20/2017		1,443,008			29,975		18,735		44,996			(11,241)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	08/19/2016	08/21/2017		6,866,554			130,140		81,338		175,712			(48,803)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	08/23/2016	08/23/2017		14,389,426			274,988		171,867		278,643			(103,120)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	10/17/2016	09/01/2017		870,000			17,941		13,456		23,214			(4,485)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	10/17/2016	09/08/2017		1,480,000			21,286		16,448		25,357			(4,838)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	09/14/2016	09/14/2017		40,151,236			939,784		665,680		1,170,723			(274,104)				

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Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	09/16/2016	09/15/2017		6,804,506			146,976		104,108		198,866			(42,868)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	09/16/2016	09/16/2017		3,627,359			73,373		51,973		120,505			(21,400)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	09/16/2016	09/17/2017		2,461,929			48,395		34,280		78,920			(14,115)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	09/16/2016	09/18/2017		4,212,916			84,404		59,787		126,550			(24,618)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	10/17/2016	09/19/2017		24,033,459			548,995		391,130		677,333			(157,866)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	09/20/2016	09/20/2017		43,229,390			970,412		687,375		1,235,873			(283,037)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	09/26/2016	09/26/2017		20,354,561			447,326		316,856		541,507			(130,470)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	09/27/2016	09/27/2017		31,414,846			700,336		496,072		826,614			(204,265)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	10/17/2016	09/29/2017		9,146,217			204,524		147,877		270,012			(56,647)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	09/30/2016	09/30/2017		4,569,637			86,997		61,623		143,708			(25,374)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	09/30/2016	10/01/2017		2,849,337			57,143		40,476		92,913			(16,667)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	09/30/2016	10/02/2017		2,957,151			57,199		40,516		84,674			(16,683)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	10/05/2016	10/05/2017		35,422,737			816,676		646,535		964,654			(170,141)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	10/07/2016	10/06/2017		7,951,990			170,786		135,205		228,551			(35,580)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	10/07/2016	10/07/2017		4,090,395			80,070		63,389		128,347			(16,681)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	10/07/2016	10/08/2017		3,790,432			73,492		58,181		117,794			(15,311)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	10/07/2016	10/09/2017		4,527,897			90,871		71,939		135,274			(18,931)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	10/14/2016	10/13/2017		38,248,133			858,806		679,888		1,090,601			(178,918)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	10/14/2016	10/14/2017		4,311,859			84,270		66,714		137,956			(17,556)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	10/14/2016	10/15/2017		3,057,573			57,513		45,531		101,396			(11,982)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	10/14/2016	10/16/2017		5,090,799			101,792		80,585		155,405			(21,207)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	10/21/2016	10/20/2017		7,359,190			152,213		120,502		203,936			(31,711)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	10/21/2016	10/21/2017		5,144,494			99,223		78,551		163,556			(20,671)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	10/21/2016	10/22/2017		1,785,039			31,969		25,309		51,392			(6,660)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	10/21/2016	10/23/2017		4,564,686			92,684		73,375		137,995			(19,309)				
S&P Digital		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	10/24/2016	10/24/2017		1,117,178			17,205		13,620		19,457			(3,584)				
S&P Digital		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	10/26/2016	10/26/2017		38,580,473			884,174		699,971		1,110,399			(184,203)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	10/28/2016	10/27/2017		111,329,720			2,544,633		2,014,501		3,267,477			(530,132)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	10/28/2016	10/28/2017		2,316,810			46,356		36,698		76,062			(9,657)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	10/28/2016	10/29/2017		3,029,591			58,559		46,359		95,672			(12,200)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	10/28/2016	10/30/2017		28,984,450			587,168		464,841		769,682			(122,327)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	10/31/2016	10/31/2017		24,140,454			501,762		397,228		629,602			(104,534)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	11/01/2016	11/01/2017		7,750,960			150,329		131,538		223,567			(18,791)				
S&P Digital		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	11/02/2016	11/02/2017		35,910,117			807,915		706,926		1,086,890			(100,989)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	11/04/2016	11/03/2017		10,840,179			224,565		196,494		331,631			(28,071)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	11/04/2016	11/04/2017		2,590,287			45,719		40,004		75,152			(5,715)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	11/04/2016	11/05/2017		2,106,901			41,414		36,238		69,167			(5,177)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	11/04/2016	11/06/2017		4,111,014			84,660		74,077		127,736			(10,582)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	11/08/2016	11/08/2017		28,774,562			592,929		518,813		734,943			(74,116)				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	11/15/2016	11/15/2017		5,379,299			98,889		86,528		123,136			(12,361)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	11/17/2016	11/17/2017		19,531,957			368,874		322,765		430,498			(46,109)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	11/18/2016	11/18/2017		2,098,202			39,088		34,202		51,164			(4,886)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	11/18/2016	11/19/2017		1,519,826			30,549		26,730		40,522			(3,819)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	11/18/2016	11/20/2017		6,043,590			113,363		99,193		137,611			(14,170)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	11/21/2016	11/21/2017		4,715,332			91,946		80,452		107,327			(11,493)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	11/23/2016	11/23/2017		13,984,631			277,330		242,664		308,546			(34,666)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	11/23/2016	11/24/2017		8,916,820			169,648		148,442		187,425			(21,206)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	11/29/2016	11/29/2017		11,272,884			202,926		177,561		220,332			(25,366)				
S&P Digital		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	11/30/2016	11/30/2017		17,566,711			334,428		292,624		370,208			(41,803)				
S&P Digital		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	12/07/2016	12/07/2017		16,566,252			314,076		300,990		296,937			(13,087)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	12/09/2016	12/08/2017		24,168,002			439,501		421,188		412,911			(18,313)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	12/09/2016	12/09/2017		2,594,714			46,590		44,649		42,829			(1,941)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	12/09/2016	12/10/2017		2,167,808			35,841		34,348		32,665			(1,493)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	12/09/2016	12/11/2017		4,907,639			84,958		81,418		78,543			(3,540)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	12/12/2016	12/12/2017		39,406,682			706,831		677,379		643,836			(29,451)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	12/13/2016	12/13/2017		7,779,894			140,204		134,362		122,103			(5,842)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	12/14/2016	12/14/2017		16,127,936			278,793		267,177		250,578			(11,616)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	12/16/2016	12/15/2017		81,421,311			1,771,118		1,697,321		1,614,657			(73,797)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	12/16/2016	12/18/2017		28,853,581			608,647		583,287		554,989			(25,360)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	12/21/2016	12/21/2017		51,892,515			1,119,000		1,072,375		997,604			(46,625)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	07/20/2016	07/20/2018		279,603			5,956		4,591		6,842			(1,365)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	08/10/2016	08/10/2018		111,882			2,405		1,954		2,888			(451)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	11/23/2016	11/23/2018		127,810			3,004		2,816		4,366			(188)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	12/07/2016	12/07/2018		178,425			4,193		4,106		5,092			(87)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/31/2015	01/02/2017		6,582,061							191,777			(126,121)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/31/2015	01/03/2017		4,851,748							138,819			(91,256)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/06/2016	01/06/2017		36,718,957			835,132		34,797		1,559,977			(800,335)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/07/2016	01/07/2017		10,362,384			221,483		9,228		438,117			(212,254)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/12/2016	01/12/2017		41,860,104			965,343		40,223		1,943,688			(925,120)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/15/2016	01/13/2017		76,555,164			1,895,572		78,982		3,914,863			(1,816,590)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/14/2016	01/14/2017		10,152,162			202,872		8,453		416,255			(194,419)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/15/2016	01/15/2017		10,409,984			231,470		9,645		495,659			(221,826)				

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S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/15/2016	01/16/2017		4,404,208			92,292		3,846		186,145			(88,447)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/15/2016	01/17/2017		23,991,025			496,566		20,690		990,722			(475,876)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/15/2016	01/18/2017		46,855,298			1,088,180		45,341		2,142,983			(1,042,840)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/19/2016	01/19/2017		47,929,656			1,197,214		49,884		2,491,625			(1,147,330)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/22/2016	01/20/2017		36,241,488			890,561		37,107		1,902,416			(853,455)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/21/2016	01/21/2017		9,672,520			188,424		8,027		414,636			(184,798)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/22/2016	01/23/2017		14,190,421			308,191		12,841		610,077			(295,349)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/22/2016	01/24/2017		16,636,006			378,106		15,754		746,564			(362,351)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/25/2016	01/25/2017		28,311,464			696,712		29,030		1,437,780			(667,682)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/26/2016	01/26/2017		12,988,733			265,547		11,064		573,000			(254,483)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/28/2016	01/27/2017		38,325,788			886,964		36,957		1,872,643			(850,007)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/29/2016	01/29/2017		9,448,250			191,662		7,986		418,889			(183,676)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/29/2016	01/30/2017		6,542,525			131,301		5,471		280,570			(125,830)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/29/2016	01/31/2017		8,879,588			183,638		7,652		394,773			(175,986)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/01/2016	02/01/2017		26,867,799			664,494		83,062		1,324,720			(581,432)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/02/2016	02/02/2017		38,062,344			973,860		121,733		2,052,171			(852,128)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/03/2016	02/03/2017		40,656,711			933,561		116,695		1,933,947			(816,866)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/05/2016	02/05/2017		9,898,627			214,839		26,855		485,981			(187,984)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/05/2016	02/06/2017		6,886,811			145,284		18,161		327,873			(127,124)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/05/2016	02/07/2017		8,661,116			179,412		22,427		398,182			(156,986)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/11/2016	02/10/2017		35,544,299			888,592		111,074		1,994,215			(777,518)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/11/2016	02/11/2017		8,256,698			183,199		22,900		412,431			(160,299)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/12/2016	02/12/2017		11,613,971			253,869		31,734		566,539			(222,135)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/12/2016	02/13/2017		5,646,572			124,616		15,577		276,920			(109,039)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/12/2016	02/14/2017		6,708,631			136,829		17,104		292,693			(119,725)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/12/2016	02/15/2017		5,862,441			138,672		17,334		305,286			(121,338)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/17/2016	02/17/2017		12,310,289			247,326		30,916		530,847			(216,411)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/25/2016	02/24/2017		2,071,193			42,431		5,304		74,824			(37,128)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/25/2016	02/25/2017		12,585,251			266,435		33,304		558,885			(233,130)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/04/2016	03/03/2017		48,589,275			1,139,961		237,492		2,051,950			(902,469)				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/04/2015	03/04/2017		370,223					895					(4,295)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/04/2016	03/06/2017		19,149,388			368,581		76,788		642,436			(291,793)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/08/2016	03/08/2017		41,271,960			1,041,414		216,961		1,990,637			(824,453)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/09/2016	03/09/2017		5,875,084			128,489		26,769		244,109			(101,720)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/10/2016	03/10/2017		7,191,719			155,666		32,430		283,358			(123,235)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/11/2015	03/11/2017		112,514					309					(1,485)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/14/2016	03/14/2017		12,708,975			278,190		57,956		552,193			(220,234)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/16/2016	03/16/2017		12,014,683			254,449		53,010		532,805			(201,439)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/21/2016	03/21/2017		25,657,989			580,744		120,988		935,412			(459,755)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/24/2016	03/24/2017		105,388,976			2,452,877		511,016		4,135,298			(1,941,861)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/24/2016	03/25/2017		14,753,220			291,137		60,946		585,652			(231,888)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/24/2016	03/26/2017		10,725,501			222,226		46,297		452,749			(175,929)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/24/2016	03/27/2017		35,454,199			739,316		154,024		1,263,821			(585,292)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/28/2016	03/28/2017		29,388,884			782,634		163,049		1,295,652			(619,586)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/01/2016	03/31/2017		89,155,354			2,164,894		563,867		3,374,466			(1,601,026)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/01/2016	04/01/2017		13,476,114			254,659		74,276		464,782			(180,384)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/01/2016	04/02/2017		6,248,904			121,002		35,292		211,695			(85,710)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/01/2016	04/03/2017		23,780,396			499,647		145,730		806,174			(353,917)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/05/2016	04/05/2017		42,284,533			1,195,229		348,608		1,954,345			(846,620)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/07/2016	04/07/2017		32,894,750			793,973		231,575		1,331,303			(562,397)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/08/2015	04/08/2017		188,902					689					(2,361)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/11/2016	04/11/2017		7,598,554			156,776		45,726		311,955			(111,050)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/12/2016	04/12/2017		8,941,884			175,792		51,273		337,347			(124,519)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/15/2016	04/13/2017		93,634,563			2,261,373		659,567		3,378,889			(1,601,806)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/15/2016	04/15/2017		14,409,632			288,783		84,228		503,046			(204,555)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/15/2016	04/16/2017		10,323,524			213,112		62,158		367,748			(150,955)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/15/2016	04/17/2017		34,061,087			727,998		212,333		1,131,909			(515,665)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/18/2016	04/18/2017		7,713,503			145,235		42,360		239,895			(102,875)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/20/2016	04/20/2017		55,645,959			1,343,547		391,868		1,988,010			(951,679)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/21/2016	04/21/2017		10,367,453			196,917		57,434		339,024			(139,483)				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/22/2015	04/22/2017		211,856					729					(2,500)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/02/2016	05/02/2017		9,032,734			173,994		65,248		300,109			(108,746)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/04/2016	05/04/2017		16,825,488			366,591		137,472		699,097			(229,120)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/06/2016	05/06/2017		12,875,572			253,853		95,915		484,508			(160,578)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/06/2016	05/07/2017		10,359,163			204,171		76,564		396,037			(127,607)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/06/2016	05/08/2017		8,173,683			157,226		58,960		306,009			(98,266)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/09/2016	05/09/2017		9,249,602			193,464		72,549		390,071			(120,915)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/11/2016	05/11/2017		11,987,994			258,516		96,944		502,882			(161,573)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/13/2016	05/13/2017		15,039,179			300,551		112,706		609,788			(187,844)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/13/2016	05/14/2017		12,206,548			250,393		93,898		508,563			(156,496)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/13/2016	05/15/2017		8,833,681			172,249		64,593		343,152			(107,656)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/16/2016	05/16/2017		7,093,244			150,102		56,288		284,820			(93,814)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/17/2016	05/17/2017		45,211,557			1,121,648		420,618		1,889,312			(701,030)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/20/2016	05/20/2017		13,744,463			284,998		107,578		564,136			(179,999)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/20/2016	05/21/2017		8,935,374			175,770		65,914		347,738			(109,856)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/20/2016	05/22/2017		10,046,753			197,782		74,168		386,016			(123,614)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/23/2016	05/23/2017		7,020,073			147,328		55,248		298,954			(92,080)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/24/2016	05/24/2017		10,126,282			202,469		75,926		372,454			(126,543)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/31/2016	05/31/2017		6,256,958			116,094		43,535		198,168			(72,559)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/07/2016	06/07/2017		9,054,958			170,775		78,272		260,552			(92,503)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/08/2016	06/08/2017		34,696,861			890,828		408,296		1,217,939			(482,532)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/09/2016	06/09/2017		11,769,038			238,892		109,492		351,883			(129,400)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/10/2015	06/10/2017		381,554					2,103					(4,588)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/13/2016	06/13/2017		25,017,130			635,496		291,269		886,668			(344,227)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/14/2016	06/14/2017		10,418,591			219,205		100,469		367,192			(118,736)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/16/2016	06/16/2017		11,035,379			227,896		104,452		381,589			(123,443)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/17/2016	06/17/2017		12,432,735			262,740		122,802		463,850			(147,508)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/17/2016	06/18/2017		11,056,643			226,817		103,958		399,581			(122,859)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/17/2016	06/19/2017		9,966,200			196,030		89,847		341,872			(106,183)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/22/2016	06/22/2017		13,414,969			300,810		137,871		513,349			(162,939)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/23/2016	06/23/2017		10,903,335			225,079		103,161		340,085			(121,918)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/24/2015	06/24/2017		219,764					1,148		1			(2,505)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/28/2016	06/28/2017		39,574,357			950,124		435,474		1,583,912			(514,651)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/01/2015	07/01/2017		107,878					730		34			(1,348)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/06/2016	07/06/2017		15,200,436			301,851		163,502		482,731			(138,348)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/08/2016	07/07/2017		18,841,034			388,159		210,253		599,435			(177,906)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/08/2016	07/08/2017		13,090,301			248,201		135,211		366,032			(115,177)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/08/2016	07/09/2017		13,490,475			252,703		136,881		361,018			(115,822)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/08/2016	07/10/2017		9,633,088			193,965		105,064		286,939			(88,901)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/11/2016	07/11/2017		7,590,524			144,451		78,244		195,637			(66,207)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/13/2016	07/13/2017		19,194,510			382,407		207,137		506,586			(175,270)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/15/2015	07/15/2017		216,011					1,302		5			(2,403)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/19/2016	07/19/2017		30,313,481			749,971		406,234		902,502			(343,737)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/22/2015	07/22/2017		106,687					621		4			(1,147)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/27/2016	07/27/2017		10,989,304			221,024		119,722		244,274			(101,303)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/28/2016	07/28/2017		11,540,842			217,532		117,830		231,619			(99,702)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/02/2016	08/02/2017		10,830,391			208,880		130,550		241,885			(78,330)				
S&P Digital		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/03/2016	08/03/2017		39,765,703			965,370		603,357		1,168,022			(362,014)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/04/2016	08/04/2017		11,439,966			225,018		140,636		238,824			(84,382)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/08/2016	08/08/2017		34,270,775			729,743		456,090		816,430			(273,654)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/09/2016	08/09/2017		31,778,501			764,090		477,556		886,055			(286,534)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/10/2016	08/10/2017		35,979,292			848,566		530,354		1,011,233			(318,212)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/11/2016	08/11/2017		54,494,673			1,194,067		746,292		1,303,223			(447,775)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/12/2016	08/12/2017		15,900,509			301,868		188,667		296,907			(113,200)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/12/2016	08/13/2017		9,848,179			188,567		117,854		184,685			(70,713)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/12/2016	08/14/2017		8,256,039			160,709		100,443		151,762			(60,266)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/15/2016	08/15/2017		24,224,050			531,074		331,921		606,598			(199,153)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/16/2016	08/16/2017		30,653,458			703,064		439,415		804,836			(263,649)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/17/2016	08/17/2017		14,502,444			287,937		179,961		284,115			(107,976)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/19/2016	08/18/2017		111,070,241			2,450,634		1,531,646		2,693,348			(918,988)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/19/2016	08/19/2017		12,921,577			244,531		152,832		241,663			(91,699)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/19/2016	08/20/2017		10,556,152			203,324		127,077		203,590			(76,246)				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/19/2016	08/21/2017		38,598,186			806,332		503,958		881,365			(302,375)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/26/2016	08/25/2017		80,949,197			1,821,684		1,138,552		2,115,780			(683,131)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/26/2016	08/26/2017		21,440,446			419,752		264,682		513,866			(161,147)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/26/2016	08/27/2017		14,884,014			298,350		186,468		359,842			(111,881)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/26/2016	08/28/2017		39,852,047			859,160		536,975		1,017,602			(322,185)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/30/2016	08/30/2017		31,142,167			706,716		441,698		803,913			(265,019)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/31/2016	08/31/2017		12,981,081			272,996		170,623		303,840			(102,374)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/02/2016	09/01/2017		118,419,730			2,716,779		1,924,385		3,059,113			(792,394)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/02/2016	09/02/2017		13,723,672			258,216		185,069		261,644			(78,372)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/02/2016	09/03/2017		9,112,914			186,736		132,271		182,070			(54,465)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/02/2016	09/04/2017		10,591,743			199,638		141,410		194,606			(58,228)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/02/2016	09/05/2017		25,164,818			504,655		357,464		539,802			(147,191)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/07/2016	09/07/2017		32,048,632			747,770		529,670		834,800			(218,099)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/09/2016	09/08/2017		70,014,939			1,641,826		1,162,960		2,067,112			(478,866)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/09/2016	09/09/2017		20,966,083			408,351		289,249		585,921			(119,102)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/09/2016	09/10/2017		13,381,898			284,325		201,397		416,471			(82,928)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/09/2016	09/11/2017		42,316,845			902,255		639,097		1,190,095			(263,158)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/12/2016	09/12/2017		19,665,146			427,890		303,089		501,356			(124,801)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/16/2016	09/16/2017		13,880,403			293,639		207,995		385,114			(85,645)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/16/2016	09/17/2017		11,270,813			217,476		154,046		283,381			(63,431)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/16/2016	09/18/2017		9,982,360			189,498		134,228		246,841			(55,270)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/22/2016	09/22/2017		4,345,678			91,941		65,125		136,832			(26,816)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/23/2016	09/23/2017		18,709,049			362,769		256,961		442,202			(105,808)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/23/2016	09/24/2017		16,239,950			329,354		233,292		406,540			(96,062)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/23/2016	09/25/2017		11,156,364			218,449		154,734		266,091			(63,714)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/27/2016	09/27/2017		14,898,319			296,065		209,712		365,454			(86,352)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/28/2016	09/28/2017		18,749,890			388,396		275,114		448,196			(113,282)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/30/2016	09/29/2017		64,286,932			1,459,272		1,033,651		1,683,551			(425,621)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/30/2016	10/02/2017		20,077,363			421,184		298,339		484,627			(122,845)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/05/2016	10/05/2017		18,916,906			388,798		307,798		463,543			(81,000)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/11/2016	10/11/2017		16,753,019			342,755		271,348		467,482			(71,407)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/12/2016	10/12/2017		15,344,875			319,634		253,044		439,767			(66,590)				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/13/2016	10/13/2017		14,354,488			283,152		224,162		390,729			(58,990)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/20/2016	10/20/2017		13,168,849			252,578		199,957		347,180			(52,620)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/27/2016	10/27/2017		14,624,572			287,371		227,502		407,306			(59,869)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/28/2016	10/28/2017		13,483,107			264,981		209,777		387,682			(55,204)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/28/2016	10/29/2017		12,232,689			233,384		184,762		338,598			(48,622)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/28/2016	10/30/2017		9,891,960			191,862		151,890		280,542			(39,971)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/01/2016	11/01/2017		48,052,155			1,052,460		920,902		1,419,976			(131,557)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/02/2016	11/02/2017		16,429,808			331,019		289,642		516,293			(41,377)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/03/2016	11/03/2017		13,206,400			269,203		235,552		417,729			(33,650)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/04/2016	11/04/2017		14,343,353			289,386		253,212		463,575			(36,173)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/04/2016	11/05/2017		10,735,513			209,394		183,219		333,068			(26,174)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/04/2016	11/06/2017		11,475,804			211,504		185,066		332,620			(26,438)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/07/2016	11/07/2017		6,298,899			119,349		104,430		167,622			(14,919)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/14/2016	11/14/2017		8,131,585			160,050		140,044		207,684			(20,006)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/18/2016	11/18/2017		14,601,064			277,728		243,012		334,707			(34,716)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/18/2016	11/19/2017		12,413,640			225,869		197,636		271,889			(28,234)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/18/2016	11/20/2017		11,056,931			206,071		180,312		249,583			(25,759)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/22/2016	11/22/2017		27,218,156			565,860		495,127		602,711			(70,732)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/28/2016	11/28/2017		5,503,394			113,809		99,583		128,854			(14,226)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/13/2016	12/13/2017		15,821,662			283,801		271,976		229,237			(11,825)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/30/2016	12/29/2017		88,359,639			2,024,401		1,940,051		1,944,532			(84,350)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/30/2016	01/02/2018		15,964,465			289,865		277,787		277,727			(12,078)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/10/2016	02/10/2018		188,674			7,264		4,086		23,564			(3,178)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/11/2016	05/11/2018		111,228			2,900		1,994		4,844			(906)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/06/2016	07/06/2018		181,982			4,750		3,661		7,242			(1,088)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/31/2016	08/31/2018		117,811			2,804		2,278		3,414			(526)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/28/2016	09/28/2018		110,793			2,570		2,196		3,516			(375)				
0349999. Subtotal - Purchased Options - Other - Other											602,632,026		313,736,810	XXX	830,710,927			(290,238,315)			XXX	XXX
0359999. Subtotal - Purchased Options - Other											602,632,026		313,736,810	XXX	830,710,927			(290,238,315)			XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants														XXX							XXX	XXX
0379999. Total Purchased Options - Put Options														XXX							XXX	XXX
0389999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999. Total Purchased Options - Floors														XXX							XXX	XXX

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0409999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999. Total Purchased Options - Other											602,632,026		313,736,810	XXX	830,710,927			(290,238,315)			XXX	XXX
0429999. Total Purchased Options											602,632,026		313,736,810	XXX	830,710,927			(290,238,315)			XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective														XXX							XXX	XXX
0569999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0639999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0709999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	01/04/2016	01/04/2017		174,639	2012.66		(11,301)		(471)		(18,771)			10,830				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	01/05/2016	01/05/2017		495,568	2016.71		(20,431)		(851)		(36,302)			19,580				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	01/06/2016	01/06/2017		961,886	2239.6521		(42,753)		(1,781)		(87,719)			40,972				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	01/11/2016	01/11/2017		152,513	1923.67		(9,042)		(377)		(20,025)			8,665				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	01/12/2016	01/12/2017		286,881	1938.68		(17,750)		(740)		(38,892)			17,010				
S&P Digital		N/A	Equity/Index.	EGL	01/13/2016	01/13/2017		1,942,794	1890.28		(88,511)		(3,688)		(200,472)			84,823				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	01/14/2016	01/14/2017		4,088	1921.84		(97)		(4)		(217)			93				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	01/15/2016	01/18/2017		72,583	1880.33		(1,629)		(68)		(3,078)			1,562				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	01/19/2016	01/19/2017		410,037	1881.33		(20,577)		(857)		(48,530)			19,719				
UST 2.250% 11/15/25 Total Return Options		N/A	Equity/Index.	EGL	01/20/2016	01/20/2017		1,156,242	98		(47,547)		(1,981)		(109,672)			45,566				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	01/22/2016	01/23/2017		267,587	1906.9		(9,038)		(377)		(18,794)			8,662				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	01/22/2016	01/24/2017		46,304	1906.9		(1,028)		(43)		(1,954)			985				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	01/25/2016	01/25/2017		168,269	1877.08		(11,008)		(459)		(29,116)			10,549				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	01/26/2016	01/26/2017		435,935	1903.63		(17,421)		(726)		(38,613)			16,695				
UST 2.250% 11/15/25 Total Return Options		N/A	Equity/Index.	EGL	01/27/2016	01/27/2017		1,552,409	98		(63,266)		(2,636)		(143,359)			60,630				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	01/29/2016	01/30/2017		518,095	1940.24		(17,740)		(739)		(36,202)			17,001				
S&P Digital		N/A	Equity/Index.	EGL	01/29/2016	01/31/2017		6,660	1940.24		(100)		(4)		(165)			96				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	02/01/2016	02/01/2017		201,199	1939.38		(12,142)		(1,518)		(27,477)			10,624				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	02/02/2016	02/02/2017		891,918	2232.7009		(33,483)		(4,185)		(74,982)			29,297				
UST 2.250% 11/15/25 Total Return Options		N/A	Equity/Index.	EGL	02/03/2016	02/03/2017		1,843,914	100		(83,357)		(10,420)		(192,936)			72,938				
S&P Digital		N/A	Equity/Index.	EGL	02/05/2016	02/06/2017		22,200	1880.05		(331)		(41)		(550)			289				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	02/05/2016	02/07/2017		28,089	1880.05		(624)		(78)		(1,177)			546				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	02/08/2016	02/08/2017		273,030	2231.375		(15,888)		(1,986)		(40,243)			13,902				
S&P Digital		N/A	Equity/Index.	EGL	02/09/2016	02/09/2017		448,161	1852.21		(21,575)		(2,697)		(53,057)			18,878				
UST 2.250% 11/15/25 Total Return Options		N/A	Equity/Index.	EGL	02/10/2016	02/10/2017		1,546,196	98		(78,305)		(9,788)		(194,819)			68,517				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	02/12/2016	02/12/2017		13,000	1864.78		(226)		(28)		(1,112)			198				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	02/16/2016	02/16/2017		360,742	1895.58		(18,674)		(2,334)		(42,036)			16,340				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	02/17/2016	02/17/2017		1,670,503	2252.6709		(70,025)		(8,753)		(149,211)			61,272				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	02/22/2016	02/22/2017		199,647	1945.5		(10,981)		(1,373)		(23,402)			9,608				
S&P Digital		N/A	Equity/Index.	EGL	02/23/2016	02/23/2017		558,228	1921.27		(28,942)		(3,618)		(65,000)			25,324				
UST 1.625% 02/24/17 Total Return Options		N/A	Equity/Index.	EGL	02/24/2016	02/24/2017		1,883,517	98		(72,000)		(9,000)		(146,492)			63,000				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	02/25/2016	02/25/2017		4,474	1951.7		(80)		(10)		(194)			70				
S&P Digital		N/A	Equity/Index.	EGL	02/26/2016	02/27/2017		6,239	1948.05		(94)		(12)		(151)			82				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	03/01/2016	03/01/2017		657,456	2268.6201		(31,945)		(6,655)		(61,993)			25,290				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	03/02/2016	03/02/2017		598,032	1986.45		(21,512)		(4,482)		(41,032)			17,030				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	03/04/2016	03/03/2017		798,594	1999.99		(35,716)		(7,441)		(67,616)			28,276				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	03/07/2016	03/07/2017		198,487	2278.967		(8,759)		(1,825)		(15,004)			6,934				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	03/08/2016	03/08/2017		442,341	1979.26		(21,850)		(4,552)		(43,800)			17,298				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	03/09/2016	03/09/2017		508,424	2275.5901		(19,301)		(4,021)		(35,634)			15,280				
UST 1.625% 02/17/17 Total Return Options		N/A	Equity/Index.	EGL	03/09/2016	03/10/2017		1,107,755	100		(44,529)		(9,277)		(78,471)			35,252				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	03/11/2016	03/11/2017		40,338	2022.19		(799)		(166)		(2,749)			632				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	03/11/2016	03/12/2017		35,000	2022.19		(648)		(135)		(2,179)			513				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	03/11/2016	03/13/2017		105,252	2022.19		(2,494)		(520)		(4,226)			1,975				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	03/14/2016	03/14/2017		161,110	2019.64		(7,120)		(1,483)		(12,451)			5,637				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	03/15/2016	03/15/2017		402,484	2015.93		(19,483)		(4,059)		(34,356)			15,424				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	03/16/2016	03/16/2017		465,021	2287.241		(20,466)		(4,264)		(35,213)			16,203				
UST 1.625% 02/17/17 Total Return Options		N/A	Equity/Index.	EGL	03/16/2016	03/17/2017		1,283,785	98		(50,858)		(10,595)		(84,772)			40,263				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	03/18/2016	03/19/2017		20,000	2049.58		(384)		(80)		(771)			304				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	03/18/2016	03/20/2017		291,648	2049.58		(7,693)		(1,603)		(12,557)			6,091				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	03/21/2016	03/21/2017		153,616	2051.6		(7,158)		(1,491)		(11,666)			5,667				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	03/22/2016	03/22/2017		378,772	2049.8		(17,508)		(3,647)		(28,716)			13,860				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	03/23/2016	03/23/2017		578,421	2294.2271		(19,299)		(4,021)		(31,730)			15,278				
UST 1.625% 02/17/17 Total Return Options		N/A	Equity/Index.	EGL	03/23/2016	03/24/2017		1,189,279	98		(37,361)		(7,784)		(61,781)			29,577				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	03/28/2016	03/28/2017		563,884	2037.05		(26,195)		(5,457)		(44,921)			20,738				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	03/29/2016	03/29/2017		429,419	2055.01		(22,590)		(4,706)		(36,306)			17,884				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	03/30/2016	03/30/2017		741,856	2307.093		(25,917)		(5,399)		(41,175)			20,518				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	04/01/2016	03/31/2017		1,518,171	2310.1819		(60,701)		(15,566)		(95,192)			45,134				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	04/01/2016	04/03/2017		175,214	2072.78		(4,628)		(1,350)		(7,233)			3,278				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	04/04/2016	04/04/2017		276,315	2066.13		(13,824)		(4,032)		(21,743)			9,792				

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S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	04/05/2016	04/05/2017		1,034,915	2045.17		(47,073)		(13,730)		(79,004)			33,344				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	04/06/2016	04/06/2017		637,851	2301.2051		(29,271)		(8,537)		(44,720)			20,734				
UST 1.625% 02/17/17 Total Return Options		N/A	Equity/Index.	EGL	04/06/2016	04/07/2017		967,572	98		(35,470)		(10,345)		(57,292)			25,124				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	04/08/2016	04/09/2017		8,800	2047.6		(166)		(49)		(397)			118				
S&P Digital		N/A	Equity/Index.	EGL	04/11/2016	04/11/2017		536,119	2041.99		(23,264)		(6,785)		(39,283)			16,479				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	04/12/2016	04/12/2017		395,921	2061.72		(16,295)		(4,753)		(25,405)			11,543				
S&P Digital		N/A	Equity/Index.	EGL	04/15/2016	04/13/2017		1,468,931	2080.73		(55,005)		(16,043)		(80,350)			38,962				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	04/15/2016	04/16/2017		40,821	2080.73		(1,016)		(296)		(1,737)			720				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	04/15/2016	04/17/2017		202,504	2080.73		(6,312)		(1,841)		(9,355)			4,471				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	04/18/2016	04/18/2017		100,870	2094.34		(5,416)		(1,580)		(7,587)			3,836				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	04/19/2016	04/19/2017		359,275	2100.8		(14,318)		(4,176)		(20,067)			10,142				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	04/20/2016	04/20/2017		566,447	2102.4		(23,161)		(6,755)		(31,349)			16,405				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	04/22/2016	04/21/2017		823,178	2091.58		(29,130)		(8,496)		(42,289)			20,633				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	04/22/2016	04/24/2017		108,033	2091.58		(2,463)		(718)		(3,802)			1,745				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	04/25/2016	04/25/2017		387,960	2087.79		(13,411)		(3,912)		(19,337)			9,499				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	04/26/2016	04/26/2017		379,987	2091.7		(15,595)		(4,549)		(22,257)			11,047				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	04/27/2016	04/27/2017		749,542	2324.811		(28,700)		(8,371)		(38,876)			20,329				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	04/29/2016	04/28/2017		1,268,217	2311.876		(49,091)		(14,318)		(74,539)			34,773				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	04/29/2016	05/01/2017		64,620	2065.3		(1,538)		(449)		(2,354)			1,089				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/02/2016	05/02/2017		241,142	2081.43		(8,798)		(3,299)		(13,025)			5,499				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/03/2016	05/03/2017		393,383	2063.37		(15,726)		(5,897)		(24,613)			9,829				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	05/04/2016	05/04/2017		548,152	2311.7329		(24,258)		(9,097)		(38,474)			15,161				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	05/06/2016	05/05/2017		829,163	2316.208		(34,159)		(12,809)		(54,033)			21,349				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	05/06/2016	05/06/2017		7,987	2057.14		(193)		(72)		(242)			121				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/06/2016	05/08/2017		251,239	2057.14		(7,256)		(2,721)		(11,496)			4,535				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/09/2016	05/09/2017		304,548	2058.69		(14,179)		(5,317)		(22,890)			8,862				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/10/2016	05/10/2017		395,219	2084.39		(16,714)		(6,268)		(24,581)			10,447				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	05/11/2016	05/11/2017		501,368	2318.0449		(16,519)		(6,194)		(25,877)			10,324				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/13/2016	05/12/2017		940,395	2046.61		(36,521)		(13,695)		(59,323)			22,826				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/13/2016	05/15/2017		208,189	2046.61		(6,537)		(2,452)		(10,617)			4,086				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/16/2016	05/16/2017		180,568	2066.66		(9,823)		(3,683)		(15,572)			6,139				

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S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/17/2016	05/17/2017		211,785	2047.21		(9,472)		(3,552)		(15,720)			5,920				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	05/18/2016	05/18/2017		463,455	2300.825		(20,239)		(7,590)		(32,470)			12,649				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	05/20/2016	05/19/2017		1,117,045	2303.29		(37,972)		(14,239)		(60,201)			23,732				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/20/2016	05/22/2017		141,606	2052.32		(4,603)		(1,726)		(7,285)			2,877				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/23/2016	05/23/2017		250,319	2048.04		(10,311)		(3,867)		(16,843)			6,445				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/24/2016	05/24/2017		439,088	2076.06		(15,937)		(5,976)		(23,960)			9,961				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	05/25/2016	05/25/2017		390,773	2318.5349		(15,874)		(5,953)		(22,393)			9,921				
UST 1.625% 05/15/26 Total Return Options		N/A	Equity/Index.	EGL	05/25/2016	05/26/2017		1,125,067	.98		(37,712)		(14,142)		(52,879)			23,570				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	05/27/2016	05/27/2017		22,963	2099.06		(533)		(200)		(278)			333				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/31/2016	05/31/2017		313,148	2096.96		(14,298)		(5,362)		(20,110)			8,936				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	06/01/2016	06/01/2017		878,723	2322.105		(31,969)		(14,652)		(43,722)			17,317				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/03/2016	06/02/2017		1,178,706	2099.13		(42,782)		(19,608)		(58,952)			23,173				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	06/03/2016	06/04/2017		31,782	2099.13		(734)		(336)		(905)			398				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/03/2016	06/05/2017		443,687	2099.13		(13,239)		(6,068)		(18,296)			7,171				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/06/2016	06/06/2017		173,204	2109.41		(6,094)		(2,793)		(8,310)			3,301				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/07/2016	06/07/2017		388,495	2112.13		(18,318)		(8,396)		(24,866)			9,922				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	06/08/2016	06/08/2017		452,345	2337.397		(16,840)		(7,718)		(20,981)			9,122				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/09/2016	06/09/2017		1,001,457	2115.48		(37,868)		(17,356)		(51,274)			20,512				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	06/10/2016	06/12/2017		130,385	2330.8411		(4,382)		(2,008)		(5,792)			2,374				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/13/2016	06/13/2017		225,509	2079.06		(10,759)		(4,931)		(15,604)			5,828				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	06/14/2016	06/14/2017		308,846	2323.7429		(11,932)		(5,469)		(15,494)			6,463				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	06/15/2016	06/15/2017		273,661	2322.6909		(11,807)		(5,411)		(16,993)			6,395				
UST 1.625% 05/15/26 Total Return Options		N/A	Equity/Index.	EGL	06/15/2016	06/16/2017		1,193,706	.98		(40,357)		(18,497)		(58,641)			21,860				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/17/2016	06/19/2017		313,425	2071.22		(10,834)		(4,966)		(15,794)			5,868				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	06/20/2016	06/20/2017		296,499	2334.6931		(10,883)		(4,988)		(15,410)			5,895				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	06/21/2016	06/21/2017		499,479	2335.4041		(23,070)		(10,574)		(32,844)			12,496				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	06/22/2016	06/22/2017		414,473	2334.1121		(16,091)		(7,375)		(22,976)			8,716				
UST 1.625% 05/15/26 Total Return Options		N/A	Equity/Index.	EGL	06/22/2016	06/23/2017		1,062,116	.98		(38,078)		(17,452)		(55,779)			20,626				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/24/2016	06/26/2017		114,403	2037.41		(4,763)		(2,183)		(7,767)			2,580				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/27/2016	06/27/2017		297,229	2000.54		(13,503)		(6,189)		(24,221)			7,314				

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S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/28/2016	06/28/2017		348,428	2036.09		(16,593)		(7,605)		(28,705)			8,988				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	06/29/2016	06/29/2017		291,864	2323.5481		(10,087)		(4,623)		(14,511)			5,464				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/01/2016	06/30/2017		1,081,242	2102.95		(39,218)		(20,042)		(54,941)			19,176				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/05/2016	07/05/2017		129,973	2088.55		(6,645)		(3,599)		(9,855)			3,046				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	07/06/2016	07/06/2017		495,024	2339.7871		(20,353)		(11,024)		(28,336)			9,328				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	07/08/2016	07/07/2017		1,072,048	2350.012		(40,238)		(21,796)		(55,005)			18,443				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/08/2016	07/10/2017		58,122	2129.9		(3,403)		(1,843)		(4,394)			1,560				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/11/2016	07/11/2017		208,277	2137.16		(8,283)		(4,487)		(10,767)			3,796				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	07/12/2016	07/12/2017		539,709	2355.5491		(20,133)		(10,905)		(23,975)			9,227				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	07/13/2016	07/13/2017		381,648	2356.8359		(14,101)		(7,638)		(17,252)			6,463				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	07/15/2016	07/14/2017		1,194,478	2358.1399		(41,523)		(22,492)		(49,132)			19,031				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/15/2016	07/17/2017		46,423	2161.74		(2,302)		(1,247)		(2,698)			1,055				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/18/2016	07/18/2017		263,576	2166.89		(9,703)		(5,256)		(11,344)			4,447				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/19/2016	07/19/2017		444,380	2163.78		(16,926)		(9,168)		(19,903)			7,758				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	07/20/2016	07/20/2017		370,948	2358.9341		(14,519)		(7,865)		(15,983)			6,655				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	07/22/2016	07/21/2017		909,423	2358.4089		(31,392)		(17,004)		(35,292)			14,388				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/22/2016	07/24/2017		113,579	2175.03		(4,301)		(2,330)		(4,780)			1,971				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/25/2016	07/25/2017		105,910	2168.48		(4,193)		(2,271)		(4,703)			1,922				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	07/26/2016	07/26/2017		516,014	2356.3689		(20,545)		(11,128)		(22,880)			9,416				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	07/27/2016	07/27/2017		597,035	2350.9221		(22,842)		(12,373)		(26,220)			10,469				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	07/29/2016	07/28/2017		1,300,098	2354.2371		(42,937)		(23,258)		(48,707)			19,679				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/29/2016	07/31/2017		215,922	2173.6		(6,578)		(3,563)		(7,795)			3,015				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	08/01/2016	08/01/2017		309,628	2170.84		(11,472)		(7,170)		(13,266)			4,302				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	08/02/2016	08/02/2017		388,769	2346.718		(15,376)		(9,610)		(17,974)			5,766				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	08/03/2016	08/03/2017		490,224	2346.637		(18,090)		(11,306)		(20,994)			6,784				
UST 1.625% 05/15/26 Total Return Options		N/A	Equity/Index.	EGL	08/03/2016	08/04/2017		1,478,840	.98		(49,305)		(30,815)		(55,281)			18,489				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	08/05/2016	08/07/2017		104,367	2182.87		(4,164)		(2,602)		(4,616)			1,561				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	08/08/2016	08/08/2017		79,284	2180.89		(3,429)		(2,143)		(3,774)			1,286				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	08/09/2016	08/09/2017		344,745	2353.04		(10,787)		(6,742)		(11,173)			4,045				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	08/10/2016	08/10/2017		477,970	2175.49		(18,552)		(11,595)		(21,227)			6,957				

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UST 1.625% 05/15/26 Total Return Options		N/A	Equity/Index	EGL	08/10/2016	08/11/2017		906,177	98		(30,926)		(19,329)		(33,818)			11,597				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL	08/12/2016	08/14/2017		54,830	2184.05		(2,312)		(1,445)		(2,560)			867				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL	08/15/2016	08/15/2017		223,114	2190.15		(7,556)		(4,723)		(8,348)			2,834				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL	08/16/2016	08/16/2017		267,054	2354.696		(8,769)		(5,481)		(9,554)			3,288				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL	08/17/2016	08/17/2017		506,777	2354.8569		(15,646)		(9,779)		(16,894)			5,867				
UST 1.50% 08/25/17 Total Return Options		N/A	Equity/Index	EGL	08/17/2016	08/18/2017		1,037,848	100		(31,213)		(19,508)		(33,853)			11,705				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL	08/19/2016	08/20/2017		33,480	2183.87		(817)		(511)		(736)			306				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL	08/19/2016	08/21/2017		364,022	2183.87		(11,736)		(7,335)		(13,139)			4,401				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL	08/22/2016	08/22/2017		271,118	2356.387		(8,819)		(5,512)		(8,647)			3,307				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL	08/23/2016	08/23/2017		216,539	2358.2639		(8,215)		(5,134)		(8,639)			3,081				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL	08/24/2016	08/24/2017		517,039	2352.7539		(15,605)		(9,753)		(17,826)			5,852				
UST 1.50% 08/25/17 Total Return Options		N/A	Equity/Index	EGL	08/24/2016	08/25/2017		1,267,462	98		(38,508)		(24,067)		(43,700)			14,440				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL	08/26/2016	08/26/2017		51,702	2169.04		(1,406)		(879)		(1,558)			527				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL	08/26/2016	08/28/2017		156,642	2169.04		(5,396)		(3,372)		(6,271)			2,023				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL	08/29/2016	08/29/2017		195,816	2180.38		(7,825)		(4,890)		(8,777)			2,934				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL	08/30/2016	08/30/2017		177,072	2176.12		(6,257)		(3,911)		(7,133)			2,346				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL	08/31/2016	08/31/2017		257,485	2349.906		(8,489)		(5,306)		(9,315)			3,183				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL	10/17/2016	09/01/2017		1,657,238	2170.86		(57,146)		(40,516)		(63,749)			16,630				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL	09/02/2016	09/03/2017		16,753	2179.98		(409)		(290)		(268)			119				
S&P Digital		N/A	Equity/Index	EGL	09/02/2016	09/05/2017		29,236	2179.98		(444)		(315)		(489)			130				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL	09/06/2016	09/06/2017		93,452	2186.48		(3,570)		(2,529)		(3,914)			1,041				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL	09/07/2016	09/07/2017		312,088	2353.3		(10,352)		(7,332)		(11,298)			3,019				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL	09/09/2016	09/08/2017		1,140,126	2309.751		(38,446)		(27,232)		(45,850)			11,213				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL	09/09/2016	09/10/2017		5,974	2127.81		(148)		(105)		(191)			43				
S&P Digital		N/A	Equity/Index	EGL	09/09/2016	09/11/2017		174,421	2127.81		(7,510)		(5,320)		(9,914)			2,190				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL	09/12/2016	09/12/2017		160,422	2159.04		(5,026)		(3,560)		(5,946)			1,466				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL	09/13/2016	09/13/2017		166,670	2127.02		(6,137)		(4,347)		(7,998)			1,790				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL	09/14/2016	09/14/2017		405,249	2305.1179		(13,019)		(9,222)		(16,407)			3,797				
UST 1.50% 08/25/17 Total Return Options		N/A	Equity/Index	EGL	09/14/2016	09/15/2017		1,293,602	98		(44,205)		(31,312)		(54,732)			12,893				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL	09/16/2016	09/18/2017		177,087	2139.16		(6,414)		(4,544)		(7,990)			1,871				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL	10/17/2016	09/19/2017		277,895	2139.12		(12,263)		(8,960)		(16,452)			3,302				

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S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	09/20/2016	09/20/2017		103,801	2139.76		(2,975)		(2,107)		(3,712)			868				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	09/21/2016	09/21/2017		438,127	2320.668		(15,234)		(10,790)		(17,709)			4,443				
UST 1.50% 08/25/17 Total Return Options		N/A	Equity/Index.	EGL	09/21/2016	09/22/2017		1,501,727	98		(51,041)		(36,154)		(59,869)			14,887				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	09/23/2016	09/24/2017		6,969	2164.69		(174)		(123)		(205)			51				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	09/23/2016	09/25/2017		192,549	2164.69		(6,726)		(4,764)		(8,096)			1,962				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	09/27/2016	09/27/2017		175,160	2159.93		(7,079)		(5,014)		(8,772)			2,065				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	09/28/2016	09/28/2017		516,076	2325.0049		(18,143)		(12,851)		(21,090)			5,292				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	10/17/2016	09/29/2017		1,940,538	2168.27		(65,854)		(46,885)		(80,291)			18,968				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	09/30/2016	10/02/2017		115,774	2168.27		(5,150)		(3,648)		(6,210)			1,502				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	10/03/2016	10/03/2017		144,807	2161.2		(3,574)		(2,830)		(4,220)			745				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	10/04/2016	10/04/2017		141,101	2150.49		(6,022)		(4,768)		(7,676)			1,255				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	10/05/2016	10/05/2017		419,207	2315.248		(12,783)		(10,120)		(15,023)			2,663				
UST 1.50% 08/25/17 Total Return Options		N/A	Equity/Index.	EGL	10/05/2016	10/06/2017		1,172,142	98		(45,979)		(36,400)		(57,469)			9,579				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	10/07/2016	10/07/2017		10,119	2153.74		(252)		(200)		(229)			53				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	10/07/2016	10/09/2017		222,676	2153.74		(10,663)		(8,441)		(13,708)			2,221				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	10/10/2016	10/10/2017		347,487	2310.73		(10,464)		(8,284)		(12,030)			2,180				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	10/11/2016	10/11/2017		60,389	2136.73		(2,113)		(1,672)		(2,733)			440				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	10/12/2016	10/12/2017		461,676	2300.5481		(15,351)		(12,153)		(19,283)			3,198				
UST 1.50% 08/25/17 Total Return Options		N/A	Equity/Index.	EGL	10/12/2016	10/13/2017		1,206,814	98		(43,806)		(34,680)		(57,062)			9,126				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	10/14/2016	10/16/2017		281,005	2132.98		(10,940)		(8,661)		(14,403)			2,279				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	10/17/2016	10/17/2017		195,969	2126.5		(6,127)		(4,851)		(7,986)			1,276				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	10/18/2016	10/18/2017		299,726	2297.3369		(9,872)		(7,815)		(12,719)			2,057				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	10/19/2016	10/19/2017		377,726	2295.813		(12,501)		(9,897)		(15,967)			2,604				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	10/21/2016	10/20/2017		1,068,586	2141.16		(44,474)		(35,209)		(58,790)			9,265				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	10/21/2016	10/21/2017		2,480	2141.16		(61)		(48)		(80)			13				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	10/21/2016	10/23/2017		227,680	2141.16		(8,397)		(6,647)		(10,897)			1,749				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	10/24/2016	10/24/2017		264,620	2151.33		(8,020)		(6,349)		(9,908)			1,671				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	10/25/2016	10/25/2017		250,254	2286.2351		(7,736)		(6,124)		(10,223)			1,612				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	10/26/2016	10/26/2017		611,811	2186.3301		(24,885)		(19,701)		(34,522)			5,184				
UST 1.50% 08/25/17 Total Return Options		N/A	Equity/Index.	EGL	10/26/2016	10/27/2017		1,121,042	98		(45,577)		(36,082)		(63,296)			9,495				
S&P Digital		N/A	Equity/Index.	EGL	10/28/2016	10/30/2017		245,524	2126.41		(9,708)		(7,685)		(13,476)			2,022				

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SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	10/31/2016	10/31/2017		279,705	2282.3689		(7,713)		(6,106)		(10,241)			1,607				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	11/01/2016	11/01/2017		105,128	2111.72		(3,485)		(3,049)		(4,825)			436				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	11/02/2016	11/02/2017		530,454	2273.9661		(19,890)		(17,404)		(30,173)			2,486				
UST 1.50% 08/25/17 Total Return Options .		N/A	Equity/Index.	EGL	11/02/2016	11/03/2017		1,230,001	98		(49,714)		(43,500)		(75,968)			6,214				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	11/04/2016	11/06/2017		409,334	2085.18		(18,115)		(15,850)		(28,452)			2,264				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	11/07/2016	11/07/2017		160,352	2293.1001		(5,138)		(4,495)		(6,790)			642				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	11/08/2016	11/08/2017		62,175	2299.835		(1,961)		(1,716)		(2,596)			245				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	11/09/2016	11/09/2017		538,519	2313.853		(21,196)		(18,546)		(26,877)			2,649				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	11/11/2016	11/10/2017		1,283,446	2313.0171		(48,501)		(42,438)		(60,042)			6,063				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	11/11/2016	11/11/2017		5,000	2164.45		(139)		(121)		(131)			17				
S&P Digital		N/A	Equity/Index.	EGL	11/11/2016	11/13/2017		864,283	2164.45		(32,863)		(28,755)		(40,630)			4,108				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	11/14/2016	11/14/2017		161,541	2164.2		(5,811)		(5,085)		(7,093)			726				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	11/15/2016	11/15/2017		165,649	2319.7451		(6,945)		(6,077)		(8,061)			868				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	11/16/2016	11/16/2017		652,480	2176.94		(23,921)		(20,931)		(28,283)			2,990				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	11/18/2016	11/17/2017		1,558,241	2315.8081		(66,723)		(58,383)		(78,275)			8,340				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	11/18/2016	11/20/2017		461,215	2181.9		(21,062)		(18,430)		(24,953)			2,633				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	11/21/2016	11/21/2017		266,053	2198.18		(8,621)		(7,544)		(9,341)			1,078				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	11/23/2016	11/22/2017		645,699	2326.8059		(22,574)		(19,752)		(24,270)			2,822				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	11/23/2016	11/23/2017		36,461	2204.72		(824)		(721)		(745)			103				
S&P Digital		N/A	Equity/Index.	EGL	11/25/2016	11/24/2017		1,492,242	2213.35		(56,334)		(49,292)		(60,281)			7,042				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	11/25/2016	11/25/2017		26,490	2213.35		(742)		(649)		(680)			93				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	11/28/2016	11/28/2017		112,755	2328.062		(5,242)		(4,587)		(5,664)			655				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	11/29/2016	11/29/2017		285,514	2329.4241		(10,079)		(8,819)		(10,535)			1,260				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	11/30/2016	11/30/2017		351,712	2322.7991		(14,211)		(12,435)		(15,687)			1,776				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	12/02/2016	12/01/2017		2,042,189	2322.3779		(85,397)		(81,839)		(96,101)			3,558				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	12/02/2016	12/02/2017		16,533	2191.95		(456)		(437)		(464)			19				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	12/02/2016	12/04/2017		269,298	2191.95		(9,146)		(8,765)		(10,207)			381				
S&P Digital		N/A	Equity/Index.	EGL	12/05/2016	12/05/2017		155,715	2204.71		(5,123)		(4,909)		(5,523)			213				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	12/06/2016	12/06/2017		140,997	2330.2009		(5,814)		(5,571)		(6,067)			242				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	12/07/2016	12/07/2017		305,193	2346.082		(10,903)		(10,449)		(10,234)			454				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	12/09/2016	12/08/2017		1,377,438	2352.908		(53,017)		(50,808)		(48,079)			2,209				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	12/09/2016	12/10/2017		17,220	2259.53		(477)		(457)		(307)			20				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P Digital		N/A	Equity/Index.	EGL	12/09/2016	12/11/2017		327,522	2259.53		(11,908)		(11,412)		(10,670)			496				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	12/12/2016	12/12/2017		10,057	2256.96		(601)		(576)		(525)			25				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	12/13/2016	12/13/2017		80,513	2271.72		(3,874)		(3,713)		(3,181)			161				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	12/14/2016	12/14/2017		652,624	2343.936		(23,609)		(22,625)		(21,338)			984				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	12/16/2016	12/15/2017		1,527,790	2347.207		(58,006)		(55,589)		(51,122)			2,417				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	12/16/2016	12/18/2017		605,189	2258.07		(20,466)		(19,614)		(18,430)			853				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	12/19/2016	12/19/2017		257,239	2262.53		(10,171)		(9,747)		(8,971)			424				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	12/20/2016	12/20/2017		9,490	2270.76		(561)		(537)		(466)			23				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	12/21/2016	12/21/2017		479,649	2349.936		(23,551)		(22,570)		(20,305)			981				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	12/23/2016	12/22/2017		2,013,261	2345.8589		(77,752)		(74,512)		(68,596)			3,240				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	12/27/2016	12/27/2017		41,664	2268.88		(1,844)		(1,767)		(1,591)			77				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	12/28/2016	12/28/2017		587,198	2338.834		(26,021)		(24,937)		(24,019)			1,084				
UST 2.00% 12/01/17 Total Return Options .		N/A	Equity/Index.	EGL	12/28/2016	12/29/2017		1,744,468	98		(73,483)		(70,421)		(69,977)			3,062				
S&P Digital		N/A	Equity/Index.	EGL	12/30/2016	01/02/2018		5,633	2238.83		(86)		(83)		(82)			4				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM	06/21/2016	01/13/2017		(1,830,000)	2211.884		(67,414)		(4,815)		(50,536)			62,599				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM	06/21/2016	01/20/2017		(500,000)	2205.4819		(21,250)		(1,518)		(17,221)			19,732				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM	06/21/2016	03/02/2017		(445,000)	2270.4031		(10,102)		(1,893)		(5,173)			8,207				
0769999. Subtotal - Written Options - Other - Other											(4,980,421)		(2,448,263)	XXX	(7,304,390)			2,532,157			XXX	XXX
0779999. Subtotal - Written Options - Other											(4,980,421)		(2,448,263)	XXX	(7,304,390)			2,532,157			XXX	XXX
0789999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0799999. Total Written Options - Put Options														XXX							XXX	XXX
0809999. Total Written Options - Caps														XXX							XXX	XXX
0819999. Total Written Options - Floors														XXX							XXX	XXX
0829999. Total Written Options - Collars														XXX							XXX	XXX
0839999. Total Written Options - Other											(4,980,421)		(2,448,263)	XXX	(7,304,390)			2,532,157			XXX	XXX
0849999. Total Written Options											(4,980,421)		(2,448,263)	XXX	(7,304,390)			2,532,157			XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective														XXX							XXX	XXX
0969999. Subtotal - Swaps - Hedging Other														XXX							XXX	XXX
1029999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate														XXX							XXX	XXX
1169999. Total Swaps - Credit Default														XXX							XXX	XXX
1179999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps														XXX							XXX	XXX
1269999. Subtotal - Forwards														XXX							XXX	XXX
1399999. Subtotal - Hedging Effective														XXX							XXX	XXX
1409999. Subtotal - Hedging Other														XXX							XXX	XXX
1419999. Subtotal - Replication														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other											597,651,605		311,288,547	XXX	823,406,537			(287,706,158)			XXX	XXX
1449999 - Totals											597,651,605		311,288,547	XXX	823,406,537			(287,706,158)			XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
0079999. Subtotal - Purchased Options - Hedging Effective																	XXX							XXX
0149999. Subtotal - Purchased Options - Hedging Other																	XXX							XXX
0219999. Subtotal - Purchased Options - Replications																	XXX							XXX
0289999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
S&P 500 Index Option PTPT			Equity/Index	BAR	01/02/2015	01/04/2016	01/04/2016	Expiration	6,744	38,389,453	2058.2	917,326								(38,222)				
S&P 500 Index Option MAV			Equity/Index	BAR	01/07/2015	01/07/2016	01/07/2016	Expiration	479	12,781,124	2025.9	279,441		135,585						(11,643)	135,585			
S&P 500 Index Option PTPT			Equity/Index	BAR	01/09/2015	01/08/2016	01/08/2016	Expiration	277	40,080,517	2044.81	887,475								(36,978)				
S&P 500 Index Option PTPT			Equity/Index	BAR	01/09/2015	01/11/2016	01/11/2016	Expiration	4,338	24,953,895	2044.81	577,985								(24,083)				
S&P 500 Index Option PTPT			Equity/Index	BAR	01/12/2015	01/12/2016	01/12/2016	Expiration	451	16,303,226	2028.26	396,195								(16,508)				
UST 2.250% 12/04/15 Total Return Options			Equity/Index	BAR	01/14/2015	01/15/2016	01/15/2016	Expiration	21,378	13,080,000	98	228,000		7,976						(9,500)	7,976			
S&P 500 Index Option PTPT			Equity/Index	BAR	01/20/2015	01/20/2016	01/20/2016	Expiration	523	16,667,630	2022.55	402,452								(16,769)				
UST 2.250% 12/04/15 Total Return Options			Equity/Index	BAR	01/21/2015	01/22/2016	01/22/2016	Expiration	16,133	12,051,000	98	210,000		93,877						(8,750)	93,877			
S&P 500 Index Option PTPT			Equity/Index	BAR	01/26/2015	01/26/2016	01/26/2016	Expiration	591	18,430,246	2057.09	445,102								(18,546)				
S&P 500 Index Option PTPT			Equity/Index	BAR	01/30/2015	01/29/2016	01/29/2016	Expiration	864	35,310,541	1994.99	811,256		9,713						(33,743)	9,713			
S&P 500 Index Option PTPT			Equity/Index	BAR	01/30/2015	02/01/2016	02/01/2016	Expiration	836	23,355,251	1994.99	540,092								(22,504)				
UST 2.250% 12/04/15 Total Return Options			Equity/Index	BAR	02/04/2015	02/05/2016	02/05/2016	Expiration	20,051	13,474,000	98	228,000		227,648						(28,500)	227,648			
S&P 500 Index Option MAV			Equity/Index	BAR	02/06/2015	02/06/2016	02/06/2016	Expiration	282	6,529,511	2055.47	134,043								(16,755)				
S&P 500 Index Option MAV			Equity/Index	BAR	02/06/2015	02/07/2016	02/07/2016	Expiration	516	11,716,282	2055.47	230,561								(28,820)				
S&P 500 Index Option MAV			Equity/Index	BAR	02/06/2015	02/08/2016	02/08/2016	Expiration	353	8,167,175	2055.47	183,369								(22,921)				
UST 2.000% 02/15/25 Total Return Options			Equity/Index	BAR	02/18/2015	02/19/2016	02/19/2016	Expiration	25,000	43,491,513	98	925,627		402,414						(115,703)	402,414			
S&P 500 Index Option MAV			Equity/Index	BAR	02/20/2015	02/20/2016	02/20/2016	Expiration	525	6,689,900	2110.3	141,110								(17,639)				
S&P 500 Index Option MAV			Equity/Index	BAR	02/20/2015	02/21/2016	02/21/2016	Expiration	858	7,714,041	2110.3	145,655								(18,207)				
S&P 500 Index Option PTPT			Equity/Index	BAR	02/20/2015	02/22/2016	02/22/2016	Expiration	858	32,329,351	2110.3	715,275								(89,409)				
S&P 500 Index Option PTPT			Equity/Index	BAR	02/23/2015	02/23/2016	02/23/2016	Expiration	1,057	15,995,896	2109.66	398,632								(49,829)				
UST 2.000% 02/15/25 Total Return Options			Equity/Index	BAR	02/25/2015	02/26/2016	02/26/2016	Expiration	18,663	13,269,000	98	236,000		429,763						(29,500)	429,763			
S&P 500 Index Option PTPT			Equity/Index	BAR	03/02/2015	03/02/2016	03/02/2016	Expiration	400	21,223,745	2117.39	505,398								(105,291)				
S&P 500 Index Option PTPT			Equity/Index	BAR	03/05/2015	03/04/2016	03/04/2016	Expiration	1,296	22,472,595	2101.04	505,394								(105,290)				
UST 2.000% 02/15/25 Total Return Options			Equity/Index	BAR	03/11/2015	03/11/2016	03/11/2016	Expiration	25,296	40,057,167	98	798,475		362,859						(166,349)	362,859			
S&P 500 Index Option MAV			Equity/Index	BAR	03/12/2015	03/12/2016	03/12/2016	Expiration	1,246	10,131,081	2065.95	208,358		2,414						(43,134)	2,414			
S&P 500 Index Option PTPT			Equity/Index	BAR	03/17/2015	03/17/2016	03/17/2016	Expiration	1,413	27,260,739	2074.28	629,025								(131,047)				
S&P 500 Index Option PTPT			Equity/Index	BAR	03/27/2015	03/24/2016	03/24/2016	Expiration	1,190	27,461,549	2061.02	590,483								(123,017)				
S&P 500 Index Option MAV			Equity/Index	BAR	03/26/2015	03/26/2016	03/26/2016	Expiration	461	9,781,971	2056.15	204,802								(42,667)				
S&P 500 Index Option PTPT			Equity/Index	BAR	03/27/2015	03/28/2016	03/28/2016	Expiration	461	20,330,950	2061.02	455,877								(94,974)				
S&P 500 Index Option PTPT			Equity/Index	BAR	03/27/2015	03/29/2016	03/29/2016	Expiration	5,708	24,877,777	2061.02	602,043								(125,426)				
S&P 500 Index Option MAV			Equity/Index	BAR	03/30/2015	03/30/2016	03/30/2016	Expiration	839	7,595,305	2086.24	167,622								(34,921)				
S&P 500 Index Option PTPT			Equity/Index	BAR	04/06/2015	04/06/2016	04/06/2016	Expiration	919	29,863,710	2080.62	738,969								(215,533)				
UST 2.000% 02/15/25 Total Return Options			Equity/Index	BAR	04/08/2015	04/08/2016	04/08/2016	Expiration	13,500	46,170,477	98	988,583		467,271						(288,337)	467,271			
S&P 500 Index Option MAV			Equity/Index	BAR	04/09/2014	04/09/2016	04/09/2016	Expiration	59	110,665	1872.18	2,313		2,574						(337)	2,574			
S&P 500 Index Option PTPT			Equity/Index	BAR	04/14/2015	04/14/2016	04/14/2016	Expiration	3,652	28,939,896	2095.84	674,111								(196,616)				
S&P 500 Index Option PTPT			Equity/Index	BAR	04/22/2015	04/22/2016	04/22/2016	Expiration	529	24,273,092	2107.96	568,006								(165,668)				
S&P 500 Index Option MAV			Equity/Index	BAR	04/28/2015	04/28/2016	04/28/2016	Expiration	220	7,650,015	2114.76	148,752								(43,386)				
UST 2.000% 02/15/25 Total Return Options			Equity/Index	BAR	04/29/2015	04/29/2016	04/29/2016	Expiration	13,296	18,069,000	98	296,000		544,754						(86,333)	544,754			
S&P 500 Index Option MAV			Equity/Index	BAR	05/01/2015	05/01/2016	05/01/2016	Expiration	1,120	8,699,615	2108.29	175,200								(65,700)				
S&P 500 Index Option MAV			Equity/Index	BAR	05/01/2015	05/02/2016	05/02/2016	Expiration	572	8,929,978	2108.29	171,907								(64,465)				
S&P 500 Index Option MAV			Equity/Index	BAR	05/01/2015	05/03/2016	05/03/2016	Expiration	235	8,638,992	2108.29	183,266								(68,725)				
S&P 500 Index Option MAV			Equity/Index	BAR	05/04/2015	05/04/2016	05/04/2016	Expiration	745	10,514,225	2114.49	212,925								(79,847)				
UST 2.000% 02/15/25 Total Return Options			Equity/Index	BAR	05/06/2015	05/06/2016	05/06/2016	Expiration	18,327	42,724,007	98	820,643		575,981						(307,741)	575,981			
S&P 500 Index Option PTPT			Equity/Index	BAR	05/11/2015	05/11/2016	05/11/2016	Expiration	662	38,387,906	2105.33	909,124								(340,922)				
S&P 500 Index Option PTPT			Equity/Index	BAR	05/12/2015	05/12/2016	05/12/2016	Expiration	998	28,362,356	2099.12	699,506								(262,315)				
S&P 500 Index Option PTPT			Equity/Index	BAR	05/13/2015	05/13/2016	05/13/2016	Expiration	799	33,794,168	2098.48	802,113								(300,792)				
S&P 500 Index Option PTPT			Equity/Index	BAR	05/19/2015	05/19/2016	05/19/2016	Expiration	5,092	39,376,655	2127.83	917,112								(343,917)				
UST 2.125% 05/27/2016 Total Return Options			Equity/Index	BAR	05/20/2015	05/20/2016	05/20/2016	Expiration	11,480	48,142,424	98	999,676		450,096						(374,878)	450,096			
S&P 500 Index Option PTPT			Equity/Index	BAR	05/26/2015	05/26/2016	05/26/2016	Expiration	814	19,186,217	2104.2	484,677								(181,754)				
UST 2.125% 05/27/2016 Total Return Options			Equity/Index	BAR	05/27/2015	05/27/2016	05/27/2016	Expiration	12,020	13,374,000	98	212,000		397,670						(79,500)	397,670			
S&P 500 Index Option PTPT			Equity/Index	BAR	06/02/2015	06/02/2016	06/02/2016	Expiration	1,149	32,920,682	2109.6	807,570								(370,136)				
S&P 500 Index Option MAV			Equity/Index	BAR	06/04/2015	06/04/2016	06/04/2016	Expiration	689	13,072,467	2095.84	245,076								(112,326)				
UST 2.125% 05/27/2016 Total Return Options			Equity/Index	BAR	06/10/2015	06/10/2016	06/10/2016	Expiration	25,857	46,011,772	98	924,308		411,298						(423,641)	411,298			
S&P 500 Index Option PTPT			Equity/Index	BAR	06/16/2015	06/16/2016	06/16/2016	Expiration	4,262	41,610,230	2096.29	943,828								(432,588)				
S&P 500 Index Option PTPT			Equity/Index	BAR	06/22/2015	06/22/2016	06/22/2016	Expiration	432	27,778,942	2122.85	640,881								(293,737)				
S&P 500 Index Option PTPT			Equity/Index	BAR	06/23/2015	06/23/2016	06/23/2016	Expiration	749	29,816,533	2124.2	680,331								(311,818)				
S&P 500 Index Option MAV			Equity/Index	BAR	06/25/2014	06/25/2016	06/25/2016	Expiration	92	179,728	1959.53	3,469								(795)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
UST 2.125% 05/27/2016 Total Return Options			Equity/Index	BAR	07/01/2015	07/01/2016	07/01/2016	Expiration	14,643	50,132,447	98	1,013,107		983,386						(548,766)	983,386			
S&P 500 Index Option PTPT			Equity/Index	BAR	07/06/2015	07/06/2016	07/06/2016	Expiration	3,582	28,448,478	2068.76	678,509		425,883						(367,526)	425,883			
S&P 500 Index Option PTPT			Equity/Index	BAR	07/07/2015	07/07/2016	07/07/2016	Expiration	942	34,049,995	2081.34	787,694		267,653						(426,668)	267,653			
S&P 500 Index Option PTPT			Equity/Index	BAR	07/10/2015	07/08/2016	07/08/2016	Expiration	2,489	21,887,103	2076.62	486,636		518,274						(263,595)	518,274			
S&P 500 Index Option PTPT			Equity/Index	BAR	07/10/2015	07/11/2016	07/11/2016	Expiration	721	17,415,277	2076.62	389,105		481,955						(210,765)	481,955			
S&P 500 Index Option PTPT			Equity/Index	BAR	07/10/2015	07/12/2016	07/12/2016	Expiration	324	18,029,976	2076.62	406,194		618,956						(220,022)	618,956			
S&P 500 Index Option PTPT			Equity/Index	BAR	07/13/2015	07/13/2016	07/13/2016	Expiration	234	25,774,459	2099.6	599,257		640,796						(324,598)	640,796			
UST 2.125% 05/27/2016 Total Return Options			Equity/Index	BAR	07/15/2015	07/15/2016	07/15/2016	Expiration	15,316	40,276,370	98	767,650		983,604						(415,811)	983,604			
S&P 500 Index Option PTPT			Equity/Index	BAR	07/20/2015	07/20/2016	07/20/2016	Expiration	829	27,938,504	2128.28	652,425		587,314						(353,397)	587,314			
S&P 500 Index Option PTPT			Equity/Index	BAR	07/21/2015	07/21/2016	07/21/2016	Expiration	527	29,924,866	2119.21	683,580		648,990						(370,273)	648,990			
S&P 500 Index Option MAV			Equity/Index	BAR	07/23/2015	07/23/2016	07/23/2016	Expiration	568	9,134,809	2102.15	170,410								(92,306)				
S&P 500 Index Option PTPT			Equity/Index	BAR	07/27/2015	07/27/2016	07/27/2016	Expiration	5,170	25,606,694	2067.64	595,157		1,081,609						(322,377)	1,081,609			
S&P 500 Index Option PTPT			Equity/Index	BAR	07/28/2015	07/28/2016	07/28/2016	Expiration	700	31,558,050	2093.25	723,840		1,062,199						(392,080)	1,062,199			
UST 2.125% 05/27/2016 Total Return Options			Equity/Index	BAR	07/29/2015	07/29/2016	07/29/2016	Expiration	20,122	18,839,000	98	284,000		579,418						(153,833)	579,418			
Dow Index Option PTPT			Equity/Index	BAR	08/03/2015	08/03/2016	08/03/2016	Expiration	33	5,383,337	17598.2	122,010		160,152						(76,256)	160,152			
S&P 500 Index Option PTPT			Equity/Index	BAR	08/04/2015	08/04/2016	08/04/2016	Expiration	467	26,523,660	2093.32	576,620		828,383						(360,387)	828,383			
S&P 500 Index Option PTPT			Equity/Index	BAR	08/17/2015	08/17/2016	08/17/2016	Expiration	5,415	32,437,948	2102.44	719,864		1,138,251						(449,915)	1,138,251			
S&P 500 Index Option PTPT			Equity/Index	BAR	08/21/2015	08/19/2016	08/19/2016	Expiration	211	63,886,854	1970.89	1,496,188		2,679,530						(935,117)	2,679,530			
S&P 500 Index Option PTPT			Equity/Index	BAR	08/21/2015	08/22/2016	08/22/2016	Expiration	306	18,372,800	1970.89	413,612		778,207						(258,508)	778,207			
S&P 500 Index Option PTPT			Equity/Index	BAR	08/21/2015	08/23/2016	08/23/2016	Expiration	365	21,063,618	1970.89	468,139		880,860						(292,587)	880,860			
S&P 500 Index Option MAV			Equity/Index	BAR	08/24/2015	08/24/2016	08/24/2016	Expiration	302	10,311,496	1893.21	244,271		470,726						(152,670)	470,726			
UST 2.000% 08/15/25 Total Return Options			Equity/Index	BAR	08/26/2015	08/26/2016	08/26/2016	Expiration	18,622	19,614,000	98	297,000		604,826						(185,625)	604,826			
S&P 500 Index Option MAV			Equity/Index	BAR	08/27/2015	08/27/2016	08/27/2016	Expiration	1,222	12,031,776	1987.66	270,281		342,146						(168,926)	342,146			
UST 2.000% 08/15/25 Total Return Options			Equity/Index	BAR	09/09/2015	09/09/2016	09/09/2016	Expiration	11,870	16,917,000	100	256,000		526,552						(181,333)	526,552			
UST 2.000% 08/15/25 Total Return Options			Equity/Index	BAR	09/16/2015	09/16/2016	09/16/2016	Expiration	25,531	20,180,000	98	309,000		619,994						(218,875)	619,994			
UST 2.000% 08/15/25 Total Return Options			Equity/Index	BAR	09/23/2015	09/23/2016	09/23/2016	Expiration	24,684	41,380,161	98	748,703		1,485,314						(530,332)	1,485,314			
S&P 500 Index Option PTPT			Equity/Index	BAR	09/28/2015	09/28/2016	09/28/2016	Expiration	2,805	27,661,829	1881.77	650,126		1,260,914						(460,506)	1,260,914			
S&P 500 Index Option MAV			Equity/Index	BAR	10/01/2014	10/01/2016	10/01/2016	Expiration	126	245,263	1946.16	6,352		2,517						(2,514)	2,517			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR	10/05/2015	10/05/2016	10/05/2016	Expiration	1,314	27,403,865	1987.05	507,944								(402,123)				
UST 2.000% 08/15/25 Total Return Options			Equity/Index	BAR	10/07/2015	10/07/2016	10/07/2016	Expiration	35,112	22,721,000	98	328,000		599,897						(259,667)	599,897			
S&P 500 Index Option MAV			Equity/Index	BAR	10/15/2014	10/15/2016	10/15/2016	Expiration	60	112,352	1862.49	2,584		6,060						(1,023)	6,060			
UST 2.000% 08/15/25 Total Return Options			Equity/Index	BAR	10/21/2015	10/21/2016	10/21/2016	Expiration	29,439	21,039,000	98	305,000		546,666						(241,458)	546,666			
S&P 500 Index Option PTPT			Equity/Index	BAR	10/29/2015	10/28/2016	10/28/2016	Expiration	1,273	27,899,626	2089.41	622,715		463,261						(492,982)	463,261			
S&P 500 Index Option MAV			Equity/Index	BAR	10/29/2015	10/29/2016	10/29/2016	Expiration	574	11,130,455	2089.41	212,324								(168,090)				
S&P 500 Index Option MAV			Equity/Index	BAR	10/30/2015	10/30/2016	10/30/2016	Expiration	328	12,514,954	2079.36	244,555		15,759						(193,606)	15,759			
S&P 500 Index Option MAV			Equity/Index	BAR	10/30/2015	10/31/2016	10/31/2016	Expiration	691	10,369,182	2079.36	218,812		1,799						(173,226)	1,799			
S&P 500 Index Option MAV			Equity/Index	BAR	10/30/2015	11/01/2016	11/01/2016	Expiration	1,783	14,723,999	2079.36	300,352		41,730						(237,779)	41,730			
S&P 500 Index Option MAV			Equity/Index	BAR	11/03/2015	11/03/2016	11/03/2016	Expiration	190	15,592,577	2109.79	303,957								(265,962)				
UST 2.000% 08/15/25 Total Return Options			Equity/Index	BAR	11/04/2015	11/04/2016	11/04/2016	Expiration	29,051	22,104,000	98	317,000		604,491						(277,375)	604,491			
S&P 500 Index Option PTPT			Equity/Index	BAR	11/11/2015	11/11/2016	11/11/2016	Expiration	3,868	50,928,474	2075	1,128,668		1,302,233						(987,584)	1,302,233			
Dow Index Option MAV			Equity/Index	BAR	11/12/2015	11/12/2016	11/12/2016	Expiration	32	2,666,163	17448.07	57,499		39,983						(50,312)	39,983			
Dow Index Option PTPT			Equity/Index	BAR	11/16/2015	11/16/2016	11/16/2016	Expiration	88	3,964,247	17483.01	95,153		123,254						(83,259)	123,254			
UST 2.250% 11/15/25 Total Return Options			Equity/Index	BAR	11/18/2015	11/18/2016	11/18/2016	Expiration	26,704	24,136,260	98	368,805		499,506						(322,705)	499,506			
Dow Index Option MAV			Equity/Index	BAR	11/20/2015	11/20/2016	11/20/2016	Expiration	38	4,276,520	17823.81	84,648								(74,067)				
Dow Index Option PTPT			Equity/Index	BAR	11/20/2015	11/21/2016	11/21/2016	Expiration	24	5,083,736	17823.81	109,121		124,008						(95,481)	124,008			
Dow Index Option PTPT			Equity/Index	BAR	11/20/2015	11/22/2016	11/22/2016	Expiration	30	2,951,760	17823.81	69,315		81,858						(60,651)	81,858			
UST 2.250% 11/15/25 Total Return Options			Equity/Index	BAR	11/25/2015	11/25/2016	11/25/2016	Expiration	31,837	30,409,000	98	420,000		325,097						(367,500)	325,097			
Dow Index Option PTPT			Equity/Index	BAR	11/30/2015	11/30/2016	11/30/2016	Expiration	183	6,007,363	17719.92	141,195		190,662						(123,546)	190,662			
UST 2.250% 11/15/25 Total Return Options			Equity/Index	BAR	12/02/2015	12/02/2016	12/02/2016	Expiration	16,755	20,481,417	98	332,747		143,877						(318,883)	143,877			
Dow Index Option MAV			Equity/Index	BAR	12/03/2015	12/03/2016	12/03/2016	Expiration	86	2,439,993	17477.67	54,744		52,068						(52,463)	52,068			
Dow Index Option PTPT			Equity/Index	BAR	12/08/2015	12/08/2016	12/08/2016	Expiration	128	6,662,449	17568	140,270		191,706						(134,425)	191,706			
S&P 500 Index Option MAV			Equity/Index	BAR	12/10/2015	12/10/2016	12/10/2016	Expiration	532	11,861,695	2052.23	238,292		187,187						(228,363)	187,187			
UST 2.250% 11/15/25 Total Return Options			Equity/Index	BAR	12/16/2015	12/16/2016	12/16/2016	Expiration	21,388	21,178,000	98	300,000		20,359						(287,500)	20,359			
S&P 500 Index Option MAV			Equity/Index	BAR	12/18/2015	12/18/2016	12/18/2016	Expiration	497	10,508,321	2005.55	213,751		348,206						(204,844)	348,206			
S&P 500 Index Option MAV			Equity/Index	BAR	12/18/2015	12/19/2016	12/19/2016	Expiration	220	8,493,534	2005.55	176,011		309,374						(168,678)	309,374			
S&P 500 Index Option MAV			Equity/Index	BAR	12/18/2015	12/20/2016	12/20/2016	Expiration	308	13,316,028	2005.55	272,900		497,952						(261,529)	497,952			
UST 2.250% 11/15/25 Total Return Options			Equity/Index	BAR	12/23/2015	12/23/2016	12/23/2016	Expiration	21,184	26,879,064	98	400,522		204,187						(383,834)	204,187			
S&P 500 Index Option MAV			Equity/Index	BAR	12/24/2015	12/24/2016	12/24/2016	Expiration	446	7,284,088	2060.99	137,178		147,088						(131,463)	147,088			
S&P 500 Index Option MAV			Equity/Index	BAR	12/24/2015	12/26/2016	12/26/2016	Expiration	386	5,749,893	2060.99	91,843		98,655						(88,016)	98,655			

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S&P 500 Index Option MAV			Equity/Index	BAR	12/24/2015	12/27/2016	12/27/2016	Expiration	418	17,850,678	2060.99	392,320		441,415						(375,973)	441,415			
S&P 500 Index Option PTPT			Equity/Index	BAR	12/29/2015	12/29/2016	12/29/2016	Expiration	1,353	31,321,159	2078.36	765,207		1,338,413						(733,323)	1,338,413			
SPXDSUN Index Option PTPT			Equity/Index	BNP	01/05/2015	01/05/2016	01/05/2016	Expiration	593	11,876,719	2267.5071	249,572		169,371						(10,399)	169,371			
SPXDSUN Index Option PTPT			Equity/Index	BNP	01/06/2015	01/06/2016	01/06/2016	Expiration	625	8,594,228	2261.9399	177,397		13,486						(7,392)	13,486			
S&P Digital			Equity/Index	BNP	01/07/2015	01/07/2016	01/07/2016	Expiration	193	6,219,971	2025.9	137,922								(5,747)				
SPXDSUN Index Option PTPT			Equity/Index	BNP	01/08/2015	01/08/2016	01/08/2016	Expiration	209	20,189,855	2290.918	458,072								(19,086)				
S&P Digital			Equity/Index	BNP	01/12/2015	01/12/2016	01/12/2016	Expiration	380	8,917,674	2028.26	197,699		55,953						(8,237)	55,953			
SPXDSUN Index Option PTPT			Equity/Index	BNP	01/13/2015	01/13/2016	01/13/2016	Expiration	1,076	7,003,221	2275.637	112,044								(4,669)				
S&P 500 Index Option MAV			Equity/Index	BNP	01/14/2015	01/14/2016	01/14/2016	Expiration	351	20,471,547	2011.27	461,217		224,281						(19,217)	224,281			
SPXDSUN Index Option PTPT			Equity/Index	BNP	01/15/2015	01/15/2016	01/15/2016	Expiration	345	7,329,506	2267.842	145,883		16,887						(6,078)	16,887			
SPXDSUN Index Option PTPT			Equity/Index	BNP	01/20/2015	01/20/2016	01/20/2016	Expiration	1,554	6,382,597	2275.825	100,926								(4,205)				
SPXDSUN Index Option PTPT			Equity/Index	BNP	01/23/2015	01/22/2016	01/22/2016	Expiration	774	12,377,259	2281.835	229,170								(9,549)				
SPXDSUN Index Option PTPT			Equity/Index	BNP	01/23/2015	01/25/2016	01/25/2016	Expiration	180	409,869	2281.835	7,009								(292)				
SPXDSUN Index Option PTPT			Equity/Index	BNP	01/26/2015	01/26/2016	01/26/2016	Expiration	475	2,892,965	2283.3521	45,385								(1,891)				
UST 2.250% 12/04/15 Total Return Options			Equity/Index	BNP	01/28/2015	01/29/2016	01/29/2016	Expiration	18,204	19,434,612	98	336,759		81,053						(14,032)	81,053			
Dow Index Option MAV			Equity/Index	BNP	01/30/2015	01/30/2016	01/30/2016	Expiration	42	1,739,172	17164.95	37,434		31,474						(1,560)	31,474			
Dow Index Option MAV			Equity/Index	BNP	01/30/2015	01/31/2016	01/31/2016	Expiration	34	1,307,732	17164.95	27,717		20,174						(1,155)	20,174			
Dow Index Option PTPT			Equity/Index	BNP	01/30/2015	02/01/2016	02/01/2016	Expiration	41	5,851,462	17164.95	136,047		35,573						(5,669)	35,573			
SPXDSUN Index Option PTPT			Equity/Index	BNP	02/02/2015	02/02/2016	02/02/2016	Expiration	331	6,395,015	2270.543	137,184		9,396						(17,148)	9,396			
SPXDSUN Index Option PTPT			Equity/Index	BNP	02/03/2015	02/03/2016	02/03/2016	Expiration	1,109	12,058,323	2281.9041	234,264								(29,283)				
SPXDSUN Index Option PTPT			Equity/Index	BNP	02/06/2015	02/05/2016	02/05/2016	Expiration	1,094	5,353,185	2282.699	85,225								(10,653)				
SPXDSUN Index Option PTPT			Equity/Index	BNP	02/06/2015	02/08/2016	02/08/2016	Expiration	184	420,727	2282.699	6,984								(873)				
SPXDSUN Index Option PTPT			Equity/Index	BNP	02/09/2015	02/09/2016	02/09/2016	Expiration	1,272	5,110,358	2277.9861	82,445								(10,306)				
SPXDSUN Index Option PTPT			Equity/Index	BNP	02/10/2015	02/10/2016	02/10/2016	Expiration	937	4,320,314	2283.4661	73,072								(9,134)				
SPXDSUN Index Option PTPT			Equity/Index	BNP	02/13/2015	02/12/2016	02/12/2016	Expiration	1,320	9,382,489	2294.042	149,664								(18,708)				
SPXDSUN Index Option PTPT			Equity/Index	BNP	02/18/2015	02/18/2016	02/18/2016	Expiration	325	8,501,435	2295.8511	165,038								(20,630)				
SPXDSUN Index Option PTPT			Equity/Index	BNP	02/20/2015	02/19/2016	02/19/2016	Expiration	1,980	8,034,407	2298.8491	126,670								(15,834)				
SPXDSUN Index Option PTPT			Equity/Index	BNP	02/20/2015	02/22/2016	02/22/2016	Expiration	313	1,984,119	2298.8491	32,614								(4,077)				
SPXDSUN Index Option PTPT			Equity/Index	BNP	02/23/2015	02/23/2016	02/23/2016	Expiration	1,416	3,812,850	2298.1179	60,803								(7,600)				
SPXDSUN Index Option PTPT			Equity/Index	BNP	02/24/2015	02/24/2016	02/24/2016	Expiration	1,629	7,546,801	2301.6331	126,246								(15,781)				
SPXDSUN Index Option PTPT			Equity/Index	BNP	02/26/2015	02/26/2016	02/26/2016	Expiration	766	3,503,082	2300.571	57,462								(7,183)				
SPXDSUN Index Option PTPT			Equity/Index	BNP	03/02/2015	03/02/2016	03/02/2016	Expiration	1,749	5,613,711	2303.1421	91,405								(19,043)				
S&P 500 Index Option MAV			Equity/Index	BNP	03/03/2015	03/03/2016	03/03/2016	Expiration	387	9,258,588	2107.78	198,795								(41,416)				
SPXDSUN Index Option PTPT			Equity/Index	BNP	03/05/2015	03/04/2016	03/04/2016	Expiration	645	2,724,932	2296.1121	45,091								(9,394)				
S&P 500 Index Option MAV			Equity/Index	BNP	03/05/2015	03/05/2016	03/05/2016	Expiration	448	9,047,027	2101.04	176,298								(36,729)				
SPXDSUN Index Option PTPT			Equity/Index	BNP	03/09/2015	03/09/2016	03/09/2016	Expiration	863	11,490,731	2286.0061	233,630								(48,673)				
SPXDSUN Index Option PTPT			Equity/Index	BNP	03/13/2015	03/11/2016	03/11/2016	Expiration	257	18,642,883	2277.6399	312,741								(65,154)				
SPXDSUN Index Option PTPT			Equity/Index	BNP	03/13/2015	03/14/2016	03/14/2016	Expiration	235	534,596	2277.6399	9,142								(1,904)				
SPXDSUN Index Option PTPT			Equity/Index	BNP	03/13/2015	03/15/2016	03/15/2016	Expiration	347	1,772,612	2277.6399	29,408								(6,127)				
S&P Digital			Equity/Index	BNP	03/17/2015	03/17/2016	03/17/2016	Expiration	257	10,142,964	2074.28	200,237								(41,716)				
UST 2.000% 02/15/25 Total Return Options			Equity/Index	BNP	03/18/2015	03/18/2016	03/18/2016	Expiration	15,888	37,336,211	98	658,342		358,179						(137,155)	358,179			
SPXDSUN Index Option PTPT			Equity/Index	BNP	03/20/2015	03/21/2016	03/21/2016	Expiration	206	1,196,959	2295.7749	19,504								(4,063)				
SPXDSUN Index Option PTPT			Equity/Index	BNP	03/20/2015	03/22/2016	03/22/2016	Expiration	424	973,746	2295.7749	15,580								(3,246)				
SPXDSUN Index Option PTPT			Equity/Index	BNP	03/24/2015	03/24/2016	03/24/2016	Expiration	474	11,905,936	2291.425	181,152								(37,740)				
SPXDSUN Index Option PTPT			Equity/Index	BNP	03/27/2015	03/28/2016	03/28/2016	Expiration	276	629,888	2283.4189	9,952								(2,073)				
SPXDSUN Index Option PTPT			Equity/Index	BNP	03/27/2015	03/29/2016	03/29/2016	Expiration	361	2,094,806	2283.4189	34,495								(7,186)				
SPXDSUN Index Option PTPT			Equity/Index	BNP	03/31/2015	03/31/2016	03/31/2016	Expiration	1,308	20,420,630	2287.4209	375,988								(78,331)				
UST 2.000% 02/15/25 Total Return Options			Equity/Index	BNP	04/01/2015	04/01/2016	04/01/2016	Expiration	19,827	16,102,000	98	273,000		358,419						(79,625)	358,419			
SPXDSUN Index Option PTPT			Equity/Index	BNP	04/06/2015	04/06/2016	04/06/2016	Expiration	1,147	7,075,898	2293.6021	106,865								(31,169)				
SPXDSUN Index Option PTPT			Equity/Index	BNP	04/09/2015	04/08/2016	04/08/2016	Expiration	1,017	39,005,962	2295.498	829,124								(241,828)				
SPXDSUN Index Option PTPT			Equity/Index	BNP	04/13/2015	04/13/2016	04/13/2016	Expiration	378	7,815,487	2293.584	121,455								(35,424)				
Dow Index Option PTPT			Equity/Index	BNP	04/20/2015	04/20/2016	04/20/2016	Expiration	21	3,538,244	18034.93	86,862		9,018						(25,335)	9,018			
UST 2.000% 02/15/25 Total Return Options			Equity/Index	BNP	04/22/2015	04/22/2016	04/22/2016	Expiration	21,878	54,260,344	98	1,024,252		499,233						(298,740)	499,233			
SPXDSUN Index Option PTPT			Equity/Index	BNP	04/27/2015	04/27/2016	04/27/2016	Expiration	211	10,660,673	2292.209	204,874		718						(59,755)	718			
SPXDSUN Index Option PTPT			Equity/Index	BNP	05/01/2015	04/29/2016	04/29/2016	Expiration	218	44,094,884	2287.7	987,188								(295,808)				
S&P 500 Index Option MAV			Equity/Index	BNP	04/30/2015	04/30/2016	04/30/2016	Expiration	410	11,563,387	2085.51	221,076								(64,481)				
SPXDSUN Index Option PTPT			Equity/Index	BNP	05/01/2015	05/03/2016	05/03/2016	Expiration	352	1,546,435	2287.7	26,168								(9,813)				
SPXDSUN Index Option PTPT			Equity/Index	BNP	05/05/2015	05/05/2016	05/05/2016	Expiration	299	23,091,658	2282.158	406,596								(152,473)				
Dow Index Option PTPT			Equity/Index	BNP	05/07/2015	05/06/2016	05/06/2016	Expiration	50	3,330,877	17924.06	67,676								(25,379)				
Dow Index Option MAV			Equity/Index	BNP	05/07/2015	05/07/2016	05/07/2016	Expiration	27	2,410,284	17924.06	39,965								(14,987)				
SPXDSUN Index Option PTPT			Equity/Index	BNP	05/12/2015	05/12/2016	05/12/2016	Expiration	991	19,545,596	2291.802	341,915								(128,218)				
SPXDSUN Index Option PTPT			Equity/Index	BNP	05/14/2015	05/13/2016	05/13/2016	Expiration	275	11,865,695	2303.407	200,749								(75,281)				
Dow Index Option MAV			Equity/Index	BNP	05/15/2015	05/15/2016	05/15/2016	Expiration	41	2,215,622	18272.56	41,219								(15,457)				
Dow Index Option PTPT			Equity/Index	BNP	05/15/2015	05/16/2016	05/16/2016	Expiration	109	5,049,876	18272.56	109,190								(40,946)				
Dow Index Option PTPT			Equity/Index	BNP	05/15/2015	05/17/2016	05/17/2016	Expiration	39	5,039,395	18272.56	107,017								(40,131)				
Dow Index Option PTPT			Equity/Index	BNP	05/21/2015	05/20/2016	05/20/2016	Expiration	45	2,436,408	18285.74	49,765								(18,662)				
Dow Index Option MAV			Equity/Index	BNP	05/21/2015	05/21/2016	05/21/2016	Expiration	25	2,391,108	18285.74	43,813								(16,430)				
SPXDSUN Index Option PTPT			Equity/Index	BNP	05/26/2015	05/26/2016	05/26/2016	Expiration	1,689	5,433,964	2292.541	80,198								(30,074)				
Dow Index Option PTPT			Equity/Index	BNP	06/05/2015	06/03/2016	06/03/2016	Expiration	87	10,728,786	17849.46	228,609								(104,779)				
Dow Index Option MAV			Equity/Index	BNP	06/05/2015	06/05/2016	06/05/2016	Expiration	38	2,944,229	17849.46	58,520								(26,822)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Dow Index Option PTPT			Equity/Index	BNP	06/05/2015	06/06/2016	06/06/2016	Expiration	34	5,262,872	17849.46	105,693		8,297						(48,443)	8,297			
Dow Index Option PTPT			Equity/Index	BNP	06/05/2015	06/07/2016	06/07/2016	Expiration	48	2,545,459	17849.46	57,244		12,666						(26,237)	12,666			
Dow Index Option PTPT			Equity/Index	BNP	06/08/2015	06/08/2016	06/08/2016	Expiration	29	3,317,646	17766.55	74,101		23,976						(33,963)	23,976			
S&P 500 Index Option MAV			Equity/Index	BNP	06/09/2015	06/09/2016	06/09/2016	Expiration	550	11,532,080	2080.15	232,815								(106,707)				
Dow Index Option PTPT			Equity/Index	BNP	06/10/2015	06/10/2016	06/10/2016	Expiration	44	9,434,219	18000.4	188,433								(86,365)				
S&P 500 Index Option MAV			Equity/Index	BNP	06/11/2015	06/11/2016	06/11/2016	Expiration	432	10,800,117	2108.86	204,224								(93,603)				
S&P 500 Index Option MAV			Equity/Index	BNP	06/15/2015	06/15/2016	06/15/2016	Expiration	458	11,600,536	2084.43	262,224								(120,186)				
UST 2.125% 05/27/2016 Total Return Options			Equity/Index	BNP	06/17/2015	06/17/2016	06/17/2016	Expiration	18,082	46,612,930	98	901,266		500,190						(413,080)	500,190			
SPXDSUN Index Option PTPT			Equity/Index	BNP	06/22/2015	06/22/2016	06/22/2016	Expiration	1,974	10,442,009	2301.999	174,411								(79,939)				
S&P 500 Index Option MAV			Equity/Index	BNP	06/25/2015	06/25/2016	06/25/2016	Expiration	337	12,046,255	2102.31	231,199								(105,966)				
SPXDSUN Index Option PTPT			Equity/Index	BNP	07/01/2015	07/01/2016	07/01/2016	Expiration	110	16,500,997	2288.552	257,539		13,196						(139,500)	13,196			
SPXDSUN Index Option PTPT			Equity/Index	BNP	07/06/2015	07/06/2016	07/06/2016	Expiration	1,480	11,772,956	2283.186	218,181		49,173						(118,181)	49,173			
UST 2.125% 05/27/2016 Total Return Options			Equity/Index	BNP	07/08/2015	07/08/2016	07/08/2016	Expiration	18,704	27,324,746	98	419,322		480,359						(227,133)	480,359			
SPXDSUN Index Option PTPT			Equity/Index	BNP	07/10/2015	07/11/2016	07/11/2016	Expiration	243	1,120,515	2289.3491	18,268		4,291						(9,895)	4,291			
SPXDSUN Index Option PTPT			Equity/Index	BNP	07/10/2015	07/12/2016	07/12/2016	Expiration	206	470,717	2289.3491	7,908		3,020						(4,284)	3,020			
SPXDSUN Index Option PTPT			Equity/Index	BNP	07/14/2015	07/14/2016	07/14/2016	Expiration	167	12,024,212	2299.6431	177,319		15,258						(96,048)	15,258			
Dow Index Option PTPT			Equity/Index	BNP	07/21/2015	07/21/2016	07/21/2016	Expiration	48	4,612,756	17919.29	94,330		88,845						(51,096)	88,845			
Dow Index Option PTPT			Equity/Index	BNP	07/27/2015	07/27/2016	07/27/2016	Expiration	85	3,889,813	17440.59	77,982		95,012						(42,240)	95,012			
Dow Index Option PTPT			Equity/Index	BNP	07/28/2015	07/28/2016	07/28/2016	Expiration	26	4,777,959	17630.27	108,943		145,603						(59,011)	145,603			
SPXDSUN Index Option PTPT			Equity/Index	BNP	08/03/2015	08/03/2016	08/03/2016	Expiration	182	6,305,774	2296.8569	92,772		2,783						(57,983)	2,783			
SPXDSUN Index Option PTPT			Equity/Index	BNP	08/07/2015	08/05/2016	08/05/2016	Expiration	279	6,451,586	2293.479	99,660		9,774						(62,287)	9,774			
SPXDSUN Index Option PTPT			Equity/Index	BNP	08/07/2015	08/08/2016	08/08/2016	Expiration	276	1,040,248	2293.479	17,259		2,154						(10,787)	2,154			
S&P 500 Index Option MAV			Equity/Index	BNP	08/10/2015	08/10/2016	08/10/2016	Expiration	562	12,890,774	2104.18	255,579								(159,737)				
SPXDSUN Index Option PTPT			Equity/Index	BNP	08/12/2015	08/12/2016	08/12/2016	Expiration	1,488	10,564,610	2298.261	162,067		16,531						(101,292)	16,531			
S&P 500 Index Option MAV			Equity/Index	BNP	08/13/2015	08/13/2016	08/13/2016	Expiration	756	11,439,656	2083.39	229,204								(143,253)				
S&P 500 Index Option MAV			Equity/Index	BNP	08/17/2015	08/17/2016	08/17/2016	Expiration	232	14,135,910	2102.44	290,593								(181,621)				
SPXDSUN Index Option PTPT			Equity/Index	BNP	08/18/2015	08/18/2016	08/18/2016	Expiration	2,738	11,722,007	2307.5659	175,043		5,499						(109,402)	5,499			
UST 2.000% 08/15/25 Total Return Options			Equity/Index	BNP	08/19/2015	08/19/2016	08/19/2016	Expiration	14,959	30,935,541	98	552,248		477,747						(345,155)	477,747			
Dow Index Option MAV			Equity/Index	BNP	08/20/2015	08/20/2016	08/20/2016	Expiration	25	2,101,949	16990.69	44,191		51,304						(27,619)	51,304			
SPXDSUN Index Option PTPT			Equity/Index	BNP	08/24/2015	08/24/2016	08/24/2016	Expiration	1,427	6,127,734	2213.4519	91,452		220,844						(57,157)	220,844			
SPXDSUN Index Option PTPT			Equity/Index	BNP	08/26/2015	08/26/2016	08/26/2016	Expiration	109	22,370,172	2220.3501	343,002		650,726						(214,376)	650,726			
Dow Index Option MAV			Equity/Index	BNP	08/27/2015	08/27/2016	08/27/2016	Expiration	71	2,552,974	16654.77	53,149		96,898						(33,218)	96,898			
SPXDSUN Index Option PTPT			Equity/Index	BNP	08/28/2015	08/29/2016	08/29/2016	Expiration	679	2,307,729	2231.22	36,594		76,302						(22,871)	76,302			
SPXDSUN Index Option PTPT			Equity/Index	BNP	08/28/2015	08/30/2016	08/30/2016	Expiration	212	473,166	2231.22	7,192		14,142						(4,495)	14,142			
SPXDSUN Index Option PTPT			Equity/Index	BNP	08/31/2015	08/31/2016	08/31/2016	Expiration	282	4,588,184	2228.168	69,596		129,485						(43,498)	129,485			
SPXDSUN Index Option PTPT			Equity/Index	BNP	09/04/2015	09/02/2016	09/02/2016	Expiration	1,710	24,672,565	2216.8689	420,122		914,055						(297,587)	914,055			
Dow Index Option MAV			Equity/Index	BNP	09/04/2015	09/04/2016	09/04/2016	Expiration	35	2,666,082	16102.38	59,466		120,584						(42,122)	120,584			
Dow Index Option MAV			Equity/Index	BNP	09/04/2015	09/05/2016	09/05/2016	Expiration	80	2,650,239	16102.38	57,703		110,477						(40,873)	110,477			
Dow Index Option PTPT			Equity/Index	BNP	09/04/2015	09/06/2016	09/06/2016	Expiration	60	3,130,613	16102.38	79,062		145,933						(56,003)	145,933			
SPXDSUN Index Option PTPT			Equity/Index	BNP	09/04/2015	09/07/2016	09/07/2016	Expiration	252	4,293,496	2216.8689	95,545		180,531						(67,678)	180,531			
S&P 500 Index Option PTPT			Equity/Index	BNP	09/08/2015	09/08/2016	09/08/2016	Expiration	571	23,015,808	1969.41	554,154		1,020,783						(392,526)	1,020,783			
SPXDSUN Index Option PTPT			Equity/Index	BNP	09/10/2015	09/09/2016	09/09/2016	Expiration	900	55,377,965	2222.053	1,055,580		1,447,101						(747,702)	1,447,101			
SPXDSUN Index Option PTPT			Equity/Index	BNP	09/11/2015	09/12/2016	09/12/2016	Expiration	755	21,018,125	2224.2881	452,488		844,996						(320,512)	844,996			
SPXDSUN Index Option PTPT			Equity/Index	BNP	09/11/2015	09/13/2016	09/13/2016	Expiration	349	22,901,223	2224.2881	500,877		904,994						(354,788)	904,994			
SPXDSUN Index Option PTPT			Equity/Index	BNP	09/17/2015	09/16/2016	09/16/2016	Expiration	474	49,412,038	2230.665	1,089,585		1,850,647						(771,789)	1,850,647			
SPXDSUN Index Option PTPT			Equity/Index	BNP	09/22/2015	09/22/2016	09/22/2016	Expiration	880	12,629,976	2220.3191	181,725		272,279						(128,722)	272,279			
SPXDSUN Index Option PTPT			Equity/Index	BNP	09/24/2015	09/23/2016	09/23/2016	Expiration	196	37,362,812	2218.0581	832,152		1,552,366						(589,441)	1,552,366			
SPXDSUN Index Option PTPT			Equity/Index	BNP	09/28/2015	09/28/2016	09/28/2016	Expiration	251	5,892,146	2207.614	81,153		145,779						(57,483)	145,779			
S&P 500 Index Option PTPT			Equity/Index	BNP	09/29/2015	09/29/2016	09/29/2016	Expiration	1,471	31,313,429	1884.09	795,665		1,538,467						(563,596)	1,538,467			
SPXDSUN Index Option PTPT			Equity/Index	BNP	10/06/2015	10/06/2016	10/06/2016	Expiration	224	14,415,848	2233.262	197,190		138,416						(156,109)	138,416			
SPXDSUN Index Option PTPT			Equity/Index	BNP	10/07/2015	10/07/2016	10/07/2016	Expiration	1,023	9,117,652	2238.864	136,910		63,179						(108,387)	63,179			
SPXDSUN Index Option PTPT			Equity/Index	BNP	10/12/2015	10/12/2016	10/12/2016	Expiration	1,665	6,703,633	2247.3701	94,570		8,839						(74,868)	8,839			
SPXDSUN Index Option PTPT			Equity/Index	BNP	10/13/2015	10/13/2016	10/13/2016	Expiration	1,024	11,546,045	2243.6489	164,643		13,240						(130,342)	13,240			
UST 2.000% 08/15/25 Total Return Options			Equity/Index	BNP	10/14/2015	10/14/2016	10/14/2016	Expiration	15,929	24,824,791	98	359,928		526,723						(284,943)	526,723			
SPXDSUN Index Option PTPT			Equity/Index	BNP	10/19/2015	10/19/2016	10/19/2016	Expiration	1,548	6,486,839	2247.3059	87,317								(69,126)				
SPXDSUN Index Option PTPT			Equity/Index	BNP	10/22/2015	10/21/2016	10/21/2016	Expiration	361	5,035,897	2259.6479	69,708								(55,186)				
SPXDSUN Index Option PTPT			Equity/Index	BNP	10/26/2015	10/26/2016	10/26/2016	Expiration	220	6,449,402	2258.645	92,276		2,365						(73,052)	2,365			
UST 2.000% 08/15/25 Total Return Options			Equity/Index	BNP	10/28/2015	10/28/2016	10/28/2016	Expiration	21,000	30,662,352	98	450,641		611,695						(356,757)	611,695			
SPXDSUN Index Option PTPT			Equity/Index	BNP	11/03/2015	11/03/2016	11/03/2016	Expiration	223	11,496,987	2270.825	169,156								(148,012)				
SPXDSUN Index Option PTPT			Equity/Index	BNP	11/05/2015	11/04/2016	11/04/2016	Expiration	378	6,496,189	2269.2	94,963								(83,092)				
SPXDSUN Index Option PTPT			Equity/Index	BNP	11/09/2015	11/09/2016	11/09/2016	Expiration	1,060	5,616,314	2257.6899	80,855								(70,748)				
SPXDSUN Index Option PTPT			Equity/Index	BNP	11/17/2015	11/17/2016	11/17/2016	Expiration	576	10,420,055	2252.1021	151,299		24,623						(132,387)	24,623			
SPXDSUN Index Option PTPT			Equity/Index	BNP	11/18/2015	11/18/2016	11/18/2016	Expiration	928	20,457,709	2262.2549	316,437		25,298						(276,882)	25,298			
SPXDSUN Index Option PTPT			Equity/Index	BNP	11/20/2015	11/21/2016	11/21/2016	Expiration	343	2,722,894	2263.3999	46,289		11,779						(40,503)	11,779			
SPXDSUN Index Option PTPT			Equity/Index	BNP	11/20/2015	11/22/2016	11/22/2016	Expiration	197	851,473	2263.3999	13,774		2,867						(12,052)	2,867			
S&P 500 Index Option PTPT			Equity/Index	BNP	11/23/2015	11/23/2016	11/23/2016	Expiration	4,143	27,795,987	2086.59	681,560		1,174,606						(596,365)	1,174,606			
SPXDSUN Index Option PTPT			Equity/Index	BNP	11/25/2015	11/25/2016	11/25/2016	Expiration	230	12,185,878	2267.7881	199,071		58,166						(174,187)	58,166			
S&P Digital			Equity/Index	BNP	12/15/2015	12/15/2016	12/15/2016	Expiration	191	3,467,490	2043.41	42,692		71,089						(40,913)	71,089			
S&P Digital			Equity/Index	BNP	12/28/2015	12/28/2016	12/28/2016	Expiration	299	1,347,254	2056.5	16,913		28,189						(16,208)	28,189			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option MAV			Equity/Index	BNP	12/31/2014	12/31/2016	12/31/2016	Expiration	99	202,894	2058.9	6,046								(2,897)				
S&P 500 Index Option PTPT			Equity/Index	BOA	01/05/2016	01/05/2016	01/05/2016	Expiration	264	18,947,269	2020.58	455,620								(18,984)				
S&P 500 Index Option MAV			Equity/Index	BOA	01/08/2016	01/08/2016	01/08/2016	Expiration	315	31,217,428	2062.14	568,529								(23,689)				
S&P 500 Index Option PTPT			Equity/Index	BOA	01/13/2016	01/13/2016	01/13/2016	Expiration	1,644	25,191,900	2023.03	609,933								(25,414)				
S&P 500 Index Option PTPT			Equity/Index	BOA	01/14/2016	01/14/2016	01/14/2016	Expiration	187	27,429,509	2011.27	628,070								(26,170)				
S&P 500 Index Option PTPT			Equity/Index	BOA	01/15/2016	01/15/2016	01/15/2016	Expiration	1,359	93,562,560	1992.67	2,127,534		196,674						(88,647)	196,674			
S&P 500 Index Option PTPT			Equity/Index	BOA	01/16/2016	01/19/2016	01/19/2016	Expiration	282	18,380,752	2019.42	433,319								(18,055)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA	01/20/2016	01/20/2016	01/20/2016	Expiration	423	28,699,669	2022.55	499,506								(20,813)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA	01/21/2016	01/21/2016	01/21/2016	Expiration	107	23,335,481	2032.12	413,401								(17,225)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA	01/23/2016	01/23/2016	01/23/2016	Expiration	1,424	25,112,029	2051.82	448,407								(18,684)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA	01/23/2016	01/24/2016	01/24/2016	Expiration	1,427	24,678,434	2051.82	468,616								(19,526)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA	01/23/2016	01/25/2016	01/25/2016	Expiration	2,356	27,708,874	2051.82	539,240								(22,468)				
S&P 500 Index Option PTPT			Equity/Index	BOA	01/27/2016	01/27/2016	01/27/2016	Expiration	459	21,593,350	2029.55	507,229								(21,135)				
S&P 500 Index Option PTPT			Equity/Index	BOA	01/28/2016	01/28/2016	01/28/2016	Expiration	754	25,594,137	2002.16	590,156								(24,590)				
S&P 500 Index Option PTPT			Equity/Index	BOA	01/29/2016	01/29/2016	01/29/2016	Expiration	1,271	20,990,175	2021.25	488,891								(20,370)				
S&P 500 Index Option PTPT			Equity/Index	BOA	02/04/2016	02/04/2016	02/04/2016	Expiration	227	26,902,046	2041.51	605,824								(75,728)				
S&P 500 Index Option PTPT			Equity/Index	BOA	02/06/2016	02/05/2016	02/05/2016	Expiration	555	62,337,031	2055.47	1,284,921								(160,615)				
S&P 500 Index Option PTPT			Equity/Index	BOA	02/06/2016	02/08/2016	02/08/2016	Expiration	3,572	21,749,777	2055.47	499,623								(62,453)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA	02/10/2016	02/10/2016	02/10/2016	Expiration	5,646	32,988,882	2068.59	583,098								(72,887)				
S&P 500 Index Option PTPT			Equity/Index	BOA	02/11/2016	02/11/2016	02/11/2016	Expiration	463	25,471,914	2068.53	574,594								(71,824)				
S&P 500 Index Option PTPT			Equity/Index	BOA	02/13/2016	02/12/2016	02/12/2016	Expiration	261	52,003,827	2096.99	1,183,474								(147,934)				
S&P 500 Index Option PTPT			Equity/Index	BOA	02/13/2016	02/16/2016	02/16/2016	Expiration	1,361	17,486,014	2096.99	432,420								(54,052)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA	02/17/2016	02/17/2016	02/17/2016	Expiration	4,101	26,136,797	2100.34	495,368								(61,921)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA	02/20/2016	02/20/2016	02/20/2016	Expiration	535	19,297,373	2110.3	369,736								(46,217)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA	02/20/2016	02/21/2016	02/21/2016	Expiration	694	23,258,265	2110.3	443,890								(55,486)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA	02/20/2016	02/22/2016	02/22/2016	Expiration	3,411	24,482,070	2110.3	474,833								(59,354)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA	02/23/2016	02/23/2016	02/23/2016	Expiration	1,143	18,739,785	2109.66	370,709								(46,339)				
S&P 500 Index Option PTPT			Equity/Index	BOA	02/24/2016	02/24/2016	02/24/2016	Expiration	375	20,030,962	2115.48	447,009								(55,876)				
S&P 500 Index Option MAV			Equity/Index	BOA	02/27/2016	02/27/2016	02/27/2016	Expiration	1,110	35,237,011	2104.5	665,116								(83,139)				
S&P 500 Index Option MAV			Equity/Index	BOA	02/27/2016	02/28/2016	02/28/2016	Expiration	177	37,310,572	2104.5	726,130								(90,766)				
S&P 500 Index Option MAV			Equity/Index	BOA	02/27/2016	03/01/2016	03/01/2016	Expiration	217	32,112,438	2104.5	617,835								(77,229)				
S&P 500 Index Option PTPT			Equity/Index	BOA	03/06/2016	03/04/2016	03/04/2016	Expiration	1,906	23,408,329	2071.26	510,331								(106,319)				
S&P 500 Index Option PTPT			Equity/Index	BOA	03/06/2016	03/07/2016	03/07/2016	Expiration	2,900	19,603,182	2071.26	436,687								(90,977)				
S&P 500 Index Option PTPT			Equity/Index	BOA	03/06/2016	03/08/2016	03/08/2016	Expiration	628	20,403,198	2071.26	477,276								(99,433)				
S&P 500 Index Option PTPT			Equity/Index	BOA	03/09/2016	03/09/2016	03/09/2016	Expiration	435	22,068,991	2079.43	543,889								(113,310)				
S&P 500 Index Option PTPT			Equity/Index	BOA	03/11/2016	03/11/2016	03/11/2016	Expiration	4,227	30,342,386	2040.24	692,218								(144,212)				
S&P 500 Index Option MAV			Equity/Index	BOA	03/16/2016	03/16/2016	03/16/2016	Expiration	226	8,567,113	2081.19	191,277								(39,849)				
S&P 500 Index Option PTPT			Equity/Index	BOA	03/20/2016	03/18/2016	03/18/2016	Expiration	2,357	25,277,111	2108.1	577,583								(120,330)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA	03/19/2016	03/19/2016	03/19/2016	Expiration	468	31,261,070	2089.27	574,819								(119,754)				
S&P 500 Index Option MAV			Equity/Index	BOA	03/20/2016	03/20/2016	03/20/2016	Expiration	286	35,937,231	2108.1	662,514								(138,024)				
S&P 500 Index Option PTPT			Equity/Index	BOA	03/20/2016	03/21/2016	03/21/2016	Expiration	1,667	50,143,085	2108.1	1,035,021								(215,629)				
S&P 500 Index Option PTPT			Equity/Index	BOA	03/20/2016	03/22/2016	03/22/2016	Expiration	439	59,879,164	2108.1	1,280,649								(266,802)				
S&P 500 Index Option MAV			Equity/Index	BOA	03/23/2016	03/23/2016	03/23/2016	Expiration	436	7,522,961	2104.42	163,772								(34,119)				
S&P 500 Index Option PTPT			Equity/Index	BOA	03/24/2016	03/24/2016	03/24/2016	Expiration	528	40,014,360	2091.5	930,236								(193,799)				
S&P 500 Index Option PTPT			Equity/Index	BOA	04/02/2016	04/01/2016	04/01/2016	Expiration	2,929	41,760,275	2066.96	953,744		111,335						(278,175)	111,335			
S&P 500 Index Option MAV			Equity/Index	BOA	04/02/2016	04/02/2016	04/02/2016	Expiration	370	8,721,877	2066.96	175,519								(51,193)				
S&P 500 Index Option MAV			Equity/Index	BOA	04/02/2016	04/03/2016	04/03/2016	Expiration	1,003	5,853,823	2066.96	123,668								(36,070)				
S&P 500 Index Option PTPT			Equity/Index	BOA	04/02/2016	04/04/2016	04/04/2016	Expiration	576	28,027,085	2066.96	624,096								(182,028)				
S&P 500 Index Option PTPT			Equity/Index	BOA	04/02/2016	04/05/2016	04/05/2016	Expiration	952	39,668,502	2066.96	914,151								(266,627)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA	04/06/2016	04/06/2016	04/06/2016	Expiration	570	28,082,511	2080.62	517,936								(151,065)				
S&P 500 Index Option MAV			Equity/Index	BOA	04/13/2016	04/13/2016	04/13/2016	Expiration	1,471	10,014,401	2092.43	208,029								(60,675)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA	04/14/2016	04/14/2016	04/14/2016	Expiration	4,114	36,194,469	2095.84	641,266								(187,036)				
S&P 500 Index Option MAV			Equity/Index	BOA	04/17/2016	04/17/2016	04/17/2016	Expiration	1,161	13,665,128	2081.18	264,500								(77,146)				
S&P 500 Index Option MAV			Equity/Index	BOA	04/17/2016	04/18/2016	04/18/2016	Expiration	336	5,278,418	2081.18	108,668								(31,695)				
S&P 500 Index Option MAV			Equity/Index	BOA	04/17/2016	04/19/2016	04/19/2016	Expiration	1,098	9,391,407	2081.18	201,028								(58,633)				
SPXDSUN Index Option PTPT			Equity/Index	BOA	04/20/2016	04/20/2016	04/20/2016	Expiration	181	30,621,002	2293.2329	551,368								(160,816)				
SPXDSUN Index Option PTPT			Equity/Index	BOA	04/21/2016	04/21/2016	04/21/2016	Expiration	282	67,777,678	2291.9519	1,185,753								(345,845)				
SPXDSUN Index Option PTPT			Equity/Index	BOA	04/24/2016	04/22/2016	04/22/2016	Expiration	198	8,616,561	2296.29	133,633								(38,976)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA	04/23/2016	04/23/2016	04/23/2016	Expiration	301	34,805,951	2112.93	626,723								(182,794)				
S&P 500 Index Option MAV			Equity/Index	BOA	04/24/2016	04/24/2016	04/24/2016	Expiration	982	45,771,891	2117.69	834,330								(243,346)				
SPXDSUN Index Option PTPT			Equity/Index	BOA	04/24/2016	04/25/2016	04/25/2016	Expiration	198	38,864,801	2296.29	737,401								(215,075)				
SPXDSUN Index Option PTPT			Equity/Index	BOA	04/24/2016	04/26/2016	04/26/2016	Expiration	351	30,536,395	2296.29	589,023								(171,798)				
Dow Index Option PTPT			Equity/Index	BOA	04/28/2016	04/28/2016	04/28/2016	Expiration	54	5,986,796	18110.14	123,535								(36,031)				
S&P 500 Index Option PTPT			Equity/Index	BOA	05/01/2016	04/29/2016	04/29/2016	Expiration	482	106,242,972	2108.29	2,120,547		59						(667,650)	59			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA	05/01/2016	05/01/2016	05/01/2016	Expiration	1,472	30,852,441	2108.29	557,745								(209,154)				
S&P 500 Index Option PTPT			Equity/Index	BOA	05/01/2016	05/02/2016	05/02/2016	Expiration	367	41,554,772	2108.29	816,606								(306,227)				
S&P 500 Index Option PTPT			Equity/Index	BOA	05/01/2016	05/03/2016	05/03/2016	Expiration	1,096	45,404,527	2108.29	939,149								(352,181)				
SPXDSUN Index Option PTPT			Equity/Index	BOA	05/08/2016	05/06/2016	05/06/2016	Expiration	233	31,997,165	2296.968	676,552								(253,707)				
S&P 500 Index Option MAV			Equity/Index	BOA	05/07/2016	05/07/2016	05/07/2016	Expiration	433	43,188,111	.2088	786,968								(295,113)				
S&P 500 Index Option MAV			Equity/Index	BOA	05/08/2016	05/08/2016	05/08/2016	Expiration	629	10,243,762	.2116.1	187,318								(70,244)				
SPXDSUN Index Option PTPT			Equity/Index	BOA	05/08/2016	05/09/2016	05/09/2016	Expiration	288	28,498,714	2296.968	615,164								(230,687)				
SPXDSUN Index Option PTPT			Equity/Index	BOA	05/08/2016	05/10/2016	05/10/2016	Expiration	307	31,259,662	2296.968	653,482								(245,056)				
S&P 500 Index Option MAV			Equity/Index	BOA	05/13/2016	05/13/2016	05/13/2016	Expiration	223	19,932,181	2098.48	391,498								(146,812)				
S&P 500 Index Option MAV			Equity/Index	BOA	05/14/2015	05/14/2016	05/14/2016	Expiration	322	47,497,765	.2121.1	878,360								(329,385)				

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S&P 500 Indx Opt MOPTPT			Equity/Index	BOA	05/19/2015	05/19/2016	05/19/2016	Expiration	4,043	40,540,111	2127.83	737,318								(276,494)				
SPXDSUN Index Option PTPT			Equity/Index	BOA	05/21/2015	05/20/2016	05/20/2016	Expiration	986	40,680,179	2306.8501	881,231								(330,462)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA	05/21/2015	05/21/2016	05/21/2016	Expiration	1,502	34,284,316	2130.82	647,274								(242,728)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA	05/22/2015	05/22/2016	05/22/2016	Expiration	1,790	38,456,192	2126.06	745,222								(279,458)				
S&P 500 Index Option PTPT			Equity/Index	BOA	05/22/2015	05/23/2016	05/23/2016	Expiration	871	18,903,405	2126.06	997,189								(373,946)				
S&P 500 Index Option PTPT			Equity/Index	BOA	05/22/2015	05/24/2016	05/24/2016	Expiration	595	45,452,996	2126.06	956,196								(358,574)				
S&P 500 Index Option PTPT			Equity/Index	BOA	05/22/2015	05/25/2016	05/25/2016	Expiration	677	37,497,161	2126.06	848,641								(318,240)				
S&P 500 Index Option PTPT			Equity/Index	BOA	05/28/2015	05/27/2016	05/27/2016	Expiration	294	97,091,534	2120.79	2,171,854								(814,445)				
Dow Index Option MAV			Equity/Index	BOA	05/29/2015	05/29/2016	05/29/2016	Expiration	42	2,101,211	18010.68	38,067								(14,275)				
Dow Index Option MAV			Equity/Index	BOA	05/29/2015	05/30/2016	05/30/2016	Expiration	47	2,204,079	18010.68	44,742								(16,778)				
Dow Index Option PTPT			Equity/Index	BOA	05/29/2015	05/31/2016	05/31/2016	Expiration	68	2,674,316	18010.68	60,242								(22,591)				
S&P 500 Index Option PTPT			Equity/Index	BOA	06/01/2015	06/01/2016	06/01/2016	Expiration	411	44,941,755	2111.73	1,010,609								(463,196)				
S&P Digital			Equity/Index	BOA	06/02/2015	06/02/2016	06/02/2016	Expiration	363	14,188,491	2109.6	272,467								(124,881)				
SPXDSUN Index Option PTPT			Equity/Index	BOA	06/03/2015	06/03/2016	06/03/2016	Expiration	714	86,869,860	2295.427	1,847,098		76,165						(846,587)	76,165			
S&P 500 Index Option MAV			Equity/Index	BOA	06/05/2015	06/05/2016	06/05/2016	Expiration	215	10,575,662	2092.83	202,307								(92,724)				
S&P 500 Index Option PTPT			Equity/Index	BOA	06/05/2015	06/06/2016	06/06/2016	Expiration	438	29,584,490	2092.83	630,949		160,339						(289,185)	160,339			
S&P 500 Index Option PTPT			Equity/Index	BOA	06/05/2015	06/07/2016	06/07/2016	Expiration	398	29,427,211	2092.83	632,282		187,161						(289,796)	187,161			
Dow Index Option PTPT			Equity/Index	BOA	06/09/2015	06/09/2016	06/09/2016	Expiration	32	5,756,947	17764.04	129,284		47,507						(59,255)	47,507			
S&P 500 Index Option PTPT			Equity/Index	BOA	06/12/2015	06/10/2016	06/10/2016	Expiration	242	67,975,233	2094.11	1,394,448		25,348						(639,122)	25,348			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA	06/11/2015	06/11/2016	06/11/2016	Expiration	2,558	37,538,083	2108.86	686,100								(314,463)				
S&P 500 Index Option MAV			Equity/Index	BOA	06/12/2015	06/12/2016	06/12/2016	Expiration	1,005	12,781,393	2094.11	259,308								(118,850)				
S&P 500 Index Option PTPT			Equity/Index	BOA	06/12/2015	06/13/2016	06/13/2016	Expiration	252	30,191,811	2094.11	639,328								(293,025)				
S&P 500 Index Option PTPT			Equity/Index	BOA	06/12/2015	06/14/2016	06/14/2016	Expiration	364	28,866,327	2094.11	622,147								(285,151)				
Dow Index Option PTPT			Equity/Index	BOA	06/16/2015	06/16/2016	06/16/2016	Expiration	46	44,678,972	17904.48	814,592								(373,354)				
S&P 500 Index Option PTPT			Equity/Index	BOA	06/19/2015	06/17/2016	06/17/2016	Expiration	2,162	31,086,435	2109.99	710,227								(325,521)				
S&P 500 Index Option MAV			Equity/Index	BOA	06/19/2015	06/19/2016	06/19/2016	Expiration	729	47,643,913	2109.99	856,683								(392,646)				
S&P 500 Index Option PTPT			Equity/Index	BOA	06/19/2015	06/20/2016	06/20/2016	Expiration	3,654	51,323,791	2109.99	1,008,932								(462,427)				
S&P 500 Index Option PTPT			Equity/Index	BOA	06/19/2015	06/21/2016	06/21/2016	Expiration	2,510	61,551,199	2109.99	1,247,991								(571,996)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA	06/23/2015	06/23/2016	06/23/2016	Expiration	2,407	37,547,556	2124.2	705,080								(323,162)				
S&P 500 Index Option PTPT			Equity/Index	BOA	06/24/2015	06/24/2016	06/24/2016	Expiration	310	38,418,811	2108.58	881,900								(404,204)				
S&P 500 Index Option MAV			Equity/Index	BOA	06/26/2015	06/26/2016	06/26/2016	Expiration	721	13,707,700	2101.49	267,029								(122,388)				
S&P 500 Index Option MAV			Equity/Index	BOA	06/26/2015	06/27/2016	06/27/2016	Expiration	431	14,501,720	2101.49	287,721								(131,872)				
S&P 500 Index Option MAV			Equity/Index	BOA	06/26/2015	06/28/2016	06/28/2016	Expiration	980	13,611,840	2101.49	280,195								(128,423)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA	07/01/2015	07/01/2016	07/01/2016	Expiration	2,125	37,714,551	2077.42	714,153								(386,833)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA	07/02/2015	07/02/2016	07/02/2016	Expiration	198	36,276,444	2076.78	669,795								(362,187)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA	07/02/2015	07/03/2016	07/03/2016	Expiration	1,499	21,898,773	2076.78	395,981								(214,490)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA	07/02/2015	07/05/2016	07/05/2016	Expiration	2,218	11,939,619	2076.78	219,453								(118,870)				
S&P 500 Index Option MAV			Equity/Index	BOA	07/09/2015	07/09/2016	07/09/2016	Expiration	679	11,454,629	2051.31	230,387								(124,793)				
S&P 500 Index Option MAV			Equity/Index	BOA	07/10/2015	07/10/2016	07/10/2016	Expiration	462	41,843,886	2076.62	793,051								(429,569)				
S&P 500 Index Option MAV			Equity/Index	BOA	07/10/2015	07/11/2016	07/11/2016	Expiration	532	30,200,200	2076.62	569,841								(308,664)				
S&P 500 Index Option MAV			Equity/Index	BOA	07/10/2015	07/12/2016	07/12/2016	Expiration	380	29,725,919	2076.62	592,965								(321,190)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA	07/13/2015	07/13/2016	07/13/2016	Expiration	1,130	29,631,661	2099.6	581,595								(315,031)				
S&P 500 Index Option MAV			Equity/Index	BOA	07/14/2015	07/14/2016	07/14/2016	Expiration	300	50,519,081	2108.95	947,772								(513,376)				
SPXDSUN Index Option PTPT			Equity/Index	BOA	07/15/2015	07/15/2016	07/15/2016	Expiration	202	32,302,692	2296.4771	647,810		413,525						(350,897)	413,525			
S&P 500 Index Option PTPT			Equity/Index	BOA	07/17/2015	07/18/2016	07/18/2016	Expiration	1,053	17,626,269	2126.64	358,422		323,223						(194,145)	323,223			
S&P 500 Index Option PTPT			Equity/Index	BOA	07/17/2015	07/19/2016	07/19/2016	Expiration	1,017	22,293,440	2126.64	492,985		378,292						(267,034)	378,292			
SPXDSUN Index Option PTPT			Equity/Index	BOA	07/21/2015	07/21/2016	07/21/2016	Expiration	1,953	14,922,225	2290.55	217,008		9,689						(117,546)	9,689			
Dow Index Option PTPT			Equity/Index	BOA	07/24/2015	07/22/2016	07/22/2016	Expiration	27	3,624,029	17568.53	75,304		125,264						(40,789)	125,264			
Dow Index Option MAV			Equity/Index	BOA	07/24/2015	07/24/2016	07/24/2016	Expiration	35	2,599,028	17568.53	50,090								(27,132)				
Dow Index Option PTPT			Equity/Index	BOA	07/24/2015	07/25/2016	07/25/2016	Expiration	35	2,452,961	17568.53	54,314		56,678						(29,420)	56,678			
Dow Index Option PTPT			Equity/Index	BOA	07/24/2015	07/26/2016	07/26/2016	Expiration	23	4,210,999	17568.53	91,229		127,842						(49,416)	127,842			
S&P 500 Index Option PTPT			Equity/Index	BOA	07/29/2015	07/29/2016	07/29/2016	Expiration	720	60,473,443	2108.57	1,285,654		1,250,489						(696,396)	1,250,489			
Dow Index Option MAV			Equity/Index	BOA	07/31/2015	07/31/2016	07/31/2016	Expiration	39	3,467,228	17689.86	61,298								(33,203)				
Dow Index Option PTPT			Equity/Index	BOA	07/31/2015	08/01/2016	08/01/2016	Expiration	49	3,680,688	17689.86	79,683		94,629						(43,162)	94,629			
Dow Index Option PTPT			Equity/Index	BOA	07/31/2015	08/02/2016	08/02/2016	Expiration	77	4,151,879	17689.86	88,751		97,932						(48,073)	97,932			
S&P Digital			Equity/Index	BOA	08/03/2015	08/03/2016	08/03/2016	Expiration	224	13,919,868	2098.04	277,579		19,815						(173,487)	19,815			
Dow Index Option PTPT			Equity/Index	BOA	08/04/2015	08/04/2016	08/04/2016	Expiration	53	37,816,029	17550.69	735,962		97,384						(459,976)	97,384			
S&P 500 Index Option PTPT			Equity/Index	BOA	08/05/2015	08/05/2016	08/05/2016	Expiration	1,398	134,257,067	2099.84	2,783,751		2,542,645						(1,739,844)	2,542,645			
S&P 500 Index Option MAV			Equity/Index	BOA	08/06/2015	08/06/2016	08/06/2016	Expiration	644	12,769,747	2083.56	257,229								(160,768)				
S&P 500 Index Option MAV			Equity/Index	BOA	08/07/2015	08/07/2016	08/07/2016	Expiration	324	39,685,926	2077.57	767,781								(479,863)				
S&P 500 Index Option PTPT			Equity/Index	BOA	08/07/2015	08/08/2016	08/08/2016	Expiration	203	54,625,710	2077.57	1,116,826		798,943						(698,016)	798,943			
S&P 500 Index Option PTPT			Equity/Index	BOA	08/07/2015	08/09/2016	08/09/2016	Expiration	2,790	54,272,058	2077.57	1,151,742		870,216						(719,839)	870,216			
SPXDSUN Index Option PTPT			Equity/Index	BOA	08/14/2015	08/12/2016	08/12/2016	Expiration	1,310	53,417,184	2305.0891	1,091,125		948,862						(681,953)	948,862			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA	08/13/2015	08/13/2016	08/13/2016	Expiration	232	37,864,278	2083.39	747,635								(467,272)				
S&P 500 Index Option MAV			Equity/Index	BOA	08/14/2015	08/14/2016	08/14/2016	Expiration	485	10,034,685	2091.54	199,682								(124,801)				
SPXDSUN Index Option PTPT			Equity/Index	BOA	08/14/2015	08/15/2016	08/15/2016	Expiration	525	33,155,649	2305.0891	708,850		800,966						(443,031)	800,966			
SPXDSUN Index Option PTPT			Equity/Index	BOA	08/14/2015	08/16/2016	08/16/2016	Expiration	237	31,899,887	2305.0891	704,390		844,950						(440,244)	844,950			
S&P 500 Index Option MAV			Equity/Index	BOA	09/01/2015	09/01/2016	09/01/2016	Expiration	1,224	13,386,141	1913.85	315,781		593,767						(223,678)	593,767			
S&P 500 Index Option PTPT			Equity/Index	BOA	09/03/2015	09/02/2016	09/02/2016	Expiration	278	24,781,238	1951.13	625,666		1,145,688						(443,180)	1,145,688			
S&P 500 Index Option MAV			Equity/Index	BOA	09/03/2015	09/03/2016	09/03/2016	Expiration	769	9,150,316	1951.13	217,388		400,883						(153,983)	400,883			
SPXDSUN Index Option PTPT			Equity/Index	BOA	09/08/2015	09/08/2016	09/08/2016	Expiration	1,016	33,757,199	2228.0349	619,300		340,092						(438,671)	340,092			
S&P 500 Index Option MAV			Equity/Index	BOA	09/09/2015	09/09/2016	09/09/2016	Expiration	603	26,188,072	1942.04	587,617		1,046,305						(416,229)	1,046,305			
Dow Index Option MAV			Equity/Index	BOA	09/10/2015	09/10/2016	09/10/2016	Expiration	67	1,861,484	16330.4	39,957		75,704						(28,303)	75,704			
S&P 500 Index Option MAV			Equity/Index	BOA	09/11/2015	09/11/2016	09/11/2016	Expiration	470	42,345,600	1961.05	796,313		542,085						(564,055)	542,085			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option MAV			Equity/Index	BOA	09/11/2015	09/12/2016	09/12/2016	Expiration	844	36,464,309	1961.05	736,085		814,620						(521,393)	814,620			
S&P 500 Index Option MAV			Equity/Index	BOA	09/11/2015	09/13/2016	09/13/2016	Expiration	324	34,222,295	1961.05	713,829		465,827						(505,629)	465,827			
S&P Digital			Equity/Index	BOA	09/14/2015	09/14/2016	09/14/2016	Expiration	218	19,248,612	1953.03	438,825		785,928						(310,835)	785,928			
SPXDSUN Index Option PTPT			Equity/Index	BOA	09/15/2015	09/15/2016	09/15/2016	Expiration	2,085	10,572,026	2226.623	152,280		107,616						(107,865)	107,616			
Dow Index Option PTPT			Equity/Index	BOA	09/18/2015	09/16/2016	09/16/2016	Expiration	45	3,681,317	16384.58	76,372		137,027						(54,097)	137,027			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA	09/17/2015	09/17/2016	09/17/2016	Expiration	299	34,311,903	1990.2	644,384		93,653						(456,439)	93,653			
Dow Index Option MAV			Equity/Index	BOA	09/18/2015	09/18/2016	09/18/2016	Expiration	71	1,619,307	16384.58	36,931		74,686						(26,159)	74,686			
Dow Index Option PTPT			Equity/Index	BOA	09/18/2015	09/19/2016	09/19/2016	Expiration	27	4,659,642	16384.58	105,070		204,957						(74,425)	204,957			
Dow Index Option PTPT			Equity/Index	BOA	09/18/2015	09/20/2016	09/20/2016	Expiration	49	7,192,789	16384.58	166,856		318,828						(118,190)	318,828			
S&P 500 Index Option PTPT			Equity/Index	BOA	09/21/2015	09/21/2016	09/21/2016	Expiration	1,153	39,150,459	1966.97	869,171		1,614,987						(615,663)	1,614,987			
SPXDSUN Index Option PTPT			Equity/Index	BOA	09/23/2015	09/23/2016	09/23/2016	Expiration	803	12,496,301	2218.906	201,323		310,436						(142,604)	310,436			
S&P 500 Index Option MAV			Equity/Index	BOA	09/25/2015	09/25/2016	09/25/2016	Expiration	218	42,910,713	1931.34	796,569		671,550						(564,236)	671,550			
S&P 500 Index Option MAV			Equity/Index	BOA	09/25/2015	09/26/2016	09/26/2016	Expiration	541	36,125,224	1931.34	733,551		756,263						(519,599)	756,263			
S&P 500 Index Option MAV			Equity/Index	BOA	09/25/2015	09/27/2016	09/27/2016	Expiration	290	39,677,974	1931.34	810,146		784,357						(573,854)	784,357			
S&P 500 Index Option MAV			Equity/Index	BOA	09/28/2015	09/28/2016	09/28/2016	Expiration	591	23,258,846	1881.77	535,625		1,077,723						(379,401)	1,077,723			
SPXDSUN Index Option PTPT			Equity/Index	BOA	10/01/2015	09/30/2016	09/30/2016	Expiration	682	69,847,037	2217.1621	1,300,798		1,222,226						(974,527)	1,222,226			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA	10/02/2015	10/02/2016	10/02/2016	Expiration	292	33,915,018	1951.36	563,343		37,655						(445,979)	37,655			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA	10/02/2015	10/03/2016	10/03/2016	Expiration	2,671	22,105,156	1951.36	380,838								(301,497)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA	10/02/2015	10/04/2016	10/04/2016	Expiration	3,317	24,190,965	1951.36	444,607		6,761						(351,981)	6,761			
S&P 500 Index Option MAV			Equity/Index	BOA	10/05/2015	10/05/2016	10/05/2016	Expiration	627	18,400,102	1987.05	422,608		783,815						(334,564)	783,815			
S&P Digital			Equity/Index	BOA	10/06/2015	10/06/2016	10/06/2016	Expiration	674	31,392,315	1979.92	726,587		1,292,008						(575,215)	1,292,008			
SPXDSUN Index Option PTPT			Equity/Index	BOA	10/09/2015	10/07/2016	10/07/2016	Expiration	1,219	82,416,584	2246.2251	1,612,330		1,512,350						(1,276,428)	1,512,350			
S&P 500 Index Option MAV			Equity/Index	BOA	10/08/2015	10/08/2016	10/08/2016	Expiration	654	12,802,717	2013.43	265,688		321,137						(210,336)	321,137			
S&P 500 Index Option MAV			Equity/Index	BOA	10/09/2015	10/09/2016	10/09/2016	Expiration	265	45,255,265	2014.89	826,569		307,490						(654,367)	307,490			
SPXDSUN Index Option PTPT			Equity/Index	BOA	10/09/2015	10/10/2016	10/10/2016	Expiration	742	72,026,455	2246.2251	1,462,940		1,550,362						(1,158,161)	1,550,362			
S&P 500 Index Option PTPT			Equity/Index	BOA	10/09/2015	10/11/2016	10/11/2016	Expiration	485	72,101,460	2014.89	1,520,836		1,543,079						(1,203,995)	1,543,079			
Dow Index Option PTPT			Equity/Index	BOA	10/12/2015	10/12/2016	10/12/2016	Expiration	26	31,229,769	17131.86	579,166		123,630						(458,506)	123,630			
S&P 500 Index Option MAV			Equity/Index	BOA	10/13/2015	10/13/2016	10/13/2016	Expiration	1,909	14,331,258	2003.69	290,995		311,815						(230,371)	311,815			
S&P 500 Index Option PTPT			Equity/Index	BOA	10/15/2015	10/14/2016	10/14/2016	Expiration	562	47,007,575	2023.86	998,417		1,586,749						(790,414)	1,586,749			
S&P 500 Index Option MAV			Equity/Index	BOA	10/15/2015	10/15/2016	10/15/2016	Expiration	196	12,810,503	2023.86	245,429		175,670						(194,298)	175,670			
S&P 500 Index Option MAV			Equity/Index	BOA	10/16/2015	10/16/2016	10/16/2016	Expiration	282	42,473,513	2033.11	797,773		252,873						(631,570)	252,873			
S&P 500 Index Option MAV			Equity/Index	BOA	10/16/2015	10/17/2016	10/17/2016	Expiration	222	36,131,201	2033.11	701,046		351,246						(554,995)	351,246			
S&P 500 Index Option MAV			Equity/Index	BOA	10/16/2015	10/18/2016	10/18/2016	Expiration	569	45,769,120	2033.11	902,483		453,664						(714,466)	453,664			
S&P 500 Index Option PTPT			Equity/Index	BOA	10/19/2015	10/19/2016	10/19/2016	Expiration	822	46,021,623	2033.66	1,017,030		1,496,029						(805,148)	1,496,029			
SPXDSUN Index Option PTPT			Equity/Index	BOA	10/20/2015	10/20/2016	10/20/2016	Expiration	229	64,033,769	2247.2661	1,336,750		1,782,024						(1,058,260)	1,782,024			
S&P 500 Index Option MAV			Equity/Index	BOA	10/21/2015	10/21/2016	10/21/2016	Expiration	1,103	20,737,809	2018.94	408,488		475,371						(323,386)	475,371			
S&P 500 Index Option MAV			Equity/Index	BOA	10/22/2015	10/22/2016	10/22/2016	Expiration	339	13,510,520	2052.51	259,297		153,419						(205,277)	153,419			
S&P 500 Index Option PTPT			Equity/Index	BOA	10/26/2015	10/26/2016	10/26/2016	Expiration	197	46,441,638	2071.18	1,063,762		987,862						(842,145)	987,862			
SPXDSUN Index Option PTPT			Equity/Index	BOA	10/27/2015	10/27/2016	10/27/2016	Expiration	2,554	28,445,910	2257.251	482,426		56,942						(381,921)	56,942			
SPXDSUN Index Option PTPT			Equity/Index	BOA	10/29/2015	10/28/2016	10/28/2016	Expiration	1,038	26,687,568	2261.814	493,277								(390,511)				
SPXDSUN Index Option PTPT			Equity/Index	BOA	11/02/2015	11/02/2016	11/02/2016	Expiration	200	21,299,736	2269.262	400,704								(350,616)				
S&P Digital			Equity/Index	BOA	11/03/2015	11/03/2016	11/03/2016	Expiration	179	37,649,064	2109.79	697,709		1,841						(610,495)	1,841			
S&P 500 Index Option MAV			Equity/Index	BOA	11/06/2015	11/06/2016	11/06/2016	Expiration	1,060	14,958,743	2099.2	278,302								(243,514)				
S&P 500 Index Option MAV			Equity/Index	BOA	11/06/2015	11/07/2016	11/07/2016	Expiration	804	7,771,589	2099.2	153,915								(134,675)				
S&P 500 Index Option MAV			Equity/Index	BOA	11/06/2015	11/08/2016	11/08/2016	Expiration	1,312	10,692,690	2099.2	215,639								(188,684)				
S&P 500 Index Option MAV			Equity/Index	BOA	11/09/2015	11/09/2016	11/09/2016	Expiration	514	46,506,954	2078.58	956,761		95,169						(837,165)	95,169			
SPXDSUN Index Option PTPT			Equity/Index	BOA	11/10/2015	11/10/2016	11/10/2016	Expiration	234	57,200,451	2260.54	1,285,682		1,175,179						(1,124,972)	1,175,179			
SPXDSUN Index Option PTPT			Equity/Index	BOA	11/13/2015	11/11/2016	11/11/2016	Expiration	441	7,714,102	2241.177	111,722		35,805						(97,757)	35,805			
SPXDSUN Index Option PTPT			Equity/Index	BOA	11/13/2015	11/14/2016	11/14/2016	Expiration	356	1,811,602	2241.177	28,912		16,200						(25,298)	16,200			
SPXDSUN Index Option PTPT			Equity/Index	BOA	11/13/2015	11/15/2016	11/15/2016	Expiration	177	397,273	2241.177	6,158		3,973						(5,388)	3,973			
S&P 500 Index Option MAV			Equity/Index	BOA	11/17/2015	11/17/2016	11/17/2016	Expiration	480	14,393,907	2050.44	297,802		163,944						(260,576)	163,944			
S&P Digital			Equity/Index	BOA	11/20/2015	11/18/2016	11/18/2016	Expiration	176	1,013,689	2089.17	13,604		21,889						(11,903)	21,889			
S&P Digital			Equity/Index	BOA	11/20/2015	11/21/2016	11/21/2016	Expiration	210	438,978	2089.17	6,804		10,974						(5,954)	10,974			
S&P 500 Index Option MAV			Equity/Index	BOA	11/26/2014	11/26/2016	11/26/2016	Expiration	56	116,817	2072.83	2,697								(1,180)				
SPXDSUN Index Option PTPT			Equity/Index	BOA	12/04/2015	12/02/2016	12/02/2016	Expiration	1,256	45,815,914	2270.062	817,701		7,151						(783,630)	7,151			
SPXDSUN Index Option PTPT			Equity/Index	BOA	12/04/2015	12/05/2016	12/05/2016	Expiration	434	984,821	2270.062	15,757		819						(15,101)	819			
SPXDSUN Index Option PTPT			Equity/Index	BOA	12/04/2015	12/06/2016	12/06/2016	Expiration	214	486,880	2270.062	8,277		1,946						(7,932)	1,946			
SPXDSUN Index Option PTPT			Equity/Index	BOA	12/08/2015	12/08/2016	12/08/2016	Expiration	2,563	51,221,510	2260.4031	885,265		137,770						(848,379)	137,770			
SPXDSUN Index Option PTPT			Equity/Index	BOA	12/10/2015	12/09/2016	12/09/2016	Expiration	509	5,784,991	2254.9221	89,544		99,647						(85,813)	99,647			
SPXDSUN Index Option PTPT			Equity/Index	BOA	12/14/2015	12/14/2016	12/14/2016	Expiration	904	5,636,494	2248.5161	82,539		81,595						(79,100)	81,595			
SPXDSUN Index Option PTPT			Equity/Index	BOA	12/17/2015	12/16/2016	12/16/2016	Expiration	977	6,396,584	2253.6021	97,456		93,751						(93,396)	93,751			
SPXDSUN Index Option PTPT			Equity/Index	BOA	12/21/2015	12/21/2016	12/21/2016	Expiration	1,056	35,134,249	2247.1299	780,131		1,401,086						(747,625)	1,401,086			
SPXDSUN Index Option PTPT			Equity/Index	BOA	12/22/2015	12/22/2016	12/22/2016	Expiration	1,976	56,572,509	2255.437	954,944		825,079						(915,155)	825,079			
S&P 500 Index Option MAV			Equity/Index	BOA	12/23/2015	12/23/2016	12/23/2016	Expiration	499	14,918,466	2064.29	298,135		275,971						(285,713)	275,971			
SPXDSUN Index Option PTPT			Equity/Index	BOA	12/29/2015	12/29/2016	12/29/2016	Expiration	1,297	11,611,386	2269.282	173,600		89,632						(166,367)	89,632			
SPXDSUN Index Option PTPT			Equity/Index	BOA	12/30/2015	12/30/2016	12/30/2016	Expiration	2,965	24,419,473	2265.406	398,611		197,736						(382,002)	197,736			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	01/06/2015	01/06/2016	01/06/2016	Expiration	3,708	29,510,211	2002.61	544,740								(22,698)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	01/12/2015	01/12/2016	01/12/2016	Expiration	2,702	21,629,050	2028.26	422,824								(17,618)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	01/15/2015	01/15/2016	01/15/2016	Expiration	414	23,304,858	1992.67	398,046								(16,585)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	01/22/2015	01/22/2016	01/22/2016	Expiration	794	24,225,002	2063.15	439,936								(18,331)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	01/27/2015	01/27/2016	01/27/2016	Expiration	394	23,603,300	2029.55	428,206								(17,842)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	01/28/2015	01/28/2016	01/28/2016	Expiration	510	30,778,647	2002.16	530,362								(22,098)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	01/29/2015	01/29/2016	01/29/2016	Expiration	1,301	24,828,085	2021.25	429,862								(17,911)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	01/30/2015	01/30/2016	01/30/2016	Expiration	203	20,537,834	1994.99	354,087								(14,754)				

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S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	01/30/2015	01/31/2016	01/31/2016	Expiration	1,852	27,278,483	1994.99	486,068								(20,253)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	01/30/2015	02/01/2016	02/01/2016	Expiration	1,990	22,939,625	1994.99	408,105								(17,004)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	02/03/2015	02/03/2016	02/03/2016	Expiration	512	23,899,405	2050.03	437,325								(54,666)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	02/06/2015	02/06/2016	02/06/2016	Expiration	1,815	18,813,292	2055.47	331,980								(41,498)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	02/06/2015	02/07/2016	02/07/2016	Expiration	3,931	23,426,780	2055.47	429,136								(53,642)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	02/06/2015	02/08/2016	02/08/2016	Expiration	1,327	24,015,615	2055.47	458,469								(57,309)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	02/11/2015	02/11/2016	02/11/2016	Expiration	6,511	34,139,870	2068.53	606,311								(75,789)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	02/13/2015	02/13/2016	02/13/2016	Expiration	1,394	23,012,059	2096.99	420,364								(52,545)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	02/13/2015	02/14/2016	02/14/2016	Expiration	1,692	18,401,973	2096.99	338,937								(42,367)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	02/13/2015	02/15/2016	02/15/2016	Expiration	971	17,816,320	2096.99	333,820								(41,728)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	02/13/2015	02/16/2016	02/16/2016	Expiration	716	11,803,739	2096.99	245,024								(30,628)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	02/18/2015	02/18/2016	02/18/2016	Expiration	208	27,597,565	2099.68	515,875								(64,484)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	02/24/2015	02/24/2016	02/24/2016	Expiration	7,095	35,373,743	2115.48	660,979								(82,622)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	02/25/2015	02/25/2016	02/25/2016	Expiration	1,702	31,697,280	2113.86	599,910								(74,989)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	03/04/2015	03/04/2016	03/04/2016	Expiration	581	33,943,840	2098.53	648,169								(135,035)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	03/06/2015	03/06/2016	03/06/2016	Expiration	354	26,068,425	2071.26	497,929								(103,735)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	03/06/2015	03/07/2016	03/07/2016	Expiration	991	22,183,849	2071.26	412,462								(85,930)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	03/06/2015	03/08/2016	03/08/2016	Expiration	3,191	22,614,491	2071.26	441,348								(91,947)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	03/11/2015	03/11/2016	03/11/2016	Expiration	4,486	36,360,518	2040.24	654,414								(136,336)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	03/17/2015	03/17/2016	03/17/2016	Expiration	1,797	33,615,692	2074.28	631,324								(131,526)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	03/24/2015	03/24/2016	03/24/2016	Expiration	2,923	40,831,049	2091.5	796,597								(165,958)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	03/25/2015	03/25/2016	03/25/2016	Expiration	235	42,593,637	2061.05	764,952								(159,365)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	03/26/2015	03/26/2016	03/26/2016	Expiration	1,954	38,273,180	2056.15	696,999								(145,208)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	04/08/2015	04/08/2016	04/08/2016	Expiration	2,355	38,564,937	2081.9	719,038								(209,719)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	04/09/2015	04/09/2016	04/09/2016	Expiration	819	42,678,344	2091.18	787,801								(229,775)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	04/10/2015	04/10/2016	04/10/2016	Expiration	1,873	26,107,083	2102.06	467,317								(136,301)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	04/10/2015	04/11/2016	04/11/2016	Expiration	329	22,818,167	2102.06	447,107								(130,406)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	04/10/2015	04/12/2016	04/12/2016	Expiration	1,057	26,171,543	2102.06	516,917								(150,768)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	04/13/2015	04/13/2016	04/13/2016	Expiration	1,486	33,317,590	2092.43	682,648								(199,106)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	04/15/2015	04/15/2016	04/15/2016	Expiration	1,875	37,880,632	2106.63	693,239								(202,195)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	04/22/2015	04/22/2016	04/22/2016	Expiration	2,495	26,973,473	2107.96	506,545								(147,742)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	04/27/2015	04/27/2016	04/27/2016	Expiration	222	30,267,737	2108.92	574,679								(167,615)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	04/30/2015	04/30/2016	04/30/2016	Expiration	2,081	35,237,997	2085.51	616,949								(179,944)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	05/06/2015	05/06/2016	05/06/2016	Expiration	639	42,069,995	2080.15	745,572								(279,590)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	05/08/2015	05/08/2016	05/08/2016	Expiration	304	35,366,457	2116.1	641,274								(240,478)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	05/08/2015	05/09/2016	05/09/2016	Expiration	444	22,673,242	2116.1	438,684								(164,506)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	05/08/2015	05/10/2016	05/10/2016	Expiration	1,090	20,601,774	2116.1	385,474								(144,553)				
SPXDSUN Index Option PTPT			Equity/Index	CITI	05/15/2015	05/13/2016	05/13/2016	Expiration	428	47,969,111	2305.4661	866,353								(324,882)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	05/15/2015	05/15/2016	05/15/2016	Expiration	398	34,911,269	2122.73	642,438								(240,914)				
SPXDSUN Index Option PTPT			Equity/Index	CITI	05/15/2015	05/16/2016	05/16/2016	Expiration	573	22,897,370	2305.4661	432,074								(162,028)				
SPXDSUN Index Option PTPT			Equity/Index	CITI	05/15/2015	05/17/2016	05/17/2016	Expiration	340	27,828,206	2305.4661	535,437								(200,789)				
SPXDSUN Index Option PTPT			Equity/Index	CITI	05/18/2015	05/18/2016	05/18/2016	Expiration	941	5,096,235	2306.6721	74,102								(27,788)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	05/26/2015	05/26/2016	05/26/2016	Expiration	1,019	22,555,563	2104.2	427,759								(160,410)				
SPXDSUN Index Option PTPT			Equity/Index	CITI	05/29/2015	05/27/2016	05/27/2016	Expiration	890	8,235,077	2291.3569	129,983		581						(48,744)	581			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	05/28/2015	05/28/2016	05/28/2016	Expiration	3,333	34,505,061	2120.79	676,675								(253,753)				
SPXDSUN Index Option PTPT			Equity/Index	CITI	05/29/2015	05/31/2016	05/31/2016	Expiration	210	480,632	2291.3569	8,219								(3,082)				
SPXDSUN Index Option PTPT			Equity/Index	CITI	06/02/2015	06/02/2016	06/02/2016	Expiration	294	55,753,822	2293.0549	1,019,593		1,085						(467,313)	1,085			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	06/03/2015	06/03/2016	06/03/2016	Expiration	1,030	38,326,023	2114.07	732,804								(335,869)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	06/04/2015	06/04/2016	06/04/2016	Expiration	1,531	38,614,207	2095.84	702,423								(321,944)				
SPXDSUN Index Option PTPT			Equity/Index	CITI	06/12/2015	06/10/2016	06/10/2016	Expiration	361	18,384,128	2284.3721	291,226		11,989						(133,478)	11,989			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	06/12/2015	06/12/2016	06/12/2016	Expiration	608	34,755,133	2094.11	630,454								(288,958)				
SPXDSUN Index Option PTPT			Equity/Index	CITI	06/12/2015	06/13/2016	06/13/2016	Expiration	307	24,920,127	2284.3721	461,121								(211,347)				
SPXDSUN Index Option PTPT			Equity/Index	CITI	06/12/2015	06/14/2016	06/14/2016	Expiration	336	27,292,849	2284.3721	513,312								(235,268)				
SPXDSUN Index Option PTPT			Equity/Index	CITI	06/17/2015	06/17/2016	06/17/2016	Expiration	1,678	45,788,239	2288.0601	832,007		1,411						(381,336)	1,411			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	06/25/2015	06/25/2016	06/25/2016	Expiration	1,856	39,775,736	2102.31	744,200								(341,092)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	06/26/2015	06/26/2016	06/26/2016	Expiration	1,828	34,519,205	2101.49	611,083								(280,080)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	06/26/2015	06/27/2016	06/27/2016	Expiration	257	22,148,976	2101.49	418,464								(191,796)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	06/26/2015	06/28/2016	06/28/2016	Expiration	650	24,082,173	2101.49	462,521								(211,989)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	06/29/2015	06/29/2016	06/29/2016	Expiration	1,837	31,977,234	2057.64	577,973								(264,904)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	06/30/2015	06/30/2016	06/30/2016	Expiration	1,408	45,156,137	2063.11	807,070								(369,907)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	07/07/2015	07/07/2016	07/07/2016	Expiration	4,680	38,431,340	2081.34	719,818								(389,901)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	07/15/2015	07/15/2016	07/15/2016	Expiration	1,120	33,157,118	2107.4	638,094								(345,634)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	07/17/2015	07/17/2016	07/17/2016	Expiration	1,209	35,423,853	2126.64	658,909								(356,909)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	07/17/2015	07/18/2016	07/18/2016	Expiration	2,301	22,747,456	2126.64	440,911								(238,827)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	07/17/2015	07/19/2016	07/19/2016	Expiration	668	23,814,586	2126.64	483,512								(261,903)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	07/20/2015	07/20/2016	07/20/2016	Expiration	288	29,456,816	2128.28	614,521								(332,865)				
SPXDSUN Index Option PTPT			Equity/Index	CITI	07/23/2015	07/22/2016	07/22/2016	Expiration	860	45,410,457	2287.7361	871,957		17,888						(472,310)	17,888			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	07/27/2015	07/27/2016	07/27/2016	Expiration	379	27,980,236	2067.64	557,122								(301,775)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	07/31/2015	07/31/2016	07/31/2016	Expiration	1,714	29,383,240	2103.84	563,401								(305,176)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	07/31/2015	08/01/2016	08/01/2016	Expiration	858	21,948,686	2103.84	427,071								(231,330)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	07/31/2015	08/02/2016	08/02/2016	Expiration	839	17,320,443	2103.84	349,808								(189,480)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	08/03/2015	08/03/2016	08/03/2016	Expiration	646	32,157,152	2098.04	667,765								(417,353)				
Dow Index Option PTPT			Equity/Index	CITI	08/10/2015	08/10/2016	08/10/2016	Expiration	25	4,463,269	17615.17	103,287		137,973						(64,554)	137,973			
S&P Digital			Equity/Index	CITI	08/14/2015	08/12/2016	08/12/2016	Expiration	242	43,765,049	2091.54	817,576		48,157						(510,985)	48,157			

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S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	08/14/2015	08/14/2016	08/14/2016	Expiration	1,070	28,864,337	2091.54	563,335								(352,084)				
S&P Digital			Equity/Index	CITI	08/14/2015	08/15/2016	08/15/2016	Expiration	260	24,256,085	2091.54	477,742		12,229						(298,589)	12,229			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	08/14/2015	08/16/2016	08/16/2016	Expiration	2,107	24,162,640	2091.54	499,404								(312,128)				
Dow Index Option PTPT			Equity/Index	CITI	08/17/2015	08/17/2016	08/17/2016	Expiration	51	3,817,634	17545.18	83,614								(52,259)	98,714			
SPXDSUN Index Option PTPT			Equity/Index	CITI	08/25/2015	08/25/2016	08/25/2016	Expiration	1,270	12,117,893	2198.325	169,866		458,603						(105,166)	458,603			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	08/26/2015	08/26/2016	08/26/2016	Expiration	2,420	30,049,394	1940.51	525,957		1,325						(328,723)	1,325			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	08/27/2015	08/27/2016	08/27/2016	Expiration	288	34,584,953	1987.66	649,957								(406,223)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	09/02/2015	09/02/2016	09/02/2016	Expiration	316	22,512,836	1948.86	417,653		78,493						(295,838)	78,493			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	09/04/2015	09/04/2016	09/04/2016	Expiration	3,474	31,156,611	1921.22	545,085		323,014						(386,102)	323,014			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	09/04/2015	09/05/2016	09/05/2016	Expiration	4,350	21,332,652	1921.22	372,847		12,040						(264,100)	12,040			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	09/04/2015	09/06/2016	09/06/2016	Expiration	265	15,742,191	1921.22	283,087		2,554						(200,520)	2,554			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	09/04/2015	09/07/2016	09/07/2016	Expiration	2,471	19,962,688	1921.22	385,351		139,904						(272,957)	139,904			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	09/10/2015	09/10/2016	09/10/2016	Expiration	3,076	28,981,650	1952.29	534,087		41,237						(378,311)	41,237			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	09/18/2015	09/18/2016	09/18/2016	Expiration	3,042	29,852,672	1958.03	520,143		7,894						(368,435)	7,894			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	09/18/2015	09/19/2016	09/19/2016	Expiration	201	18,080,423	1958.03	326,388								(231,192)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	09/18/2015	09/20/2016	09/20/2016	Expiration	603	32,637,256	1958.03	627,989								(444,826)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	09/21/2015	09/21/2016	09/21/2016	Expiration	4,081	32,294,141	1966.97	617,993		172,721						(437,745)	172,721			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	09/28/2015	09/28/2016	09/28/2016	Expiration	248	29,791,196	1881.77	521,307								(369,259)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	10/01/2015	10/01/2016	10/01/2016	Expiration	329	33,138,606	1923.82	586,771		439,666						(464,527)	439,666			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	10/13/2015	10/13/2016	10/13/2016	Expiration	2,248	32,058,381	2003.69	568,348								(449,942)				
SPXDSUN Index Option PTPT			Equity/Index	CITI	10/16/2015	10/14/2016	10/14/2016	Expiration	223	6,075,204	2248.3989	88,898		7,227						(70,378)	7,227			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	10/15/2015	10/15/2016	10/15/2016	Expiration	3,739	26,255,048	2023.86	465,810								(368,766)				
SPXDSUN Index Option PTPT			Equity/Index	CITI	10/16/2015	10/17/2016	10/17/2016	Expiration	349	2,116,930	2248.3989	31,747								(25,133)				
SPXDSUN Index Option PTPT			Equity/Index	CITI	10/16/2015	10/18/2016	10/18/2016	Expiration	474	1,066,262	2248.3989	16,527								(13,084)				
SPXDSUN Index Option PTPT			Equity/Index	CITI	10/23/2015	10/21/2016	10/21/2016	Expiration	758	38,787,543	2259.7319	663,616								(525,363)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	10/22/2015	10/22/2016	10/22/2016	Expiration	1,542	30,195,157	2052.51	561,977								(444,898)				
SPXDSUN Index Option PTPT			Equity/Index	CITI	10/23/2015	10/24/2016	10/24/2016	Expiration	286	1,534,766	2259.7319	23,118								(18,301)				
SPXDSUN Index Option PTPT			Equity/Index	CITI	10/23/2015	10/25/2016	10/25/2016	Expiration	245	554,563	2259.7319	8,596								(6,805)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	10/26/2015	10/26/2016	10/26/2016	Expiration	4,312	31,256,049	2071.18	580,706								(459,726)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	10/27/2015	10/27/2016	10/27/2016	Expiration	2,917	32,548,470	2065.89	584,808								(462,973)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	10/30/2015	10/30/2016	10/30/2016	Expiration	956	31,418,046	2079.36	561,662								(444,649)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	10/30/2015	10/31/2016	10/31/2016	Expiration	1,952	20,742,601	2079.36	375,367								(297,166)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	10/30/2015	11/01/2016	11/01/2016	Expiration	1,348	25,551,044	2079.36	488,709								(386,894)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	11/05/2015	11/05/2016	11/05/2016	Expiration	5,011	36,213,837	2099.93	668,799								(585,199)				
S&P 500 Index Option PTPT			Equity/Index	CITI	11/13/2015	11/11/2016	11/11/2016	Expiration	1,849	68,138,515	2023.04	1,490,793		1,244,532						(1,304,444)	1,244,532			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	11/12/2015	11/12/2016	11/12/2016	Expiration	1,318	29,186,756	2045.97	528,667								(462,584)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	11/13/2015	11/13/2016	11/13/2016	Expiration	1,420	31,764,532	2023.04	540,139								(472,622)				
S&P 500 Index Option PTPT			Equity/Index	CITI	11/13/2015	11/14/2016	11/14/2016	Expiration	256	38,495,028	2023.04	753,192		654,819						(659,043)	654,819			
S&P 500 Index Option PTPT			Equity/Index	CITI	11/13/2015	11/15/2016	11/15/2016	Expiration	3,648	41,893,915	2023.04	854,265		881,739						(747,482)	881,739			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	11/16/2015	11/16/2016	11/16/2016	Expiration	938	27,302,663	2053.19	495,985								(433,987)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	11/23/2015	11/23/2016	11/23/2016	Expiration	2,419	27,498,868	2086.59	529,468								(463,285)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	11/25/2015	11/25/2016	11/25/2016	Expiration	294	30,697,046	2088.87	557,842								(488,111)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	11/25/2015	11/26/2016	11/26/2016	Expiration	2,459	19,081,940	2088.87	346,253								(302,972)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	11/27/2015	11/27/2016	11/27/2016	Expiration	3,707	21,224,127	2090.11	389,213								(340,562)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	11/27/2015	11/28/2016	11/28/2016	Expiration	1,285	10,479,613	2090.11	193,074								(168,940)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	11/27/2015	11/29/2016	11/29/2016	Expiration	3,295	20,287,287	2090.11	378,258								(330,976)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	12/09/2015	12/09/2016	12/09/2016	Expiration	799	35,258,294	2047.62	625,736		30,179						(599,663)	30,179			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	12/16/2015	12/16/2016	12/16/2016	Expiration	214	35,329,699	2073.07	626,396		17,215						(600,296)	17,215			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	12/21/2015	12/21/2016	12/21/2016	Expiration	2,844	35,045,516	2021.15	655,080		598,290						(627,785)	598,290			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	12/24/2015	12/24/2016	12/24/2016	Expiration	385	24,674,996	2060.99	471,738		12,132						(452,082)	12,132			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	12/24/2015	12/26/2016	12/26/2016	Expiration	545	18,548,777	2060.99	346,409		4,406						(331,975)	4,406			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	12/24/2015	12/27/2016	12/27/2016	Expiration	1,139	28,861,434	2060.99	585,861								(561,450)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI	12/31/2015	12/31/2016	12/31/2016	Expiration	1,651	48,595,687	2043.94	937,576		485,825						(898,510)	485,825			
UST 2.250% 12/04/15 Total Return Options			Equity/Index	CS	01/07/2015	01/08/2016	01/08/2016	Expiration	18,367	11,978,000	98	199,000		86,505						(8,292)	86,505			
S&P 500 Index Option PTPT			Equity/Index	CS	01/23/2015	01/22/2016	01/22/2016	Expiration	1,303	34,375,989	2051.82	769,783								(32,074)				
S&P 500 Index Option PTPT			Equity/Index	CS	01/23/2015	01/25/2016	01/25/2016	Expiration	1,192	26,258,695	2051.82	605,668								(25,236)				
UST 2.250% 12/04/15 Total Return Options			Equity/Index	CS	02/11/2015	02/12/2016	02/12/2016	Expiration	23,398	13,148,000	98	212,000		400,447						(26,500)	400,447			
S&P Digital			Equity/Index	CS	02/23/2015	02/23/2016	02/23/2016	Expiration	191	402,497	2109.66	6,158								(770)				
S&P Digital			Equity/Index	CS	02/24/2015	02/24/2016	02/24/2016	Expiration	334	706,626	2115.48	10,811								(1,351)				
S&P Digital			Equity/Index	CS	02/25/2015	02/25/2016	02/25/2016	Expiration	517	1,092,094	2113.86	16,600								(2,075)				
S&P Digital			Equity/Index	CS	02/27/2015	02/26/2016	02/26/2016	Expiration	569	1,924,721	2104.5	28,431								(3,554)				
UST 2.000% 02/15/25 Total Return Options			Equity/Index	CS	03/04/2015	03/04/2016	03/04/2016	Expiration	24,867	16,201,988	98	276,903		461,433						(57,688)	461,433			
S&P 500 Index Option MAV			Equity/Index	CS	03/06/2015	03/06/2016	03/06/2016	Expiration	1,013	6,890,706	2071.26	140,223								(29,213)				
S&P 500 Index Option MAV			Equity/Index	CS	03/06/2015	03/07/2016	03/07/2016	Expiration	481	8,465,456	2071.26	173,682								(36,184)				
S&P 500 Index Option MAV			Equity/Index	CS	03/06/2015	03/08/2016	03/08/2016	Expiration	255	7,619,106	2071.26	159,930								(33,319)				
S&P Digital			Equity/Index	CS	03/12/2015	03/11/2016	03/11/2016	Expiration	279	1,982,007	2065.95	28,347								(5,906)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	03/12/2015	03/12/2016	03/12/2016	Expiration	1,721	30,771,549	2065.95	570,259								(118,804)				
S&P Digital			Equity/Index	CS	03/18/2015	03/18/2016	03/18/2016	Expiration	435	2,342,259	2099.5	33,789								(7,039)				
S&P Digital			Equity/Index	CS	03/20/2015	03/21/2016	03/21/2016	Expiration	414	872,183	2108.1	13,257								(2,762)				
UST 2.000% 02/15/25 Total Return Options			Equity/Index	CS	03/25/2015	03/24/2016	03/24/2016	Expiration	13,816	17,140,347	98	274,783		280,814						(57,246)	280,814			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P Digital			Equity/Index	CS	04/02/2015	04/01/2016	04/01/2016	Expiration	448	925,525	2066.96	14,161		23,138						(4,130)	23,138			
S&P Digital			Equity/Index	CS	04/02/2015	04/04/2016	04/04/2016	Expiration	460	950,134	2066.96	13,112								(3,824)				
S&P Digital			Equity/Index	CS	04/10/2015	04/08/2016	04/08/2016	Expiration	260	911,503	2102.06	12,159								(3,546)				
S&P Digital			Equity/Index	CS	04/10/2015	04/11/2016	04/11/2016	Expiration	256	537,935	2102.06	8,284								(2,416)				
S&P Digital			Equity/Index	CS	04/14/2015	04/14/2016	04/14/2016	Expiration	174	13,674,170	2095.84	265,091								(77,318)				
UST 2.000% 02/15/25 Total Return Options			Equity/Index	CS	04/15/2015	04/15/2016	04/15/2016	Expiration	21,878	16,835,000	98	265,000		368,303						(77,292)	368,303			
S&P 500 Index Option MAV			Equity/Index	CS	04/16/2015	04/16/2016	04/16/2016	Expiration	778	10,449,267	2104.99	201,369								(58,733)				
S&P Digital			Equity/Index	CS	04/28/2015	04/28/2016	04/28/2016	Expiration	206	997,979	2114.76	11,521								(3,360)				
S&P Digital			Equity/Index	CS	05/01/2015	04/29/2016	04/29/2016	Expiration	340	4,512,583	2108.29	61,904								(20,946)				
S&P Digital			Equity/Index	CS	05/06/2015	05/06/2016	05/06/2016	Expiration	108	3,001,160	2080.15	42,350								(15,881)				
S&P Digital			Equity/Index	CS	05/11/2015	05/11/2016	05/11/2016	Expiration	322	1,170,538	2105.33	13,543								(5,078)				
UST 2.000% 02/15/25 Total Return Options			Equity/Index	CS	05/13/2015	05/13/2016	05/13/2016	Expiration	28,898	22,012,755	98	327,492		545,042						(122,810)	545,042			
S&P Digital			Equity/Index	CS	05/15/2015	05/16/2016	05/16/2016	Expiration	246	522,399	2122.73	7,470								(2,801)				
S&P Digital			Equity/Index	CS	05/19/2015	05/19/2016	05/19/2016	Expiration	411	1,710,755	2127.83	20,350								(7,631)				
S&P Digital			Equity/Index	CS	05/20/2015	05/20/2016	05/20/2016	Expiration	260	4,172,849	2125.85	57,992								(21,747)				
S&P Digital			Equity/Index	CS	05/27/2015	05/27/2016	05/27/2016	Expiration	230	2,342,644	2123.48	31,955								(11,983)				
UST 2.125% 05/27/2016 Total Return Options			Equity/Index	CS	06/03/2015	06/03/2016	06/03/2016	Expiration	23,612	29,022,300	98	442,868		482,320						(202,981)	482,320			
SPXDSUN Index Option PTPT			Equity/Index	CS	06/05/2015	06/06/2016	06/06/2016	Expiration	232	1,034,930	2280.927	17,192								(7,880)				
SPXDSUN Index Option PTPT			Equity/Index	CS	06/05/2015	06/07/2016	06/07/2016	Expiration	194	991,852	2280.927	16,467								(7,547)				
SPXDSUN Index Option PTPT			Equity/Index	CS	06/08/2015	06/08/2016	06/08/2016	Expiration	1,217	41,387,943	2276.3621	779,452		6,217						(357,249)	6,217			
SPXDSUN Index Option PTPT			Equity/Index	CS	06/11/2015	06/10/2016	06/10/2016	Expiration	396	10,617,144	2292.165	154,231								(70,689)				
SPXDSUN Index Option PTPT			Equity/Index	CS	06/16/2015	06/16/2016	06/16/2016	Expiration	311	13,947,744	2283.675	211,176		9,394						(96,789)	9,394			
SPXDSUN Index Option PTPT			Equity/Index	CS	06/19/2015	06/17/2016	06/17/2016	Expiration	261	12,881,422	2296.866	190,556		2,123						(87,338)	2,123			
SPXDSUN Index Option PTPT			Equity/Index	CS	06/19/2015	06/20/2016	06/20/2016	Expiration	257	1,077,445	2296.866	16,110								(7,384)				
SPXDSUN Index Option PTPT			Equity/Index	CS	06/19/2015	06/21/2016	06/21/2016	Expiration	412	1,429,484	2296.866	23,675								(10,851)				
SPXDSUN Index Option PTPT			Equity/Index	CS	06/23/2015	06/23/2016	06/23/2016	Expiration	219	13,714,239	2301.6111	201,727		7,821						(92,458)	7,821			
UST 2.125% 05/27/2016 Total Return Options			Equity/Index	CS	06/24/2015	06/24/2016	06/24/2016	Expiration	19,327	26,330,403	98	398,576		502,029						(182,680)	502,029			
SPXDSUN Index Option PTPT			Equity/Index	CS	06/29/2015	06/29/2016	06/29/2016	Expiration	213	6,116,493	2270.783	89,104		17,971						(40,839)	17,971			
SPXDSUN Index Option PTPT			Equity/Index	CS	06/30/2015	06/30/2016	06/30/2016	Expiration	275	12,460,632	2271.3711	188,661		29,154						(86,469)	29,154			
S&P Digital			Equity/Index	CS	07/01/2015	07/01/2016	07/01/2016	Expiration	296	1,851,696	2077.42	25,647		42,513						(13,892)	42,513			
S&P Digital			Equity/Index	CS	07/06/2015	07/06/2016	07/06/2016	Expiration	340	35,669,386	2068.76	641,491		15,803						(347,474)	15,803			
S&P Digital			Equity/Index	CS	07/09/2015	07/08/2016	07/08/2016	Expiration	341	37,245,818	2051.31	666,508		75,661						(361,025)	75,661			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	07/09/2015	07/09/2016	07/09/2016	Expiration	307	42,313,951	2051.31	743,443								(402,698)				
S&P Digital			Equity/Index	CS	07/10/2015	07/11/2016	07/11/2016	Expiration	371	1,415,915	2076.62	20,365		33,469						(11,031)	33,469			
SPXDSUN Index Option PTPT			Equity/Index	CS	07/13/2015	07/13/2016	07/13/2016	Expiration	982	6,565,263	2297.7629	94,314		10,954						(51,087)	10,954			
SPXDSUN Index Option PTPT			Equity/Index	CS	07/17/2015	07/15/2016	07/15/2016	Expiration	202	12,716,023	2295.8879	184,694		73,575						(100,043)	73,575			
SPXDSUN Index Option PTPT			Equity/Index	CS	07/17/2015	07/18/2016	07/18/2016	Expiration	453	1,928,505	2295.8879	29,629		24,717						(16,049)	24,717			
SPXDSUN Index Option PTPT			Equity/Index	CS	07/17/2015	07/19/2016	07/19/2016	Expiration	491	1,126,886	2295.8879	17,805		1,567						(9,644)	1,567			
SPXDSUN Index Option PTPT			Equity/Index	CS	07/20/2015	07/20/2016	07/20/2016	Expiration	1,990	9,841,100	2296.4551	143,807		25,567						(77,895)	25,567			
UST 2.125% 05/27/2016 Total Return Options			Equity/Index	CS	07/22/2015	07/22/2016	07/22/2016	Expiration	16,153	21,457,773	98	311,883		617,109						(168,937)	617,109			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	07/24/2015	07/24/2016	07/24/2016	Expiration	307	29,608,860	2079.65	561,976								(304,404)				
S&P Digital			Equity/Index	CS	07/24/2015	07/25/2016	07/25/2016	Expiration	250	23,101,388	2079.65	432,141		11,688						(234,077)	11,688			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	07/24/2015	07/26/2016	07/26/2016	Expiration	2,144	26,973,223	2079.65	528,814								(286,441)				
SPXDSUN Index Option PTPT			Equity/Index	CS	07/27/2015	07/27/2016	07/27/2016	Expiration	1,078	7,522,408	2275.3159	113,738		64,768						(61,608)	64,768			
SPXDSUN Index Option PTPT			Equity/Index	CS	07/28/2015	07/28/2016	07/28/2016	Expiration	218	10,564,022	2290.791	159,072		41,149						(86,164)	41,149			
SPXDSUN Index Option PTPT			Equity/Index	CS	07/31/2015	07/29/2016	07/29/2016	Expiration	189	12,756,068	2298.1311	192,808		72,640						(104,438)	72,640			
SPXDSUN Index Option PTPT			Equity/Index	CS	07/31/2015	08/01/2016	08/01/2016	Expiration	204	1,789,759	2298.1311	29,778		1,368						(16,130)	1,368			
SPXDSUN Index Option PTPT			Equity/Index	CS	07/31/2015	08/02/2016	08/02/2016	Expiration	183	1,479,007	2298.1311	24,617								(13,334)				
S&P Digital			Equity/Index	CS	08/04/2015	08/04/2016	08/04/2016	Expiration	365	2,314,165	2093.32	28,939		47,715						(18,087)	47,715			
UST 2.125% 05/27/2016 Total Return Options			Equity/Index	CS	08/05/2015	08/05/2016	08/05/2016	Expiration	13,173	31,688,998	98	482,614		582,062						(301,634)	582,062			
SPXDSUN Index Option PTPT			Equity/Index	CS	08/10/2015	08/10/2016	08/10/2016	Expiration	1,377	7,895,776	2305.575	115,954		24,444						(72,471)	24,444			
S&P Digital			Equity/Index	CS	08/11/2015	08/11/2016	08/11/2016	Expiration	214	1,101,615	2084.07	13,145		21,507						(8,216)	21,507			
UST 2.125% 05/27/2016 Total Return Options			Equity/Index	CS	08/12/2015	08/12/2016	08/12/2016	Expiration	16,459	18,999,050	98	292,401		572,336						(182,751)	572,336			
SPXDSUN Index Option PTPT			Equity/Index	CS	08/17/2015	08/17/2016	08/17/2016	Expiration	1,169	7,064,476	2309.8521	102,838		29,684						(64,274)	29,684			
SPXDSUN Index Option PTPT			Equity/Index	CS	08/19/2015	08/19/2016	08/19/2016	Expiration	306	12,696,686	2299.5281	192,541		122,838						(120,338)	122,838			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	08/20/2015	08/20/2016	08/20/2016	Expiration	206	29,990,163	2035.73	569,549								(355,968)				
UST 2.000% 08/15/25 Total Return Options			Equity/Index	CS	09/02/2015	09/02/2016	09/02/2016	Expiration	12,286	19,969,413	98	309,153		619,223						(218,983)	619,223			
S&P Digital			Equity/Index	CS	09/11/2015	09/09/2016	09/09/2016	Expiration	203	4,360,159	1961.05	57,297		93,790						(40,586)	93,790			
S&P Digital			Equity/Index	CS	09/11/2015	09/12/2016	09/12/2016	Expiration	194	828,236	1961.05	11,964		19,589						(8,474)	19,589			
S&P Digital			Equity/Index	CS	09/18/2015	09/16/2016	09/16/2016	Expiration	187	4,032,990	1958.03	55,384		91,797						(39,230)	91,797			
S&P Digital			Equity/Index	CS	09/18/2015	09/19/2016	09/19/2016	Expiration	215	421,340	1958.03	5,646		9,480						(3,999)	9,480			
UST 2.000% 08/15/25 Total Return Options			Equity/Index	CS	09/30/2015	09/30/2016	09/30/2016	Expiration	25,969	55,685,142	98	1,167,123		2,226,596						(826,712)	2,226,596			
SPXDSUN Index Option PTPT			Equity/Index	CS	10/05/2015	10/05/2016	10/05/2016	Expiration	609	3,113,012	2236.4709	45,387		28,531						(35,931)	28,531			
S&P 500 Index Option PTPT			Equity/Index	CS	10/08/2015	10/07/2016	10/07/2016	Expiration	712	27,010,642	2013.43	637,129		1,078,795						(504,394)	1,078,795			
S&P Digital			Equity/Index	CS	10/14/2015	10/14/2016	10/14/2016	Expiration	358	34,131,820	1994.24	754,953		1,333,673						(597,671)	1,333,673			

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	10/23/2015	10/23/2016	10/23/2016	Expiration	780	31,295,204	2075.15	546,967								(433,016)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	10/23/2015	10/24/2016	10/24/2016	Expiration	3,016	23,901,206	2075.15	426,650								(337,923)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	10/23/2015	10/25/2016	10/25/2016	Expiration	709	25,011,882	2075.15	475,340								(376,310)				
S&P Digital			Equity/Index	CS	10/30/2015	10/28/2016	10/28/2016	Expiration	420	33,673,529	2079.36	744,818		573,783						(589,648)	573,783			
S&P Digital			Equity/Index	CS	10/30/2015	10/31/2016	10/31/2016	Expiration	390	810,497	2079.36	11,995		20,262						(9,496)	20,262			
S&P 500 Index Option MAV			Equity/Index	CS	11/05/2015	11/05/2016	11/05/2016	Expiration	218	12,205,794	2099.93	243,031								(212,653)				
UST 2.000% 08/15/25 Total Return Options			Equity/Index	CS	11/12/2015	11/10/2016	11/10/2016	Expiration	29,786	28,707,000	98	405,000		793,022						(354,375)	793,022			
S&P Digital			Equity/Index	CS	11/13/2015	11/11/2016	11/11/2016	Expiration	530	3,176,808	2023.04	39,588		64,812						(34,640)	64,812			
S&P Digital			Equity/Index	CS	11/17/2015	11/17/2016	11/17/2016	Expiration	484	1,769,129	2050.44	20,497		33,443						(17,935)	33,443			
S&P Digital			Equity/Index	CS	11/24/2015	11/23/2016	11/23/2016	Expiration	478	2,423,034	2089.14	30,286		49,028						(26,500)	49,028			
SPXDSUN Index Option PTPT			Equity/Index	CS	12/01/2015	12/01/2016	12/01/2016	Expiration	2,809	16,848,810	2271.8379	249,566		90,083						(239,167)	90,083			
SPXDSUN Index Option PTPT			Equity/Index	CS	12/03/2015	12/02/2016	12/02/2016	Expiration	874	5,630,731	2255.2571	86,213		17,711						(82,620)	17,711			
SPXDSUN Index Option PTPT			Equity/Index	CS	12/07/2015	12/07/2016	12/07/2016	Expiration	1,316	18,719,545	2266.675	384,777		89,775						(368,744)	89,775			
UST 2.250% 11/15/25 Total Return Options			Equity/Index	CS	12/09/2015	12/09/2016	12/09/2016	Expiration	29,694	44,044,983	98	715,154		571,409						(685,355)	571,409			
S&P 500 Index Option MAV			Equity/Index	CS	12/17/2015	12/17/2016	12/17/2016	Expiration	514	14,101,523	2041.89	297,443		342,998						(285,050)	342,998			
S&P 500 Index Option MAV			Equity/Index	CS	12/21/2015	12/21/2016	12/21/2016	Expiration	436	13,328,528	2021.15	307,692		479,670						(294,871)	479,670			
UST 2.250% 11/15/25 Total Return Options			Equity/Index	CS	12/30/2015	12/30/2016	12/30/2016	Expiration	26,714	17,702,000	98	253,000		146,635						(242,458)	146,635			
S&P 500 Index Option MAV			Equity/Index	DB	02/10/2015	02/10/2016	02/10/2016	Expiration	238	8,115,920	2068.59	169,309								(21,164)				
S&P 500 Index Option PTPT			Equity/Index	DB	02/12/2015	02/12/2016	02/12/2016	Expiration	207	56,352,870	2088.48	1,121,975								(140,247)				
S&P 500 Index Option MAV			Equity/Index	DB	02/13/2015	02/13/2016	02/13/2016	Expiration	298	6,649,216	2096.99	132,284								(16,535)				
S&P 500 Index Option MAV			Equity/Index	DB	02/13/2015	02/14/2016	02/14/2016	Expiration	465	8,913,460	2096.99	165,900								(20,738)				
S&P 500 Index Option MAV			Equity/Index	DB	02/13/2015	02/15/2016	02/15/2016	Expiration	605	6,697,249	2096.99	149,992								(18,749)				
S&P 500 Index Option MAV			Equity/Index	DB	02/13/2015	02/16/2016	02/16/2016	Expiration	329	6,057,269	2096.99	137,552								(17,194)				
S&P 500 Index Option MAV			Equity/Index	DB	02/17/2015	02/17/2016	02/17/2016	Expiration	1,148	8,519,996	2100.34	170,550								(21,319)				
S&P 500 Index Option MAV			Equity/Index	DB	02/18/2015	02/18/2016	02/18/2016	Expiration	112	11,130,844	2099.68	226,106								(28,263)				
S&P 500 Index Option MAV			Equity/Index	DB	02/24/2015	02/24/2016	02/24/2016	Expiration	723	9,496,816	2115.48	191,829								(23,979)				
S&P 500 Index Option MAV			Equity/Index	DB	02/26/2015	02/26/2016	02/26/2016	Expiration	390	9,951,416	2110.74	200,356								(25,044)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB	03/02/2015	03/02/2016	03/02/2016	Expiration	2,034	26,726,210	2117.39	543,474								(113,224)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB	03/09/2015	03/09/2016	03/09/2016	Expiration	2,047	21,160,036	2079.43	441,607								(92,001)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB	03/16/2015	03/16/2016	03/16/2016	Expiration	1,260	24,985,214	2081.19	490,221								(102,129)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB	03/23/2015	03/23/2016	03/23/2016	Expiration	1,866	26,492,798	2104.42	505,533								(105,319)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB	03/27/2015	03/27/2016	03/27/2016	Expiration	1,068	38,041,310	2061.02	690,935								(143,945)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB	03/27/2015	03/28/2016	03/28/2016	Expiration	2,597	20,819,677	2061.02	390,742								(81,405)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB	03/27/2015	03/29/2016	03/29/2016	Expiration	1,650	17,090,688	2061.02	340,839								(71,008)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB	03/30/2015	03/30/2016	03/30/2016	Expiration	2,090	25,051,662	2086.24	488,440								(101,758)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB	04/02/2015	04/02/2016	04/02/2016	Expiration	1,497	28,862,890	2066.96	500,838								(146,078)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB	04/02/2015	04/03/2016	04/03/2016	Expiration	2,612	20,068,863	2066.96	385,418								(112,414)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB	04/02/2015	04/04/2016	04/04/2016	Expiration	2,622	20,370,006	2066.96	381,917								(111,392)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB	04/02/2015	04/05/2016	04/05/2016	Expiration	1,598	22,259,464	2066.96	417,133								(121,664)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB	04/16/2015	04/16/2016	04/16/2016	Expiration	2,462	34,283,101	2104.99	627,673								(183,071)				
S&P 500 Index Option MAV			Equity/Index	DB	04/20/2015	04/20/2016	04/20/2016	Expiration	319	9,994,100	2100.4	203,511								(59,357)				
S&P 500 Index Option MAV			Equity/Index	DB	04/23/2015	04/23/2016	04/23/2016	Expiration	504	11,522,666	2112.93	213,691								(62,327)				
S&P 500 Index Option MAV			Equity/Index	DB	04/29/2015	04/29/2016	04/29/2016	Expiration	701	13,240,119	2106.85	260,038								(75,845)				
S&P 500 Index Option PTPT			Equity/Index	DB	05/18/2015	05/18/2016	05/18/2016	Expiration	1,692	62,440,382	2129.2	1,299,827								(487,435)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB	05/20/2015	05/20/2016	05/20/2016	Expiration	962	37,156,863	2125.85	697,973								(261,740)				
S&P 500 Index Option MAV			Equity/Index	DB	05/21/2015	05/21/2016	05/21/2016	Expiration	283	8,784,204	2130.82	164,367								(61,638)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB	05/27/2015	05/27/2016	05/27/2016	Expiration	3,720	41,938,775	2123.48	798,640								(299,490)				
S&P 500 Index Option MAV			Equity/Index	DB	06/04/2014	06/04/2016	06/04/2016	Expiration	97	187,490	1927.88	3,620		1,005						(830)	1,005			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB	06/05/2015	06/05/2016	06/05/2016	Expiration	1,851	30,944,247	2092.83	567,650								(260,173)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB	06/05/2015	06/06/2016	06/06/2016	Expiration	913	20,383,263	2092.83	373,628								(171,246)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB	06/05/2015	06/07/2016	06/07/2016	Expiration	454	20,494,465	2092.83	389,327								(178,441)				
S&P 500 Index Option PTPT			Equity/Index	DB	06/08/2015	06/08/2016	06/08/2016	Expiration	970	24,504,943	2079.28	614,473		469,526						(281,634)	469,526			
S&P 500 Index Option PTPT			Equity/Index	DB	06/09/2015	06/09/2016	06/09/2016	Expiration	1,738	27,781,628	2080.15	693,521		471,853						(317,864)	471,853			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB	06/24/2015	06/24/2016	06/24/2016	Expiration	1,247	41,032,334	2108.58	761,431								(348,989)				
S&P 500 Index Option MAV			Equity/Index	DB	06/29/2015	06/29/2016	06/29/2016	Expiration	585	8,310,185	2057.64	193,187								(88,544)				
S&P 500 Index Option MAV			Equity/Index	DB	07/09/2014	07/09/2016	07/09/2016	Expiration	57	111,861	1972.83	2,049								(555)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB	07/16/2015	07/16/2016	07/16/2016	Expiration	888	35,195,880	2124.29	658,050								(356,444)				
S&P 500 Index Option MAV			Equity/Index	DB	08/27/2014	08/27/2016	08/27/2016	Expiration	75	150,478	2000.12	3,011								(941)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB	10/29/2015	10/29/2016	10/29/2016	Expiration	1,188	41,701,395	2089.41	745,506								(590,192)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB	11/02/2015	11/02/2016	11/02/2016	Expiration	4,359	28,626,663	2104.05	565,750								(495,032)				
S&P 500 Index Option PTPT			Equity/Index	DB	11/25/2015	11/25/2016	11/25/2016	Expiration	378	40,375,741	2088.87	927,736		1,541,968						(811,769)	1,541,968			
S&P 500 Index Option PTPT			Equity/Index	DB	11/30/2015	11/30/2016	11/30/2016	Expiration	277	54,900,090	2080.41	1,292,624		1,753,157						(1,131,046)	1,753,157			
S&P 500 Index Option PTPT			Equity/Index	DB	12/01/2015	12/01/2016	12/01/2016	Expiration	2,122	37,468,574	2102.63	965,718		1,384,177						(925,480)	1,384,177			
S&P 500 Index Option MAV			Equity/Index	DB	12/02/2015	12/02/2016	12/02/2016	Expiration	474	15,634,519	2079.51	319,966		80,811						(306,634)	80,811			
S&P 500 Index Option MAV			Equity/Index	DB	12/08/2015	12/08/2016	12/08/2016	Expiration	428	11,295,925	2063.59	237,123		112,710						(227,243)	112,710			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB	12/10/2015	12/10/2016	12/10/2016	Expiration	369	35,942,411	2052.23	653,248		165,992						(626,029)	165,992			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB	12/11/2015	12/11/2016	12/11/2016	Expiration	274	28,316,174	2012.37	491,274		77,414						(470,805)	77,414			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB	12/11/2015	12/12/2016	12/12/2016	Expiration	690	30,189,574	2012.37	527,625		359,066						(505,641)	359,066			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB	12/11/2015	12/13/2016	12/13/2016	Expiration	292	27,967,563	2012.37	519,725		104,927						(498,069)	104,927			
S&P 500 Index Option PTPT			Equity/Index	DB	12/14/2015	12/14/2016	12/14/2016	Expiration	1,234	31,899,279	2021.94	789,537		1,444,059						(756,640)	1,444,059			
S&P 500 Index Option PTPT			Equity/Index	DB	12/28/2015	12/28/2016	12/28/2016	Expiration	1,511	39,737,179	2056.5	969,503		1,730,704						(929,107)	1,730,704			

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S&P 500 Indx Opt MOPTPT			Equity/Index	DB	12/30/2015	12/30/2016	12/30/2016	Expiration	351	72,541,578	2063.36	1,337,378		474,914						(1,281,654)	474,914			
SPXDSUN Index Option PTPT			Equity/Index	JPM	01/07/2015	01/07/2016	01/07/2016	Expiration	203	3,714,068	2276.769	64,346								(2,681)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	01/09/2015	01/08/2016	01/08/2016	Expiration	1,066	3,468,221	2282.1421	57,455								(2,394)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	01/12/2015	01/12/2016	01/12/2016	Expiration	987	3,226,601	2276.728	53,438								(2,227)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	01/14/2015	01/14/2016	01/14/2016	Expiration	636	4,259,275	2270.8359	72,722								(3,030)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	01/16/2015	01/15/2016	01/15/2016	Expiration	234	3,365,974	2276.8601	58,276								(2,428)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	01/16/2015	01/19/2016	01/19/2016	Expiration	243	553,072	2276.8601	9,292								(387)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	01/21/2015	01/21/2016	01/21/2016	Expiration	183	4,058,520	2278.9341	68,184								(2,841)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	01/27/2015	01/27/2016	01/27/2016	Expiration	946	4,039,833	2276.626	65,325								(2,722)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	01/28/2015	01/28/2016	01/28/2016	Expiration	113	3,108,979	2265.6279	51,958								(2,165)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	01/30/2015	01/29/2016	01/29/2016	Expiration	1,233	3,799,004	2260.155	61,911								(2,580)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	01/30/2015	02/01/2016	02/01/2016	Expiration	387	874,381	2260.155	14,515								(605)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	02/04/2015	02/04/2016	02/04/2016	Expiration	1,442	5,691,825	2277.543	92,160								(11,520)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	02/05/2015	02/05/2016	02/05/2016	Expiration	594	4,593,762	2284.2991	72,330								(9,041)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	02/11/2015	02/11/2016	02/11/2016	Expiration	1,036	6,296,532	2283.291	105,251								(13,156)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	02/17/2015	02/17/2016	02/17/2016	Expiration	1,287	7,789,074	2294.3879	126,020								(15,753)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	02/19/2015	02/19/2016	02/19/2016	Expiration	1,001	3,962,985	2293.2539	65,703								(8,213)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	02/25/2015	02/25/2016	02/25/2016	Expiration	196	6,110,175	2301.0891	102,347								(12,793)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	02/27/2015	02/26/2016	02/26/2016	Expiration	217	5,917,375	2298.0991	99,275								(12,409)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	02/27/2015	03/01/2016	03/01/2016	Expiration	178	1,139,285	2298.0991	18,710								(2,339)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	03/03/2015	03/03/2016	03/03/2016	Expiration	1,259	5,576,039	2298.5449	92,455								(19,262)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	03/04/2015	03/04/2016	03/04/2016	Expiration	219	9,434,424	2293.3269	160,409								(33,418)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	03/06/2015	03/07/2016	03/07/2016	Expiration	367	835,481	2279.606	14,496								(3,020)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	03/06/2015	03/08/2016	03/08/2016	Expiration	255	580,741	2279.606	9,553								(1,990)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	03/10/2015	03/10/2016	03/10/2016	Expiration	580	8,952,659	2270.7319	153,013								(31,878)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	03/16/2015	03/16/2016	03/16/2016	Expiration	990	5,869,931	2288.926	98,517								(20,524)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	03/17/2015	03/17/2016	03/17/2016	Expiration	1,572	8,723,592	2284.447	139,747								(29,114)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	03/18/2015	03/18/2016	03/18/2016	Expiration	179	9,656,958	2294.2041	159,124								(33,151)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	03/23/2015	03/23/2016	03/23/2016	Expiration	321	4,446,940	2294.949	70,318								(14,650)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	03/25/2015	03/24/2016	03/24/2016	Expiration	1,724	17,184,249	2282.749	277,325								(57,776)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	03/30/2015	03/30/2016	03/30/2016	Expiration	562	4,907,309	2293.1111	77,406								(16,126)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	04/02/2015	04/01/2016	04/01/2016	Expiration	1,249	16,814,551	2286.499	264,537		746						(77,157)	746			
SPXDSUN Index Option PTPT			Equity/Index	JPM	04/02/2015	04/04/2016	04/04/2016	Expiration	360	822,467	2286.499	13,159								(3,838)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	04/02/2015	04/05/2016	04/05/2016	Expiration	370	1,991,538	2286.499	32,710								(9,540)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	04/07/2015	04/07/2016	04/07/2016	Expiration	1,083	7,708,036	2291.3799	119,958								(34,988)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	04/10/2015	04/08/2016	04/08/2016	Expiration	1,413	14,119,799	2296.7991	218,752								(63,803)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	04/10/2015	04/11/2016	04/11/2016	Expiration	339	1,505,349	2296.7991	24,739								(7,216)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	04/10/2015	04/12/2016	04/12/2016	Expiration	404	928,542	2296.7991	14,857								(4,333)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	04/14/2015	04/14/2016	04/14/2016	Expiration	1,697	11,007,567	2297.1479	172,032								(50,176)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	04/17/2015	04/15/2016	04/15/2016	Expiration	905	24,176,719	2285.9771	385,156								(112,337)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	04/17/2015	04/18/2016	04/18/2016	Expiration	254	1,232,933	2285.9771	20,625								(6,016)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	04/17/2015	04/19/2016	04/19/2016	Expiration	339	773,990	2285.9771	13,313								(3,883)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	04/22/2015	04/22/2016	04/22/2016	Expiration	713	8,969,875	2294.207	149,532								(43,613)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	04/28/2015	04/28/2016	04/28/2016	Expiration	2,203	12,834,780	2295.6909	193,361								(56,397)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	04/30/2015	04/29/2016	04/29/2016	Expiration	816	4,926,014	2277.5491	74,917								(21,851)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	05/04/2015	05/04/2016	05/04/2016	Expiration	197	4,920,757	2291.615	75,581								(28,343)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	05/07/2015	05/06/2016	05/06/2016	Expiration	692	16,906,854	2285.5901	267,809		2,498						(100,428)	2,498			
SPXDSUN Index Option PTPT			Equity/Index	JPM	05/11/2015	05/11/2016	05/11/2016	Expiration	188	4,945,625	2293.936	75,069								(28,151)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	05/13/2015	05/13/2016	05/13/2016	Expiration	164	13,319,480	2291.376	212,304								(79,614)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	05/19/2015	05/19/2016	05/19/2016	Expiration	2,224	10,463,645	2306.229	157,058								(58,897)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	05/20/2015	05/20/2016	05/20/2016	Expiration	1,025	19,046,531	2305.1331	298,939								(112,102)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	05/22/2015	05/23/2016	05/23/2016	Expiration	174	895,437	2302.3369	14,862								(5,573)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	05/22/2015	05/24/2016	05/24/2016	Expiration	471	2,165,630	2302.3369	35,840								(13,440)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	05/27/2015	05/27/2016	05/27/2016	Expiration	632	24,756,827	2300.825	390,918								(146,594)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	06/01/2015	06/01/2016	06/01/2016	Expiration	279	6,774,567	2292.481	100,916								(46,253)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	06/09/2015	06/09/2016	06/09/2016	Expiration	253	13,786,346	2275.9409	210,439		17,206						(96,451)	17,206			
SPXDSUN Index Option PTPT			Equity/Index	JPM	06/15/2015	06/15/2016	06/15/2016	Expiration	1,081	6,746,625	2275.6541	101,978								(46,740)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	06/18/2015	06/17/2016	06/17/2016	Expiration	818	6,381,398	2300.4929	95,018								(43,550)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	06/24/2015	06/24/2016	06/24/2016	Expiration	151	18,279,036	2294.8081	286,698								(131,403)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	06/26/2015	06/27/2016	06/27/2016	Expiration	390	1,555,132	2292.9971	25,321								(11,605)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	06/26/2015	06/28/2016	06/28/2016	Expiration	207	475,608	2292.9971	7,562								(3,466)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	07/07/2015	07/07/2016	07/07/2016	Expiration	2,302	11,901,750	2291.7271	175,044		6,778						(94,815)	6,778			
SPXDSUN Index Option PTPT			Equity/Index	JPM	07/09/2015	07/08/2016	07/08/2016	Expiration	467	8,268,334	2279.9741	129,342		45,620						(70,060)	45,620			
SPXDSUN Index Option PTPT			Equity/Index	JPM	07/22/2015	07/22/2016	07/22/2016	Expiration	181	13,785,686	2292.645	211,341		57,956						(114,476)	57,956			
SPXDSUN Index Option PTPT			Equity/Index	JPM	07/24/2015	07/25/2016	07/25/2016	Expiration	363	2,283,323	2279.4609	37,050		22,397						(20,069)	22,397			
SPXDSUN Index Option PTPT			Equity/Index	JPM	07/29/2015	07/29/2016	07/29/2016	Expiration	83	8,750,507	2300.5491	134,676		6,232						(72,950)	6,232			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM	07/30/2015	07/30/2016	07/30/2016	Expiration	3,006	36,288,593	2108.63	709,283								(384,195)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	08/04/2015	08/04/2016	08/04/2016	Expiration	2,089	11,521,271	2297.177	177,020		8,686						(110,637)	8,686			
SPXDSUN Index Option PTPT			Equity/Index	JPM	08/11/2015	08/11/2016	08/11/2016	Expiration	329	9,029,324	2297.8921	136,538		12,461						(85,336)	12,461			
SPXDSUN Index Option PTPT			Equity/Index	JPM	08/13/2015	08/12/2016	08/12/2016	Expiration	347	3,264,960	2298.5591	55,725		15,506						(34,828)	15,506			
SPXDSUN Index Option PTPT			Equity/Index	JPM	08/21/2015	08/19/2016	08/19/2016	Expiration	851	9,192,352	2254.239	140,249		123,502						(87,655)	123,502			
SPXDSUN Index Option PTPT			Equity/Index	JPM	08/21/2015	08/22/2016	08/22/2016	Expiration	505	1,915,789	2254.239	31,103		41,764						(19,439)	41,764			
SPXDSUN Index Option PTPT			Equity/Index	JPM	09/01/2015	09/01/2016	09/01/2016	Expiration	262	11,517,622	2215.5081	165,611		374,252						(117,308)	374,252			
SPXDSUN Index Option PTPT			Equity/Index	JPM	09/03/2015	09/02/2016	09/02/2016	Expiration	302	4,012,151	2224.165	59,274		127,485						(41,986)	127,485			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SPXDSUN Index Option PTPT			Equity/Index	JPM	09/14/2015	09/14/2016	09/14/2016	Expiration	663	5,987,919	2221.5239	88,653		64,774						(62,796)	64,774			
SPXDSUN Index Option PTPT			Equity/Index	JPM	09/16/2015	09/16/2016	09/16/2016	Expiration	286	15,297,161	2231.229	230,020		152,333						(162,931)	152,333			
SPXDSUN Index Option PTPT			Equity/Index	JPM	09/18/2015	09/19/2016	09/19/2016	Expiration	444	2,922,570	2223.9399	45,020		43,119						(31,889)	43,119			
SPXDSUN Index Option PTPT			Equity/Index	JPM	09/21/2015	09/21/2016	09/21/2016	Expiration	270	7,374,151	2226.334	107,090		115,103						(75,855)	115,103			
SPXDSUN Index Option PTPT			Equity/Index	JPM	09/25/2015	09/23/2016	09/23/2016	Expiration	1,488	8,683,161	2219.405	125,870		173,132						(89,158)	173,132			
SPXDSUN Index Option PTPT			Equity/Index	JPM	09/25/2015	09/26/2016	09/26/2016	Expiration	729	3,746,740	2219.405	56,908		72,167						(40,310)	72,167			
SPXDSUN Index Option PTPT			Equity/Index	JPM	09/25/2015	09/27/2016	09/27/2016	Expiration	187	414,187	2219.405	6,503		9,672						(4,606)	9,672			
SPXDSUN Index Option PTPT			Equity/Index	JPM	09/29/2015	09/29/2016	09/29/2016	Expiration	611	13,492,471	2209.6799	194,269		293,128						(137,607)	293,128			
SPXDSUN Index Option PTPT			Equity/Index	JPM	10/02/2015	09/30/2016	09/30/2016	Expiration	328	14,415,794	2225.7119	213,033		312,057						(157,204)	312,057			
SPXDSUN Index Option PTPT			Equity/Index	JPM	10/02/2015	10/03/2016	10/03/2016	Expiration	1,035	3,716,710	2225.7119	56,280		71,834						(44,555)	71,834			
SPXDSUN Index Option PTPT			Equity/Index	JPM	10/02/2015	10/04/2016	10/04/2016	Expiration	267	593,454	2225.7119	9,317		10,066						(7,376)	10,066			
SPXDSUN Index Option PTPT			Equity/Index	JPM	10/08/2015	10/07/2016	10/07/2016	Expiration	318	5,499,164	2246.208	78,216		12,702						(61,921)	12,702			
SPXDSUN Index Option PTPT			Equity/Index	JPM	10/14/2015	10/14/2016	10/14/2016	Expiration	949	11,393,189	2239.0171	166,264		23,513						(131,625)	23,513			
SPXDSUN Index Option PTPT			Equity/Index	JPM	10/21/2015	10/21/2016	10/21/2016	Expiration	1,226	8,958,272	2245.9629	130,187		6,718						(103,065)	6,718			
SPXDSUN Index Option PTPT			Equity/Index	JPM	10/30/2015	10/28/2016	10/28/2016	Expiration	267	8,499,818	2261.252	123,042		464						(97,408)	464			
SPXDSUN Index Option PTPT			Equity/Index	JPM	10/30/2015	10/31/2016	10/31/2016	Expiration	415	2,524,341	2261.252	38,458								(30,446)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	10/30/2015	11/01/2016	11/01/2016	Expiration	283	1,193,425	2261.252	18,357								(14,533)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	11/04/2015	11/04/2016	11/04/2016	Expiration	1,435	15,968,317	2269.1011	244,964								(214,344)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	11/06/2015	11/07/2016	11/07/2016	Expiration	287	2,734,448	2265.0081	42,969								(37,598)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	11/06/2015	11/08/2016	11/08/2016	Expiration	247	949,757	2265.0081	15,320								(13,405)				
SPXDSUN Index Option PTPT			Equity/Index	JPM	11/12/2015	11/11/2016	11/11/2016	Expiration	969	14,714,585	2246.907	224,076		26,706						(196,067)	26,706			
SPXDSUN Index Option PTPT			Equity/Index	JPM	11/16/2015	11/16/2016	11/16/2016	Expiration	276	6,717,793	2253.6101	103,320		22,832						(90,405)	22,832			
SPXDSUN Index Option PTPT			Equity/Index	JPM	11/19/2015	11/18/2016	11/18/2016	Expiration	763	6,803,749	2262.251	102,800		2,365						(89,950)	2,365			
SPXDSUN Index Option PTPT			Equity/Index	JPM	11/24/2015	11/23/2016	11/23/2016	Expiration	2,903	19,007,070	2267.293	288,825		33,585						(252,722)	33,585			
SPXDSUN Index Option PTPT			Equity/Index	JPM	11/30/2015	11/30/2016	11/30/2016	Expiration	974	4,475,099	2265.0959	67,146		2,737						(58,753)	2,737			
SPXDSUN Index Option PTPT			Equity/Index	JPM	12/02/2015	12/02/2016	12/02/2016	Expiration	1,206	11,400,155	2264.0569	182,809		28,834						(175,192)	28,834			
SPXDSUN Index Option PTPT			Equity/Index	JPM	12/11/2015	12/09/2016	12/09/2016	Expiration	647	19,823,132	2242.186	317,841		416,926						(304,598)	416,926			
SPXDSUN Index Option PTPT			Equity/Index	JPM	12/11/2015	12/12/2016	12/12/2016	Expiration	694	3,592,380	2242.186	61,212		103,146						(58,662)	103,146			
SPXDSUN Index Option PTPT			Equity/Index	JPM	12/15/2015	12/15/2016	12/15/2016	Expiration	2,773	14,265,255	2253.374	217,291		207,988						(208,238)	207,988			
SPXDSUN Index Option PTPT			Equity/Index	JPM	12/18/2015	12/16/2016	12/16/2016	Expiration	881	19,750,713	2240.592	314,136		318,603						(301,047)	318,603			
SPXDSUN Index Option PTPT			Equity/Index	JPM	12/18/2015	12/19/2016	12/19/2016	Expiration	524	2,536,423	2240.592	41,692		63,899						(39,955)	63,899			
SPXDSUN Index Option PTPT			Equity/Index	JPM	12/18/2015	12/20/2016	12/20/2016	Expiration	457	1,024,588	2240.592	16,393		25,895						(15,710)	25,895			
SPXDSUN Index Option PTPT			Equity/Index	JPM	12/24/2015	12/23/2016	12/23/2016	Expiration	915	16,527,403	2263.343	267,210		185,388						(256,076)	185,388			
SPXDSUN Index Option PTPT			Equity/Index	JPM	12/24/2015	12/27/2016	12/27/2016	Expiration	196	443,475	2263.343	7,273		5,780						(6,970)	5,780			
SPXDSUN Index Option PTPT			Equity/Index	JPM	12/28/2015	12/28/2016	12/28/2016	Expiration	1,479	8,373,103	2263.1411	126,248		46,710						(120,988)	46,710			
SPXDSUN Index Option PTPT			Equity/Index	JPM	12/31/2015	12/30/2016	12/30/2016	Expiration	894	12,061,620	2257.9719	205,336		124,407						(196,780)	124,407			
SPXDSUN Index Option PTPT			Equity/Index	JPM	01/15/2016	01/13/2017	01/13/2017	Expiration	1,447	1,200,000	2211.5171		20,040	50,280						(9,185)	39,425			
SPXDSUN Index Option PTPT			Equity/Index	JPM	01/27/2016	01/27/2017	01/27/2017	Expiration	376	300,000	2222.5659		6,630	14,550						(3,039)	10,959			
SPXDSUN Index Option PTPT			Equity/Index	JPM	02/03/2016	02/03/2017	02/03/2017	Expiration	1,031	720,000	2237.77		4,719	10,445						(1,770)	7,495			
SPXDSUN Index Option PTPT			Equity/Index	JPM	02/08/2016	02/08/2017	02/08/2017	Expiration	652	347,000	2231.375		6,365	10,403						(2,387)	6,424			
SPXDSUN Index Option PTPT			Equity/Index	JPM	02/09/2016	02/09/2017	02/09/2017	Expiration	1,215	445,000	2231.377		9,792	20,088						(3,672)	13,968			
SPXDSUN Index Option PTPT			Equity/Index	JPM	02/17/2016	02/17/2017	02/17/2017	Expiration	1,117	930,000	2252.6709		6,008	13,439						(2,253)	9,684			
SPXDSUN Index Option PTPT			Equity/Index	JPM	02/26/2016	02/24/2017	02/24/2017	Expiration	325	475,000	2261.666		12,648	22,413						(4,743)	14,508			
SPXDSUN Index Option PTPT			Equity/Index	JPM	03/09/2016	03/09/2017	03/09/2017	Expiration	862	650,000	2275.5901		8,432	9,149						(2,459)	3,177			
SPXDSUN Index Option PTPT			Equity/Index	JPM	03/11/2016	03/10/2017	03/10/2017	Expiration	2,094	1,000,000	2285.23		5,040	5,810						(1,470)	2,240			
SPXDSUN Index Option PTPT			Equity/Index	JPM	03/16/2016	03/16/2017	03/16/2017	Expiration	1,333	800,000	2287.241		9,425	13,195						(2,749)	6,519			
SPXDSUN Index Option PTPT			Equity/Index	JPM	03/18/2016	03/17/2017	03/17/2017	Expiration	1,218	598,000	2299.165		13,700	16,800						(3,996)	7,096			
SPXDSUN Index Option PTPT			Equity/Index	JPM	03/23/2016	03/23/2017	03/23/2017	Expiration	865	350,000	2294.2271		11,520	14,240						(3,360)	6,080			
SPXDSUN Index Option PTPT			Equity/Index	JPM	04/08/2016	04/07/2017	04/07/2017	Expiration	1,552	720,000	2303.8301		10,368	11,016						(2,160)	2,808			
SPXDSUN Index Option PTPT			Equity/Index	JPM	04/29/2016	04/28/2017	04/28/2017	Expiration	1,982	1,360,000	2311.876		19,856	19,856						(4,137)	4,137			
SPXDSUN Index Option PTPT			Equity/Index	JPM	05/13/2016	05/12/2017	05/12/2017	Expiration	542	1,232,000	2311.4761		17,030	17,597						(2,129)	2,695			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	01/02/2015	01/02/2016	01/02/2016	Expiration	1,945	22,561,922	2058.2	408,933								(17,039)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	01/02/2015	01/03/2016	01/03/2016	Expiration	913	19,826,523	2058.2	360,631								(15,026)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	01/02/2015	01/04/2016	01/04/2016	Expiration	5,019	41,062,346	2058.2	822,118								(34,255)				
S&P Digital			Equity/Index	MS	01/05/2015	01/05/2016	01/05/2016	Expiration	245	23,717,681	2020.58	437,224								(18,218)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	01/07/2015	01/07/2016	01/07/2016	Expiration	116	33,172,793	2025.9	606,087								(25,254)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	01/09/2015	01/09/2016	01/09/2016	Expiration	1,792	20,363,238	2044.81	357,333								(14,889)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	01/09/2015	01/10/2016	01/10/2016	Expiration	2,679	29,045,757	2044.81	575,133								(23,964)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	01/09/2015	01/11/2016	01/11/2016	Expiration	1,759	22,757,856	2044.81	434,534								(18,106)				
S&P Digital			Equity/Index	MS	01/14/2015	01/14/2016	01/14/2016	Expiration	316	31,516,425	2011.27	546,306								(22,763)				
S&P 500 Index Option MAV			Equity/Index	MS	01/16/2015	01/16/2016	01/16/2016	Expiration	282	21,131,951	2019.42	397,558		79,646						(16,565)	79,646			
S&P 500 Index Option MAV			Equity/Index	MS	01/16/2015	01/17/2016	01/17/2016	Expiration	462	28,867,836	2019.42	552,096		186,410						(23,004)	186,410			
S&P 500 Index Option MAV			Equity/Index	MS	01/16/2015	01/18/2016	01/18/2016	Expiration	794	41,981,933	2019.42	847,266		271,516						(35,303)	271,516			
S&P 500 Index Option MAV			Equity/Index	MS	01/16/2015	01/19/2016	01/19/2016	Expiration	317	21,781,805	2019.42	467,655		127,557						(19,486)	127,557			
Dow Index Option PTPT			Equity/Index	MS	01/21/2015	01/21/2016	01/21/2016	Expiration	28	4,766,307	17554.28	94,648								(3,944)				
Dow Index Option PTPT			Equity/Index	MS	01/26/2015	01/26/2016	01/26/2016	Expiration	58	23,583,981	17678.7	460,974								(19,207)				
S&P Digital			Equity/Index	MS	01/27/2015	01/27/2016	01/27/2016	Expiration	231	10,398,499	2029.55	218,046		89,050						(9,085)	89,050			
Dow Index Option PTPT			Equity/Index	MS	01/29/2015	01/29/2016	01/29/2016	Expiration	23	4,260,145	17416.85	89,365		4,493						(3,724)	4,493			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	02/02/2015	02/02/2016	02/02/2016	Expiration	707	19,296,722	2020.85	356,799								(44,600)				
S&P Digital			Equity/Index	MS	02/10/2015	02/10/2016	02/10/2016	Expiration	339	21,212,299	2068.59	463,493								(57,937)				
S&P Digital			Equity/Index	MS	02/19/2015	02/19/2016	02/19/2016	Expiration	268	29,089,002	2097.45	526,563								(65,820)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	02/26/2015	02/26/2016	02/26/2016	Expiration	2,054	28,334,224	2110.74	527,806								(65,976)				
S&P Digital			Equity/Index	MS	03/03/2015	03/03/2016	03/03/2016	Expiration	284	28,684,031	2107.78	547,256								(114,012)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	03/05/2015	03/05/2016	03/05/2016	Expiration	870	28,910,218	2101.04	538,754								(112,240)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option MAV			Equity/Index	MS	03/10/2015	03/10/2016	03/10/2016	Expiration	305	48,070,803	2044.16	927,490								(193,227)				
Dow Index Option PTPT			Equity/Index	MS	03/13/2015	03/11/2016	03/11/2016	Expiration	55	4,831,983	17749.31	105,790								(22,040)				
S&P 500 Index Option MAV			Equity/Index	MS	03/13/2015	03/13/2016	03/13/2016	Expiration	519	40,778,957	2053.4	744,279								(155,058)				
S&P 500 Index Option MAV			Equity/Index	MS	03/13/2015	03/14/2016	03/14/2016	Expiration	221	36,950,637	2053.4	735,810								(153,294)				
S&P 500 Index Option MAV			Equity/Index	MS	03/13/2015	03/15/2016	03/15/2016	Expiration	382	34,973,392	2053.4	712,864								(148,513)				
Dow Index Option PTPT			Equity/Index	MS	03/16/2015	03/16/2016	03/16/2016	Expiration	48	4,737,623	17977.42	114,421								(23,838)				
Dow Index Option PTPT			Equity/Index	MS	03/19/2015	03/18/2016	03/18/2016	Expiration	55	38,433,799	17959.03	701,244								(146,093)				
Dow Index Option MAV			Equity/Index	MS	03/19/2015	03/19/2016	03/19/2016	Expiration	42	2,042,900	17959.03	37,358								(7,783)				
Dow Index Option PTPT			Equity/Index	MS	03/25/2015	03/24/2016	03/24/2016	Expiration	26	4,626,459	17718.54	102,221								(21,296)				
Dow Index Option MAV			Equity/Index	MS	03/25/2015	03/25/2016	03/25/2016	Expiration	28	2,090,881	17718.54	46,360								(9,658)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	03/31/2015	03/31/2016	03/31/2016	Expiration	3,789	37,045,936	2067.89	707,030								(147,298)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	04/01/2015	04/01/2016	04/01/2016	Expiration	176	42,167,399	2059.69	732,981								(213,786)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	04/07/2015	04/07/2016	04/07/2016	Expiration	2,867	33,014,005	2076.33	603,167								(175,924)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	04/28/2015	04/28/2016	04/28/2016	Expiration	1,711	35,031,278	2114.76	644,983								(188,120)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	05/04/2015	05/04/2016	05/04/2016	Expiration	1,605	27,451,748	2114.49	529,116								(198,419)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	05/05/2015	05/05/2016	05/05/2016	Expiration	2,048	36,952,162	2089.46	655,729								(245,899)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	05/11/2015	05/11/2016	05/11/2016	Expiration	685	35,994,668	2105.33	707,722								(265,396)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	05/12/2015	05/12/2016	05/12/2016	Expiration	3,809	38,255,681	2099.12	723,225								(271,209)				
Dow Index Option PTPT			Equity/Index	MS	05/26/2015	05/26/2016	05/26/2016	Expiration	24	2,941,230	18041.54	68,288								(25,608)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	05/29/2015	05/29/2016	05/29/2016	Expiration	1,254	37,337,942	2107.39	691,430								(259,286)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	05/29/2015	05/30/2016	05/30/2016	Expiration	2,181	22,195,613	2107.39	428,515								(160,693)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	05/29/2015	05/31/2016	05/31/2016	Expiration	1,715	14,632,239	2107.39	274,414								(102,905)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	06/01/2015	06/01/2016	06/01/2016	Expiration	632	31,797,619	2111.73	616,582								(282,600)				
Dow Index Option PTPT			Equity/Index	MS	06/04/2015	06/03/2016	06/03/2016	Expiration	76	3,144,335	17905.58	70,980								(32,532)				
Dow Index Option MAV			Equity/Index	MS	06/04/2015	06/04/2016	06/04/2016	Expiration	26	460,139	17905.58	11,319								(5,188)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	06/09/2015	06/09/2016	06/09/2016	Expiration	3,408	38,928,943	2080.15	708,143								(324,566)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	06/15/2015	06/15/2016	06/15/2016	Expiration	1,272	28,671,039	2084.43	551,400								(252,725)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	06/18/2015	06/18/2016	06/18/2016	Expiration	2,712	33,667,360	2121.24	606,850								(277,534)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	06/22/2015	06/22/2016	06/22/2016	Expiration	3,976	31,809,043	2122.85	585,709								(268,450)				
Dow Index Option PTPT			Equity/Index	MS	06/23/2015	06/23/2016	06/23/2016	Expiration	40	3,712,835	18144.07	80,290								(36,800)				
Dow Index Option PTPT			Equity/Index	MS	06/30/2015	06/30/2016	06/30/2016	Expiration	49	5,510,607	17619.51	121,070		51,161						(55,490)	51,161			
S&P 500 Index Option PTPT			Equity/Index	MS	07/02/2015	07/01/2016	07/01/2016	Expiration	963	50,703,128	2076.78	1,079,834		601,760						(584,910)	601,760			
Dow Index Option MAV			Equity/Index	MS	07/02/2015	07/02/2016	07/02/2016	Expiration	31	1,233,417	17730.11	23,233								(12,585)				
Dow Index Option MAV			Equity/Index	MS	07/02/2015	07/03/2016	07/03/2016	Expiration	30	1,288,159	17730.11	32,396								(17,548)				
S&P 500 Index Option PTPT			Equity/Index	MS	07/02/2015	07/05/2016	07/05/2016	Expiration	1,746	14,790,983	2076.78	332,488		71,880						(180,098)	71,880			
S&P 500 Index Option PTPT			Equity/Index	MS	07/09/2015	07/08/2016	07/08/2016	Expiration	296	28,600,471	2051.31	597,198		893,542						(323,482)	893,542			
Dow Index Option MAV			Equity/Index	MS	07/09/2015	07/09/2016	07/09/2016	Expiration	24	806,489	17548.62	16,223								(8,787)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	07/21/2015	07/21/2016	07/21/2016	Expiration	959	35,180,663	2119.21	681,865								(369,343)				
Dow Index Option PTPT			Equity/Index	MS	07/23/2015	07/22/2016	07/22/2016	Expiration	40	1,490,681	17731.92	30,884		56,417						(16,729)	56,417			
Dow Index Option MAV			Equity/Index	MS	07/23/2015	07/23/2016	07/23/2016	Expiration	34	41,294,841	17731.92	785,850								(425,669)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	07/28/2015	07/28/2016	07/28/2016	Expiration	4,449	35,380,614	2093.25	688,963								(373,189)				
S&P 500 Index Option PTPT			Equity/Index	MS	07/30/2015	07/29/2016	07/29/2016	Expiration	250	66,683,068	2108.63	1,374,930		783,947						(744,754)	783,947			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	08/06/2015	08/06/2016	08/06/2016	Expiration	2,382	32,297,719	2083.56	619,987								(387,492)				
S&P 500 Index Option PTPT			Equity/Index	MS	08/10/2015	08/10/2016	08/10/2016	Expiration	5,988	58,916,784	2104.18	1,259,056		1,002,412						(786,910)	1,002,412			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	08/11/2015	08/11/2016	08/11/2016	Expiration	3,175	44,823,028	2084.07	878,359								(548,974)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	08/17/2015	08/17/2016	08/17/2016	Expiration	2,361	31,375,729	2102.44	641,058								(400,661)				
Dow Index Option PTPT			Equity/Index	MS	08/21/2015	08/19/2016	08/19/2016	Expiration	37	38,745,867	16459.75	771,115		169,554						(481,947)	169,554			
Dow Index Option MAV			Equity/Index	MS	08/21/2015	08/21/2016	08/21/2016	Expiration	27	34,861,595	16459.75	628,229		277,077						(392,643)	277,077			
Dow Index Option PTPT			Equity/Index	MS	08/21/2015	08/22/2016	08/22/2016	Expiration	37	26,717,418	16459.75	511,143		246,450						(319,464)	246,450			
Dow Index Option PTPT			Equity/Index	MS	08/21/2015	08/23/2016	08/23/2016	Expiration	73	25,929,637	16459.75	515,517		209,464						(322,198)	209,464			
S&P 500 Index Option PTPT			Equity/Index	MS	08/24/2015	08/24/2016	08/24/2016	Expiration	583	50,500,753	1893.21	1,061,268		1,210,295						(663,293)	1,210,295			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	08/25/2015	08/25/2016	08/25/2016	Expiration	2,821	36,293,411	1867.61	661,222		74,084						(413,264)	74,084			
S&P 500 Index Option PTPT			Equity/Index	MS	08/31/2015	08/31/2016	08/31/2016	Expiration	4,880	32,898,674	1972.18	789,027		1,435,905						(493,142)	1,435,905			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	09/01/2015	09/01/2016	09/01/2016	Expiration	532	23,315,909	1913.85	410,802		406,105						(290,985)	406,105			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	09/03/2015	09/03/2016	09/03/2016	Expiration	891	24,759,266	1951.13	459,329		55,339						(325,358)	55,339			
S&P 500 Index Option MAV			Equity/Index	MS	09/04/2015	09/04/2016	09/04/2016	Expiration	580	11,897,024	1921.22	261,595		496,161						(185,297)	496,161			
S&P 500 Index Option MAV			Equity/Index	MS	09/04/2015	09/05/2016	09/05/2016	Expiration	1,513	8,714,817	1921.22	210,371		393,080						(149,013)	393,080			
S&P 500 Index Option MAV			Equity/Index	MS	09/04/2015	09/06/2016	09/06/2016	Expiration	932	6,396,677	1921.22	155,688		290,173						(110,279)	290,173			
S&P 500 Index Option MAV			Equity/Index	MS	09/04/2015	09/07/2016	09/07/2016	Expiration	280	10,707,356	1921.22	263,105		501,862						(186,366)	501,862			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	09/09/2015	09/09/2016	09/09/2016	Expiration	4,313	47,652,026	1942.04	852,768		21,867						(604,044)	21,867			
S&P 500 Index Option MAV			Equity/Index	MS	09/10/2015	09/10/2016	09/10/2016	Expiration	931	11,065,629	1952.29	257,535		434,873						(182,420)	434,873			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	09/14/2015	09/14/2016	09/14/2016	Expiration	2,040	32,627,522	1953.03	609,101		1,374						(431,446)	1,374			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	09/15/2015	09/15/2016	09/15/2016	Expiration	330	31,885,827	1978.09	578,551								(409,807)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	09/16/2015	09/16/2016	09/16/2016	Expiration	446	35,742,502	1995.31	679,169		31,024						(481,078)	31,024			
S&P 500 Index Option MAV			Equity/Index	MS	09/22/2015	09/22/2016	09/22/2016	Expiration	455	39,804,800	1942.74	766,365		923,128						(542,842)	923,128			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	09/23/2015	09/23/2016	09/23/2016	Expiration	307	34,243,406	1938.76	615,758		22,552						(436,162)	22,552			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	09/24/2015	09/24/2016	09/24/2016	Expiration	1,529	29,593,820	1932.24	534,325								(378,480)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	09/29/2015	09/29/2016	09/29/2016	Expiration	3,472	35,872,376	1884.09	605,993								(429,245)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	10/06/2015	10/06/2016	10/06/2016	Expiration	3,043	35,749,843	1979.92	610,545								(483,348)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	10/08/2015	10/08/2016	10/08/2016	Expiration	2,024	39,802,987	2013.43	708,917								(561,226)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	10/14/2015	10/14/2016	10/14/2016	Expiration	277	33,863,420	1994.24	577,922								(457,522)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	10/19/2015	10/19/2016	10/19/2016	Expiration	253	27,810,595	2033.66	510,957								(404,508)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	10/20/2015	10/20/2016	10/20/2016	Expiration	713	31,514,773	2030.77	545,735								(432,040)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	10/28/2015	10/28/2016	10/28/2016	Expiration	4,704	35,110,476	2090.35	633,968								(501,891)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	11/04/2015	11/04/2016	11/04/2016	Expiration	1,607	34,447,743	2102.31	622,587								(544,764)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	11/06/2015	11/06/2016	11/06/2016	Expiration	5,429	31,289,830	2099.2	558,149								(488,381)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	11/06/2015	11/07/2016	11/07/2016	Expiration	3,402	20,772,128	2099.2	376,100								(329,087)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	11/06/2015	11/08/2016	11/08/2016	Expiration	791	24,487,685	2099.2	473,496								(414,309)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	11/10/2015	11/10/2016	11/10/2016	Expiration	950	35,416,364	2081.72	610,213								(533,936)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	11/17/2015	11/17/2016	11/17/2016	Expiration	3,103	30,728,937	2050.44	525,286								(459,625)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	11/18/2015	11/18/2016	11/18/2016	Expiration	1,015	36,366,379	2083.58	647,220								(566,318)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	11/19/2015	11/19/2016	11/19/2016	Expiration	3,284	29,927,369	2081.24	539,046								(471,665)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	11/20/2015	11/20/2016	11/20/2016	Expiration	216	33,028,753	2089.17	569,607								(498,406)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	11/20/2015	11/21/2016	11/21/2016	Expiration	2,880	19,212,980	2089.17	344,975								(301,853)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	11/20/2015	11/22/2016	11/22/2016	Expiration	2,022	21,757,444	2089.17	422,221								(369,444)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	11/24/2015	11/24/2016	11/24/2016	Expiration	3,544	28,986,430	2089.14	490,903								(429,540)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	11/30/2015	11/30/2016	11/30/2016	Expiration	2,086	33,529,770	2080.41	632,479								(553,419)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	12/01/2015	12/01/2016	12/01/2016	Expiration	579	36,616,432	2102.63	621,911								(595,998)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	12/03/2015	12/03/2016	12/03/2016	Expiration	239	33,665,439	2049.62	628,931		2,376						(602,725)	2,376			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	12/04/2015	12/04/2016	12/04/2016	Expiration	438	31,381,651	2091.69	536,401								(514,051)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	12/04/2015	12/05/2016	12/05/2016	Expiration	263	19,145,202	2091.69	355,613								(340,795)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	12/04/2015	12/06/2016	12/06/2016	Expiration	1,210	28,438,708	2091.69	563,709								(540,221)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	12/07/2015	12/07/2016	12/07/2016	Expiration	1,260	27,487,804	2077.07	522,557								(500,784)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	12/14/2015	12/14/2016	12/14/2016	Expiration	2,148	32,650,416	2021.94	595,349		9,512						(570,543)	9,512			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	12/15/2015	12/15/2016	12/15/2016	Expiration	593	38,213,576	2043.41	655,313								(628,008)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	12/17/2015	12/17/2016	12/17/2016	Expiration	221	37,677,464	2041.89	692,079		204,117						(663,243)	204,117			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	12/18/2015	12/18/2016	12/18/2016	Expiration	380	30,872,544	2005.55	526,623		337,134						(504,680)	337,134			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	12/18/2015	12/19/2016	12/19/2016	Expiration	1,016	25,676,173	2005.55	465,974		370,554						(446,559)	370,554			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	12/18/2015	12/20/2016	12/20/2016	Expiration	1,017	31,624,186	2005.55	587,031		246,501						(562,571)	246,501			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	12/23/2015	12/23/2016	12/23/2016	Expiration	1,056	41,696,576	2064.29	761,306		142,800						(729,585)	142,800			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	12/28/2015	12/28/2016	12/28/2016	Expiration	2,197	45,309,461	2056.5	852,145		26,696						(816,639)	26,696			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	12/29/2015	12/29/2016	12/29/2016	Expiration	889	31,522,293	2078.36	579,178								(555,046)				
Dow Index Option PTPT			Equity/Index	RBC	01/20/2015	01/20/2016	01/20/2016	Expiration	26	2,856,694	17515.23	66,096								(2,754)				
S&P 500 Index Option PTPT			Equity/Index	RBC	01/21/2015	01/21/2016	01/21/2016	Expiration	575	26,029,826	2032.12	594,457								(24,769)				
S&P 500 Index Option PTPT			Equity/Index	RBC	01/22/2015	01/22/2016	01/22/2016	Expiration	313	18,165,644	2063.15	379,436								(15,810)				
S&P 500 Index Option MAV			Equity/Index	RBC	02/05/2015	02/05/2016	02/05/2016	Expiration	325	7,476,038	2062.52	171,657								(21,457)				
S&P 500 Index Option PTPT			Equity/Index	RBC	02/09/2015	02/09/2016	02/09/2016	Expiration	1,099	24,047,715	2046.74	579,059								(72,382)				
Dow Index Option PTPT			Equity/Index	RBC	02/11/2015	02/11/2016	02/11/2016	Expiration	21	3,650,209	17862.14	82,703								(10,338)				
Dow Index Option PTPT			Equity/Index	RBC	02/13/2015	02/12/2016	02/12/2016	Expiration	38	14,720,735	18019.35	323,053								(40,382)				
Dow Index Option MAV			Equity/Index	RBC	02/13/2015	02/13/2016	02/13/2016	Expiration	48	1,992,643	18019.35	40,594								(5,074)				
Dow Index Option MAV			Equity/Index	RBC	02/13/2015	02/14/2016	02/14/2016	Expiration	62	1,110,140	18019.35	25,999								(3,250)				
Dow Index Option MAV			Equity/Index	RBC	02/13/2015	02/15/2016	02/15/2016	Expiration	33	1,647,434	18019.35	31,487								(3,936)				
Dow Index Option PTPT			Equity/Index	RBC	02/13/2015	02/16/2016	02/16/2016	Expiration	78	1,938,734	18019.35	49,079								(6,135)				
Dow Index Option PTPT			Equity/Index	RBC	02/19/2015	02/19/2016	02/19/2016	Expiration	37	3,888,383	17985.77	89,556								(11,194)				
Dow Index Option PTPT			Equity/Index	RBC	02/23/2015	02/23/2016	02/23/2016	Expiration	38	3,063,874	18116.84	70,835								(8,854)				
S&P 500 Index Option PTPT			Equity/Index	RBC	03/03/2015	03/03/2016	03/03/2016	Expiration	412	28,829,738	2107.78	678,382								(141,330)				
S&P 500 Index Option PTPT			Equity/Index	RBC	03/13/2015	03/11/2016	03/11/2016	Expiration	383	27,918,111	2053.4	627,266								(130,680)				
S&P 500 Index Option PTPT			Equity/Index	RBC	03/13/2015	03/14/2016	03/14/2016	Expiration	403	21,560,257	2053.4	482,533								(100,528)				
S&P 500 Index Option PTPT			Equity/Index	RBC	03/13/2015	03/15/2016	03/15/2016	Expiration	274	27,862,867	2053.4	639,567								(133,243)				
S&P 500 Index Option PTPT			Equity/Index	RBC	03/18/2015	03/18/2016	03/18/2016	Expiration	513	32,520,256	2099.5	759,979								(158,329)				
Dow Index Option MAV			Equity/Index	RBC	03/20/2015	03/20/2016	03/20/2016	Expiration	50	2,397,850	18127.65	45,033								(9,382)				
Dow Index Option PTPT			Equity/Index	RBC	03/20/2015	03/21/2016	03/21/2016	Expiration	37	4,479,582	18127.65	101,437								(21,133)				
Dow Index Option PTPT			Equity/Index	RBC	03/20/2015	03/22/2016	03/22/2016	Expiration	74	4,714,912	18127.65	105,955								(22,074)				
S&P 500 Index Option MAV			Equity/Index	RBC	03/26/2014	03/26/2016	03/26/2016	Expiration	67	124,848	1852.56	2,744		4,862						(286)	4,862			
S&P 500 Index Option PTPT			Equity/Index	RBC	03/30/2015	03/30/2016	03/30/2016	Expiration	7,146	27,421,569	2086.24	695,723								(144,942)				
S&P 500 Index Option PTPT			Equity/Index	RBC	04/01/2015	04/01/2016	04/01/2016	Expiration	1,606	35,865,389	2059.69	821,065		224,124						(239,477)	224,124			
S&P 500 Index Option PTPT			Equity/Index	RBC	04/07/2015	04/07/2016	04/07/2016	Expiration	1,234	22,882,310	2076.33	549,157								(160,171)				
S&P 500 Index Option PTPT			Equity/Index	RBC	04/10/2015	04/08/2016	04/08/2016	Expiration	280	22,899,775	2102.06	488,209								(142,394)				
S&P 500 Index Option MAV			Equity/Index	RBC	04/10/2015	04/10/2016	04/10/2016	Expiration	325	7,607,116	2102.06	151,346								(44,142)				
S&P 500 Index Option PTPT			Equity/Index	RBC	04/10/2015	04/11/2016	04/11/2016	Expiration	206	31,473,534	2102.06	677,590								(197,630)				
S&P 500 Index Option PTPT			Equity/Index	RBC	04/10/2015	04/12/2016	04/12/2016	Expiration	722	34,991,207	2102.06	796,395								(232,282)				
Dow Index Option PTPT			Equity/Index	RBC	04/14/2015	04/14/2016	04/14/2016	Expiration	39	6,213,997	18036.7	129,105								(37,656)				
S&P 500 Index Option MAV			Equity/Index	RBC	04/15/2015	04/15/2016	04/15/2016	Expiration	256	18,237,851	2106.63	366,879								(107,007)				
S&P 500 Index Option PTPT			Equity/Index	RBC	04/20/2015	04/20/2016	04/20/2016	Expiration	5,872	28,985,303	2100.4	704,184		27,600						(205,387)	27,600			
Dow Index Option PTPT			Equity/Index	RBC	04/22/2015	04/22/2016	04/22/2016	Expiration	22	5,490,538	18038.27	118,177								(34,468)				
S&P 500 Index Option PTPT			Equity/Index	RBC	04/27/2015	04/27/2016	04/27/2016	Expiration	186	34,065,238	2108.92	824,192								(240,389)				
Dow Index Option PTPT			Equity/Index	RBC	04/29/2015	04/29/2016	04/29/2016	Expiration	34	6,863,230	18035.53	154,305								(45,006)				
S&P 500 Index Option PTPT			Equity/Index	RBC	05/04/2015	05/04/2016	05/04/2016	Expiration	1,329	27,844,025	2114.49	677,409								(254,028)				
Dow Index Option PTPT			Equity/Index	RBC	05/05/2015	05/05/2016	05/05/2016	Expiration	75	5,089,052	17928.2	109,738								(41,152)				
Dow Index Option PTPT			Equity/Index	RBC	05/08/2015	05/06/2016	05/06/2016	Expiration	47	13,050,528	18191.11	274,423								(102,909)				
Dow Index Option MAV			Equity/Index	RBC	05/08/2015	05/08/2016	05/08/2016	Expiration	21	2,180,028	18191.11	40,902								(15,338)				
Dow Index Option PTPT			Equity/Index	RBC	05/08/2015	05/09/2016	05/09/2016	Expiration	63	7,231,496	18191.11	142,521								(53,446)				
Dow Index Option PTPT			Equity/Index	RBC	05/08/2015	05/10/2016	05/10/2016	Expiration	27	2,369,067	18191.11	50,361								(18,885)				
S&P 500 Index Option PTPT			Equity/Index	RBC	05/14/2015	05/13/2016	05/13/2016	Expiration	2,611	67,510,578	2121.1	1,460,268								(547,600)				
S&P 500 Index Option MAV			Equity/Index	RBC	05/15/2015	05/15/2016	05/15/2016	Expiration	224	10,851,845	2122.73	206,963								(77,611)				
S&P 500 Index Option PTPT			Equity/Index	RBC	05/15/2015	05/16/2016	05/16/2016	Expiration	476	25,428,351	2122.73	540,685								(202,757)				
S&P 500 Index Option PTPT			Equity/Index	RBC	05/15/2015	05/17/2016	05/17/2016	Expiration	576	35,522,117	2122.73	828,986								(310,870)				
Dow Index Option PTPT			Equity/Index	RBC	05/19/2015	05/19/2016	05/19/2016	Expiration	83	4,875,550	18312.39	105,557								(39,584)				

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P Digital			Equity/Index	RBC	05/21/2015	05/20/2016	05/20/2016	Expiration	233	29,779,548	2130.82	657,850								(246,694)				
Dow Index Option MAV			Equity/Index	RBC	05/22/2015	05/22/2016	05/22/2016	Expiration	78	2,398,823	18232.02	47,328								(17,748)				
Dow Index Option PTPT			Equity/Index	RBC	05/22/2015	05/23/2016	05/23/2016	Expiration	102	5,066,448	18232.02	110,287								(41,357)				
Dow Index Option PTPT			Equity/Index	RBC	05/22/2015	05/24/2016	05/24/2016	Expiration	22	5,614,731	18232.02	117,097								(43,911)				
Dow Index Option PTPT			Equity/Index	RBC	05/22/2015	05/25/2016	05/25/2016	Expiration	38	4,442,173	18232.02	95,600								(35,850)				
Dow Index Option PTPT			Equity/Index	RBC	05/28/2015	05/27/2016	05/27/2016	Expiration	96	4,020,113	18126.12	101,220								(37,958)				
S&P 500 Index Option MAV			Equity/Index	RBC	05/28/2015	05/28/2016	05/28/2016	Expiration	897	12,540,073	2120.79	251,136								(94,176)				
Dow Index Option PTPT			Equity/Index	RBC	06/02/2015	06/02/2016	06/02/2016	Expiration	29	5,454,969	18011.94	123,377								(56,548)				
S&P Digital			Equity/Index	RBC	06/12/2015	06/10/2016	06/10/2016	Expiration	162	39,221,072	2094.11	862,120		31,125						(395,139)	31,125			
Dow Index Option MAV			Equity/Index	RBC	06/11/2015	06/11/2016	06/11/2016	Expiration	23	1,896,921	18039.37	39,524								(18,115)				
Dow Index Option MAV			Equity/Index	RBC	06/12/2015	06/12/2016	06/12/2016	Expiration	81	3,161,020	17898.84	64,972								(29,779)				
S&P Digital			Equity/Index	RBC	06/12/2015	06/13/2016	06/13/2016	Expiration	199	3,611,248	2094.11	75,552								(34,628)				
Dow Index Option PTPT			Equity/Index	RBC	06/12/2015	06/14/2016	06/14/2016	Expiration	65	3,959,860	17898.84	78,995								(36,206)				
S&P 500 Index Option PTPT			Equity/Index	RBC	06/17/2015	06/17/2016	06/17/2016	Expiration	1,381	40,391,576	2100.44	918,929								(421,176)				
S&P 500 Index Option MAV			Equity/Index	RBC	06/18/2015	06/18/2016	06/18/2016	Expiration	321	12,967,519	2121.24	237,021								(108,635)				
Dow Index Option MAV			Equity/Index	RBC	06/19/2015	06/19/2016	06/19/2016	Expiration	40	2,636,933	18015.95	48,928								(22,425)				
Dow Index Option PTPT			Equity/Index	RBC	06/19/2015	06/20/2016	06/20/2016	Expiration	131	6,241,242	18015.95	134,376								(61,589)				
Dow Index Option PTPT			Equity/Index	RBC	06/19/2015	06/21/2016	06/21/2016	Expiration	31	6,252,005	18015.95	126,156								(57,821)				
S&P 500 Index Option PTPT			Equity/Index	RBC	06/25/2015	06/24/2016	06/24/2016	Expiration	451	38,909,023	2102.31	867,939								(397,805)				
Dow Index Option MAV			Equity/Index	RBC	06/25/2015	06/25/2016	06/25/2016	Expiration	31	1,976,191	17890.36	33,608								(15,404)				
S&P 500 Index Option PTPT			Equity/Index	RBC	06/29/2015	06/29/2016	06/29/2016	Expiration	770	30,288,674	2057.64	711,216		184,362						(325,974)	184,362			
S&P 500 Index Option PTPT			Equity/Index	RBC	06/30/2015	06/30/2016	06/30/2016	Expiration	843	26,636,699	2063.11	661,936		461,566						(303,387)	461,566			
Dow Index Option PTPT			Equity/Index	RBC	07/07/2015	07/07/2016	07/07/2016	Expiration	29	4,862,875	17776.91	114,497		21,029						(62,019)	21,029			
S&P 500 Index Option PTPT			Equity/Index	RBC	07/08/2015	07/08/2016	07/08/2016	Expiration	458	40,534,951	2046.68	933,079		1,271,112						(505,418)	1,271,112			
Dow Index Option PTPT			Equity/Index	RBC	07/13/2015	07/13/2016	07/13/2016	Expiration	29	4,846,767	17977.68	103,716		57,650						(56,180)	57,650			
S&P Digital			Equity/Index	RBC	07/14/2015	07/14/2016	07/14/2016	Expiration	245	37,205,463	2108.95	865,884		886,268						(469,021)	886,268			
Dow Index Option PTPT			Equity/Index	RBC	07/15/2015	07/15/2016	07/15/2016	Expiration	21	11,734,825	18050.17	245,596		190,264						(133,031)	190,264			
Dow Index Option MAV			Equity/Index	RBC	07/17/2015	07/17/2016	07/17/2016	Expiration	24	3,006,948	18086.45	60,460								(32,749)				
Dow Index Option PTPT			Equity/Index	RBC	07/17/2015	07/18/2016	07/18/2016	Expiration	22	4,990,006	18086.45	105,440		80,806						(57,113)	80,806			
Dow Index Option PTPT			Equity/Index	RBC	07/17/2015	07/19/2016	07/19/2016	Expiration	56	2,468,914	18086.45	58,893		64,507						(31,901)	64,507			
S&P Digital			Equity/Index	RBC	07/21/2015	07/21/2016	07/21/2016	Expiration	234	2,311,184	2119.21	27,188		44,027						(14,727)	44,027			
S&P 500 Index Option PTPT			Equity/Index	RBC	07/22/2015	07/22/2016	07/22/2016	Expiration	1,739	35,146,592	2114.15	786,122		973,067						(425,816)	973,067			
S&P 500 Index Option MAV			Equity/Index	RBC	07/23/2014	07/23/2016	07/23/2016	Expiration	143	285,000	1987.01	5,483								(1,485)				
S&P 500 Index Option MAV			Equity/Index	RBC	07/28/2015	07/28/2016	07/28/2016	Expiration	421	13,646,943	2093.25	257,356								(139,401)				
S&P Digital			Equity/Index	RBC	07/31/2015	07/29/2016	07/29/2016	Expiration	175	2,922,057	2103.84	52,566		85,816						(28,473)	85,816			
S&P 500 Index Option MAV			Equity/Index	RBC	07/30/2015	07/30/2016	07/30/2016	Expiration	400	10,211,454	2108.63	190,754								(103,325)				
S&P 500 Index Option MAV			Equity/Index	RBC	07/31/2015	07/31/2016	07/31/2016	Expiration	719	12,175,053	2103.84	224,479								(121,593)				
S&P Digital			Equity/Index	RBC	07/31/2015	08/01/2016	08/01/2016	Expiration	318	10,519,555	2103.84	203,656		15,075						(110,314)	15,075			
S&P 500 Index Option MAV			Equity/Index	RBC	07/31/2015	08/02/2016	08/02/2016	Expiration	492	8,722,764	2103.84	166,297								(90,077)				
S&P 500 Index Option PTPT			Equity/Index	RBC	08/03/2015	08/03/2016	08/03/2016	Expiration	477	32,646,154	2098.04	768,560		994,763						(480,350)	994,763			
S&P 500 Index Option PTPT			Equity/Index	RBC	08/06/2015	08/05/2016	08/05/2016	Expiration	994	26,520,936	2083.56	561,932		975,747						(351,208)	975,747			
Dow Index Option MAV			Equity/Index	RBC	08/07/2015	08/07/2016	08/07/2016	Expiration	58	1,505,695	17373.38	30,950								(19,344)				
Dow Index Option PTPT			Equity/Index	RBC	08/07/2015	08/08/2016	08/08/2016	Expiration	27	4,390,229	17373.38	89,548		104,630						(55,968)	104,630			
Dow Index Option PTPT			Equity/Index	RBC	08/07/2015	08/09/2016	08/09/2016	Expiration	63	4,913,526	17373.38	105,673		102,555						(66,046)	102,555			
S&P 500 Index Option PTPT			Equity/Index	RBC	08/11/2015	08/11/2016	08/11/2016	Expiration	1,057	35,542,373	2084.07	806,496		1,438,702						(504,060)	1,438,702			
S&P 500 Index Option PTPT			Equity/Index	RBC	08/13/2015	08/12/2016	08/12/2016	Expiration	1,336	64,457,406	2083.39	1,466,409		2,491,225						(916,506)	2,491,225			
Dow Index Option MAV			Equity/Index	RBC	08/13/2015	08/13/2016	08/13/2016	Expiration	50	1,813,440	17408.25	36,329								(22,706)				
S&P Digital			Equity/Index	RBC	08/18/2015	08/18/2016	08/18/2016	Expiration	474	40,656,412	2096.92	861,039		1,384,133						(538,150)	1,384,133			
Dow Index Option PTPT			Equity/Index	RBC	08/19/2015	08/19/2016	08/19/2016	Expiration	104	7,355,721	17348.73	152,422		170,644						(95,264)	170,644			
S&P 500 Index Option PTPT			Equity/Index	RBC	08/25/2015	08/25/2016	08/25/2016	Expiration	1,770	28,494,787	1867.61	689,732		1,371,564						(431,083)	1,371,564			
S&P Digital			Equity/Index	RBC	08/26/2015	08/26/2016	08/26/2016	Expiration	199	61,831,444	1940.51	1,452,864		2,662,709						(908,040)	2,662,709			
Dow Index Option MAV			Equity/Index	RBC	08/28/2015	08/28/2016	08/28/2016	Expiration	45	2,657,398	16643.01	60,663		114,333						(37,914)	114,333			
S&P Digital			Equity/Index	RBC	08/28/2015	08/29/2016	08/29/2016	Expiration	209	26,629,714	1988.87	589,971		1,099,160						(368,732)	1,099,160			
S&P 500 Index Option PTPT			Equity/Index	RBC	08/28/2015	08/30/2016	08/30/2016	Expiration	1,768	29,144,697	1988.87	666,741		1,218,594						(416,713)	1,218,594			
S&P Digital			Equity/Index	RBC	09/01/2015	09/01/2016	09/01/2016	Expiration	407	1,922,907	1913.85	22,718		37,650						(16,092)	37,650			
S&P Digital			Equity/Index	RBC	09/02/2015	09/02/2016	09/02/2016	Expiration	175	36,136,937	1948.86	873,288		1,598,606						(618,579)	1,598,606			
Dow Index Option MAV			Equity/Index	RBC	09/03/2015	09/03/2016	09/03/2016	Expiration	32	1,848,868	16374.76	43,521		86,634						(30,827)	86,634			
S&P Digital			Equity/Index	RBC	09/08/2015	09/08/2016	09/08/2016	Expiration	270	7,553,444	1969.41	161,884		304,839						(114,668)	304,839			
Dow Index Option PTPT			Equity/Index	RBC	09/09/2015	09/09/2016	09/09/2016	Expiration	15	6,090,190	16253.57	137,150		256,276						(97,148)	256,276			
S&P 500 Index Option PTPT			Equity/Index	RBC	09/14/2015	09/14/2016	09/14/2016	Expiration	627	31,363,292	1953.03	735,900		1,322,795						(521,263)	1,322,795			
S&P Digital			Equity/Index	RBC	09/15/2015	09/15/2016	09/15/2016	Expiration	196	36,313,241	1978.09	847,855		1,510,008						(600,564)	1,510,008			
S&P 500 Index Option PTPT			Equity/Index	RBC	09/17/2015	09/16/2016	09/16/2016	Expiration	966	58,043,036	1990.2	1,257,825		2,284,375						(890,960)	2,284,375			
Dow Index Option MAV			Equity/Index	RBC	09/17/2015	09/17/2016	09/17/2016	Expiration	38	1,720,474	16674.74	37,598		76,763						(26,632)	76,763			
S&P 500 Index Option PTPT			Equity/Index	RBC	09/18/2015	09/19/2016	09/19/2016	Expiration	3,030	20,062,243	1958.03	427,480		803,580						(302,798)	803,580			
S&P 500 Index Option PTPT			Equity/Index	RBC	09/18/2015	09/20/2016	09/20/2016	Expiration	498	31,652,012	1958.03	710,868		1,325,543						(503,532)	1,325,543			
Dow Index Option PTPT			Equity/Index	RBC	09/21/2015	09/21/2016	09/21/2016	Expiration	77	3,265,889	16510.19	76,534		153,345						(54,212)	153,345			
S&P Digital			Equity/Index	RBC	09/22/2015	09/22/2016	09/22/2016	Expiration	741	8,189,817	1942.74	159,512		299,892						(112,988)	299,892			
S&P Digital			Equity/Index	RBC	09/25/2015	09/23/2016	09/23/2016	Expiration	449	5,264,763	1931.34	68,526		114,829						(48,539)	114,829			
S&P Digital			Equity/Index	RBC	09/25/2015	09/26/2016	09/26/2016	Expiration	221	1,039,983	1931.34	14,828		24,931						(10,504)	24,931			
S&P Digital			Equity/Index	RBC	09/29/2015	09/29/2016	09/29/2016	Expiration	481	7,690,188	1884.09	142,908		261,768						(101,227)	261,768			
S&P Digital			Equity/Index	RBC	10/02/2015	09/30/2016	09/30/2016	Expiration	477	28,196,088	1951.36	619,283		1,145,311						(488,440)	1,145,311			
Dow Index Option MAV			Equity/Index	RBC	10/02/2015	10/02/2016	10/02/2016	Expiration	26	2,480,386	16472.37	50,984		103,883						(40,362)	103,883			
S&P 500 Index Option PTPT			Equity/Index	RBC	10/02/2015	10/03/2016	10/03/2016	Expiration	276	26,758,717	1951.36	576,599		1,114,540						(456,474)	1,114,540			
S&P 500 Index Option PTPT			Equity/Index	RBC	10/02/2015	10/04/2016	10/04/2016	Expiration	454	29,569,569	1951.36	664,788		1,262,616						(526,291)	1,262,616			

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P Digital			Equity/Index,	RBC	10/07/2015	10/07/2016	10/07/2016	Expiration	319	3,200,132	1995.83	44,828		75,301						(35,489)	75,301			
S&P Digital			Equity/Index,	RBC	10/12/2015	10/12/2016	10/12/2016	Expiration	269	33,409,411	2017.46	749,939		1,334,307						(593,702)	1,334,307			
S&P Digital			Equity/Index,	RBC	10/13/2015	10/13/2016	10/13/2016	Expiration	540	27,881,644	2003.69	619,548		1,100,008						(490,475)	1,100,008			
S&P Digital			Equity/Index,	RBC	10/16/2015	10/14/2016	10/14/2016	Expiration	407	12,239,638	2033.11	239,458		416,635						(189,571)	416,635			
Dow Index Option MAV			Equity/Index,	RBC	10/15/2015	10/15/2016	10/15/2016	Expiration	32	2,510,808	17141.75	49,847		50,107						(39,462)	50,107			
S&P Digital			Equity/Index,	RBC	10/16/2015	10/17/2016	10/17/2016	Expiration	259	526,126	2033.11	7,108		11,838						(5,627)	11,838			
Dow Index Option PTPT			Equity/Index,	RBC	10/19/2015	10/19/2016	10/19/2016	Expiration	26	5,377,573	17230.54	110,330		171,625						(87,345)	171,625			
S&P Digital			Equity/Index,	RBC	10/21/2015	10/21/2016	10/21/2016	Expiration	385	29,374,904	2018.94	606,831		984,316						(480,408)	984,316			
S&P 500 Index Option MAV			Equity/Index,	RBC	10/23/2015	10/23/2016	10/23/2016	Expiration	271	13,098,434	2075.15	253,331		16,074						(200,554)	16,074			
S&P 500 Index Option MAV			Equity/Index,	RBC	10/23/2015	10/24/2016	10/24/2016	Expiration	1,472	9,401,538	2075.15	184,437								(146,012)				
S&P 500 Index Option MAV			Equity/Index,	RBC	10/23/2015	10/25/2016	10/25/2016	Expiration	476	15,368,040	2075.15	315,317								(249,626)				
S&P Digital			Equity/Index,	RBC	10/28/2015	10/28/2016	10/28/2016	Expiration	129	13,667,237	2090.35	269,630		209,495						(213,457)	209,495			
Dow Index Option MAV			Equity/Index,	RBC	10/29/2015	10/29/2016	10/29/2016	Expiration	82	2,271,241	17755.8	46,999								(37,207)				
Dow Index Option PTPT			Equity/Index,	RBC	11/02/2015	11/02/2016	11/02/2016	Expiration	27	5,191,609	17828.76	116,174		16,086						(101,652)	16,086			
S&P Digital			Equity/Index,	RBC	11/06/2015	11/04/2016	11/04/2016	Expiration	232	24,311,357	2099.2	463,674								(405,714)				
Dow Index Option MAV			Equity/Index,	RBC	11/06/2015	11/06/2016	11/06/2016	Expiration	83	3,142,379	17910.33	59,558								(52,113)				
S&P Digital			Equity/Index,	RBC	11/06/2015	11/07/2016	11/07/2016	Expiration	326	5,724,169	2099.2	120,761		81,906						(105,666)	81,906			
Dow Index Option PTPT			Equity/Index,	RBC	11/06/2015	11/08/2016	11/08/2016	Expiration	107	5,657,976	17910.33	121,306		81,400						(106,143)	81,400			
S&P Digital			Equity/Index,	RBC	11/10/2015	11/10/2016	11/10/2016	Expiration	457	2,065,582	2081.72	24,921		40,306						(21,806)	40,306			
S&P Digital			Equity/Index,	RBC	11/11/2015	11/11/2016	11/11/2016	Expiration	83	8,456,816	2075	170,044		173,136						(148,789)	173,136			
S&P Digital			Equity/Index,	RBC	11/16/2015	11/16/2016	11/16/2016	Expiration	220	2,061,098	2053.19	24,002		39,109						(21,002)	39,109			
Dow Index Option PTPT			Equity/Index,	RBC	11/17/2015	11/17/2016	11/17/2016	Expiration	124	6,304,892	17489.5	137,500		167,249						(120,312)	167,249			
S&P Digital			Equity/Index,	RBC	11/18/2015	11/18/2016	11/18/2016	Expiration	285	63,707,208	2083.58	1,598,773		2,417,650						(1,398,926)	2,417,650			
S&P Digital			Equity/Index,	RBC	11/23/2015	11/23/2016	11/23/2016	Expiration	503	5,074,884	2086.59	109,241		113,714						(95,586)	113,714			
S&P 500 Index Option MAV			Equity/Index,	RBC	11/24/2015	11/24/2016	11/24/2016	Expiration	1,161	13,562,169	2089.14	275,492								(241,055)				
S&P Digital			Equity/Index,	RBC	11/25/2015	11/25/2016	11/25/2016	Expiration	268	3,848,442	2088.87	56,114		91,030						(49,100)	91,030			
S&P 500 Index Option MAV			Equity/Index,	RBC	11/27/2015	11/27/2016	11/27/2016	Expiration	831	7,105,080	2090.11	154,412								(135,110)				
S&P 500 Index Option MAV			Equity/Index,	RBC	11/27/2015	11/28/2016	11/28/2016	Expiration	196	4,896,597	2090.11	115,980								(101,482)				
S&P 500 Index Option MAV			Equity/Index,	RBC	11/27/2015	11/29/2016	11/29/2016	Expiration	840	8,578,114	2090.11	182,508								(159,695)				
Dow Index Option PTPT			Equity/Index,	RBC	12/01/2015	12/01/2016	12/01/2016	Expiration	125	6,111,608	17888.35	132,134		126,505						(126,629)	126,505			
S&P Digital			Equity/Index,	RBC	12/04/2015	12/02/2016	12/02/2016	Expiration	251	46,425,301	2091.69	1,033,496		1,654,064						(990,433)	1,654,064			
Dow Index Option MAV			Equity/Index,	RBC	12/04/2015	12/04/2016	12/04/2016	Expiration	80	3,491,378	17847.63	66,295								(63,532)				
Dow Index Option PTPT			Equity/Index,	RBC	12/04/2015	12/05/2016	12/05/2016	Expiration	73	3,392,595	17847.63	75,821		101,696						(72,662)	101,696			
Dow Index Option PTPT			Equity/Index,	RBC	12/04/2015	12/06/2016	12/06/2016	Expiration	114	5,313,741	17847.63	121,586		115,219						(116,520)	115,219			
S&P Digital			Equity/Index,	RBC	12/08/2015	12/08/2016	12/08/2016	Expiration	208	3,536,126	2063.59	43,576		70,328						(41,760)	70,328			
S&P Digital			Equity/Index,	RBC	12/11/2015	12/09/2016	12/09/2016	Expiration	249	31,322,431	2012.37	703,416		1,298,144						(674,107)	1,298,144			
Dow Index Option MAV			Equity/Index,	RBC	12/10/2015	12/10/2016	12/10/2016	Expiration	70	2,225,852	17574.75	45,544		35,373						(43,646)	35,373			
S&P Digital			Equity/Index,	RBC	12/11/2015	12/12/2016	12/12/2016	Expiration	314	22,362,506	2012.37	461,973		859,704						(442,724)	859,704			
S&P 500 Index Option PTPT			Equity/Index,	RBC	12/11/2015	12/13/2016	12/13/2016	Expiration	469	27,260,763	2012.37	611,169		1,139,106						(585,703)	1,139,106			
S&P 500 Index Option PTPT			Equity/Index,	RBC	12/15/2015	12/15/2016	12/15/2016	Expiration	1,761	37,936,560	2043.41	964,178		1,754,932						(924,004)	1,754,932			
S&P Digital			Equity/Index,	RBC	12/18/2015	12/16/2016	12/16/2016	Expiration	720	84,751,143	2005.55	1,916,625		3,275,655						(1,836,766)	3,275,655			
Dow Index Option MAV			Equity/Index,	RBC	12/17/2015	12/17/2016	12/17/2016	Expiration	57	1,733,994	17495.84	37,740		42,318						(36,168)	42,318			
S&P Digital			Equity/Index,	RBC	12/18/2015	12/20/2016	12/20/2016	Expiration	438	878,061	2005.55	12,038		19,756						(11,537)	19,756			
S&P Digital			Equity/Index,	RBC	12/22/2015	12/22/2016	12/22/2016	Expiration	256	49,758,644	2038.97	1,215,393		2,195,581						(1,164,752)	2,195,581			
S&P Digital			Equity/Index,	RBC	12/24/2015	12/23/2016	12/23/2016	Expiration	452	73,007,237	2060.99	1,618,354		2,885,142						(1,550,922)	2,885,142			
S&P 500 Index Option PTPT			Equity/Index,	RBC	12/24/2015	12/27/2016	12/27/2016	Expiration	379	24,493,180	2060.99	545,902		1,007,416						(523,156)	1,007,416			
Dow Index Option PTPT			Equity/Index,	RBC	12/28/2015	12/28/2016	12/28/2016	Expiration	152	6,058,558	17528.27	139,503		216,422						(133,690)	216,422			
S&P 500 Index Option MAV			Equity/Index,	RBC	12/29/2015	12/29/2016	12/29/2016	Expiration	500	19,359,030	2078.36	396,313		326,649						(379,800)	326,649			
S&P Digital			Equity/Index,	RBC	12/31/2015	12/30/2016	12/30/2016	Expiration	512	61,956,462	2043.94	1,392,283		2,465,544						(1,334,271)	2,465,544			
Dow Index Option MAV			Equity/Index,	RBC	12/31/2015	12/31/2016	12/31/2016	Expiration	92	1,603,928	17425.03	39,713		55,445						(38,059)	55,445			
Dow Index Option PTPT			Equity/Index,	SUN	01/05/2015	01/05/2016	01/05/2016	Expiration	71	3,457,958	17501.65	80,927		4,615						(3,372)	4,615			
S&P 500 Index Option PTPT			Equity/Index,	SUN	01/07/2015	01/07/2016	01/07/2016	Expiration	2,356	27,638,467	2025.9	628,969								(26,207)				
Dow Index Option PTPT			Equity/Index,	SUN	01/09/2015	01/08/2016	01/08/2016	Expiration	24	4,134,700	17737.37	83,830								(3,493)				
Dow Index Option MAV			Equity/Index,	SUN	01/09/2015	01/09/2016	01/09/2016	Expiration	29	1,785,869	17737.37	31,963								(1,332)				
Dow Index Option MAV			Equity/Index,	SUN	01/09/2015	01/10/2016	01/10/2016	Expiration	25	1,762,462	17737.37	36,659								(1,527)				
Dow Index Option PTPT			Equity/Index,	SUN	01/09/2015	01/11/2016	01/11/2016	Expiration	32	4,809,485	17737.37	117,143								(4,881)				
Dow Index Option PTPT			Equity/Index,	SUN	01/13/2015	01/13/2016	01/13/2016	Expiration	54	5,460,165	17613.68	119,856								(4,994)				
Dow Index Option PTPT			Equity/Index,	SUN	01/16/2015	01/15/2016	01/15/2016	Expiration	156	10,943,590	17511.57	252,563								(10,523)				
Dow Index Option MAV			Equity/Index,	SUN	01/16/2015	01/16/2016	01/16/2016	Expiration	83	1,455,436	17511.57	36,095		6,334						(1,504)	6,334			
Dow Index Option MAV			Equity/Index,	SUN	01/16/2015	01/17/2016	01/17/2016	Expiration	87	1,526,229	17511.57	25,641		2,094						(1,068)	2,094			
Dow Index Option MAV			Equity/Index,	SUN	01/16/2015	01/18/2016	01/18/2016	Expiration	56	1,801,292	17511.57	42,317		2,232						(1,763)	2,232			
Dow Index Option PTPT			Equity/Index,	SUN	01/16/2015	01/19/2016	01/19/2016	Expiration	36	3,387,162	17511.57	82,978								(3,457)				
Dow Index Option PTPT			Equity/Index,	SUN	01/23/2015	01/22/2016	01/22/2016	Expiration	31	6,169,244	17672.6	133,212								(5,550)				
Dow Index Option MAV			Equity/Index,	SUN	01/23/2015	01/23/2016	01/23/2016	Expiration	43	2,778,159	17672.6	50,106								(2,088)				
Dow Index Option MAV			Equity/Index,	SUN	01/23/2015	01/24/2016	01/24/2016	Expiration	33	1,282,543	17672.6	26,036								(1,085)				
Dow Index Option PTPT			Equity/Index,	SUN	01/23/2015	01/25/2016	01/25/2016	Expiration	37	3,856,273	17672.6	90,890								(3,787)				
Dow Index Option PTPT			Equity/Index,	SUN	01/27/2015	01/27/2016	01/27/2016	Expiration	88	3,871,985	17387.21	84,371		4,240						(3,515)	4,240			
Dow Index Option PTPT			Equity/Index,	SUN	01/28/2015	01/28/2016	01/28/2016	Expiration	39	5,833,007	17191.37	129,130		32,954						(5,380)	32,954			
S&P 500 Index Option MAV			Equity/Index,	SUN	01/29/2015	01/29/2016	01/29/2016	Expiration	1,080	7,407,918	2021.25	158,325		105,152						(6,597)	105,152			
S&P 500 Index Option MAV			Equity/Index,	SUN	01/30/2015	01/30/2016	01/30/2016	Expiration	339	7,826,554	1994.99	158,002		209,786						(6,583)	209,786			
S&P 500 Index Option MAV			Equity/Index,	SUN	01/30/2015	01/31/2016	01/31/2016	Expiration	206	10,035,690	1994.99	203,501		262,867						(8,479)	262,867			
S&P 500 Index Option MAV			Equity/Index,	SUN	01/30/2015	02/01/2016	02/01/2016	Expiration	301	9,665,645	1994.99	205,588		252,508						(8,566)	252,508			
Dow Index Option PTPT			Equity/Index,	SUN	02/04/2015	02/04/2016	02/04/2016	Expiration	31	3,598,510	17673.02	76,403								(9,550)				
Dow Index Option PTPT			Equity/Index,	SUN	02/05/2015	02/05/2016	02/05/2016	Expiration	31	10,344,185	17884.88	238,370								(29,796)				

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Dow Index Option MAV			Equity/Index	SUN	02/06/2015	02/06/2016	02/06/2016	Expiration	56	1,426,685	17824.29	31,060								(3,883)				
Dow Index Option MAV			Equity/Index	SUN	02/06/2015	02/07/2016	02/07/2016	Expiration	48	1,374,838	17824.29	26,765								(3,346)				
Dow Index Option PTPT			Equity/Index	SUN	02/06/2015	02/08/2016	02/08/2016	Expiration	27	5,081,766	17824.29	107,476								(13,435)				
Dow Index Option PTPT			Equity/Index	SUN	02/10/2015	02/10/2016	02/10/2016	Expiration	24	3,674,505	17868.76	82,728								(10,341)				
S&P 500 Index Option PTPT			Equity/Index	SUN	02/19/2015	02/19/2016	02/19/2016	Expiration	278	20,122,453	2097.45	411,639								(51,455)				
S&P 500 Index Option MAV			Equity/Index	SUN	02/25/2015	02/25/2016	02/25/2016	Expiration	82	18,206,764	2113.86	360,987								(45,123)				
S&P 500 Index Option PTPT			Equity/Index	SUN	02/27/2015	02/26/2016	02/26/2016	Expiration	2,511	54,551,945	2104.5	1,232,184								(154,023)				
Dow Index Option MAV			Equity/Index	SUN	02/27/2015	02/27/2016	02/27/2016	Expiration	42	1,907,136	18132.7	38,415								(4,802)				
Dow Index Option MAV			Equity/Index	SUN	02/27/2015	02/28/2016	02/28/2016	Expiration	19	3,048,085	18132.7	60,452								(7,557)				
S&P 500 Index Option PTPT			Equity/Index	SUN	02/27/2015	03/01/2016	03/01/2016	Expiration	294	28,009,190	2104.5	605,624								(75,703)				
S&P 500 Index Option MAV			Equity/Index	SUN	03/02/2015	03/02/2016	03/02/2016	Expiration	1,211	13,872,709	2117.39	298,554								(62,199)				
Dow Index Option PTPT			Equity/Index	SUN	03/06/2015	03/04/2016	03/04/2016	Expiration	45	2,980,723	17856.78	68,660								(14,304)				
Dow Index Option MAV			Equity/Index	SUN	03/06/2015	03/06/2016	03/06/2016	Expiration	53	2,349,499	17856.78	44,429								(9,256)				
Dow Index Option PTPT			Equity/Index	SUN	03/06/2015	03/07/2016	03/07/2016	Expiration	46	4,552,331	17856.78	101,544								(21,155)				
Dow Index Option PTPT			Equity/Index	SUN	03/06/2015	03/08/2016	03/08/2016	Expiration	52	3,930,699	17856.78	84,464								(17,597)				
Dow Index Option PTPT			Equity/Index	SUN	03/10/2015	03/10/2016	03/10/2016	Expiration	84	6,972,408	17662.94	161,035								(33,549)				
Dow Index Option PTPT			Equity/Index	SUN	03/12/2015	03/11/2016	03/11/2016	Expiration	102	9,758,071	17895.22	231,826								(48,297)				
Dow Index Option MAV			Equity/Index	SUN	03/12/2015	03/12/2016	03/12/2016	Expiration	73	2,947,517	17895.22	57,481								(11,975)				
Dow Index Option PTPT			Equity/Index	SUN	03/17/2015	03/17/2016	03/17/2016	Expiration	94	6,233,478	17849.08	145,671								(30,348)				
Dow Index Option PTPT			Equity/Index	SUN	03/23/2015	03/23/2016	03/23/2016	Expiration	95	3,284,086	18116.04	76,915								(16,024)				
Dow Index Option PTPT			Equity/Index	SUN	03/27/2015	03/24/2016	03/24/2016	Expiration	86	13,497,594	17712.66	303,426								(63,214)				
Dow Index Option MAV			Equity/Index	SUN	03/26/2015	03/26/2016	03/26/2016	Expiration	34	2,170,804	17678.23	41,092								(8,561)				
Dow Index Option MAV			Equity/Index	SUN	03/27/2015	03/27/2016	03/27/2016	Expiration	60	2,254,319	17712.66	44,702								(9,313)				
Dow Index Option PTPT			Equity/Index	SUN	03/27/2015	03/28/2016	03/28/2016	Expiration	45	6,366,147	17712.66	137,715								(28,691)				
Dow Index Option PTPT			Equity/Index	SUN	03/27/2015	03/29/2016	03/29/2016	Expiration	133	4,170,547	17712.66	102,804								(21,417)				
Dow Index Option PTPT			Equity/Index	SUN	03/31/2015	03/31/2016	03/31/2016	Expiration	42	4,850,610	17776.12	110,826								(23,089)				
Dow Index Option PTPT			Equity/Index	SUN	04/02/2015	04/01/2016	04/01/2016	Expiration	24	13,442,354	17763.24	309,557		30,740						(90,287)	30,740			
Dow Index Option MAV			Equity/Index	SUN	04/02/2015	04/02/2016	04/02/2016	Expiration	64	1,887,324	17763.24	35,777								(10,435)				
Dow Index Option MAV			Equity/Index	SUN	04/02/2015	04/03/2016	04/03/2016	Expiration	37	1,863,193	17763.24	41,268								(12,036)				
Dow Index Option PTPT			Equity/Index	SUN	04/02/2015	04/04/2016	04/04/2016	Expiration	31	6,287,945	17763.24	143,730								(41,921)				
Dow Index Option PTPT			Equity/Index	SUN	04/02/2015	04/05/2016	04/05/2016	Expiration	39	4,355,003	17763.24	108,859								(31,751)				
Dow Index Option PTPT			Equity/Index	SUN	04/09/2015	04/08/2016	04/08/2016	Expiration	45	4,215,119	17958.73	90,996								(26,540)				
Dow Index Option MAV			Equity/Index	SUN	04/09/2015	04/09/2016	04/09/2016	Expiration	24	1,801,693	17958.73	31,605								(9,218)				
S&P 500 Index Option PTPT			Equity/Index	SUN	04/13/2015	04/13/2016	04/13/2016	Expiration	577	35,773,605	2092.43	889,923								(259,561)				
S&P 500 Index Option PTPT			Equity/Index	SUN	04/17/2015	04/15/2016	04/15/2016	Expiration	197	31,397,365	2081.18	713,008		13,866						(207,961)	13,866			
Dow Index Option MAV			Equity/Index	SUN	04/17/2015	04/17/2016	04/17/2016	Expiration	61	3,654,883	17826.3	66,426								(19,374)				
S&P 500 Index Option PTPT			Equity/Index	SUN	04/17/2015	04/18/2016	04/18/2016	Expiration	757	24,829,806	2081.18	563,330		164,281						(164,305)	164,281			
S&P 500 Index Option PTPT			Equity/Index	SUN	04/17/2015	04/19/2016	04/19/2016	Expiration	662	30,689,598	2081.18	711,749		285,938						(207,593)	285,938			
Dow Index Option PTPT			Equity/Index	SUN	04/21/2015	04/21/2016	04/21/2016	Expiration	51	7,172,413	17949.59	141,434		8,113						(41,252)	8,113			
Dow Index Option PTPT			Equity/Index	SUN	04/24/2015	04/22/2016	04/22/2016	Expiration	27	7,974,224	18080.14	175,848								(51,289)				
Dow Index Option MAV			Equity/Index	SUN	04/23/2015	04/23/2016	04/23/2016	Expiration	32	1,699,700	18058.69	29,920								(8,727)				
Dow Index Option MAV			Equity/Index	SUN	04/24/2015	04/24/2016	04/24/2016	Expiration	21	3,584,789	18080.14	64,950								(18,944)				
Dow Index Option PTPT			Equity/Index	SUN	04/24/2015	04/25/2016	04/25/2016	Expiration	27	6,145,082	18080.14	124,636								(36,352)				
Dow Index Option PTPT			Equity/Index	SUN	04/24/2015	04/26/2016	04/26/2016	Expiration	36	4,486,643	18080.14	100,438								(29,294)				
Dow Index Option PTPT			Equity/Index	SUN	05/01/2015	04/29/2016	04/29/2016	Expiration	60	4,226,063	18024.06	97,116								(36,418)				
Dow Index Option MAV			Equity/Index	SUN	05/01/2015	05/01/2016	05/01/2016	Expiration	40	2,181,583	18024.06	45,006								(16,877)				
Dow Index Option PTPT			Equity/Index	SUN	05/01/2015	05/02/2016	05/02/2016	Expiration	87	4,605,599	18024.06	98,241								(36,841)				
Dow Index Option PTPT			Equity/Index	SUN	05/01/2015	05/03/2016	05/03/2016	Expiration	40	5,325,513	18024.06	109,899								(41,212)				
Dow Index Option PTPT			Equity/Index	SUN	05/04/2015	05/04/2016	05/04/2016	Expiration	35	5,483,174	18070.4	130,174								(48,815)				
Dow Index Option PTPT			Equity/Index	SUN	05/11/2015	05/11/2016	05/11/2016	Expiration	68	6,172,076	18105.17	133,453								(50,045)				
S&P 500 Index Option PTPT			Equity/Index	SUN	10/23/2015	10/21/2016	10/21/2016	Expiration	499	39,152,977	2075.15	849,535		1,166,515						(672,549)	1,166,515			
Dow Index Option MAV			Equity/Index	SUN	10/22/2015	10/22/2016	10/22/2016	Expiration	51	1,678,201	17489.16	34,168		20,725						(27,049)	20,725			
Dow Index Option MAV			Equity/Index	SUN	10/23/2015	10/23/2016	10/23/2016	Expiration	22	3,292,893	17646.7	64,608		10,820						(51,148)	10,820			
S&P 500 Index Option PTPT			Equity/Index	SUN	10/23/2015	10/24/2016	10/24/2016	Expiration	565	26,243,140	2075.15	546,438		766,513						(432,596)	766,513			
S&P 500 Index Option PTPT			Equity/Index	SUN	10/23/2015	10/25/2016	10/25/2016	Expiration	669	41,820,025	2075.15	921,391		1,181,125						(729,434)	1,181,125			
S&P 500 Index Option PTPT			Equity/Index	SUN	10/27/2015	10/27/2016	10/27/2016	Expiration	4,745	43,442,715	2065.89	1,052,684		1,284,165						(833,375)	1,284,165			
S&P 500 Index Option PTPT			Equity/Index	SUN	10/30/2015	10/28/2016	10/28/2016	Expiration	440	28,676,835	2079.36	662,327		637,967						(524,342)	637,967			
Dow Index Option MAV			Equity/Index	SUN	10/30/2015	10/30/2016	10/30/2016	Expiration	96	3,490,845	17663.54	66,130		16,362						(52,353)	16,362			
S&P 500 Index Option PTPT			Equity/Index	SUN	10/30/2015	10/31/2016	10/31/2016	Expiration	773	26,911,524	2079.36	565,804		567,297						(447,928)	567,297			
S&P 500 Index Option PTPT			Equity/Index	SUN	10/30/2015	11/01/2016	11/01/2016	Expiration	1,964	33,625,576	2079.36	777,002		508,925						(615,127)	508,925			
S&P 500 Index Option PTPT			Equity/Index	SUN	11/06/2015	11/04/2016	11/04/2016	Expiration	685	67,188,581	2099.2	1,552,117		5,701						(1,358,103)	5,701			
Dow Index Option MAV			Equity/Index	SUN	11/05/2015	11/05/2016	11/05/2016	Expiration	57	2,066,098	17863.43	42,768								(37,422)				
S&P 500 Index Option PTPT			Equity/Index	SUN	11/06/2015	11/07/2016	11/07/2016	Expiration	289	18,551,263	2099.2	420,249		276,284						(367,718)	276,284			
S&P 500 Index Option PTPT			Equity/Index	SUN	11/06/2015	11/08/2016	11/08/2016	Expiration	1,653	24,010,005	2099.2	518,380		441,651						(453,582)	441,651			
Dow Index Option PTPT			Equity/Index	SUN	11/10/2015	11/10/2016	11/10/2016	Expiration	312	6,314,917	17758.21	138,848		133,638						(121,492)	133,638			
Dow Index Option PTPT			Equity/Index	SUN	11/13/2015	11/11/2016	11/11/2016	Expiration	23	2,405,129	17245.24	56,287		107,221						(49,251)	107,221			
Dow Index Option MAV			Equity/Index	SUN	11/13/2015	11/13/2016	11/13/2016	Expiration	89	2,170,331	17245.24	46,764		50,329						(40,918)	50,329			
Dow Index Option PTPT			Equity/Index	SUN	11/13/2015	11/14/2016	11/14/2016	Expiration	60	4,438,089	17245.24	93,849		143,995						(82,118)	143,995			
Dow Index Option PTPT			Equity/Index	SUN	11/13/2015	11/15/2016	11/15/2016	Expiration	24	4,620,255	17245.24	105,954		170,027						(92,710)	170,027			
S&P 500 Index Option PTPT			Equity/Index	SUN	11/20/2015	11/18/2016	11/18/2016	Expiration	228	37,005,277	2089.17	887,046		1,252,010						(776,165)	1,252,010			
Dow Index Option MAV			Equity/Index	SUN	11/19/2015	11/19/2016	11/19/2016	Expiration	87	2,236,736	17732.75	50,264								(43,981)				
S&P 500 Index Option PTPT			Equity/Index	SUN	11/20/2015	11/21/2016	11/21/2016	Expiration	661	17,523,343	2089.17	423,271		683,469						(370,362)	683,469			
S&P 500 Index Option PTPT			Equity/Index	SUN	11/20/2015	11/22/2016	11/22/2016	Expiration	332	19,612,174	2089.17	442,821		785,652						(387,469)	785,652			
Dow Index Option PTPT			Equity/Index	SUN	11/24/2015	11/23/2016	11/23/2016	Expiration	90	2,645,813	17812.19	55,906		102,033						(48,917)	102,033			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Dow Index Option MAV			Equity/Index	SUN	11/24/2015	11/24/2016	11/24/2016	Expiration	70	2,060,423	17812.19	41,378								(36,206)				
Dow Index Option PTPT			Equity/Index	SUN	11/27/2015	11/25/2016	11/25/2016	Expiration	54	9,354,036	17798.49	205,627		278,385						(179,924)	278,385			
Dow Index Option MAV			Equity/Index	SUN	11/25/2015	11/26/2016	11/26/2016	Expiration	25	1,162,022	17813.39	25,020								(21,893)				
Dow Index Option MAV			Equity/Index	SUN	11/27/2015	11/27/2016	11/27/2016	Expiration	58	1,472,380	17798.49	32,451								(28,394)				
Dow Index Option PTPT			Equity/Index	SUN	11/27/2015	11/28/2016	11/28/2016	Expiration	88	3,340,769	17798.49	84,651		95,802						(74,070)	95,802			
Dow Index Option PTPT			Equity/Index	SUN	11/27/2015	11/29/2016	11/29/2016	Expiration	55	3,795,644	17798.49	78,631		84,681						(68,802)	84,681			
S&P 500 Index Option PTPT			Equity/Index	SUN	12/02/2015	12/02/2016	12/02/2016	Expiration	1,309	34,462,494	2079.51	837,254		1,339,107						(802,368)	1,339,107			
S&P 500 Index Option PTPT			Equity/Index	SUN	12/07/2015	12/07/2016	12/07/2016	Expiration	763	35,657,148	2077.07	834,634		1,424,357						(799,857)	1,424,357			
Dow Index Option PTPT			Equity/Index	SUN	12/11/2015	12/09/2016	12/09/2016	Expiration	73	3,420,569	17265.21	68,112		120,242						(65,274)	120,242			
Dow Index Option MAV			Equity/Index	SUN	12/11/2015	12/11/2016	12/11/2016	Expiration	61	3,058,178	17265.21	57,992		91,351						(55,576)	91,351			
Dow Index Option PTPT			Equity/Index	SUN	12/11/2015	12/12/2016	12/12/2016	Expiration	119	7,328,710	17265.21	158,143		272,566						(151,554)	272,566			
Dow Index Option PTPT			Equity/Index	SUN	12/11/2015	12/13/2016	12/13/2016	Expiration	135	5,160,204	17265.21	121,344		202,210						(116,288)	202,210			
S&P 500 Index Option PTPT			Equity/Index	SUN	12/18/2015	12/16/2016	12/16/2016	Expiration	1,177	35,279,703	2005.55	839,101		1,579,738						(804,138)	1,579,738			
Dow Index Option MAV			Equity/Index	SUN	12/18/2015	12/18/2016	12/18/2016	Expiration	43	2,565,916	17128.55	49,303		89,696						(47,249)	89,696			
S&P 500 Index Option PTPT			Equity/Index	SUN	12/18/2015	12/19/2016	12/19/2016	Expiration	286	18,673,579	2005.55	408,844		761,126						(391,809)	761,126			
S&P 500 Index Option PTPT			Equity/Index	SUN	12/18/2015	12/20/2016	12/20/2016	Expiration	374	36,117,435	2005.55	754,209		1,413,669						(722,784)	1,413,669			
Dow Index Option PTPT			Equity/Index	SUN	12/23/2015	12/23/2016	12/23/2016	Expiration	111	8,260,673	17602.61	167,269		256,474						(160,300)	256,474			
S&P 500 Index Option PTPT			Equity/Index	SUN	12/30/2015	12/30/2016	12/30/2016	Expiration	2,388	50,459,625	2063.36	1,243,306		2,097,443						(1,191,502)	2,097,443			
S&P 500 Index Option MAV			Equity/Index	WAC	01/02/2015	01/02/2016	01/02/2016	Expiration	892	10,184,978	2058.2	207,819		9,482						(8,659)	9,482			
S&P 500 Index Option MAV			Equity/Index	WAC	01/02/2015	01/03/2016	01/03/2016	Expiration	725	6,294,084	2058.2	119,422		6,731						(4,976)	6,731			
S&P 500 Index Option MAV			Equity/Index	WAC	01/02/2015	01/04/2016	01/04/2016	Expiration	462	24,204,147	2058.2	552,032								(23,001)				
S&P Digital			Equity/Index	WAC	01/06/2015	01/06/2016	01/06/2016	Expiration	204	24,445,209	2002.61	542,810		172,585						(22,617)	172,585			
Dow Index Option PTPT			Equity/Index	WAC	01/08/2015	01/08/2016	01/08/2016	Expiration	50	4,065,912	17907.87	86,862								(3,619)				
S&P 500 Index Option MAV			Equity/Index	WAC	01/09/2015	01/09/2016	01/09/2016	Expiration	320	5,491,420	2044.81	113,527		2,220						(4,730)	2,220			
S&P 500 Index Option MAV			Equity/Index	WAC	01/09/2015	01/10/2016	01/10/2016	Expiration	1,684	11,219,954	2044.81	237,505		46,800						(9,896)	46,800			
S&P 500 Index Option MAV			Equity/Index	WAC	01/09/2015	01/11/2016	01/11/2016	Expiration	301	8,120,995	2044.81	158,756		11,574						(6,615)	11,574			
S&P 500 Index Option MAV			Equity/Index	WAC	01/13/2015	01/13/2016	01/13/2016	Expiration	285	36,365,279	2023.03	686,985		84,943						(28,624)	84,943			
S&P 500 Index Option MAV			Equity/Index	WAC	01/20/2015	01/20/2016	01/20/2016	Expiration	900	8,217,519	2022.55	186,545		132,276						(7,773)	132,276			
S&P Digital			Equity/Index	WAC	01/21/2015	01/21/2016	01/21/2016	Expiration	239	9,350,867	2032.12	193,161		76,138						(8,048)	76,138			
S&P Digital			Equity/Index	WAC	01/22/2015	01/22/2016	01/22/2016	Expiration	230	3,266,313	2051.82	67,418								(2,809)				
S&P 500 Index Option MAV			Equity/Index	WAC	01/23/2015	01/23/2016	01/23/2016	Expiration	1,138	6,986,830	2051.82	138,055		26,414						(5,752)	26,414			
S&P 500 Index Option MAV			Equity/Index	WAC	01/23/2015	01/24/2016	01/24/2016	Expiration	261	8,129,119	2051.82	153,386								(6,391)				
S&P 500 Index Option MAV			Equity/Index	WAC	01/23/2015	01/25/2016	01/25/2016	Expiration	1,677	9,808,843	2051.82	209,200								(8,717)				
S&P 500 Index Option MAV			Equity/Index	WAC	01/26/2015	01/26/2016	01/26/2016	Expiration	720	8,573,169	2057.09	181,569								(7,565)				
S&P 500 Index Option MAV			Equity/Index	WAC	01/28/2015	01/28/2016	01/28/2016	Expiration	201	11,685,108	2002.16	237,964		260,926						(9,915)	260,926			
S&P Digital			Equity/Index	WAC	02/02/2015	02/02/2016	02/02/2016	Expiration	288	29,438,763	2020.85	720,950		132,012						(90,119)	132,012			
S&P Digital			Equity/Index	WAC	02/03/2015	02/03/2016	02/03/2016	Expiration	299	28,913,571	2050.03	671,340								(83,917)				
S&P Digital			Equity/Index	WAC	02/04/2015	02/04/2016	02/04/2016	Expiration	213	47,892,560	2041.51	877,469		19,091						(109,684)	19,091			
S&P Digital			Equity/Index	WAC	02/05/2015	02/05/2016	02/05/2016	Expiration	258	17,277,273	2062.52	366,304								(45,788)				
S&P Digital			Equity/Index	WAC	02/09/2015	02/09/2016	02/09/2016	Expiration	324	33,115,457	2046.74	651,423								(81,428)				
S&P Digital			Equity/Index	WAC	02/11/2015	02/11/2016	02/11/2016	Expiration	267	11,786,186	2068.53	244,798								(30,600)				
S&P 500 Index Option MAV			Equity/Index	WAC	02/12/2014	02/12/2016	02/12/2016	Expiration	68	124,163	1819.26	2,707		5,630						(169)	5,630			
S&P Digital			Equity/Index	WAC	02/17/2015	02/17/2016	02/17/2016	Expiration	327	25,662,899	2100.34	602,133								(75,267)				
S&P Digital			Equity/Index	WAC	02/18/2015	02/18/2016	02/18/2016	Expiration	326	23,813,380	2099.68	556,331								(69,541)				
S&P 500 Index Option MAV			Equity/Index	WAC	02/19/2015	02/19/2016	02/19/2016	Expiration	343	11,883,950	2097.45	244,107								(30,513)				
Dow Index Option MAV			Equity/Index	WAC	02/20/2015	02/20/2016	02/20/2016	Expiration	72	1,984,203	18140.44	33,889								(4,236)				
Dow Index Option MAV			Equity/Index	WAC	02/20/2015	02/21/2016	02/21/2016	Expiration	40	1,681,414	18140.44	31,841								(3,980)				
Dow Index Option PTPT			Equity/Index	WAC	02/20/2015	02/22/2016	02/22/2016	Expiration	75	3,513,473	18140.44	78,661								(9,833)				
S&P 500 Index Option MAV			Equity/Index	WAC	02/23/2015	02/23/2016	02/23/2016	Expiration	1,017	7,630,115	2109.66	173,241								(21,655)				
Dow Index Option PTPT			Equity/Index	WAC	02/24/2015	02/24/2016	02/24/2016	Expiration	87	5,682,733	18209.19	122,875								(15,359)				
S&P 500 Index Option PTPT			Equity/Index	WAC	02/25/2015	02/25/2016	02/25/2016	Expiration	100	25,288,566	2113.86	564,325								(70,541)				
S&P 500 Index Option PTPT			Equity/Index	WAC	03/16/2015	02/26/2016	02/26/2016	Expiration	178	22,850,266	2081.19	497,484								(62,306)				
S&P Digital			Equity/Index	WAC	03/04/2015	03/04/2016	03/04/2016	Expiration	523	54,180,769	2098.53	1,176,373								(245,078)				
Dow Index Option MAV			Equity/Index	WAC	03/05/2015	03/05/2016	03/05/2016	Expiration	49	1,826,042	18135.72	33,747								(7,031)				
S&P Digital			Equity/Index	WAC	03/09/2015	03/09/2016	03/09/2016	Expiration	197	5,447,662	2079.43	126,448								(26,343)				
S&P Digital			Equity/Index	WAC	03/10/2015	03/10/2016	03/10/2016	Expiration	358	29,380,890	2044.16	660,433								(137,590)				
S&P Digital			Equity/Index	WAC	03/11/2015	03/11/2016	03/11/2016	Expiration	295	18,144,949	2040.24	377,342								(78,613)				
S&P Digital			Equity/Index	WAC	03/16/2015	03/16/2016	03/16/2016	Expiration	255	26,399,511	2081.19	667,361								(139,034)				
S&P 500 Index Option PTPT			Equity/Index	WAC	03/19/2015	03/18/2016	03/18/2016	Expiration	2,409	33,506,024	2089.27	704,825								(146,839)				
S&P 500 Index Option MAV			Equity/Index	WAC	03/19/2015	03/19/2016	03/19/2016	Expiration	450	9,783,177	2089.27	182,982								(38,121)				
S&P Digital			Equity/Index	WAC	03/23/2015	03/23/2016	03/23/2016	Expiration	227	23,504,984	2104.42	570,062								(118,763)				
S&P Digital			Equity/Index	WAC	03/27/2015	03/24/2016	03/24/2016	Expiration	565	56,818,211	2061.02	1,280,987								(266,872)				
S&P 500 Index Option MAV			Equity/Index	WAC	03/25/2015	03/25/2016	03/25/2016	Expiration	1,346	14,323,612	2061.05	294,382								(61,330)				
S&P 500 Index Option MAV			Equity/Index	WAC	03/27/2015	03/27/2016	03/27/2016	Expiration	510	10,116,408	2061.02	206,632								(43,048)				
S&P Digital			Equity/Index	WAC	03/27/2015	03/28/2016	03/28/2016	Expiration	407	6,227,681	2061.02	132,120								(27,525)				
S&P 500 Index Option MAV			Equity/Index	WAC	03/27/2015	03/29/2016	03/29/2016	Expiration	374	8,498,079	2061.02	196,961								(41,034)				
Dow Index Option PTPT			Equity/Index	WAC	03/30/2015	03/30/2016	03/30/2016	Expiration	39	4,679,621	17976.31	109,744								(22,863)				
S&P Digital			Equity/Index	WAC	03/31/2015	03/31/2016	03/31/2016	Expiration	287	30,209,861	2067.89	732,794								(152,665)				
S&P Digital			Equity/Index	WAC	04/01/2015	04/01/2016	04/01/2016	Expiration	324	17,444,611	2059.69	350,617		33,965						(102,263)	33,965			
S&P Digital			Equity/Index	WAC	04/06/2015	04/06/2016	04/06/2016	Expiration	717	5,332,095	2080.62	112,957								(32,946)				
S&P Digital			Equity/Index	WAC	04/07/2015	04/07/2016	04/07/2016	Expiration	501	12,651,885	2076.33	264,080								(77,023)				
Dow Index Option PTPT			Equity/Index	WAC	04/10/2015	04/08/2016	04/08/2016	Expiration	51	18,938,791	18057.65	382,803								(111,651)				
S&P 500 Index Option MAV			Equity/Index	WAC	04/09/2015	04/09/2016	04/09/2016	Expiration	1,062	13,319,029	2091.18	249,170								(72,675)				
Dow Index Option MAV			Equity/Index	WAC	04/10/2015	04/10/2016	04/10/2016	Expiration	38	1,425,924	18057.65	26,549								(7,743)				

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Dow Index Option PTPT			Equity/Index	WAC	04/10/2015	04/11/2016	04/11/2016	Expiration	53	4,316,816	18057.65	87,680								(25,573)				
Dow Index Option PTPT			Equity/Index	WAC	04/10/2015	04/12/2016	04/12/2016	Expiration	50	5,580,580	18057.65	127,194								(37,098)				
S&P Digital			Equity/Index	WAC	04/13/2015	04/13/2016	04/13/2016	Expiration	226	1,067,037	2092.43	12,368								(3,607)				
S&P Digital			Equity/Index	WAC	04/17/2015	04/15/2016	04/15/2016	Expiration	250	83,823,059	2081.18	1,829,331								(533,555)				
Dow Index Option MAV			Equity/Index	WAC	04/16/2015	04/16/2016	04/16/2016	Expiration	53	2,040,359	18105.77	33,168								(9,674)				
S&P 500 Indx Opt MOPTPT			Equity/Index	WAC	04/17/2015	04/17/2016	04/17/2016	Expiration	2,177	33,057,001	2081.18	586,550								(171,077)				
S&P 500 Indx Opt MOPTPT			Equity/Index	WAC	04/17/2015	04/18/2016	04/18/2016	Expiration	431	19,825,932	2081.18	365,436								(106,586)				
S&P 500 Indx Opt MOPTPT			Equity/Index	WAC	04/17/2015	04/19/2016	04/19/2016	Expiration	1,549	22,397,384	2081.18	425,233								(124,026)				
S&P Digital			Equity/Index	WAC	04/21/2015	04/21/2016	04/21/2016	Expiration	211	34,298,032	2097.29	774,792								(225,981)				
S&P 500 Index Option PTPT			Equity/Index	WAC	04/24/2015	04/22/2016	04/22/2016	Expiration	897	43,245,824	2117.69	886,107								(258,448)				
S&P 500 Index Option PTPT			Equity/Index	WAC	04/24/2015	04/25/2016	04/25/2016	Expiration	309	25,986,459	2117.69	572,598								(167,008)				
S&P 500 Index Option PTPT			Equity/Index	WAC	04/24/2015	04/26/2016	04/26/2016	Expiration	911	23,213,010	2117.69	533,320								(155,552)				
S&P Digital			Equity/Index	WAC	04/27/2015	04/27/2016	04/27/2016	Expiration	191	11,397,105	2108.92	223,960								(65,322)				
S&P 500 Index Option PTPT			Equity/Index	WAC	04/28/2015	04/28/2016	04/28/2016	Expiration	954	33,872,582	2114.76	800,381								(233,445)				
S&P Digital			Equity/Index	WAC	05/04/2015	05/04/2016	05/04/2016	Expiration	318	672,940	2114.49	7,200								(2,700)				
S&P Digital			Equity/Index	WAC	05/05/2015	05/05/2016	05/05/2016	Expiration	367	32,491,034	2089.46	771,449								(289,294)				
S&P 500 Index Option PTPT			Equity/Index	WAC	05/06/2015	05/06/2016	05/06/2016	Expiration	233	52,736,550	2080.15	1,198,059								(449,272)				
S&P Digital			Equity/Index	WAC	05/12/2015	05/12/2016	05/12/2016	Expiration	235	5,357,062	2099.12	107,558								(40,334)				
S&P Digital			Equity/Index	WAC	05/14/2015	05/13/2016	05/13/2016	Expiration	262	896,131	2121.1	11,256								(4,221)				
S&P 500 Index Option MAV			Equity/Index	WAC	05/14/2014	05/14/2016	05/14/2016	Expiration	105	198,138	1888.53	3,784		3,427						(710)		3,427		
S&P 500 Index Option MAV			Equity/Index	WAC	05/18/2015	05/18/2016	05/18/2016	Expiration	207	16,202,031	2129.2	345,807								(129,678)				
S&P 500 Index Option MAV			Equity/Index	WAC	05/20/2015	05/20/2016	05/20/2016	Expiration	306	16,202,980	2125.85	310,252								(116,345)				
S&P 500 Index Option MAV			Equity/Index	WAC	05/22/2015	05/22/2016	05/22/2016	Expiration	762	12,371,517	2126.06	227,943								(85,479)				
S&P 500 Index Option MAV			Equity/Index	WAC	05/22/2015	05/23/2016	05/23/2016	Expiration	366	7,124,617	2126.06	138,105								(51,789)				
S&P 500 Index Option MAV			Equity/Index	WAC	05/22/2015	05/24/2016	05/24/2016	Expiration	369	8,913,822	2126.06	180,703								(67,764)				
S&P 500 Index Option MAV			Equity/Index	WAC	05/22/2015	05/25/2016	05/25/2016	Expiration	594	6,396,826	2126.06	138,255								(51,846)				
S&P Digital			Equity/Index	WAC	05/26/2015	05/26/2016	05/26/2016	Expiration	233	6,077,641	2104.2	119,919								(44,970)				
S&P Digital			Equity/Index	WAC	05/28/2015	05/27/2016	05/27/2016	Expiration	301	39,337,816	2120.79	828,163								(310,561)				
S&P 500 Index Option MAV			Equity/Index	WAC	05/28/2014	05/28/2016	05/28/2016	Expiration	75	142,576	1909.78	2,680		2,157						(503)		2,157		
S&P 500 Index Option MAV			Equity/Index	WAC	05/29/2015	05/29/2016	05/29/2016	Expiration	243	9,400,070	2107.39	163,454								(61,295)				
S&P 500 Index Option MAV			Equity/Index	WAC	05/29/2015	05/30/2016	05/30/2016	Expiration	751	8,352,744	2107.39	155,022								(58,133)				
S&P 500 Index Option PTPT			Equity/Index	WAC	05/29/2015	05/31/2016	05/31/2016	Expiration	430	20,511,900	2107.39	396,657								(148,746)				
S&P Digital			Equity/Index	WAC	06/01/2015	06/01/2016	06/01/2016	Expiration	189	6,569,807	2111.73	141,936								(65,054)				
S&P 500 Index Option PTPT			Equity/Index	WAC	06/04/2015	06/03/2016	06/03/2016	Expiration	224	27,025,712	2095.84	583,409		42,424						(267,396)		42,424		
S&P 500 Index Option MAV			Equity/Index	WAC	06/08/2015	06/08/2016	06/08/2016	Expiration	263	9,393,234	2079.28	198,596								(91,023)				
S&P Digital			Equity/Index	WAC	06/09/2015	06/09/2016	06/09/2016	Expiration	218	1,705,047	2080.15	18,925		30,973						(8,674)		30,973		
S&P 500 Index Option MAV			Equity/Index	WAC	06/10/2015	06/10/2016	06/10/2016	Expiration	193	16,251,771	2105.2	311,273								(142,667)				
S&P 500 Index Option PTPT			Equity/Index	WAC	06/15/2015	06/15/2016	06/15/2016	Expiration	1,020	28,780,804	2084.43	698,106								(319,965)				
S&P 500 Index Option MAV			Equity/Index	WAC	06/17/2015	06/17/2016	06/17/2016	Expiration	726	26,143,742	2100.44	529,959								(242,898)				
S&P Digital			Equity/Index	WAC	06/22/2015	06/22/2016	06/22/2016	Expiration	262	10,653,398	2122.85	218,023								(99,927)				
S&P 500 Index Option MAV			Equity/Index	WAC	06/23/2015	06/23/2016	06/23/2016	Expiration	337	12,939,885	2124.2	246,277								(112,877)				
S&P Digital			Equity/Index	WAC	06/26/2015	06/24/2016	06/24/2016	Expiration	279	45,252,048	2101.49	941,493								(431,518)				
S&P 500 Index Option PTPT			Equity/Index	WAC	06/26/2015	06/27/2016	06/27/2016	Expiration	1,188	18,084,100	2101.49	379,159								(173,781)				
S&P 500 Index Option PTPT			Equity/Index	WAC	06/26/2015	06/28/2016	06/28/2016	Expiration	1,082	21,606,784	2101.49	466,632								(213,873)				
S&P Digital			Equity/Index	WAC	06/30/2015	06/30/2016	06/30/2016	Expiration	273	14,362,887	2063.11	280,970		34,235						(128,778)		34,235		
S&P Digital			Equity/Index	WAC	07/02/2015	07/01/2016	07/01/2016	Expiration	246	23,438,900	2076.78	481,232		56,908						(260,668)		56,908		
S&P 500 Index Option MAV			Equity/Index	WAC	07/02/2015	07/02/2016	07/02/2016	Expiration	356	9,520,333	2076.78	188,585								(102,150)				
S&P 500 Index Option MAV			Equity/Index	WAC	07/02/2015	07/03/2016	07/03/2016	Expiration	505	9,378,913	2076.78	195,514								(105,903)				
S&P 500 Index Option MAV			Equity/Index	WAC	07/02/2015	07/05/2016	07/05/2016	Expiration	195	4,095,094	2076.78	93,101								(50,430)				
S&P 500 Index Option MAV			Equity/Index	WAC	07/06/2015	07/06/2016	07/06/2016	Expiration	329	10,046,871	2068.76	222,725								(120,643)				
S&P Digital			Equity/Index	WAC	07/07/2015	07/07/2016	07/07/2016	Expiration	983	14,353,122	2081.34	267,787		49,481						(145,051)		49,481		
S&P 500 Index Option MAV			Equity/Index	WAC	07/08/2015	07/08/2016	07/08/2016	Expiration	267	18,636,570	2046.68	384,608		85,653						(208,329)		85,653		
Dow Index Option MAV			Equity/Index	WAC	07/10/2015	07/10/2016	07/10/2016	Expiration	25	3,117,587	17760.41	64,080								(34,710)				
Dow Index Option PTPT			Equity/Index	WAC	07/10/2015	07/11/2016	07/11/2016	Expiration	28	4,688,138	17760.41	109,178		49,768						(59,138)		49,768		
Dow Index Option PTPT			Equity/Index	WAC	07/10/2015	07/12/2016	07/12/2016	Expiration	81	3,170,247	17760.41	72,107		102,922						(39,058)		102,922		
S&P 500 Index Option MAV			Equity/Index	WAC	07/13/2015	07/13/2016	07/13/2016	Expiration	1,106	10,461,432	2099.6	225,779								(122,297)				
S&P 500 Index Option PTPT			Equity/Index	WAC	07/15/2015	07/15/2016	07/15/2016	Expiration	2,032	46,711,388	2107.4	1,019,109		854,436						(552,017)		854,436		
S&P 500 Index Option MAV			Equity/Index	WAC	07/16/2015	07/16/2016	07/16/2016	Expiration	483	11,148,478	2124.29	202,528								(109,703)				
S&P 500 Index Option MAV			Equity/Index	WAC	07/17/2015	07/17/2016	07/17/2016	Expiration	459	10,131,483	2126.64	185,690								(100,582)				
S&P 500 Index Option MAV			Equity/Index	WAC	07/17/2015	07/18/2016	07/18/2016	Expiration	440	7,191,608	2126.64	148,941								(80,677)				
S&P 500 Index Option MAV			Equity/Index	WAC	07/17/2015	07/19/2016	07/19/2016	Expiration	367	8,497,305	2126.64	176,702								(95,713)				
S&P 500 Index Option MAV			Equity/Index	WAC	07/20/2015	07/20/2016	07/20/2016	Expiration	414	11,192,441	2128.28	232,443		52,340						(125,907)		52,340		
S&P 500 Index Option MAV			Equity/Index	WAC	07/21/2015	07/21/2016	07/21/2016	Expiration	1,326	12,988,027	2119.21	249,412								(135,098)				
S&P 500 Index Option PTPT			Equity/Index	WAC	07/24/2015	07/22/2016	07/22/2016	Expiration	807	77,056,003	2079.65	1,575,984		1,759,364						(853,658)		1,759,364		
S&P 500 Index Option MAV			Equity/Index	WAC	07/24/2015	07/24/2016	07/24/2016	Expiration	390	10,231,946	2079.65	191,595								(103,780)				
S&P 500 Index Option PTPT			Equity/Index	WAC	07/24/2015	07/25/2016	07/25/2016	Expiration	1,483	29,759,622	2079.65	603,687		674,458						(326,997)		674,458		
S&P 500 Index Option PTPT			Equity/Index	WAC	07/24/2015	07/26/2016	07/26/2016	Expiration	3,134	33,721,716	2079.65	723,731		888,727						(392,021)		888,727		
S&P 500 Index Option MAV			Equity/Index	WAC	07/27/2015	07/27/2016	07/27/2016	Expiration	560	8,711,966	2067.64	191,986								(103,993)				
S&P 500 Index Option PTPT			Equity/Index	WAC	07/31/2015	07/29/2016	07/29/2016	Expiration	1,443	38,378,646	2103.84	833,154		1,001,360						(451,292)		1,001,360		
S&P 500 Index Option PTPT			Equity/Index	WAC	07/31/2015	08/01/2016	08/01/2016	Expiration	546	18,883,667	2103.84	421,359		546,987						(228,236)		546,987		
S&P 500 Index Option PTPT			Equity/Index	WAC	07/31/2015	08/02/2016	08/02/2016	Expiration	2,568	20,259,976	2103.84	441,743		505,171						(239,277)		505,171		
S&P 500 Index Option MAV			Equity/Index	WAC	08/04/2015	08/04/2016	08/04/2016	Expiration	1,540	13,898,872	2093.32	266,641								(166,651)				
S&P 500 Index Option MAV			Equity/Index	WAC	08/06/2014	08/06/2016	08/06/2016	Expiration	85	164,082	1920.24	4,065		2,501						(1,270)		2,501		
S&P 500 Index Option MAV			Equity/Index	WAC	08/11/2015	08/11/2016	08/11/2016	Expiration	458	22,748,251	2084.07	473,803		87,087						(296,127)		87,087		

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Dow Index Option PTPT			Equity/Index	WAC	08/12/2015	08/12/2016	08/12/2016	Expiration	21	11,395,214	17402.51	239,280		250,922						(149,550)	250,922			
Dow Index Option MAV			Equity/Index	WAC	08/14/2015	08/14/2016	08/14/2016	Expiration	24	3,024,534	17477.4	57,790								(36,119)				
Dow Index Option PTPT			Equity/Index	WAC	08/14/2015	08/15/2016	08/15/2016	Expiration	32	5,710,811	17477.4	118,386		144,715						(73,991)	144,715			
Dow Index Option PTPT			Equity/Index	WAC	08/14/2015	08/16/2016	08/16/2016	Expiration	67	3,806,788	17477.4	89,238		116,527						(55,774)	116,527			
S&P 500 Index Option MAV			Equity/Index	WAC	08/18/2015	08/18/2016	08/18/2016	Expiration	715	54,294,213	2096.92	1,054,333								(658,958)				
S&P 500 Index Option PTPT			Equity/Index	WAC	08/20/2015	08/19/2016	08/19/2016	Expiration	267	25,463,085	2035.73	541,466		990,355						(338,416)	990,355			
S&P 500 Index Option MAV			Equity/Index	WAC	08/20/2015	08/20/2016	08/20/2016	Expiration	387	12,184,598	2035.73	253,976		37,581						(157,766)	37,581			
S&P 500 Index Option MAV			Equity/Index	WAC	08/21/2015	08/21/2016	08/21/2016	Expiration	529	15,403,928	1970.89	337,137		453,218						(210,710)	453,218			
S&P 500 Index Option MAV			Equity/Index	WAC	08/21/2015	08/22/2016	08/22/2016	Expiration	268	8,144,509	1970.89	181,190		303,081						(113,244)	303,081			
S&P 500 Index Option MAV			Equity/Index	WAC	08/21/2015	08/23/2016	08/23/2016	Expiration	915	11,965,567	1970.89	273,073		464,884						(170,671)	464,884			
Dow Index Option PTPT			Equity/Index	WAC	08/24/2015	08/24/2016	08/24/2016	Expiration	27	3,960,238	15871.35	106,190		198,918						(66,369)	198,918			
S&P 500 Index Option MAV			Equity/Index	WAC	08/25/2015	08/25/2016	08/25/2016	Expiration	251	16,842,858	1867.61	393,251		795,835						(245,782)	795,835			
S&P 500 Index Option PTPT			Equity/Index	WAC	08/27/2015	08/26/2016	08/26/2016	Expiration	1,357	55,744,807	1987.66	1,237,137		2,264,379						(773,211)	2,264,379			
S&P 500 Index Option MAV			Equity/Index	WAC	08/28/2015	08/28/2016	08/28/2016	Expiration	246	44,003,628	1988.87	837,153		334,253						(523,221)	334,253			
S&P 500 Index Option MAV			Equity/Index	WAC	08/28/2015	08/29/2016	08/29/2016	Expiration	726	31,429,506	1988.87	641,062		302,139						(400,664)	302,139			
S&P 500 Index Option MAV			Equity/Index	WAC	08/28/2015	08/30/2016	08/30/2016	Expiration	268	32,199,830	1988.87	656,724		323,248						(410,453)	323,248			
S&P 500 Index Option MAV			Equity/Index	WAC	08/31/2015	08/31/2016	08/31/2016	Expiration	291	39,541,116	1972.18	806,935		414,117						(504,334)	414,117			
S&P 500 Index Option PTPT			Equity/Index	WAC	09/01/2015	09/01/2016	09/01/2016	Expiration	1,095	26,126,217	1913.85	668,595		1,236,043						(473,588)	1,236,043			
S&P 500 Index Option PTPT			Equity/Index	WAC	09/04/2015	09/02/2016	09/02/2016	Expiration	354	55,701,117	1921.22	1,281,322		2,406,530						(907,603)	2,406,530			
S&P 500 Index Option MAV			Equity/Index	WAC	09/03/2014	09/03/2016	09/03/2016	Expiration	84	167,767	2000.72	3,557								(1,260)				
S&P 500 Index Option PTPT			Equity/Index	WAC	09/04/2015	09/06/2016	09/06/2016	Expiration	532	17,737,371	1921.22	431,032		812,715						(305,314)	812,715			
S&P 500 Index Option PTPT			Equity/Index	WAC	09/04/2015	09/07/2016	09/07/2016	Expiration	353	21,290,464	1921.22	501,931		948,247						(355,534)	948,247			
S&P 500 Index Option MAV			Equity/Index	WAC	09/08/2015	09/08/2016	09/08/2016	Expiration	271	10,875,397	1969.41	262,583		396,285						(185,996)	396,285			
S&P 500 Index Option PTPT			Equity/Index	WAC	09/10/2015	09/09/2016	09/09/2016	Expiration	1,394	60,761,438	1952.29	1,467,652		2,586,075						(1,039,587)	2,586,075			
S&P 500 Index Option MAV			Equity/Index	WAC	09/15/2015	09/15/2016	09/15/2016	Expiration	794	13,226,485	1978.09	287,295		421,525						(203,501)	421,525			
S&P 500 Index Option MAV			Equity/Index	WAC	09/16/2015	09/16/2016	09/16/2016	Expiration	512	17,722,404	1995.31	395,975		489,546						(280,483)	489,546			
S&P 500 Index Option MAV			Equity/Index	WAC	09/17/2015	09/17/2016	09/17/2016	Expiration	966	11,985,901	1990.2	237,348		351,953						(168,121)	351,953			
S&P 500 Index Option MAV			Equity/Index	WAC	09/18/2015	09/18/2016	09/18/2016	Expiration	228	10,505,744	1958.03	217,699		394,168						(154,203)	394,168			
S&P 500 Index Option MAV			Equity/Index	WAC	09/18/2015	09/19/2016	09/19/2016	Expiration	825	9,892,742	1958.03	212,020		373,009						(150,181)	373,009			
S&P 500 Index Option MAV			Equity/Index	WAC	09/18/2015	09/20/2016	09/20/2016	Expiration	409	15,739,052	1958.03	357,255		681,756						(253,056)	681,756			
S&P 500 Index Option PTPT			Equity/Index	WAC	09/22/2015	09/22/2016	09/22/2016	Expiration	504	27,153,213	1942.74	641,751		1,208,508						(454,574)	1,208,508			
S&P 500 Index Option PTPT			Equity/Index	WAC	09/24/2015	09/23/2016	09/23/2016	Expiration	3,492	61,631,378	1932.24	1,421,524		2,714,728						(1,006,913)	2,714,728			
S&P 500 Index Option MAV			Equity/Index	WAC	09/24/2015	09/24/2016	09/24/2016	Expiration	993	16,393,122	1932.24	369,087		742,796						(261,437)	742,796			
S&P 500 Index Option PTPT			Equity/Index	WAC	09/25/2015	09/26/2016	09/26/2016	Expiration	780	19,007,958	1931.34	413,181		773,128						(292,670)	773,128			
S&P 500 Index Option PTPT			Equity/Index	WAC	09/25/2015	09/27/2016	09/27/2016	Expiration	539	24,746,565	1931.34	560,516		1,069,948						(397,032)	1,069,948			
S&P 500 Index Option MAV			Equity/Index	WAC	09/29/2015	09/29/2016	09/29/2016	Expiration	496	14,370,433	1884.09	309,403		634,498						(219,160)	634,498			
Dow Index Option PTPT			Equity/Index	WAC	10/01/2015	09/30/2016	09/30/2016	Expiration	64	28,275,907	16272.01	635,831		1,283,933						(453,377)	1,283,933			
S&P 500 Index Option MAV			Equity/Index	WAC	10/01/2015	10/01/2016	10/01/2016	Expiration	238	15,298,239	1923.82	343,644		719,077						(272,052)	719,077			
S&P 500 Index Option MAV			Equity/Index	WAC	10/02/2015	10/02/2016	10/02/2016	Expiration	311	13,450,847	1951.36	283,161		568,253						(224,169)	568,253			
S&P 500 Index Option MAV			Equity/Index	WAC	10/02/2015	10/03/2016	10/03/2016	Expiration	512	11,904,042	1951.36	256,675		511,785						(203,201)	511,785			
S&P 500 Index Option MAV			Equity/Index	WAC	10/02/2015	10/04/2016	10/04/2016	Expiration	328	13,546,336	1951.36	305,489		618,345						(241,845)	618,345			
S&P 500 Index Option PTPT			Equity/Index	WAC	10/05/2015	10/05/2016	10/05/2016	Expiration	2,498	29,060,680	1987.05	682,953		1,250,675						(540,671)	1,250,675			
S&P 500 Index Option MAV			Equity/Index	WAC	10/06/2015	10/06/2016	10/06/2016	Expiration	1,514	19,287,121	1979.92	405,844		781,438						(321,293)	781,438			
S&P 500 Index Option PTPT			Equity/Index	WAC	10/07/2015	10/07/2016	10/07/2016	Expiration	1,066	56,705,386	1995.83	1,297,069		2,151,795						(1,026,846)	2,151,795			
Dow Index Option MAV			Equity/Index	WAC	10/08/2015	10/08/2016	10/08/2016	Expiration	34	3,320,924	17050.75	65,129		108,562						(51,560)	108,562			
S&P 500 Index Option MAV			Equity/Index	WAC	10/09/2014	10/09/2016	10/09/2016	Expiration	220	424,570	1928.21	11,463		6,878						(4,538)	6,878			
S&P 500 Index Option MAV			Equity/Index	WAC	10/12/2015	10/12/2016	10/12/2016	Expiration	893	15,271,212	2017.46	312,961		334,813						(247,761)	334,813			
Dow Index Option PTPT			Equity/Index	WAC	10/13/2015	10/13/2016	10/13/2016	Expiration	86	4,126,741	17081.89	99,488		156,633						(78,762)	156,633			
S&P 500 Index Option PTPT			Equity/Index	WAC	10/16/2015	10/14/2016	10/14/2016	Expiration	296	26,390,322	2033.11	627,901		972,549						(497,088)	972,549			
S&P 500 Index Option PTPT			Equity/Index	WAC	10/16/2015	10/17/2016	10/17/2016	Expiration	1,847	23,858,666	2033.11	540,356		913,352						(427,782)	913,352			
S&P 500 Index Option PTPT			Equity/Index	WAC	10/16/2015	10/18/2016	10/18/2016	Expiration	451	32,505,384	2033.11	714,824		1,316,569						(565,902)	1,316,569			
S&P 500 Index Option PTPT			Equity/Index	WAC	10/21/2015	10/21/2016	10/21/2016	Expiration	1,312	34,073,126	2018.94	804,618		1,372,509						(636,990)	1,372,509			
S&P 500 Index Option PTPT			Equity/Index	WAC	11/02/2015	11/02/2016	11/02/2016	Expiration	1,110	28,608,473	2104.05	678,251								(593,470)				
S&P 500 Index Option PTPT			Equity/Index	WAC	11/03/2015	11/03/2016	11/03/2016	Expiration	1,123	28,803,515	2109.79	682,364								(597,068)				
S&P 500 Index Option PTPT			Equity/Index	WAC	11/04/2015	11/04/2016	11/04/2016	Expiration	1,602	34,675,615	2102.31	822,381								(719,583)				
S&P 500 Index Option PTPT			Equity/Index	WAC	11/09/2015	11/09/2016	11/09/2016	Expiration	1,358	31,489,208	2078.58	745,713		1,158,211						(652,499)	1,158,211			
S&P 500 Index Option PTPT			Equity/Index	WAC	11/12/2015	11/11/2016	11/11/2016	Expiration	503	24,048,286	2045.97	517,636		906,266						(452,932)	906,266			
S&P 500 Index Option MAV			Equity/Index	WAC	11/12/2015	11/12/2016	11/12/2016	Expiration	544	13,496,163	2045.97	274,223		159,722						(236,838)	159,722			
S&P 500 Index Option MAV			Equity/Index	WAC	11/13/2015	11/13/2016	11/13/2016	Expiration	1,145	11,123,858	2023.04	214,486		220,736						(187,675)	220,736			
S&P 500 Index Option MAV			Equity/Index	WAC	11/13/2015	11/14/2016	11/14/2016	Expiration	514	8,688,357	2023.04	191,715		180,514						(167,751)	180,514			
S&P 500 Index Option MAV			Equity/Index	WAC	11/13/2015	11/15/2016	11/15/2016	Expiration	214	12,965,113	2023.04	273,948		288,035						(239,704)	288,035			
S&P 500 Index Option PTPT			Equity/Index	WAC	11/16/2015	11/16/2016	11/16/2016	Expiration	4,479	41,976,131	2053.19	962,100		1,309,750						(841,837)	1,309,750			
S&P 500 Index Option PTPT			Equity/Index	WAC	11/17/2015	11/17/2016	11/17/2016	Expiration	766	30,180,169	2050.44	713,941		1,232,675						(624,698)	1,232,675			
S&P 500 Index Option MAV			Equity/Index	WAC	11/18/2015	11/18/2016	11/18/2016	Expiration	87	16,981,980	2083.58	354,975								(310,603)				
S&P 500 Index Option MAV			Equity/Index	WAC	11/19/2015	11/19/2016	11/19/2016	Expiration	466	13,173,460	2081.24	262,787								(229,939)				
S&P 500 Index Option MAV			Equity/Index	WAC	11/20/2015	11/20/2016	11/20/2016	Expiration	398	14,040,469	2089.17	283,931								(248,440)				
S&P 500 Index Option MAV			Equity/Index	WAC	11/20/2015	11/21/2016	11/21/2016	Expiration	1,278	8,256,582	2089.17	164,822								(144,220)				
S&P 500 Index Option MAV			Equity/Index	WAC	11/20/2015	11/22/2016	11/22/2016	Expiration	424	9,558,660	2089.17	207,319								(181,404)				
S&P 500 Index Option PTPT			Equity/Index	WAC	11/24/2015	11/23/2016	11/23/2016	Expiration	858	41,475,034	2089.14	993,206		1,157,541						(869,055)	1,157,541			
S&P 500 Index Option PTPT			Equity/Index	WAC	11/27/2015	11/25/2016	11/25/2016	Expiration	2,928	31,883,827	2090.11	661,521		681,752						(578,831)	681,752			
S&P 500 Index Option MAV			Equity/Index	WAC	11/25/2015	11/26/2016	11/26/2016	Expiration	314	5,326,351	2088.87	108,335								(94,793)				
S&P 500 Index Option PTPT			Equity/Index	WAC	11/27/2015	11/28/2016	11/28/2016	Expiration	1,869	9,896,495	2090.11	235,781		389,416						(206,308)	389,416			
S&P 500 Index Option PTPT			Equity/Index	WAC	11/27/2015	11/29/2016	11/29/2016	Expiration	2,591	18,189,114	2090.11	409,160		717,825						(358,015)	717,825			
S&P 500 Index Option MAV			Equity/Index	WAC	12/01/2015	12/01/2016	12/01/2016	Expiration	555	15,578,170	2102.63	309,319								(296,431)				

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT			Equity/Index	WAC	12/04/2015	12/02/2016	12/02/2016	Expiration	727	28,259,519	2091.69	619,308		997,450						(593,504)	997,450			
S&P 500 Index Option MAV			Equity/Index	WAC	12/03/2015	12/03/2016	12/03/2016	Expiration	452	13,201,601	2049.62	275,998		256,695						(264,498)	256,695			
S&P 500 Index Option MAV			Equity/Index	WAC	12/04/2015	12/04/2016	12/04/2016	Expiration	445	10,569,549	2091.69	202,700								(194,254)				
S&P 500 Index Option PTPT			Equity/Index	WAC	12/04/2015	12/05/2016	12/05/2016	Expiration	271	25,401,793	2091.69	554,492		644,603						(531,389)	644,603			
S&P 500 Index Option PTPT			Equity/Index	WAC	12/04/2015	12/06/2016	12/06/2016	Expiration	354	35,355,993	2091.69	748,938		851,163						(717,732)	851,163			
S&P 500 Index Option PTPT			Equity/Index	WAC	12/08/2015	12/08/2016	12/08/2016	Expiration	1,283	33,439,188	2063.59	812,819		1,447,372						(778,951)	1,447,372			
S&P 500 Index Option PTPT			Equity/Index	WAC	12/10/2015	12/09/2016	12/09/2016	Expiration	767	69,988,105	2052.23	1,636,529		2,898,544						(1,568,340)	2,898,544			
S&P 500 Index Option MAV			Equity/Index	WAC	12/10/2014	12/10/2016	12/10/2016	Expiration	67	135,388	2026.14	3,872								(1,855)				
S&P 500 Index Option MAV			Equity/Index	WAC	12/11/2015	12/11/2016	12/11/2016	Expiration	472	14,014,367	2012.37	286,035		409,687						(274,116)	409,687			
S&P 500 Index Option MAV			Equity/Index	WAC	12/11/2015	12/12/2016	12/12/2016	Expiration	368	9,799,237	2012.37	213,096		340,578						(204,217)	340,578			
S&P 500 Index Option MAV			Equity/Index	WAC	12/11/2015	12/13/2016	12/13/2016	Expiration	517	13,731,340	2012.37	306,284		457,651						(293,522)	457,651			
S&P 500 Index Option MAV			Equity/Index	WAC	12/14/2015	12/14/2016	12/14/2016	Expiration	450	20,779,150	2021.94	465,060		674,546						(445,682)	674,546			
S&P 500 Index Option MAV			Equity/Index	WAC	12/15/2015	12/15/2016	12/15/2016	Expiration	743	23,641,375	2043.41	517,980		551,916						(496,398)	551,916			
S&P 500 Index Option MAV			Equity/Index	WAC	12/16/2015	12/16/2016	12/16/2016	Expiration	546	18,716,071	2073.07	379,767		141,091						(363,944)	141,091			
Dow Index Option PTPT			Equity/Index	WAC	12/21/2015	12/21/2016	12/21/2016	Expiration	142	4,731,419	17251.62	115,549		203,430						(110,734)	203,430			
S&P 500 Index Option MAV			Equity/Index	WAC	12/22/2015	12/22/2016	12/22/2016	Expiration	524	14,988,492	2038.97	308,959		453,259						(296,086)	453,259			
S&P 500 Index Option MAV			Equity/Index	WAC	12/24/2014	12/24/2016	12/24/2016	Expiration	126	261,922	2081.88	6,915								(3,313)				
S&P 500 Index Option MAV			Equity/Index	WAC	12/28/2015	12/28/2016	12/28/2016	Expiration	482	16,874,521	2056.5	349,520		341,853						(334,957)	341,853			
S&P 500 Index Option MAV			Equity/Index	WAC	12/31/2015	12/31/2016	12/31/2016	Expiration	464	15,032,938	2043.94	304,640		418,957						(291,947)	418,957			
EXPIRED OPTION RECOVERY - LEHMAN			Equity/Index	LEH	03/31/2014	12/31/2014	12/31/2014							672							672			
0349999. Subtotal - Purchased Options - Other - Other												587,602,399	161,573	292,906,890			XXX			(308,434,608)	292,794,824			XXX
0359999. Subtotal - Purchased Options - Other												587,602,399	161,573	292,906,890			XXX			(308,434,608)	292,794,824			XXX
0369999. Total Purchased Options - Call Options and Warrants																	XXX							XXX
0379999. Total Purchased Options - Put Options																	XXX							XXX
0389999. Total Purchased Options - Caps																	XXX							XXX
0399999. Total Purchased Options - Floors																	XXX							XXX
0409999. Total Purchased Options - Collars																	XXX							XXX
0419999. Total Purchased Options - Other												587,602,399	161,573	292,906,890			XXX			(308,434,608)	292,794,824			XXX
0429999. Total Purchased Options												587,602,399	161,573	292,906,890			XXX			(308,434,608)	292,794,824			XXX
0499999. Subtotal - Written Options - Hedging Effective																	XXX							XXX
0569999. Subtotal - Written Options - Hedging Other																	XXX							XXX
0639999. Subtotal - Written Options - Replications																	XXX							XXX
0709999. Subtotal - Written Options - Income Generation																	XXX							XXX
S&P 500 Index Option PTPT			Equity/Index	EGL	01/05/2015	01/05/2016	01/05/2016	Expiration	(55)	(128,984)	2020.58	(4,157)								173				
S&P 500 Index Option PTPT			Equity/Index	EGL	01/07/2015	01/07/2016	01/07/2016	Expiration	(27)	(189,323)	2025.9	(5,791)								241				
S&P 500 Index Option PTPT			Equity/Index	EGL	01/09/2015	01/08/2016	01/08/2016	Expiration	(38)	(228,600)	2044.81	(7,267)								303				
S&P 500 Index Option PTPT			Equity/Index	EGL	01/13/2015	01/13/2016	01/13/2016	Expiration	(36)	(97,475)	2023.03	(3,546)								148				
SPXDSUN Index Option PTPT			Equity/Index	EGL	01/14/2015	01/14/2016	01/14/2016	Expiration	(4)	(419,398)	2270.8359	(11,481)								478				
S&P 500 Index Option PTPT			Equity/Index	EGL	01/15/2015	01/15/2016	01/15/2016	Expiration	(13)	(346,565)	1992.67	(9,368)								390				
S&P Digital			Equity/Index	EGL	01/20/2015	01/20/2016	01/20/2016	Expiration	(6)	(280,750)	2022.55	(10,582)								441				
S&P 500 Index Option PTPT			Equity/Index	EGL	01/21/2015	01/21/2016	01/21/2016	Expiration	(38)	(308,943)	2032.12	(9,432)								393				
S&P 500 Index Option PTPT			Equity/Index	EGL	01/22/2015	01/22/2016	01/22/2016	Expiration	(59)	(453,276)	2063.15	(13,876)								578				
S&P 500 Index Option PTPT			Equity/Index	EGL	01/26/2015	01/26/2016	01/26/2016	Expiration	(46)	(112,605)	2057.09	(3,517)								147				
S&P 500 Index Option PTPT			Equity/Index	EGL	01/27/2015	01/27/2016	01/27/2016	Expiration	(12)	(232,178)	2029.55	(7,041)								293				
SPXDSUN Index Option PTPT			Equity/Index	EGL	01/28/2015	01/28/2016	01/28/2016	Expiration	(8)	(311,183)	2265.6279	(11,127)								464				
UST 2.250% 12/04/15 Total Return Options			Equity/Index	EGL	01/28/2015	01/29/2016	01/29/2016	Expiration	(1,214)	(928,986)	98	(27,798)								1,158				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	01/30/2015	01/30/2016	01/30/2016	Expiration	(20)	(40,000)	1994.99	(880)								37				
S&P 500 Index Option PTPT			Equity/Index	EGL	02/02/2015	02/02/2016	02/02/2016	Expiration	(152)	(591,666)	2020.85	(20,548)								2,569				
S&P 500 Index Option PTPT			Equity/Index	EGL	02/03/2015	02/03/2016	02/03/2016	Expiration	(41)	(212,146)	2050.03	(8,605)								1,076				
S&P 500 Index Option PTPT			Equity/Index	EGL	02/04/2015	02/04/2016	02/04/2016	Expiration	(11)	(362,067)	2041.51	(10,132)								1,266				
S&P 500 Index Option PTPT			Equity/Index	EGL	02/05/2015	02/05/2016	02/05/2016	Expiration	(62)	(277,646)	2062.52	(7,848)		(51)						981	(51)			
S&P 500 Index Option PTPT			Equity/Index	EGL	02/09/2015	02/09/2016	02/09/2016	Expiration	(16)	(32,853)	2046.74	(878)								110				
S&P 500 Index Option PTPT			Equity/Index	EGL	02/10/2015	02/10/2016	02/10/2016	Expiration	(10)	(69,106)	2068.59	(2,569)								321				
S&P 500 Index Option PTPT			Equity/Index	EGL	02/11/2015	02/11/2016	02/11/2016	Expiration	(15)	(355,238)	2068.53	(10,001)								1,250				
S&P 500 Index Option PTPT			Equity/Index	EGL	02/12/2015	02/12/2016	02/12/2016	Expiration	(39)	(262,479)	2088.48	(8,592)								1,074				
S&P 500 Index Option PTPT			Equity/Index	EGL	02/17/2015	02/17/2016	02/17/2016	Expiration	(33)	(193,707)	2100.34	(8,620)								1,077				
S&P 500 Index Option PTPT			Equity/Index	EGL	02/18/2015	02/18/2016	02/18/2016	Expiration	(23)	(389,377)	2099.68	(10,520)								1,315				
S&P 500 Index Option PTPT			Equity/Index	EGL	02/20/2015	02/19/2016	02/19/2016	Expiration	(27)	(244,102)	2110.3	(7,698)								962				
S&P Digital			Equity/Index	EGL	02/23/2015	02/23/2016	02/23/2016	Expiration	(9)	(101,337)	2109.66	(4,810)								601				
S&P 500 Index Option PTPT			Equity/Index	EGL	02/24/2015	02/24/2016	02/24/2016	Expiration	(9)	(159,624)	2115.48	(4,170)								521				
S&P 500 Index Option PTPT			Equity/Index	EGL	02/25/2015	02/25/2016	02/25/2016	Expiration	(21)	(438,685)	2113.86	(11,029)								1,379				
S&P 500 Index Option PTPT			Equity/Index	EGL	03/16/2015	02/26/2016	02/26/2016	Expiration	(36)	(385,992)	2081.19	(9,761)								1,244				
S&P 500 Index Option PTPT			Equity/Index	EGL	03/02/2015	03/02/2016	03/02/2016	Expiration	(11)	(166,216)	2117.39	(3,859)								804				
S&P 500 Index Option PTPT			Equity/Index	EGL	03/03/2015	03/03/2016	03/03/2016	Expiration	(23)	(82,756)	2107.78	(3,103)								646				
SPXDSUN Index Option PTPT			Equity/Index	EGL	03/04/2015	03/04/2016	03/04/2016	Expiration	(7)	(494,248)	2293.3269	(14,083)								2,934				
S&P 500 Index Option PTPT			Equity/Index	EGL	03/09/2015	03/09/2016	03/09/2016	Expiration	(18)	(130,638)	2079.43	(3,721)								775				
S&P Digital			Equity/Index	EGL	03/10/2015	03/10/2016	03/10/2016	Expiration	(5)	(56,240)	2044.16	(1,274)								265				
SPXDSUN Index Option PTPT			Equity/Index	EGL	03/11/2015	03/11/2016	03/11/2016	Expiration	(2)	(432,218)	2268.3491	(12,440)								2,592				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	03/12/2015	03/12/2016	03/12/2016	Expiration	(17)	(35,000)	2065.95	(665)								139				
S&P 500 Index Option PTPT			Equity/Index	EGL	03/16/2015	03/16/2016	03/16/2016	Expiration	(39)	(159,113)	2081.19	(4,294)								895				
S&P 500 Index Option PTPT			Equity/Index	EGL	03/17/2015	03/17/2016	03/17/2016	Expiration	(7)	(26,748)	2074.28	(1,056)								220				
UST 2.000% 02/15/25 Total Return Options			Equity/Index	EGL	03/18/2015	03/18/2016	03/18/2016	Expiration	(427)	(598,621)	.98	(15,164)								3,159				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	03/19/2015	03/19/2016	03/19/2016	Expiration	(10)	(20,000)	2089.27	(386)								80				
S&P 500 Index Option PTPT			Equity/Index	EGL	03/23/2015	03/23/2016	03/23/2016	Expiration	(10)	(192,439)	2104.42	(5,099)								1,062				
UST 2.000% 02/15/25 Total Return Options			Equity/Index	EGL	03/25/2015	03/24/2016	03/24/2016	Expiration	(296)	(923,128)	.98	(23,297)								4,854				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	03/27/2015	03/27/2016	03/27/2016	Expiration	(10)	(21,213)	2061.02	(510)								106				
S&P 500 Index Option PTPT			Equity/Index	EGL	03/27/2015	03/28/2016	03/28/2016	Expiration	(42)	(86,661)	2061.02	(2,665)								555				
S&P 500 Index Option PTPT			Equity/Index	EGL	03/30/2015	03/30/2016	03/30/2016	Expiration	(46)	(137,275)	2086.24	(3,474)								724				
S&P 500 Index Option PTPT			Equity/Index	EGL	03/31/2015	03/31/2016	03/31/2016	Expiration	(13)	(76,321)	2067.89	(2,769)								577				
UST 2.000% 02/15/25 Total Return Options			Equity/Index	EGL	04/01/2015	04/01/2016	04/01/2016	Expiration	(804)	(845,746)	.98	(26,918)		(2,756)						7,851	(2,756)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/06/2015	04/06/2016	04/06/2016	Expiration	(9)	(68,321)	2080.62	(3,111)								907				
S&P 500 Index Option PTPT			Equity/Index	EGL	04/07/2015	04/07/2016	04/07/2016	Expiration	(71)	(299,035)	2076.33	(7,559)								2,205				
S&P 500 Index Option PTPT			Equity/Index	EGL	04/10/2015	04/08/2016	04/08/2016	Expiration	(5)	(291,274)	2102.06	(7,717)								2,251				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	04/09/2015	04/09/2016	04/09/2016	Expiration	(4)	(8,800)	2091.18	(171)								50				
S&P 500 Index Option PTPT			Equity/Index	EGL	04/10/2015	04/11/2016	04/11/2016	Expiration	(13)	(28,070)	2102.06	(746)								217				
S&P 500 Index Option PTPT			Equity/Index	EGL	04/13/2015	04/13/2016	04/13/2016	Expiration	(34)	(70,720)	2092.43	(1,648)								481				
S&P 500 Index Option PTPT			Equity/Index	EGL	04/14/2015	04/14/2016	04/14/2016	Expiration	(68)	(213,163)	2095.84	(6,832)								1,993				
UST 2.000% 02/15/25 Total Return Options			Equity/Index	EGL	04/15/2015	04/15/2016	04/15/2016	Expiration	(276)	(732,150)	.98	(20,002)								5,834				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	04/16/2015	04/16/2016	04/16/2016	Expiration	(20)	(41,224)	2104.99	(965)								281				
S&P 500 Index Option PTPT			Equity/Index	EGL	04/20/2015	04/20/2016	04/20/2016	Expiration	(10)	(34,206)	2100.4	(1,251)		(33)						365	(33)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/21/2015	04/21/2016	04/21/2016	Expiration	(15)	(259,578)	2097.29	(7,149)								2,085				
S&P 500 Index Option PTPT			Equity/Index	EGL	04/24/2015	04/22/2016	04/22/2016	Expiration	(68)	(424,078)	2117.69	(12,334)								3,597				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	04/24/2015	04/24/2016	04/24/2016	Expiration	(16)	(34,656)	2117.69	(856)								250				
S&P 500 Index Option PTPT			Equity/Index	EGL	04/27/2015	04/27/2016	04/27/2016	Expiration	(52)	(280,117)	2108.92	(10,419)								3,039				
S&P 500 Index Option PTPT			Equity/Index	EGL	04/28/2015	04/28/2016	04/28/2016	Expiration	(68)	(245,827)	2114.76	(6,906)								2,014				
S&P 500 Index Option PTPT			Equity/Index	EGL	05/01/2015	04/29/2016	04/29/2016	Expiration	(11)	(730,719)	2108.29	(22,098)								6,683				
S&P 500 Index Option PTPT			Equity/Index	EGL	05/01/2015	05/02/2016	05/02/2016	Expiration	(17)	(36,825)	2108.29	(972)								364				
S&P 500 Index Option PTPT			Equity/Index	EGL	05/04/2015	05/04/2016	05/04/2016	Expiration	(6)	(82,358)	2114.49	(2,353)								882				
S&P 500 Index Option PTPT			Equity/Index	EGL	05/05/2015	05/05/2016	05/05/2016	Expiration	(18)	(202,126)	2089.46	(6,084)								2,282				
UST 2.000% 02/15/25 Total Return Options			Equity/Index	EGL	05/06/2015	05/06/2016	05/06/2016	Expiration	(139)	(447,870)	.98	(13,100)								4,913				
S&P 500 Index Option PTPT			Equity/Index	EGL	05/08/2015	05/09/2016	05/09/2016	Expiration	(44)	(92,615)	.2116.1	(2,649)								993				
S&P 500 Index Option PTPT			Equity/Index	EGL	05/11/2015	05/11/2016	05/11/2016	Expiration	(7)	(216,483)	2105.33	(5,647)								2,117				
S&P 500 Index Option PTPT			Equity/Index	EGL	05/12/2015	05/12/2016	05/12/2016	Expiration	(11)	(307,201)	2099.12	(10,570)								3,964				
UST 2.000% 02/15/25 Total Return Options			Equity/Index	EGL	05/13/2015	05/13/2016	05/13/2016	Expiration	(555)	(613,807)	.98	(18,608)								6,978				
S&P 500 Index Option PTPT			Equity/Index	EGL	05/18/2015	05/18/2016	05/18/2016	Expiration	(16)	(135,215)	.2129.2	(4,296)								1,611				
S&P 500 Index Option PTPT			Equity/Index	EGL	05/19/2015	05/19/2016	05/19/2016	Expiration	(48)	(207,521)	2127.83	(6,851)								2,569				
SPXDSUN Index Option PTPT			Equity/Index	EGL	05/20/2015	05/20/2016	05/20/2016	Expiration	(4)	(859,185)	.2305.1331	(25,122)								9,421				
S&P 500 Index Option PTPT			Equity/Index	EGL	05/22/2015	05/24/2016	05/24/2016	Expiration	(65)	(138,836)	2126.06	(3,359)								1,260				
S&P 500 Index Option PTPT			Equity/Index	EGL	05/26/2015	05/26/2016	05/26/2016	Expiration	(24)	(102,104)	.2104.2	(4,056)								1,521				
UST 2.125% 05/27/2016 Total Return Options			Equity/Index	EGL	05/27/2015	05/27/2016	05/27/2016	Expiration	(106)	(763,211)	.98	(21,633)								8,113				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	05/28/2015	05/28/2016	05/28/2016	Expiration	(1)	(2,170)	2120.79	(53)								20				
S&P 500 Index Option PTPT			Equity/Index	EGL	06/01/2015	06/01/2016	06/01/2016	Expiration	(46)	(294,932)	2111.73	(10,007)								4,587				
S&P 500 Index Option PTPT			Equity/Index	EGL	06/02/2015	06/02/2016	06/02/2016	Expiration	(72)	(380,390)	.2109.6	(12,103)								5,547				
SPXDSUN Index Option PTPT			Equity/Index	EGL	06/03/2015	06/03/2016	06/03/2016	Expiration	(38)	(834,477)	2295.427	(24,758)		(1,776)						11,348	(1,776)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	06/04/2015	06/04/2016	06/04/2016	Expiration	(15)	(31,821)	2095.84	(764)								350				
S&P 500 Index Option PTPT			Equity/Index	EGL	06/05/2015	06/06/2016	06/06/2016	Expiration	(41)	(85,673)	2092.83	(2,270)		(679)						1,041	(679)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/08/2015	06/08/2016	06/08/2016	Expiration	(14)	(105,480)	2079.28	(3,506)		(2,021)						1,607	(2,021)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	06/09/2015	06/09/2016	06/09/2016	Expiration	(16)	(185,804)	.2275.9409	(7,135)		(3,143)						3,270	(3,143)			
UST 2.125% 05/27/2016 Total Return Options			Equity/Index	EGL	06/10/2015	06/10/2016	06/10/2016	Expiration	(1,635)	(807,141)	.98	(19,917)		(261)						9,129	(261)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/15/2015	06/15/2016	06/15/2016	Expiration	(9)	(103,456)	2084.43	(4,117)								1,887				
S&P 500 Index Option PTPT			Equity/Index	EGL	06/16/2015	06/16/2016	06/16/2016	Expiration	(6)	(31,217)	2096.29	(1,192)								546				
UST 2.125% 05/27/2016 Total Return Options			Equity/Index	EGL	06/17/2015	06/17/2016	06/17/2016	Expiration	(139)	(1,206,731)	.98	(35,649)		(216)						16,339	(216)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/19/2015	06/20/2016	06/20/2016	Expiration	(17)	(35,405)	2109.99	(931)								427				
S&P 500 Index Option PTPT			Equity/Index	EGL	06/22/2015	06/22/2016	06/22/2016	Expiration	(1)	(34,505)	2122.85	(1,105)								507				
S&P 500 Index Option PTPT			Equity/Index	EGL	06/23/2015	06/23/2016	06/23/2016	Expiration	(14)	(173,173)	.2124.2	(5,184)								2,376				
UST 2.125% 05/27/2016 Total Return Options			Equity/Index	EGL	06/24/2015	06/24/2016	06/24/2016	Expiration	(341)	(667,573)	.98	(18,454)		(464)						8,458	(464)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/26/2015	06/27/2016	06/27/2016	Expiration	(59)	(124,205)	2101.49	(2,981)								1,366				
S&P 500 Index Option PTPT			Equity/Index	EGL	06/29/2015	06/29/2016	06/29/2016	Expiration	(22)	(61,219)	2057.64	(2,037)		(391)						934	(391)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	06/30/2015	06/30/2016	06/30/2016	Expiration	(4)	(143,383)	.2271.3711	(4,366)		(2,456)						2,001	(2,456)			
UST 2.125% 05/27/2016 Total Return Options			Equity/Index	EGL	07/01/2015	07/01/2016	07/01/2016	Expiration	(406)	(538,420)	.98	(15,309)		(6,289)						8,293	(6,289)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/06/2015	07/06/2016	07/06/2016	Expiration	(15)	(152,538)	2068.76	(6,138)		(2,284)						3,325	(2,284)			

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S&P 500 Index Option PTPT			Equity/Index	EGL	07/07/2015	07/07/2016	07/07/2016	Expiration	(13)	(108,703)	2081.34	(4,723)		(865)						2,558	(865)			
UST 2.125% 05/27/2016 Total Return Options			Equity/Index	EGL	07/08/2015	07/08/2016	07/08/2016	Expiration	(251)	(449,192)	98	(17,916)		(16,221)						9,704	(16,221)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/10/2015	07/11/2016	07/11/2016	Expiration	(15)	(30,757)	2076.62	(809)		(897)						438	(897)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/13/2015	07/13/2016	07/13/2016	Expiration	(19)	(55,511)	2099.6	(1,386)		(1,397)						751	(1,397)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	07/14/2015	07/14/2016	07/14/2016	Expiration	(3)	(319,592)	2299.6431	(11,008)		(8,207)						5,962	(8,207)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/17/2015	07/15/2016	07/15/2016	Expiration	(20)	(661,105)	2126.64	(20,594)		(13,870)						11,155	(13,870)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	07/20/2015	07/20/2016	07/20/2016	Expiration	(8)	(197,432)	2296.4551	(5,284)		(4,076)						2,862	(4,076)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	07/21/2015	07/21/2016	07/21/2016	Expiration	(8)	(256,154)	2290.55	(8,151)		(5,384)						4,415	(5,384)			
UST 2.125% 05/27/2016 Total Return Options			Equity/Index	EGL	07/22/2015	07/22/2016	07/22/2016	Expiration	(159)	(494,523)	98	(14,880)		(16,795)						8,060	(16,795)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/27/2015	07/27/2016	07/27/2016	Expiration	(21)	(53,841)	2067.64	(2,776)		(2,573)						1,504	(2,573)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	07/28/2015	07/28/2016	07/28/2016	Expiration	(13)	(458,617)	2290.791	(13,423)		(16,273)						7,271	(16,273)			
UST 2.125% 05/27/2016 Total Return Options			Equity/Index	EGL	07/29/2015	07/29/2016	07/29/2016	Expiration	(971)	(759,280)	98	(18,662)		(18,391)						11,105	(18,391)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/03/2015	08/03/2016	08/03/2016	Expiration	(7)	(74,392)	2098.04	(2,295)		(2,331)						1,434	(2,331)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/04/2015	08/04/2016	08/04/2016	Expiration	(8)	(49,827)	2093.32	(1,736)		(1,688)						1,085	(1,688)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	08/05/2015	08/05/2016	08/05/2016	Expiration	(20)	(930,429)	2303.8711	(29,347)		(39,273)						18,342	(39,273)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	08/07/2015	08/07/2016	08/07/2016	Expiration	(10)	(21,070)	2077.57	(556)								348				
S&P 500 Index Option PTPT			Equity/Index	EGL	08/07/2015	08/08/2016	08/08/2016	Expiration	(9)	(19,171)	2077.57	(503)		(953)						314	(953)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/10/2015	08/10/2016	08/10/2016	Expiration	(17)	(63,617)	2104.18	(2,309)		(2,156)						1,443	(2,156)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	08/11/2015	08/11/2016	08/11/2016	Expiration	(19)	(226,800)	2297.8921	(9,488)		(9,616)						5,930	(9,616)			
UST 2.125% 05/27/2016 Total Return Options			Equity/Index	EGL	08/12/2015	08/12/2016	08/12/2016	Expiration	(788)	(451,306)	98	(12,606)		(14,117)						7,879	(14,117)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/14/2015	08/15/2016	08/15/2016	Expiration	(68)	(142,757)	2091.54	(3,787)		(6,731)						2,367	(6,731)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/17/2015	08/17/2016	08/17/2016	Expiration	(8)	(36,421)	2102.44	(1,440)		(1,382)						900	(1,382)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	08/18/2015	08/18/2016	08/18/2016	Expiration	(10)	(237,055)	2307.5659	(6,891)		(9,490)						4,307	(9,490)			
UST 2.000% 08/15/25 Total Return Options			Equity/Index	EGL	08/19/2015	08/19/2016	08/19/2016	Expiration	(304)	(926,873)	98	(27,732)		(49,736)						17,332	(49,736)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	08/20/2015	08/20/2016	08/20/2016	Expiration	(16)	(33,480)	2035.73	(814)								508				
S&P 500 Index Option PTPT			Equity/Index	EGL	08/24/2015	08/24/2016	08/24/2016	Expiration	(21)	(73,533)	1893.21	(3,454)		(7,006)						2,159	(7,006)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	08/25/2015	08/25/2016	08/25/2016	Expiration	(14)	(350,742)	2198.325	(10,852)		(23,138)						6,783	(23,138)			
UST 2.000% 08/15/25 Total Return Options			Equity/Index	EGL	08/26/2015	08/26/2016	08/26/2016	Expiration	(118)	(731,163)	100	(23,763)		(39,546)						14,852	(39,546)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/28/2015	08/29/2016	08/29/2016	Expiration	(34)	(67,983)	1988.87	(1,823)		(3,569)						1,140	(3,569)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/31/2015	08/31/2016	08/31/2016	Expiration	(5)	(52,004)	1972.18	(1,752)		(2,992)						1,095	(2,992)			
S&P 500 Index Option PTPT			Equity/Index	EGL	09/01/2015	09/01/2016	09/01/2016	Expiration	(89)	(483,479)	1913.85	(20,299)		(37,358)						14,378	(37,358)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	09/02/2015	09/02/2016	09/02/2016	Expiration	(71)	(1,012,904)	2222.656	(34,816)		(65,409)						24,661	(65,409)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	09/08/2015	09/08/2016	09/08/2016	Expiration	(8)	(74,397)	2228.0349	(3,179)		(5,180)						2,252	(5,180)			
UST 2.000% 08/15/25 Total Return Options			Equity/Index	EGL	09/09/2015	09/09/2016	09/09/2016	Expiration	(35)	(1,075,421)	98	(39,206)		(58,815)						27,771	(58,815)			
S&P 500 Index Option PTPT			Equity/Index	EGL	09/11/2015	09/12/2016	09/12/2016	Expiration		(123,235)	1961.05	(3,325)		(6,493)						2,355	(6,493)			
S&P 500 Index Option PTPT			Equity/Index	EGL	09/14/2015	09/14/2016	09/14/2016	Expiration	(20)	(112,502)	1953.03	(4,678)		(6,960)						3,314	(6,960)			
S&P 500 Index Option PTPT			Equity/Index	EGL	09/15/2015	09/15/2016	09/15/2016	Expiration	(31)	(362,419)	1978.09	(13,942)		(21,878)						9,876	(21,878)			
UST 2.000% 08/15/25 Total Return Options			Equity/Index	EGL	09/16/2015	09/16/2016	09/16/2016	Expiration	(629)	(1,121,473)	98	(34,466)		(57,727)						24,414	(57,727)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	09/21/2015	09/21/2016	09/21/2016	Expiration	(4)	(114,385)	2226.334	(3,247)		(5,945)						2,300	(5,945)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	09/22/2015	09/22/2016	09/22/2016	Expiration	(6)	(402,250)	2220.3191	(15,060)		(27,860)						10,668	(27,860)			
UST 2.000% 08/15/25 Total Return Options			Equity/Index	EGL	09/23/2015	09/23/2016	09/23/2016	Expiration	(261)	(1,240,631)	98	(44,655)		(82,591)						31,631	(82,591)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	09/25/2015	09/25/2016	09/25/2016	Expiration	(4)	(6,969)	1931.34	(164)								116				
S&P 500 Index Option PTPT			Equity/Index	EGL	09/28/2015	09/28/2016	09/28/2016	Expiration	(19)	(104,033)	1881.77	(4,090)		(8,244)						2,897	(8,244)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	09/29/2015	09/29/2016	09/29/2016	Expiration	(3)	(600,546)	2209.6799	(23,623)		(45,018)						16,733	(45,018)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/02/2015	09/30/2016	09/30/2016	Expiration	(40)	(1,109,776)	1951.36	(44,676)		(82,050)						33,582	(82,050)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/05/2015	10/05/2016	10/05/2016	Expiration	(28)	(64,444)	1987.05	(3,899)		(5,232)						3,087	(5,232)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	10/06/2015	10/06/2016	10/06/2016	Expiration	(11)	(381,321)	2233.262	(16,369)		(24,441)						12,958	(24,441)			
UST 2.000% 08/15/25 Total Return Options			Equity/Index	EGL	10/07/2015	10/07/2016	10/07/2016	Expiration	(69)	(1,035,727)	98	(48,930)		(65,024)						38,736	(65,024)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	10/09/2015	10/09/2016	10/09/2016	Expiration	(11)	(23,000)	2014.89	(552)								437				
S&P 500 Index Option PTPT			Equity/Index	EGL	10/09/2015	10/10/2016	10/10/2016	Expiration	(66)	(132,748)	2014.89	(3,484)		(6,969)						2,758	(6,969)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/12/2015	10/12/2016	10/12/2016	Expiration	(41)	(167,705)	2017.46	(7,371)		(9,151)						5,835	(9,151)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	10/13/2015	10/13/2016	10/13/2016	Expiration	(1)	(121,888)	2003.69	(7,238)		(7,520)						5,730	(7,520)			
UST 2.000% 08/15/25 Total Return Options			Equity/Index	EGL	10/14/2015	10/14/2016	10/14/2016	Expiration	(78)	(1,172,383)	98	(42,202)		(60,750)						33,410	(60,750)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/16/2015	10/17/2016	10/17/2016	Expiration	(68)	(138,319)	2033.11	(3,610)		(6,354)						2,858	(6,354)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/19/2015	10/19/2016	10/19/2016	Expiration	(47)	(117,241)	2033.66	(6,365)		(6,233)						5,039	(6,233)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/20/2015	10/20/2016	10/20/2016	Expiration	(75)	(340,835)	2030.77	(14,069)		(17,937)						11,138	(17,937)			
UST 2.000% 08/15/25 Total Return Options			Equity/Index	EGL	10/21/2015	10/21/2016	10/21/2016	Expiration	(137)	(1,143,916)	98	(43,601)		(51,477)						34,517	(51,477)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	10/23/2015	10/23/2016	10/23/2016	Expiration	(9)	(19,600)	2075.15	(468)								371				
S&P 500 Index Option PTPT			Equity/Index	EGL	10/23/2015	10/24/2016	10/24/2016	Expiration	(63)	(130,359)	2075.15	(3,689)		(4,786)						2,921	(4,786)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/26/2015	10/26/2016	10/26/2016	Expiration	(92)	(275,265)	2071.18	(13,325)		(9,071)						10,549	(9,071)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/27/2015	10/27/2016	10/27/2016	Expiration	(122)	(492,724)	2065.89	(21,299)		(16,016)						16,862	(16,016)			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
UST 2.000% 08/15/25 Total																								
Return Options			Equity/Index	EGL	10/28/2015	10/28/2016	10/28/2016	Expiration	(73)	(933,850)	98	(35,173)		(17,442)						27,845	(17,442)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/02/2015	11/02/2016	11/02/2016	Expiration	(75)	(210,491)	2104.05	(10,486)								9,176				
SPXDSUN Index Option PTPT			Equity/Index	EGL	11/03/2015	11/03/2016	11/03/2016	Expiration	(6)	(556,272)	2270.825	(19,817)								17,340				
S&P 500 Index Option PTPT			Equity/Index	EGL	11/06/2015	11/04/2016	11/04/2016	Expiration	(102)	(1,015,606)	2099.2	(44,942)								39,324				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	11/05/2015	11/05/2016	11/05/2016	Expiration	(3)	(6,204)	2099.93	(151)								132				
S&P 500 Index Option PTPT			Equity/Index	EGL	11/06/2015	11/07/2016	11/07/2016	Expiration	(52)	(108,939)	2099.2	(2,920)		(1,677)						2,555	(1,677)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/09/2015	11/09/2016	11/09/2016	Expiration	(59)	(164,008)	2078.58	(8,522)		(6,682)						7,457	(6,682)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/10/2015	11/10/2016	11/10/2016	Expiration	(101)	(728,133)	2081.72	(26,352)		(29,997)						23,058	(29,997)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/13/2015	11/11/2016	11/11/2016	Expiration	(153)	(1,529,953)	2023.04	(60,592)		(79,339)						53,018	(79,339)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	11/13/2015	11/13/2016	11/13/2016	Expiration	(10)	(20,000)	2023.04	(500)								438				
S&P 500 Index Option PTPT			Equity/Index	EGL	11/16/2015	11/16/2016	11/16/2016	Expiration	(92)	(301,129)	2053.19	(15,157)		(17,085)						13,263	(17,085)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/17/2015	11/17/2016	11/17/2016	Expiration	(76)	(391,180)	2050.44	(16,104)		(22,494)						14,091	(22,494)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/20/2015	11/18/2016	11/18/2016	Expiration	(143)	(1,466,524)	2089.17	(67,039)		(65,652)						58,659	(65,652)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	11/20/2015	11/21/2016	11/21/2016	Expiration	(37)	(380,993)	2263.3999	(10,013)		(16,419)						8,761	(16,419)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	11/20/2015	11/22/2016	11/22/2016	Expiration	(12)	(24,540)	2089.17	(611)								535				
SPXDSUN Index Option PTPT			Equity/Index	EGL	11/24/2015	11/23/2016	11/23/2016	Expiration	(13)	(977,612)	2267.293	(43,418)		(50,577)						37,991	(50,577)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	11/24/2015	11/24/2016	11/24/2016	Expiration	(5)	(11,000)	2089.14	(276)								242				
SPXDSUN Index Option PTPT			Equity/Index	EGL	11/25/2015	11/25/2016	11/25/2016	Expiration	(10)	(738,482)	2267.7881	(28,294)		(38,443)						24,757	(38,443)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/30/2015	11/30/2016	11/30/2016	Expiration	(65)	(212,344)	2080.41	(10,397)		(11,262)						9,097	(11,262)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	12/01/2015	12/01/2016	12/01/2016	Expiration	(13)	(908,075)	2271.8379	(37,481)		(33,721)						35,919	(33,721)			
UST 2.250% 11/15/25 Total																								
Return Options			Equity/Index	EGL	12/02/2015	12/02/2016	12/02/2016	Expiration	(249)	(1,205,362)	98	(50,758)		(61,840)						48,643	(61,840)			
S&P 500 Index Option PTPT			Equity/Index	EGL	12/07/2015	12/07/2016	12/07/2016	Expiration	(41)	(123,197)	2077.07	(6,362)		(8,517)						6,097	(8,517)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	12/08/2015	12/08/2016	12/08/2016	Expiration	(4)	(429,206)	2063.59	(19,273)		(29,349)						18,470	(29,349)			
S&P 500 Index Option PTPT			Equity/Index	EGL	12/11/2015	12/09/2016	12/09/2016	Expiration	(47)	(1,302,300)	2012.37	(49,454)		(87,789)						47,393	(87,789)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	12/10/2015	12/10/2016	12/10/2016	Expiration	(7)	(13,463)	2052.23	(335)		(362)						321	(362)			
S&P 500 Index Option PTPT			Equity/Index	EGL	12/11/2015	12/13/2016	12/13/2016	Expiration	(4)	(9,026)	2012.37	(204)		(384)						195	(384)			
S&P 500 Index Option PTPT			Equity/Index	EGL	12/14/2015	12/14/2016	12/14/2016	Expiration	(64)	(310,090)	2021.94	(13,538)		(23,728)						12,974	(23,728)			
S&P 500 Index Option PTPT			Equity/Index	EGL	12/15/2015	12/15/2016	12/15/2016	Expiration	(90)	(388,356)	2043.41	(17,587)		(29,932)						16,854	(29,932)			
S&P 500 Index Option PTPT			Equity/Index	EGL	12/18/2015	12/16/2016	12/16/2016	Expiration	(53)	(1,462,813)	2005.55	(58,265)		(99,871)						55,837	(99,871)			
S&P 500 Index Option PTPT			Equity/Index	EGL	12/21/2015	12/21/2016	12/21/2016	Expiration	(32)	(65,586)	2021.15	(4,423)		(7,919)						4,239	(7,919)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	12/22/2015	12/22/2016	12/22/2016	Expiration	(42)	(1,061,666)	2255.437	(47,911)		(82,458)						45,914	(82,458)			
UST 2.250% 11/15/25 Total																								
Return Options			Equity/Index	EGL	12/23/2015	12/23/2016	12/23/2016	Expiration	(176)	(985,984)	98	(35,234)		(60,573)						33,766	(60,573)			
S&P 500 Index Option PTPT			Equity/Index	EGL	12/24/2015	12/27/2016	12/27/2016	Expiration	(17)	(35,061)	2060.99	(797)		(1,490)						764	(1,490)			
S&P 500 Index Option PTPT			Equity/Index	EGL	12/28/2015	12/28/2016	12/28/2016	Expiration	(112)	(350,819)	2056.5	(17,730)		(27,744)						16,991	(27,744)			
S&P 500 Index Option PTPT			Equity/Index	EGL	12/29/2015	12/29/2016	12/29/2016	Expiration	(125)	(327,165)	2078.36	(17,926)		(24,916)						17,179	(24,916)			
UST 2.250% 11/15/25 Total																								
Return Options			Equity/Index	EGL	12/30/2015	12/30/2016	12/30/2016	Expiration	(69)	(1,342,413)	98	(53,744)		(85,977)						51,504	(85,977)			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	06/02/2015	01/12/2016	01/12/2016	Expiration	(579)	(1,175,000)	2028.26	(33,840)								2,417				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	06/02/2015	01/13/2016	01/13/2016	Expiration	(633)	(1,280,000)	2023.03	(33,536)								2,395				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	06/02/2015	02/10/2016	02/10/2016	Expiration	(653)	(1,350,000)	2068.59	(19,305)								3,620				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	06/02/2015	02/11/2016	02/11/2016	Expiration	(585)	(1,210,000)	2068.53	(19,844)								3,721				
S&P 500 Index Option PTPT			Equity/Index	MS	04/01/2015	04/01/2016	04/01/2016	Expiration	(24)	(74,242)	2059.69	(2,108)		(446)						615	(446)			
0769999. Subtotal - Written Options - Other - Other												(2,516,537)		(2,168,067)			XXX			1,533,550	(2,168,067)			XXX
0779999. Subtotal - Written Options - Other												(2,516,537)		(2,168,067)			XXX			1,533,550	(2,168,067)			XXX
0789999. Total Written Options - Call Options and Warrants																	XXX							XXX
0799999. Total Written Options - Put Options																	XXX							XXX
0809999. Total Written Options - Caps																	XXX							XXX
0819999. Total Written Options - Floors																	XXX							XXX
0829999. Total Written Options - Collars																	XXX							XXX
0839999. Total Written Options - Other												(2,516,537)		(2,168,067)			XXX			1,533,550	(2,168,067)			XXX
0849999. Total Written Options												(2,516,537)		(2,168,067)			XXX			1,533,550	(2,168,067)			XXX
0909999. Subtotal - Swaps - Hedging Effective																	XXX							XXX
0969999. Subtotal - Swaps - Hedging Other																	XXX							XXX
1029999. Subtotal - Swaps - Replication																	XXX							XXX
1089999. Subtotal - Swaps - Income Generation																	XXX							XXX
1149999. Subtotal - Swaps - Other																	XXX							XXX
1159999. Total Swaps - Interest Rate																	XXX							XXX
1169999. Total Swaps - Credit Default																	XXX							XXX
1179999. Total Swaps - Foreign Exchange																	XXX							XXX
1189999. Total Swaps - Total Return																	XXX							XXX
1199999. Total Swaps - Other																	XXX							XXX
1209999. Total Swaps																	XXX							XXX
1269999. Subtotal - Forwards																	XXX							XXX
1399999. Subtotal - Hedging Effective																	XXX							XXX

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
1409999. Subtotal - Hedging Other																	XXX							XXX
1419999. Subtotal - Replication																	XXX							XXX
1429999. Subtotal - Income Generation																	XXX							XXX
1439999. Subtotal - Other												585,085,862	161,573	290,738,823			XXX			(306,901,058)	290,626,757			XXX
1449999 - Totals												585,085,862	161,573	290,738,823			XXX			(306,901,058)	290,626,757			XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			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	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX								
Exhange Traded		Y	Y		3,916,293		3,916,293	9,387,439		9,387,439		
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Y	Y	175,570,000	49,305,081			178,480,990		2,910,990		
EAGLE LIFE INSURANCE	5KCJSCUB87LQCN2G7947	Y	N			(2,440,037)			(7,231,460)			
BARCLAYS	G5GSEF7VJP5I7OUK5573	Y	Y	76,625,000	42,332,926			89,751,116		13,126,116		
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Y	Y	11,189,000	13,489,653		2,300,653	19,621,227		8,432,227		
CITI BANK	E57ODZWZ7FF32TWEFA76	Y	Y	114,190,000	37,184,750			97,093,871				
CREDIT SUISSE	E58DKGMJVYYJLN8C3868	Y	Y	29,990,000	21,561,239			44,283,322		14,293,322		
DEUTCHE BANK	7LTWFZYICNSX8D621K86	Y	Y	3,287,039	19,083			891,702				
HSBC	1IE8VN30JCEQV1H4R804	Y	Y									
JP MORGAN	7H6GLXDRUGQFU57RNE97	Y	Y	12,310,000	14,247,250	(8,227)	1,929,023	19,730,499	(72,930)	7,347,569		
MORGAN STANLEY	4PQUHN3JPFGFNF3BB653	Y	Y	74,557,605	23,233,267			64,425,120				
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Y	Y	107,490,000	40,765,200			103,509,786				
SUNTRUST	549300V8M85QISCSJ683	Y	Y	76,890,000	29,773,933			72,990,184				
WACHOVIA/WELLS FARGO	KB1H1DSPRFMYMCUFXT09	Y	Y	145,693,420	37,908,143			130,545,671				
0299999. Total NAIC 1 Designation				827,792,064	313,736,818	(2,448,264)	8,145,969	830,710,927	(7,304,390)	55,497,663		
0899999. Aggregate Sum of Central Clearinghouses												
0999999 - Gross Totals				827,792,064	313,736,818	(2,448,264)	8,145,969	830,710,927	(7,304,390)	55,497,663		
1. Offset per SSAP No. 64					2,448,264	(2,448,264)						
2. Net after right of offset per SSAP No. 64					311,288,554							

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
NONE								
0199999 - Total							XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF AMERICA B4TYDEB6GKMZ0031MB27	Cash		CASH	175,570,000	175,570,000	XXX		
BARCLAYS G5GSEF7VJP5I70UK5573	Cash		CASH	76,625,000	76,625,000	XXX		
BNP PARIBAS R0MUWSFPU8MPRO8K5P83	Cash		CASH	11,189,000	11,189,000	XXX		
CITI BANK E57ODZWZ7FF32TWEFA76	Cash		CASH	114,190,000	114,190,000	XXX		
CREDIT SUISSE E58DKGMJYYYJLN8C3868	Cash		CASH	29,990,000	29,990,000	XXX		
DEUTCHE BANK 7LTWFZYICNSX8D621K86	Cash		CASH	3,287,039	3,287,039	XXX		
JP MORGAN 4PQUHN3JPFGFNF3BB653	Cash		CASH	12,310,000	12,310,000	XXX		
MORGAN STANLEY 4PQUHN3JPFGFNF3BB653	Cash		CASH	74,557,605	74,557,630	XXX		
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Cash		CASH	107,490,000	107,490,000	XXX		
SUNTRUST BANK 549300V8M85QISCSJ683	Cash		CASH	76,890,000	76,890,000	XXX		
WACHOVIA/WELLS FARGO KB1H1DSPRFMYMCUFXT09	Mortgage	3128MJ-XE-5	FEDERAL HOME LOAN BANK	18,226,041	21,308,804	XXX	11/01/2045	
WACHOVIA/WELLS FARGO KB1H1DSPRFMYMCUFXT09	Mortgage	3138LQ-QU-1	FNMA POOL A00466	72,047,651	117,015,066	XXX	09/01/2042	
WACHOVIA/WELLS FARGO KB1H1DSPRFMYMCUFXT09	Mortgage	3138WH-JY-9	FNMA POOL AS7478	51,344,646	53,770,891	XXX	07/01/2031	
WACHOVIA/WELLS FARGO KB1H1DSPRFMYMCUFXT09	Mortgage	31418C-AF-1	FNMA POOL MA2705	978,420	1,008,000	XXX	08/01/2046	
WACHOVIA/WELLS FARGO KB1H1DSPRFMYMCUFXT09	Mortgage	31418T-JT-5	FNMA POOL AD5673	3,096,662	18,265,897	XXX	05/01/2040	
0299999 - Total				827,792,064	893,467,327	XXX	XXX	XXX

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
STATE STREET ..... NEW YORK, NEW YORK					19,220,667	XXX
STATE STREET ..... NEW YORK, NEW YORK	0				41,865	XXX
WELLS FARGO BANK ..... BIRMINGHAM, ALABAMA					707,515	XXX
WESTBANK ..... WEST DES MOINES, IOWA		0.140	6,052		(59,809,122)	XXX
0199998 Deposits in ... 4 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX	91		623,074	XXX
0199999. Totals - Open Depositories	XXX	XXX	6,143		(39,216,001)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX				XXX
0299999. Totals - Suspended Depositories	XXX	XXX				XXX
0399999. Total Cash on Deposit	XXX	XXX	6,143		(39,216,001)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	500	XXX
0599999 Total - Cash	XXX	XXX	6,143		(39,215,501)	XXX

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

1. January	(41,807,211)	4. April	23,647,493	7. July	(7,054,056)	10. October	3,903,753
2. February	18,034,036	5. May	22,622,055	8. August	(20,067,421)	11. November	(34,490,988)
3. March	(3,785,564)	6. June	14,500,979	9. September	(5,065,907)	12. December	(39,216,001)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
0599999. Total - U.S. Government Bonds							
1099999. Total - All Other Government Bonds							
1799999. Total - U.S. States, Territories and Possessions Bonds							
2499999. Total - U.S. Political Subdivisions Bonds							
FEDERAL HOME LOAN BANK	M	09/30/2016	0.000	11/01/2045	18,226,041		
FNMA POOL A00466	M	10/31/2016	0.000	09/01/2042	72,047,651		
FNMA POOL AS7478	M	12/31/2016	0.000	07/01/2031	51,344,646		
FNMA POOL MA2705	M	12/31/2016	0.000	08/01/2046	978,420		
FNMA POOL AD5673	M	11/30/2016	0.000	05/01/2040	3,096,662		
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations					145,693,420		
3199999. Total - U.S. Special Revenues Bonds					145,693,420		
ANGLESEA FUNDING	M	12/21/2016	0.850	01/04/2017	14,998,937		
ANGLESEA FUNDING	M	12/22/2016	0.850	01/05/2017	19,998,111		
ANGLESEA FUNDING	M	12/29/2016	0.820	01/12/2017	19,994,989		
BANK TOKYO-MIT UFJ NY BANK	M	12/29/2016	0.650	01/05/2017	19,998,555		
BANK TOKYO-MIT UFJ NY BANK	M	12/30/2016	0.630	01/06/2017	14,998,687		
BANK TOKYO-MIT UFJ NY BANK	M	12/28/2016	0.700	01/11/2017	19,996,111		
BENNINGTON STARK	M	12/20/2016	0.800	01/03/2017	44,997,999		
BENNINGTON STARK	M	12/21/2016	0.800	01/04/2017	9,999,333		
BENNINGTON STARK	M	12/22/2016	0.800	01/05/2017	9,999,111		
CNPC FINANCE	M	12/22/2016	0.900	01/06/2017	29,996,249		
CNPC FINANCE	M	12/27/2016	0.900	01/10/2017	24,994,374		
CHESHAM FINANCE	M	12/22/2016	0.790	01/05/2017	19,998,244		
EBURY FINANCE	M	12/21/2016	0.790	01/04/2017	29,998,025		
EBURY FINANCE	M	12/27/2016	0.790	01/09/2017	24,995,611		
HALKIN FINANCE LLC	M	12/28/2016	0.790	01/11/2017	14,996,708		
SINOPEC CENTURY BRIGHT	M	12/22/2016	0.870	01/06/2017	19,997,583		
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					339,958,627		
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					339,958,627		
4899999. Total - Hybrid Securities							
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
6099999. Subtotal - SVO Identified Funds							
7799999. Total - Issuer Obligations					485,652,047		
7899999. Total - Residential Mortgage-Backed Securities							
7999999. Total - Commercial Mortgage-Backed Securities							
8099999. Total - Other Loan-Backed and Structured Securities							
8199999. Total - SVO Identified Funds							
8399999. Total Bonds					485,652,047		
8699999 - Total Cash Equivalents					485,652,047		

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	STATUTORY REQUIREMENT			110,094	112,682
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL	B	STATUTORY REQUIREMENT			148,759	152,274
11. Georgia GA	ST	STATUTORY REQUIREMENT			25,014	25,014
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA	O	STATUTORY REQUIREMENT	43,028,408,767	44,136,292,714		
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	STATUTORY REQUIREMENT			509,834	495,940
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	STATUTORY REQUIREMENT			200,171	204,876
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	STATUTORY REQUIREMENT			100,086	102,438
33. New York NY						
34. North Carolina NC	B	STATUTORY REQUIREMENT			489,201	484,375
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK	B	STATUTORY REQUIREMENT			329,854	351,315
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	STATUTORY REQUIREMENT			368,712	376,599
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX			4,348,473,423	4,401,476,075
59. Subtotal	XXX	XXX	43,028,408,767	44,136,292,714	4,350,755,148	4,403,781,588
DETAILS OF WRITE-INS						
5801. FNMA POOLS & FHLB	ST	DERIVATIVE COLLATERAL			145,693,420	142,627,724
5802. COMMERCIAL PAPER (NET OF INTEREST)	ST	DERIVATIVE COLLATERAL			339,105,432	339,105,432
5803. SSC Government MM GVMXX (NET OF INTEREST)	ST	DERIVATIVE COLLATERAL			342,993,212	342,993,212
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX			3,520,681,359	3,576,749,707
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX			4,348,473,423	4,401,476,075

SUPPLEMENT FOR THE YEAR 2016 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

SCHEDULE O SUPPLEMENT

For The Year Ended December 31, 2016
(To Be Filed by March 1)

Of The American Equity Investment Life Insurance Company
ADDRESS (City, State and Zip Code) West Des Moines , IA 50266-5921
NAIC Group Code 2658 NAIC Company Code 92738 Employer's Identification Number (FEIN) 42-1153896

SUPPLEMENTAL SCHEDULE O - PART 1

Development of Incurred Losses
($000 OMITTED)

Section A - Group Accident and Health

Years in Which Losses Were Incurred	Cumulative Net Amounts Paid Policyholders				
	1 2012	2 2013	3 2014	4 2015	5 2016(a)
1. Prior	61	77	77	77	77
2. 2012	175	214	230	230	230
3. 2013	XXX	157	197	212	212
4. 2014	XXX	XXX	158	196	209
5. 2015	XXX	XXX	XXX	148	180
6. 2016	XXX	XXX	XXX	XXX	127

Section B - Other Accident and Health

1. Prior	63	74	74	74	74
2. 2012	161	183	195	195	195
3. 2013	XXX	84	108	117	117
4. 2014	XXX	XXX	91	110	119
5. 2015	XXX	XXX	XXX	74	106
6. 2016	XXX	XXX	XXX	XXX	123

Section C - Credit Accident and Health

1. Prior					
2. 2012					
3. 2013	XXX				
4. 2014	XXX				
5. 2015	XXX	XXX			
6. 2016	XXX	XXX	XXX	XXX	

NONE

Section D -

1. Prior					
2. 2012					
3. 2013	XXX				
4. 2014	XXX				
5. 2015	XXX	XXX			
6. 2016	XXX	XXX	XXX	XXX	

NONE

Section E -

1. Prior					
2. 2012					
3. 2013	XXX				
4. 2014	XXX				
5. 2015	XXX	XXX			
6. 2016	XXX	XXX	XXX	XXX	

NONE

Section F -

1. Prior					
2. 2012					
3. 2013	XXX				
4. 2014	XXX				
5. 2015	XXX	XXX			
6. 2016	XXX	XXX	XXX	XXX	

NONE

Section G -

1. Prior					
2. 2012					
3. 2013	XXX				
4. 2014	XXX				
5. 2015	XXX	XXX			
6. 2016	XXX	XXX	XXX	XXX	

NONE

(a) See the Annual Audited Financial Reports section of the Annual Statement Instructions.

Supplement Schedule O - Part 2 Section A

N O N E

Supplement Schedule O - Part 2 Section B

N O N E

Supplement Schedule O - Part 2 Section C

N O N E

Supplement Schedule O - Part 2 Section D

N O N E

Supplement Schedule O - Part 2 Section E

N O N E

Supplement Schedule O - Part 2 Section F

N O N E

Supplement Schedule O - Part 2 Section G

N O N E

SCHEDULE O SUPPLEMENT

SUPPLEMENTAL SCHEDULE O - PART 3

Development of Incurred Losses

($000 OMITTED)

Section A - Group Accident and Health

Years in Which Losses Were Incurred	Sum of Net Cumulative Amount Paid Policyholders and Claim Liability and Reserve Outstanding at End of Year				
	1 2012	2 2013	3 2014	4 2015	5 2016
1. 2012	219	242	247	XXX	XXX
2. 2013	XXX	181	240	229	XXX
3. 2014	XXX	XXX	197	241	225
4. 2015	XXX	XXX	XXX	188	222
5. 2016	XXX	XXX	XXX	XXX	164

Section B - Other Accident and Health

1. 2012	168	189	197	XXX	XXX
2. 2013	XXX	90	114	119	XXX
3. 2014	XXX	XXX	96	114	121
4. 2015	XXX	XXX	XXX	78	111
5. 2016	XXX	XXX	XXX	XXX	127

Section C - Credit Accident and Health

1. 2012				XXX	XXX
2. 2013	XXX				XXX
3. 2014	XXX	XXX			
4. 2015	XXX	XXX	XXX		
5. 2016	XXX	XXX	XXX	XXX	

NONE

Section D -

1. 2012				XXX	XXX
2. 2013	XXX				XXX
3. 2014	XXX	XXX			
4. 2015	XXX	XXX	XXX		
5. 2016	XXX	XXX	XXX	XXX	

NONE

Section E -

1. 2012				XXX	XXX
2. 2013	XXX				XXX
3. 2014	XXX	XXX			
4. 2015	XXX	XXX	XXX		
5. 2016	XXX	XXX	XXX	XXX	

NONE

Section F -

1. 2012				XXX	XXX
2. 2013	XXX				XXX
3. 2014	XXX	XXX			
4. 2015	XXX	XXX	XXX		
5. 2016	XXX	XXX	XXX	XXX	

NONE

Section G -

1. 2012				XXX	XXX
2. 2013	XXX				XXX
3. 2014	XXX	XXX			
4. 2015	XXX	XXX	XXX		
5. 2016	XXX	XXX	XXX	XXX	

NONE

SCHEDULE O SUPPLEMENT

SUPPLEMENTAL SCHEDULE O - PART 4

Development of Incurred Losses

($000 OMITTED)

Section A - Group Accident and Health

Years in Which Losses Were Incurred	Sum of Net Cumulative Amount Paid Policyholders, Cost Containment Expenses, and Claim and Cost Containment Liability and Reserve Outstanding at End of Year				
	1 2012	2 2013	3 2014	4 2015	5 2016
1. 2012	219	242	247	229	
2. 2013	XXX	181	240	229	
3. 2014	XXX	XXX	197	241	225
4. 2015	XXX	XXX	XXX	188	222
5. 2016	XXX	XXX	XXX	XXX	164

Section B - Other Accident and Health

1. 2012	168	189	197	195	
2. 2013	XXX	90	114	119	
3. 2014	XXX	XXX	96	114	121
4. 2015	XXX	XXX	XXX	78	111
5. 2016	XXX	XXX	XXX	XXX	127

Section C - Credit Accident and Health

1. 2012					
2. 2013	XXX				
3. 2014	XXX	XXX			
4. 2015	XXX	XXX	XXX		
5. 2016	XXX	XXX	XXX	XXX	

NONE

Section D

1. 2012					
2. 2013	XXX				
3. 2014	XXX	XXX			
4. 2015	XXX	XXX	XXX		
5. 2016	XXX	XXX	XXX	XXX	

NONE

Section E

1. 2012					
2. 2013	XXX				
3. 2014	XXX	XXX			
4. 2015	XXX	XXX	XXX		
5. 2016	XXX	XXX	XXX	XXX	

NONE

Section F

1. 2012					
2. 2013	XXX				
3. 2014	XXX	XXX			
4. 2015	XXX	XXX	XXX		
5. 2016	XXX	XXX	XXX	XXX	

NONE

Section G

1. 2012					
2. 2013	XXX				
3. 2014	XXX	XXX			
4. 2015	XXX	XXX	XXX		
5. 2016	XXX	XXX	XXX	XXX	

NONE

SUPPLEMENTAL SCHEDULE O - PART 5

($000 OMITTED)

Reserve and Liability Methodology - Exhibits 6 and 8

Line of Business	1 Methodology	2 Amount
1. Industrial Life		
2. Ordinary Life	NET LEVEL	50
3. Individual Annuity		
4. Supplementary Contracts		
5. Credit Life		
6. Group Life	NET LEVEL	548
7. Group Annuities		
8 Group Accident and Health	NET LEVEL	95
9 Credit Accident and Health		
10. Other Accident and Health	NET LEVEL	10
11. Total		703

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